

INTERNATIONAL BUSINESS MACHINES CORP
Form 11-K
June 19, 2012
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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, 2011

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 19, 2012

By:

/s/ James J. Kavanaugh
James J. Kavanaugh
Vice President and Controller

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Report of Independent Registered Public Accounting Firm

To the Members of the International Business Machines Corporation (IBM) Retirement Plans Committee and the Participants 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, 2011 and 2010, and the changes in net assets available for benefits for the year ended December 31, 2011 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 nonexempt transactions, and of assets (held at end of 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 19, 2012

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IBM 401(k) PLUS PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

AT DECEMBER 31,

| | 2011 | 2010 |
|---|------------------------|----------------------|
| | (Dollars in thousands) | |
| Assets: | | |
| Investments, at fair value (Note 3) | \$ 37,278,696 | \$ 36,741,589 |
| Receivables: | | |
| Employer contributions | 38,347 | 40,593 |
| Participant contributions | 25,518 | 25,618 |
| Notes receivable from participants | 326,586 | 315,055 |
| Income, sales proceeds and other receivables | 2,480,366 | 1,984,365 |
| Total receivables | 2,870,817 | 2,365,631 |
| Total assets | 40,149,512 | 39,107,220 |
| Liabilities: | | |
| Payable for collateral deposits | 23,353 | 20,538 |
| Accrued expenses and other liabilities | 2,758,432 | 3,084,734 |
| Total liabilities | 2,781,784 | 3,105,272 |
| Net assets at fair value | 37,367,728 | 36,001,949 |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts | (570,356) | (373,136) |
| Net assets available for benefits | \$ 36,797,372 | \$ 35,628,813 |

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

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

| | 2011 (Dollars in thousands) |
|--|--|
| Additions to net assets attributed to: | |
| Investment income: | |
| Net depreciation in fair value of investments (Note 3) | \$ (139,049) |
| Interest income from investments | 592,577 |
| Dividends | 214,992 |
| | 668,520 |
| Interest income on notes receivable from participants | 15,038 |
| Contributions: | |
| Participants | 1,200,993 |
| Employer | 874,983 |
| | 2,075,976 |
| Transfers from other benefit plans | 228,311 |
| Total additions | 2,987,845 |
| Deductions from net assets attributed to: | |
| Distributions to participants | 1,787,756 |
| Administrative expenses, net | 31,530 |
| Total deductions | 1,819,286 |
| Net increase in net assets during the year | 1,168,559 |
| Net assets available for benefits: | |
| Beginning of year | 35,628,813 |
| End of year | \$ 36,797,372 |

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 32 primary investment funds and over 150 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, 2011 and 2010, the number of participants with an account balance in the Plan was 200,205 and 202,638, respectively.

The Plan is dual qualified under Section 401(a) of the Internal Revenue Code of 1986, as amended, and Section 1081.01 of the Internal Revenue Code for a New Puerto Rico (2011). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Administration

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

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(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. Communications 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:

| IBM Pension Plan Eligibility at 12/31/2007 | IBM Automatic Contribution | IBM Matching Contribution |
|---|-----------------------------------|-------------------------------------|
| 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 |

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.

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 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 5 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. Contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 60 unless they elect otherwise. The match maximizer is an automatic feature that ensures they will receive the full IBM match for their savings level (based on eligible 401(k) deferrals and eligible pay) no matter what their savings patterns are during the year. Any match maximizer amount for which they are eligible will be calculated and added to their account each pay period.

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 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. 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 (7)

Stable Value Fund (Effective February 29, 2012, renamed Interest Income Fund)

Inflation Protected Bond Fund

Total Bond Market 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

High Yield and Emerging Markets 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

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 rollover 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 Stable Value 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.

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

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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 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 2011 limit on employee salary and performance pay deferrals was \$16,500. (The limit for 2012 is \$17,000.) Participants who were age 50 or older during 2011 could take advantage of a higher 401(k) contribution limit of \$22,000 (\$22,500 for 2012). The 2011 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$10,000. (The Puerto Rico limit for 2012 is \$13,000.) Puerto Rico participants who were age 50 or older in 2011 could take advantage of a higher contribution limit of \$11,000 (\$14,500 for 2012).

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 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.

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.

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 Minimum Required Distribution rules. 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 rollover 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 28 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, 2011 and 2010 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) and derivative contracts. Investment securities are exposed to various risks, such as interest rates, credit 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 synthetic GICs are placed. 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. 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 the cost plus contributions made under the 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 investment in the Stable Value Fund as well as the adjustment from fair value to contract value for the fully benefit responsive investment contracts within the Stable Value 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, which is 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 fair value measurement guidance, the Plan is required to classify certain assets and liabilities based on the fair value hierarchy. The framework establishes a three-level fair value hierarchy based on the nature of the information used to measure fair value. These levels are accounting terms that refer to different methods of valuing assets and do not represent relative risk or credit quality of an investment. The levels of assets are as follows:

- Level 1 Quoted prices in active markets that are unadjusted and accessible at the measurement date for identical, unrestricted assets or liabilities;

- Level 2 Quoted prices for identical assets and liabilities in markets that are not active, quoted prices for similar assets and liabilities in active markets or financial instruments for which significant inputs are observable, either directly or indirectly; and

- Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable, including the Plan's own assumptions in determining fair value.

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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.

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 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

Administrative costs of the Plan are deducted from participants' account balances. These costs include (a) brokerage fees, benefit responsive investment contract fees and commissions, which are included in the cost of investments and in determining net proceeds on sales of investments, and (b) operational expenses required for administration of the Plan including trustee, recordkeeping, custody, and investment management which are charged against the fund's assets on a pro rata basis throughout the year and are included as part of administrative expenses. Custodian and investment management fees for commingled trusts are charged based on a percentage of net asset value and are paid from the assets of the respective funds.

Standards to be Implemented

In December 2011, the Financial Accounting Standards Board (FASB) issued additional disclosure requirements for offsetting and related arrangements. These additional requirements will become effective for the year ended December 31, 2013 and are not expected to have an impact on the Plan's Financial Statements.

In May 2011, the FASB issued amended guidance and disclosure requirements for fair value measurements. These amendments are not expected to have a material impact on the Plan's Financial Statements. These changes will become effective January 1, 2012 on a prospective basis.

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, 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, 2011 and 2010.

Investments at Fair Value as of December 31, 2011

| (Dollars in Thousands) | Level 1 | Level 2 | Level 3 | Total |
|---|---------------|---------------|-----------|---------------|
| Equity: | | | | |
| Equity commingled/mutual funds | \$ 2,032,370 | \$ 9,953,854 | \$ | \$ 11,986,224 |
| IBM Corporation common stock | 2,462,501 | | | 2,462,501 |
| International equity securities | 431,572 | 2,415,410 | | 2,846,981 |
| US large-cap equity securities | 583,292 | | | 583,292 |
| US mid-cap equity securities | 1,704,952 | | | 1,704,952 |
| US small-cap equity securities | 1,187,075 | | | 1,187,075 |
| Fixed income: | | | | |
| Government securities rated A or higher | | 8,046,879 | | 8,046,879 |
| Government securities rated below A | | 338,363 | | 338,363 |
| Corporate bonds rated A or higher | | 1,108,909 | 348 | 1,109,257 |
| Corporate bonds rated below A | | 2,210,664 | 10,327 | 2,220,986 |
| Mortgage and asset-backed securities | | 1,156,850 | 6,710 | 1,163,560 |
| Fixed income commingled/mutual funds | 1,224,163 | 581,014 | | 1,805,178 |
| Investment contracts | | 24,671 | | 24,671 |
| Cash and cash equivalents | 57,788 | 1,144,182 | | 1,201,975 |
| Derivatives | (5,678) | (8,392) | | (14,070) |
| Other commingled/mutual funds | 340,201 | 270,671 | | 610,872 |
| Total investments at fair value | \$ 10,018,237 | \$ 27,243,074 | \$ 17,384 | \$ 37,278,696 |

There were no significant transfers between levels 1 and 2.

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| (Dollars in Thousands) | Level 1 | Level 2 | Level 3 | Total |
|---|----------------------|----------------------|-------------------|----------------------|
| Equity: | | | | |
| Equity commingled/mutual funds | \$ 2,079,294 | \$ 10,170,143 | \$ | \$ 12,249,437 |
| IBM Corporation common stock | 1,944,980 | | | 1,944,980 |
| International equity securities | 1,198,120 | 1,973,255 | | 3,171,375 |
| US large-cap equity securities | 406,866 | | | 406,866 |
| US mid-cap equity securities | 2,022,426 | 13,007 | | 2,035,434 |
| US small-cap equity securities | 1,216,831 | 332 | 16 | 1,217,178 |
| Fixed income: | | | | |
| Government securities rated A or higher | 3,645 | 6,309,719 | | 6,313,363 |
| Government securities rated below A | | 1,361,490 | | 1,361,490 |
| Corporate bonds rated A or higher | | 1,513,998 | 1,012 | 1,515,009 |
| Corporate bonds rated below A | | 1,799,518 | 15,773 | 1,815,291 |
| Mortgage and asset-backed securities | 7,173 | 875,274 | 4,325 | 886,772 |
| Fixed income commingled/mutual funds | 1,039,222 | 527,493 | 360,975 | 1,927,690 |
| Investment contracts | | 27,337 | | 27,337 |
| Cash and cash equivalents | 61,356 | 1,271,530 | | 1,332,886 |
| Derivatives | 6,342 | 420 | (3,245) | 3,517 |
| Other commingled/mutual funds | 258,813 | 274,149 | | 532,962 |
| Total investments at fair value | \$ 10,245,068 | \$ 26,117,665 | \$ 378,856 | \$ 36,741,589 |

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The Plan has holdings in commingled funds as noted in the tables above. Generally, under ordinary market conditions, investments by participants in investment funds with underlying holdings in commingled funds provide daily market liquidity to Plan participants and the Plan. The Plan invests in several commingled funds, in which participant transactions (issuances and redemptions) may occur daily. Investment in some of these funds may be subject to redemption restrictions, at the commingled fund's discretion in limited situations. At December 31, 2011 and 2010, commingled funds subject to redemption restrictions were zero and \$361 million, respectively. However, this restriction has not impacted any participant's ability to withdraw their funds.

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, 2011:

| (Dollars in Thousands) | US Small-Cap Equity Securities | Corporate Bonds Rated A or Higher | Corporate Bonds Rated Below A | Mortgage and Asset-Backed Securities | Fixed Income Commingled/Mutual Funds | Derivatives | Total |
|--|--------------------------------|-----------------------------------|-------------------------------|--------------------------------------|--------------------------------------|-------------|------------|
| Balance at January 1 | \$ 16 | \$ 1,012 | \$ 15,773 | \$ 4,325 | \$ 360,975 | \$ (3,245) | \$ 378,856 |
| Unrealized gains/(losses) on assets held at end of year* | (16) | (33) | (1,676) | 128 | (87,674) | 13 | (89,257) |
| Realized gains/(losses) * | 19 | 27 | (26) | 167 | 103,258 | 122 | 103,565 |
| Purchases | | | | 3,748 | | 17,771 | 21,518 |
| Sales | (19) | (658) | (3,744) | (1,658) | (376,559) | (17,455) | (400,093) |
| Transfers into Level 3 | | | | | | | |
| Transfers out of Level 3** | | | | | | 2,795 | 2,795 |
| Balance at December 31 | \$ 0 | \$ 348 | \$ 10,327 | \$ 6,710 | \$ 0 | \$ 0 | \$ 17,384 |

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

**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**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, 2011 and 2010 are as follows:

| Investments | 2011 | 2010 |
|---|------------------------|--------------|
| | (Dollars in thousands) | |
| Large Company Index Fund (Vanguard Employee Benefit Index Fund) | \$ 3,766,587 | \$ 3,848,043 |
| Total Stock Market Index Fund (Vanguard Total Stock Market Index Trust) | 3,462,292 | 3,357,911 |
| IBM Common Stock | 2,462,501 | 1,944,980 |

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):

| | 2011 |
|----------------------------|------------------------|
| | (Dollars in thousands) |
| Investments at fair value: | |
| Commingled / Mutual Funds | \$ (149,164) |
| Equity Securities | 201,776 |
| Fixed Income Securities | (191,661) |
| Total | \$ (139,049) |

NOTE 4 DERIVATIVES

In accordance with the investment strategy of the separately-managed funds and the Stable Value 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 to achieve a certain performance result.

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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 stringent credit approval guidelines and regularly 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 \$32 million and \$18 million and received collateral of \$21 million and \$17 million at December 31, 2011 and 2010, respectively. In addition, for exchange traded transactions, the Plan has posted \$21 million and \$5 million of collateral as of December 31, 2011 and 2010, respectively and received collateral of \$0 million and \$1 million at December 31, 2011 and 2010, respectively. 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.

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.

All derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$14 million and an asset of \$4 million as of December 31, 2011 and 2010.

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 \$130 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. These transactions are primarily found within the commingled commodities fund.

The following tables provide a quantitative summary of the derivative activity as of December 31, 2011 and 2010 and for the year ended December 31, 2011.

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

(Dollars in Thousands)

| At December 31, 2011: | Notional/ contractual amount | Assets * | Liabilities * |
|---|---|-----------------|----------------------|
| Interest rate contracts | \$ 2,379,158 | \$ 204,900 | \$ (220,461) |
| Foreign exchange contracts | 621,890 | 7,529 | (5,549) |
| Credit contracts | 277,910 | 46,996 | (47,015) |
| Equity contracts | 89,733 | (471) | |
| Carrying value of derivatives on the statement of net assets available for benefits | | \$ 258,954 | \$ 273,024 |

| At December 31, 2010: | Notional/ contractual amount | Assets * | Liabilities * |
|---|---|-----------------|----------------------|
| Interest rate contracts | \$ 2,127,668 | \$ 558,760 | \$ 556,332 |
| Foreign exchange contracts | 700,414 | 5,153 | 8,068 |
| Credit contracts | 225,956 | 228,409 | 225,956 |
| Equity contracts | 120,306 | 1,551 | |
| Carrying value of derivatives on the statement of net assets available for benefits | | \$ 793,873 | \$ 790,356 |

* Reported in Investments, at fair value

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, 2011 *

| | | |
|----------------------------|----|----------|
| Interest rate contracts | \$ | (15,179) |
| Foreign exchange contracts | | 5,828 |
| Credit contracts | | (921) |
| Equity contracts | | (8,069) |
| Total net gain | \$ | (18,341) |

* Reported in Net change in fair value of investments

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NOTE 5 INVESTMENT CONTRACTS

The Plan entered into benefit-responsive investment contracts (investment contracts), such as synthetic investment contracts (synthetic GICs), through the Stable Value Fund (effective February 29, 2012, Interest Income Fund the Fund), with various third parties, i.e., insurance companies and banks. Contract value represents contributions made to investment contracts, plus earnings, less participant withdrawals and administrative expenses. The fair value of the synthetic GIC was determined using a discounted cash flow model which considers recent rebids as determined by recognized dealers, 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 and are meant to be fully benefit-responsive. Synthetic GICs accrue interest using a formula called the crediting rate. Synthetic GICs use the crediting rate formula to smooth and decrease 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 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 synthetic GIC's benchmark duration. 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. Synthetic GICs provide a guarantee that the crediting rate will not fall below zero percent.

A synthetic GIC 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 synthetic GIC 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 synthetic GIC experiences significant redemptions when the market value is below the contract value, the synthetic GIC'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 synthetic GIC has insufficient covered assets to meet redemption requests the Fund would require payments from the investment contract issuer to pay further participant redemptions.

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.

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- 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.

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.

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

| Investment Contracts at December 31, | 2011 | 2010 |
|--|------------------------|--------------|
| | (Dollars in thousands) | |
| Fair value: | | |
| Synthetic GICs | \$ 24,671 | \$ 27,122 |
| Underlying assets net of payables/receivables | 9,631,348 | 9,094,099 |
| Fair value of synthetic GICs and underlying assets | \$ 9,656,019 | \$ 9,121,221 |
| Adjustment from fair value to contract value | (570,356) | (373,136) |
| Contract value of synthetic GICs | \$ 9,085,663 | \$ 8,748,085 |

The investment contracts owned by the Stable Value Fund produced the following returns:

| | Year Ended December 31, | |
|--------------------------|----------------------------|-------|
| | 2011 | 2010 |
| Earned by the Plan | 5.90% | 7.37% |
| Credited to participants | 3.86% | 4.19% |

NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-two primary investment funds in which participants could invest in 2011 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 commodities fund (not available to participants as a standalone offering). These funds offer a convenient low-cost way to achieve diversification, professional money 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: 30% stocks*, 70% 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.

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- **Aggressive Life Strategy Fund** - target allocation: 85% stocks*, 15% bonds; seeks high returns over the long term.

* Exposure to commodities is considered part of the allocation to stocks.

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 15 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 42% stocks*, 58% bonds.

- **Target Date 2010 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 52% stocks*, 48% bonds.

- **Target Date 2015 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 62% stocks*, 38% bonds.

- **Target Date 2020 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 72% stocks*, 28% bonds.

- **Target Date 2025 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 82% stocks*, 18% bonds.

- **Target Date 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 89% stocks*, 11% 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.

* Exposure to commodities is considered part of the allocation to stocks.

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Core Funds - seven 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.

- **Stable Value Fund** (Effective February 29, 2012, renamed Interest Income Fund) - seeks to preserve principal and provide income at a stable rate of interest that is competitive with intermediate-term rates of return. The fund is managed by multiple money 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.

- **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 fixed-rate debt issues with maturities of ten years or more. The fund is managed by Neuberger Berman.

- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of the Barclays U.S. High Yield & Emerging Markets Bond Index. The fund invests in below investment grade U.S. corporate and emerging market dollar bonds and is managed by Pacific Investment Management Company, LLC (PIMCO).

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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.
- **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 over 150 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.

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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 government securities. There was no collateral at December 31, 2011 and 2010, respectively because the net exposures were below the minimum collateral posting requirements. The prospectus of commingled funds or funds within the Mutual Fund Window will disclose if repurchase agreements are permitted.

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 in January 2011.

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, 2011, 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:

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| | 12/31 2011 | | 12/31 2010 |
|--|------------------------|----|---------------|
| | (Dollars in thousands) | | |
| Net assets available for benefits per the financial statements | \$ 36,797,372 | \$ | 35,628,813 |
| Plus: | | | |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Stable Value Fund | 570,356 | | 373,136 |
| Net assets available for benefits per the Form 5500 | \$ 37,367,728 | \$ | 36,001,949 |

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

| | Year Ended December 31, 2011 |
|---|---|
| | (Dollars in thousands) |
| Total investment income and interest income on notes receivable from participants per the financial statements | \$ 683,558 |
| Less: | |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2010 | 373,136 |
| Plus: | |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2011 | 570,356 |
| Total investment income per the Form 5500 | \$ 880,778 |

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2011, 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 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, 2011 and 2010, the Plan held 13,391,892 and 13,252,797 shares of IBM common stock valued at \$2,462,501,101 and \$1,994,980,488, respectively. During the year ended December 31, 2011, purchases of shares by the Plan totaled \$264,421,636 and sales of shares by the Plan totaled \$247,819,101.

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IBM 401(k) PLUS PLAN AT DECEMBER 31, 2011

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 | (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
|---|-------------|------------|---------------|--|-----------------------------|---------------|--------------|-----------------------------------|---------------|--------------|
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland | 37930EAC0 | 7/28/2006 | 7/28/2011 | 6.33 | \$ 1,060,000 | | | \$ 1,261,294 | \$ 1,060,000 | \$ 201,000 |
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland | 37930JAE5 | 9/25/2007 | 9/15/2012 | 6.375 | 1,260,000 | | | 240,975 | | 240,975 |
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland | 379308AA7 | 6/15/2006 | 6/15/2016 | 6.693 | 2,100,000 | | | 491,936 | | 491,936 |
| Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland | 379308AB5 | 9/14/2006 | 9/14/2049 | 7.451 | 200,000 | | | 44,706 | | 44,706 |
| Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland | 48632FAA9 | 10/4/2006 | 10/4/2011 | 5.75 | 510,000 | | | 597,975 | \$ 510,000 | 87,975 |
| Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland | 48632FAE1 | 2/28/2008 | 2/28/2015 | 7.625 | 5,090,000 | | | 1,164,338 | | 1,164,338 |
| Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland | 48632HAA5 | 5/19/2006 | 5/19/2016 | 7.125 | 700,000 | | | 149,625 | | 149,625 |
| Landsbank IIS NB hf., Asuturstraeti 11, 155 Reykjavik, Iceland | 5150X0AA9 | 8/25/2006 | 8/25/2011 | 6.1 | 2,970,000 | | | 3,513,510 | \$ 2,970,000 | 543,510 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 5249087M6 | 12/21/2007 | 12/28/2017 | 6.75 | 6,350,000 | | | 1,285,875 | | 1,285,875 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 524908XA3 | 5/17/2007 | 11/29/2049 | 5.857 | 1,730,000 | | | 1,651,445 | | 1,651,445 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 5252M0BZ9 | 1/22/2008 | 1/24/2013 | 5.625 | 11,500,000 | | | 1,940,625 | | 1,940,625 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 5252M0FD4 | 4/24/2008 | 5/2/2018 | 6.875 | 900,000 | | | 218,109 | | 218,109 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 5249087M6 | 12/21/2007 | 12/28/2017 | 6.75 | 3,500,000 | | | 708,750 | | 708,750 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 52517PE23 | 1/25/2006 | 12/31/2049 | variable | 5,300,000 | | | 199,493 | | 199,493 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 52517PXU0 | 10/25/2004 | 11/10/2010 | variable | 400,000 | | | 407,556 | 400,000 | 7,556 |
| Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019 | 52517P2K6 | 5/25/2007 | 5/25/2010 | variable | 800,000 | | | 811,333 | 800,000 | 11,333 |
| Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands | 8265Q0XQ0 | 6/4/2007 | 6/4/2009 | 1 | 10,000,000 | | | 9,554,482 | \$ 9,494,970 | 59,512 |
| | 857689AT0 | 2/27/2004 | 3/1/2016 | 6.875 | 30,000 | | | 6,188 | | 6,188 |

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Station Casinos, 1505 South Pavilion
Center Drive, Las Vegas NV

* 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 AT DECEMBER 31, 2011****Schedule G, Part III- Nonexempt Transactions**

| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|------------|--------------|-----|-----------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 11/24/1999 | \$ 5,339,516 | N/A | \$ 13,349 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 11/26/1999 | 2,182,118 | N/A | 5,455 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | EUR | 11/29/1999 | 33,013 | N/A | 83 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | PLN | 12/23/1999 | 1,201,542 | N/A | 3,004 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 1/11/2000 | 14,537 | N/A | 36 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/17/2000 | 452,523 | N/A | 1,131 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/25/2000 | 81,083 | N/A | 203 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/13/2000 | 36,760 | N/A | 92 | N/A | N/A | N/A |
| | | Sell | THB | 5/31/2000 | 10 | N/A | 0 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|------------|---------|-----------|-----|-------|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | CHF | 7/12/2000 | | 3,926 | N/A | 10 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 8/31/2000 | | 1,359,462 | N/A | 3,399 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | CAD | 9/22/2000 | 9,900 | | N/A | 25 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 10/4/2000 | | 542,682 | N/A | 1,357 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | EUR | 1/2/2001 | | 241,998 | N/A | 605 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/30/2001 | 370,200 | | N/A | 926 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/17/2001 | | 323,215 | N/A | 808 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 10/23/2001 | 352,961 | | N/A | 882 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 10/24/2001 | 222,488 | | N/A | 556 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | HUF | 10/25/2001 | 189,080 | | N/A | 473 | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | EUR | 12/24/2001 | 450,000 | | N/A | 1,125 | N/A | N/A |

| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|-----------|--------|-----|----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 1/11/2002 | 24,270 | N/A | 61 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 3/1/2002 | 17,529 | N/A | 44 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|------------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | ILS | 5/28/2002 | 270,790 | N/A | 677 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 6/7/2002 | 13,274 | N/A | 33 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 8/6/2002 | 48,262 | N/A | 121 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 9/4/2002 | 23,495 | N/A | 59 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 11/28/2002 | 75,217 | N/A | 188 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 12/20/2002 | 41,533 | N/A | 104 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/11/2003 | 183,901 | N/A | 460 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/15/2003 | 820 | N/A | 2 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/9/2003 | 46,797 | N/A | 117 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/9/2003 | 1,211 | N/A | 3 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|-----------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/14/2003 | 1,810 | N/A | 5 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/15/2003 | 10,595 | N/A | 26 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/19/2003 | 20,186 | N/A | 50 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/21/2003 | 897 | N/A | 2 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/27/2003 | 109 | N/A | 0 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/28/2003 | 927 | N/A | 2 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/30/2003 | 3,666 | N/A | 9 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 6/5/2003 | 30,031 | N/A | 75 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 7/25/2003 | 191,724 | N/A | 479 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 9/3/2003 | 22,761 | N/A | 57 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 9/11/2003 | 28,758 | N/A | 72 | N/A | N/A | N/A |
| | | Sell | BRL | 10/8/2003 | 38,106 | N/A | 95 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|------------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 11/27/2003 | 49,450 | N/A | 124 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | ILS | 1/13/2004 | 300,822 | N/A | 752 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 2/26/2004 | 107,418 | N/A | 269 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | ILS | 3/2/2004 | 73,101 | N/A | 183 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|------------|-----------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | ILS | 3/2/2004 | 39,892 | N/A | 100 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | ILS | 3/23/2004 | 34,964 | N/A | 87 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 9/7/2004 | 241,204 | N/A | 603 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 2/18/2005 | 550,431 | N/A | 1,376 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 4/15/2005 | 190,868 | N/A | 477 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 12/15/2005 | 1,057,226 | N/A | 2,643 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/19/2006 | 304,938 | N/A | 762 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 2/3/2006 | 297,334 | N/A | 743 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/22/2006 | 110,576 | N/A | 276 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/30/2006 | 80,000 | N/A | 200 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|------------|------------|-----|--------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/19/2006 | 1,000,000 | N/A | 2,500 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 5/30/2006 | 99,253 | N/A | 248 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 10/31/2006 | 200,000 | N/A | 500 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/17/2007 | 500,000 | N/A | 1,250 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | THB | 4/20/2007 | 500,000 | N/A | 1,250 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 5/14/2007 | 1,500,000 | N/A | 3,750 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 7/25/2007 | 3,210,206 | N/A | 8,026 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 11/9/2007 | 180,275 | N/A | 451 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/2/2008 | 10,500,000 | N/A | 26,250 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | IDR | 2/29/2008 | 153,833 | N/A | 385 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 2/29/2008 | 188,624 | N/A | 472 | N/A | N/A | N/A |
| | | Buy | MYR | 2/29/2008 | 109,644 | N/A | 274 | N/A | N/A | N/A |

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| | | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|-----------|-----------|-----|-------|-----|-----|-----|--|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/3/2008 | 2,000,000 | N/A | 5,000 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 6/26/2008 | 78,138 | N/A | 195 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 77,397 | N/A | 193 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 39,934 | N/A | 100 | N/A | N/A | N/A | |

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|-------------------------------------|--------------------------------|------|-----|-----------|-----------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 49,930 | N/A | 125 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 34,578 | N/A | 86 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 50,887 | N/A | 127 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 30,611 | N/A | 77 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 81,615 | N/A | 204 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/26/2008 | 67,150 | N/A | 168 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 6/30/2008 | 18,894 | N/A | 47 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 7/1/2008 | 4,732 | N/A | 12 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 7/8/2008 | 1,850,289 | N/A | 4,626 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 7/14/2008 | 1,752,300 | N/A | 4,381 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|------|-----|------------|-----------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 9/4/2008 | 2,871,542 | N/A | 7,179 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 9/30/2008 | 1,597,596 | N/A | 3,994 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 9/30/2008 | 706,060 | N/A | 1,765 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 10/7/2008 | 230,068 | N/A | 575 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 10/8/2008 | 915,769 | N/A | 2,289 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/8/2008 | 186,459 | N/A | 466 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 10/8/2008 | 354,905 | N/A | 887 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 10/10/2008 | 643,862 | N/A | 1,610 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/10/2008 | 152,088 | N/A | 380 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 10/15/2008 | 1,393,359 | N/A | 3,483 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 10/17/2008 | 1,472,074 | N/A | 3,680 | N/A | N/A | N/A |
| | | Buy | MYR | 10/31/2008 | 58,543 | N/A | 146 | N/A | N/A | N/A |

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| | | | | | | | | | | |
|-------------------------------------|--------------------------------|-----|-----|------------|--------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 57,557 | N/A | 144 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 6,581 | N/A | 16 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 4,548 | N/A | 11 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 14,066 | N/A | 35 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|------------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 74,393 | N/A | 186 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 26,792 | N/A | 67 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 26,379 | N/A | 66 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 15,929 | N/A | 40 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 10/31/2008 | 15,860 | N/A | 40 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 11/3/2008 | 11,043 | N/A | 28 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 11/3/2008 | 17,413 | N/A | 44 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | IDR | 11/24/2008 | 93,804 | N/A | 235 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 11/24/2008 | 34,734 | N/A | 87 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 11/27/2008 | 327,456 | N/A | 819 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|-----------|---------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MXN | 12/5/2008 | 621,546 | N/A | 1,554 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 12/8/2008 | 377,659 | N/A | 944 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/6/2009 | 5,792 | N/A | 14 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/6/2009 | 3,381 | N/A | 8 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/6/2009 | 3,949 | N/A | 10 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 1/6/2009 | 6,499 | N/A | 16 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 1/7/2009 | 597 | N/A | 1 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 1/7/2009 | 2,996 | N/A | 7 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 1/7/2009 | 19,856 | N/A | 50 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 1/8/2009 | 20,801 | N/A | 52 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 3,905 | N/A | 10 | N/A | N/A | N/A |
| | | Buy | BRL | 1/20/2009 | 4,318 | N/A | 11 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|-----|-----|-----------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 111,710 | N/A | 279 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 416 | N/A | 1 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 23,806 | N/A | 60 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 11,626 | N/A | 29 | N/A | N/A | N/A |

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| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 2,110 | N/A | 5 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 22,382 | N/A | 56 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 113,683 | N/A | 284 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 55,767 | N/A | 139 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/20/2009 | 1,310 | N/A | 3 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/21/2009 | 19,961 | N/A | 50 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/21/2009 | 29,245 | N/A | 73 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/21/2009 | 12,297 | N/A | 31 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/21/2009 | 44,531 | N/A | 111 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 1/22/2009 | 24,051 | N/A | 60 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|-----------|---------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 2/3/2009 | 41,873 | N/A | 105 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 2/3/2009 | 23,606 | N/A | 59 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 2/3/2009 | 12,789 | N/A | 32 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 2/16/2009 | 345,045 | N/A | 863 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | THB | 2/19/2009 | 313,622 | N/A | 784 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 2/25/2009 | 421,621 | N/A | 1,054 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 2/26/2009 | 133,913 | N/A | 335 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 2/26/2009 | 115,503 | N/A | 289 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/6/2009 | 93,922 | N/A | 235 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/6/2009 | 104,895 | N/A | 262 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/10/2009 | 37,470 | N/A | 94 | N/A | N/A | N/A |
| | | Sell | BRL | 3/10/2009 | 4,311 | N/A | 11 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|-----------|--------|-----|-----|-----|-----|-----|--|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 3/10/2009 | 21,957 | N/A | 55 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 79,511 | N/A | 199 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 55,671 | N/A | 139 | N/A | N/A | N/A | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 51,204 | N/A | 128 | N/A | N/A | N/A | |

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|-------------------------------------|--------------------------------|------|-----|-----------|---------|-----|-------|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 65,855 | N/A | 165 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 49,252 | N/A | 123 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/12/2009 | 1,242 | N/A | 3 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/23/2009 | 3,368 | N/A | 8 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/23/2009 | 2,486 | N/A | 6 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/23/2009 | 1,436 | N/A | 4 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 6/1/2009 | 277,171 | N/A | 693 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/1/2009 | 13,497 | N/A | 34 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 6/1/2009 | 76,136 | N/A | 190 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 6/23/2009 | 420,149 | N/A | 1,050 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|------------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 8/7/2009 | 37,951 | N/A | 95 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 8/7/2009 | 397,254 | N/A | 993 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | PHP | 8/7/2009 | 82,536 | N/A | 206 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | THB | 8/10/2009 | 200,000 | N/A | 500 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 12/1/2009 | 145,299 | N/A | 363 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 12/1/2009 | 80,246 | N/A | 201 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 12/1/2009 | 62,624 | N/A | 157 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 12/30/2009 | 365,860 | N/A | 915 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 2/10/2010 | 29,200 | N/A | 73 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 3/3/2010 | 27,765 | N/A | 69 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 189,220 | N/A | 473 | N/A | N/A | N/A |
| | | Buy | BRL | 3/5/2010 | 72,676 | N/A | 182 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|-----|-----|----------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | | | | | | | | | |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 303,227 | N/A | 758 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 40,971 | N/A | 102 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 13,113 | N/A | 33 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 14,125 | N/A | 35 | N/A | N/A | N/A |

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| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 20,809 | N/A | 52 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 3/5/2010 | 76,313 | N/A | 191 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 41,142 | N/A | 103 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 298,270 | N/A | 746 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 650,300 | N/A | 1,626 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 20,896 | N/A | 52 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 304,494 | N/A | 761 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 76,632 | N/A | 192 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 90,848 | N/A | 227 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | BRL | 3/5/2010 | 13,168 | N/A | 33 | N/A | N/A | N/A |

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|-------------------------------------|--------------------------------|------|-----|-----------|---------|-----|-----|-----|-----|-----|
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | IDR | 3/8/2010 | 239,383 | N/A | 598 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 3/8/2010 | 24,838 | N/A | 62 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | MYR | 3/8/2010 | 93,508 | N/A | 234 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | PHP | 3/8/2010 | 42,568 | N/A | 106 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 3/12/2010 | 239,383 | N/A | 598 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | IDR | 3/12/2010 | 192,121 | N/A | 480 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Sell | MYR | 3/12/2010 | 130,416 | N/A | 326 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/1/2010 | 345,615 | N/A | 864 | N/A | N/A | N/A |
| State Street Bank and Trust Company | Fiduciary (Investment Manager) | Buy | BRL | 4/1/2010 | 42,196 | N/A | 105 | N/A | N/A | N/A |

DESCRIPTION OF TRANSACTIONS AND CORRECTIVE ACTION:

IBM was informed that State Street Bank and Trust Company (SS), (through its investment management division, SSgA), as investment manager of a Plan account, inadvertently entered into certain foreign exchange (FX) transactions with SS (through its capital markets division, SSGM) in connection with underlying foreign securities transactions. We have included the relevant information regarding these FX

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transactions such as the currency, trade date and the amount of the transaction in US Dollars. In executing these FX transactions, a fee was generally charged (i.e., a markup or a markdown) and we understand these fees have been under 0.25% of each transaction during the relevant period. We have included in column (g) an estimate of the fee amount by multiplying 0.25% to each transaction amount. When these transactions were discovered, SS promptly remitted to the Plan \$390,000 in connection with these FX transactions which includes the estimated fee of ~\$285,000 plus interest (calculated using the Department of Labor's voluntary correction calculator). The \$390,000, remitted in April 2011, is intended to cover any profits made by SS through these transactions (plus appropriate interest).

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IBM 401(k) PLUS PLAN
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

AT DECEMBER 31, 2011

| (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 | (e) Fair value |
|-------------------------|--|---|----------|--------------------------------|
| IBM Stock Fund | | | | |
| * | International Business Machines Corporation Managed by State Street Global Advisors | IBM Common Stock 13,391,892 shares State Street Bank and Trust Company Government Short-Term Investment Fund | \$ | 2,462,501,101 4,883,909 |
| Mutual Funds | | | | |
| | Administered by Fidelity Investments | Mutual Fund Window (refer to Exhibit K - investments) | | 3,594,615,226 |
| Commingled Funds | | | | |
| | Vanguard Employee Benefit Index Fund | Large Company Index | | 3,766,587,112 |
| | Vanguard Total Stock Market Index Trust | Total Stock Market Index | | 3,462,291,868 |
| | Vanguard Russell 1000 Value Index Trust | Large Cap Value Index | | 579,863,939 |
| | Vanguard Russell 2000 Value Index Trust | Small Cap Value Index | | 533,656,176 |
| | Vanguard Russell 1000 Growth Index Trust | Large Cap Growth Index | | 541,215,908 |
| | Vanguard Russell 2000 Growth Index Trust | Small Cap Growth Index | | 437,374,988 |
| | Vanguard European Stock Index Trust | European Stock Index | | 336,270,819 |
| | Vanguard Pacific Stock Index Trust | Pacific Stock Index | | 296,516,458 |
| | PIMCO Commodities Plus Trust II | Commodity | | 270,670,593 |

* 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 | (e) Fair value |
|---------------------------------|---|---|----------|----------------|
| Separately-Managed Funds | | | | |
| | Managed by State Street Global Advisors | Total International Stock Market Index (refer to Exhibit A - investments) | \$ | 2,697,456,212 |
| | Managed by State Street Global Advisors | Small/Mid Cap Stock Index (refer to Exhibit B - investments) | | 2,643,154,729 |
| | Managed by State Street Global Advisors | Inflation Protected Bond (refer to Exhibit C - investments) | | 1,969,439,234 |
| | Managed by Neuberger Berman | Total Bond Market (refer to Exhibit D - investments) | | 1,229,139,951 |
| | Managed by BlackRock Institutional Trust Company | Real Estate Investment Trust (refer to Exhibit E - investments) | | 870,104,527 |
| | Managed by Neuberger Berman | Long-Term Corporate Bond (refer to Exhibit F - investments) | | 361,726,271 |
| | Managed by Pacific Investment Management Company (PIMCO) | High Yield and Emerging Markets Bond (refer to Exhibit G - investments) | | 214,464,317 |
| | Managed by BlackRock Institutional Trust Company | International Real Estate Index (refer to Exhibit H - investments) | | 181,626,704 |
| | Collateral | (refer to Exhibit I - investments) | | 28,108,003 |
| | Underlying assets managed by various investment companies | Stable Value Fund (refer to Exhibit J - investments) | | 10,772,356,672 |
| | Bank of America, N.A. | Synthetic GIC, Rate of Interest 3.76% | | 6,400,077 |
| | JPMorgan Chase Bank, N.A. | Synthetic GIC, Rate of Interest 3.76% | | 15,200,189 |
| | Royal Bank of Canada | Synthetic GIC, Rate of Interest 3.76% | | |
| * | State Street Bank and Trust Company | Synthetic GIC, Rate of Interest 3.76% | | 3,070,581 |
| * | The Prudential Insurance Company of America | Synthetic GIC, Rate of Interest 3.51% | | |
| * | Notes receivable from participants | Interest rates range: 3.25% - 11.00% Terms: one to twenty-eight years | | 326,585,904 |

* 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, 2011**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/ Par Value | |
| | ARGENTINE PESO | ARGENTINA | 859 | \$ 200 |
| | CRESUD S.A.C.I.F.Y.A. | COMMON STOCK ARS1. ARGENTINA | 4 | 5 |
| | GRUPO FINANCIERO GALICIA B | COMMON STOCK ARS1. ARGENTINA | 8 | 5 |
| | PETROBRAS ARGENTINA SA B | COMMON STOCK ARS1. ARGENTINA | 3 | 4 |
| | TELECOM ARGENTINA S.A. B | COMMON STOCK ARS1. ARGENTINA | 6 | 24 |
| | TRANSPORTADORA DE GAS SUR B | COMMON STOCK ARS1. ARGENTINA | 3 | 2 |
| | ABACUS PROPERTY GROUP | REIT NPV AUSTRALIA | 130,725 | 254,336 |
| | ADELAIDE BRIGHTON LTD | COMMON STOCK NPV AUSTRALIA | 71,700 | 212,065 |
| | AET AND D HLDGS NO 1 PTY LTD | COMMON STOCK AUSTRALIA | 36,515 | |
| | AGL ENERGY LTD | COMMON STOCK NPV AUSTRALIA | 92,922 | 1,363,784 |
| | ALUMINA LTD | COMMON STOCK NPV AUSTRALIA | 425,103 | 484,718 |
| | AMCOR LIMITED | COMMON STOCK NPV AUSTRALIA | 312,968 | 2,310,879 |
| | AMP LTD | COMMON STOCK NPV AUSTRALIA | 589,507 | 2,455,144 |
| | ANSELL LTD | COMMON STOCK NPV AUSTRALIA | 20,233 | 301,294 |
| | APA GROUP | MISC. NPV AUSTRALIA | 83,565 | 384,322 |
| | AQUARIUS PLATINUM LTD | COMMON STOCK NPV AUSTRALIA | 78,912 | 189,482 |
| | AQUILA RESOURCES LTD | COMMON STOCK NPV AUSTRALIA | 21,848 | 130,649 |
| | ARISTOCRAT LEISURE LTD | COMMON STOCK NPV AUSTRALIA | 60,903 | 137,752 |
| | ASCIANO LTD | COMMON STOCK NPV AUSTRALIA | 162,311 | 749,194 |
| | ASPEN GROUP | REIT NPV AUSTRALIA | 183,132 | 79,817 |
| | ASTRO JAPAN PROPERTY GROUP | REIT AUSTRALIA | 40,989 | 88,295 |
| | ASX LTD | COMMON STOCK NPV AUSTRALIA | 33,443 | 1,047,203 |
| | ASX SPI 200 INDEX FUTURES MAR11 XSFE | AUSTRALIA | 1,475 | (47,947) |
| | ASX SPI 200 INDEX FUTURES MAR12 XSFE | AUSTRALIA | 425 | (70,585) |
| | ATLAS IRON LTD | COMMON STOCK NPV AUSTRALIA | 93,638 | 258,220 |
| | AUSENCO LTD | COMMON STOCK NPV AUSTRALIA | 24,836 | 62,805 |
| | AUST AND NZ BANKING GROUP | COMMON STOCK NPV AUSTRALIA | 435,111 | 9,139,597 |
| | AUSTAL LTD | COMMON STOCK NPV AUSTRALIA | 33,425 | 73,738 |
| | AUSTRALAND PROPERTY GROUP | REIT NPV AUSTRALIA | 111,195 | 273,589 |
| | AUSTRALIAN AGRICULTURAL CO | COMMON STOCK NPV AUSTRALIA | 73,095 | 99,788 |
| | AUSTRALIAN DOLLAR | AUSTRALIA | 5,020,101 | 5,146,610 |
| | BANK OF QUEENSLAND LTD | COMMON STOCK NPV AUSTRALIA | 33,839 | 253,136 |

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|------------------------------|------------------|-----------|---------|------------|
| BEACH ENERGY LTD | COMMON STOCK NPV | AUSTRALIA | 199,764 | 252,438 |
| BENDIGO AND ADELAIDE BANK | COMMON STOCK NPV | AUSTRALIA | 68,221 | 560,833 |
| BGP HOLDINGS PLC | POST SPIN SHARES | AUSTRALIA | 818,748 | |
| BHP BILLITON LTD | COMMON STOCK NPV | AUSTRALIA | 536,676 | 18,988,370 |
| BILLABONG INTERNATIONAL LTD | COMMON STOCK NPV | AUSTRALIA | 41,152 | 74,419 |
| BLUESCOPE STEEL LTD | COMMON STOCK NPV | AUSTRALIA | 551,304 | 228,384 |
| BORAL LTD | COMMON STOCK NPV | AUSTRALIA | 139,505 | 513,844 |
| BRADKEN LTD | COMMON STOCK NPV | AUSTRALIA | 28,136 | 205,519 |
| BRAMBLES LTD | COMMON STOCK NPV | AUSTRALIA | 262,635 | 1,924,743 |
| BT INVESTMENT MANAGEMENT LTD | COMMON STOCK | AUSTRALIA | 32,306 | 59,791 |
| BWP TRUST | REIT NPV | AUSTRALIA | 202,332 | 356,537 |
| CALTEX AUSTRALIA LTD | COMMON STOCK NPV | AUSTRALIA | 25,391 | 305,837 |
| CAMPBELL BROTHERS LTD | COMMON STOCK NPV | AUSTRALIA | 11,526 | 578,058 |
| CFS RETAIL PROPERTY TRUST | REIT NPV | AUSTRALIA | 410,334 | 708,121 |
| CHALLENGER DIVERSIFIED PROPE | REIT | AUSTRALIA | 385,856 | 191,885 |
| CHALLENGER LTD | COMMON STOCK NPV | AUSTRALIA | 79,145 | 334,359 |
| CHARTER HALL GROUP | REIT NPV | AUSTRALIA | 143,089 | 292,056 |
| CHARTER HALL OFFICE REIT | REIT NPV | AUSTRALIA | 100,446 | 361,728 |
| CHARTER HALL RETAIL REIT | REIT NPV | AUSTRALIA | 110,417 | 361,893 |
| COAL OF AFRICA LTD | COMMON STOCK NPV | AUSTRALIA | 87,531 | 74,584 |
| COCA COLA AMATIL LTD | COMMON STOCK NPV | AUSTRALIA | 125,491 | 1,480,426 |
| COCHLEAR LTD | COMMON STOCK NPV | AUSTRALIA | 10,322 | 656,881 |
| COMMONWEALTH BANK OF AUSTRAL | COMMON STOCK NPV | AUSTRALIA | 269,998 | 13,600,097 |
| COMMONWEALTH PROPERTY OFFICE | REIT NPV | AUSTRALIA | 377,704 | 369,555 |
| COMPUTERSHARE LTD | COMMON STOCK NPV | AUSTRALIA | 88,124 | 722,732 |
| CONSOLIDATED MEDIA HOLDINGS | COMMON STOCK NPV | AUSTRALIA | 13,236 | 35,310 |
| CROMWELL PROPERTY GROUP | REIT | AUSTRALIA | 102,190 | 70,721 |
| CROWN LTD | COMMON STOCK NPV | AUSTRALIA | 83,131 | 688,647 |
| CSL LTD | COMMON STOCK NPV | AUSTRALIA | 102,575 | 3,365,010 |
| CSR LTD | COMMON STOCK NPV | AUSTRALIA | 77,512 | 155,523 |
| DAVID JONES LTD | COMMON STOCK NPV | AUSTRALIA | 88,981 | 215,882 |
| DEXUS PROPERTY GROUP | REIT NPV | AUSTRALIA | 849,348 | 722,961 |
| DOWNER EDI LTD | COMMON STOCK NPV | AUSTRALIA | 71,777 | 236,181 |

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| DUET GROUP | NPV UNITS | AUSTRALIA | 166,614 | 299,549 |
| DULUXGROUP LTD | COMMON STOCK | AUSTRALIA | 77,243 | 228,560 |
| ECHO ENTERTAINMENT GROUP LTD | COMMON STOCK | AUSTRALIA | 136,616 | 502,093 |
| ELDERS LTD | COMMON STOCK NPV | AUSTRALIA | 88,601 | 23,625 |
| EMECO HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 140,193 | 138,496 |
| ENERGY RESOURCES OF AUST | COMMON STOCK NPV | AUSTRALIA | 17,121 | 21,459 |
| ENERGY WORLD CORP LTD | COMMON STOCK NPV | AUSTRALIA | 245,509 | 171,995 |
| FAIRFAX MEDIA LTD | COMMON STOCK NPV | AUSTRALIA | 417,707 | 307,692 |
| FKP PROPERTY GROUP | COMMON STOCK NPV | AUSTRALIA | 152,556 | 74,977 |
| FLEETWOOD CORPORATION LTD | COMMON STOCK NPV | AUSTRALIA | 63,099 | 774,548 |
| FORTESCUE METALS GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 233,468 | 1,025,268 |
| G.U.D. HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 39,809 | 287,509 |
| GOODMAN FIELDER LTD | COMMON STOCK NPV | AUSTRALIA | 407,871 | 181,661 |
| GOODMAN GROUP | REIT NPV | AUSTRALIA | 1,134,791 | 662,021 |
| GPT GROUP | REIT NPV | AUSTRALIA | 322,545 | 1,014,332 |
| GRAINCORP LTD | COMMON STOCK NPV | AUSTRALIA | 34,446 | 277,001 |
| HARVEY NORMAN HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 102,041 | 191,613 |
| ILUKA RESOURCES LTD | COMMON STOCK NPV | AUSTRALIA | 80,245 | 1,270,800 |
| INCITEC PIVOT LTD | COMMON STOCK NPV | AUSTRALIA | 278,482 | 885,655 |
| INSURANCE AUSTRALIA GROUP | COMMON STOCK NPV | AUSTRALIA | 358,084 | 1,092,268 |
| INVESTA OFFICE FUND | REIT NPV | AUSTRALIA | 593,837 | 364,931 |
| IOOF HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 55,302 | 289,583 |
| JB HI FI LTD | COMMON STOCK NPV | AUSTRALIA | 15,008 | 173,783 |
| KAROOON GAS AUSTRALIA LTD | COMMON STOCK NPV | AUSTRALIA | 18,621 | 85,799 |
| LEIGHTON HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 29,964 | 583,673 |
| LEND LEASE GROUP | MISC. NPV | AUSTRALIA | 95,048 | 696,443 |
| LINC ENERGY LTD | COMMON STOCK NPV | AUSTRALIA | 52,554 | 59,064 |
| LYNAS CORP LTD | COMMON STOCK NPV | AUSTRALIA | 297,059 | 318,582 |
| MACMAHON HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 178,028 | 102,034 |
| MACQUARIE ATLAS ROADS GROUP | COMMON STOCK | AUSTRALIA | 124,532 | 172,431 |
| MACQUARIE GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 57,895 | 1,410,523 |
| METCASH LTD | COMMON STOCK NPV | AUSTRALIA | 139,584 | 577,688 |
| MINERAL RESOURCES LTD | COMMON STOCK | AUSTRALIA | 29,476 | 331,727 |
| MIRVAC GROUP | REIT NPV | AUSTRALIA | 625,763 | 756,679 |
| MONADELPHOUS GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 12,630 | 260,055 |
| MOUNT GIBSON IRON LTD | COMMON STOCK NPV | AUSTRALIA | 127,556 | 146,016 |
| MURCHISON METALS LTD | COMMON STOCK NPV | AUSTRALIA | 79,237 | 35,217 |
| NATIONAL AUSTRALIA BANK LTD | COMMON STOCK NPV | AUSTRALIA | 362,376 | 8,659,266 |
| NEWCREST MINING LTD | COMMON STOCK NPV | AUSTRALIA | 129,438 | 3,930,242 |
| NEXUS ENERGY LTD | COMMON STOCK NPV | AUSTRALIA | 169,692 | 35,707 |
| NORTHERN IRON LTD | COMMON STOCK NPV | AUSTRALIA | 67,914 | 44,609 |
| NRW HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 74,425 | 196,488 |
| NUFARM LTD | COMMON STOCK NPV | AUSTRALIA | 32,484 | 138,286 |
| ONESTEEL LTD | COMMON STOCK NPV | AUSTRALIA | 258,742 | 185,836 |
| ORICA LTD | COMMON STOCK NPV | AUSTRALIA | 82,203 | 2,043,700 |
| ORIGIN ENERGY LTD | COMMON STOCK NPV | AUSTRALIA | 228,744 | 3,115,917 |
| OZ MINERALS LTD | COMMON STOCK NPV | AUSTRALIA | 58,375 | 599,059 |
| PACIFIC BRANDS LTD | COMMON STOCK NPV | AUSTRALIA | 101,920 | 57,363 |
| PALADIN ENERGY LTD | COMMON STOCK NPV | AUSTRALIA | 104,376 | 146,035 |
| PANAUST LTD | COMMON STOCK NPV | AUSTRALIA | 99,851 | 326,299 |
| PERPETUAL LTD | COMMON STOCK NPV | AUSTRALIA | 8,497 | 177,625 |
| PHARMAXIS LTD | COMMON STOCK NPV | AUSTRALIA | 82,220 | 87,506 |
| PMP LTD | COMMON STOCK NPV | AUSTRALIA | 18,043 | 8,959 |
| PRIMARY HEALTH CARE LTD | COMMON STOCK NPV | AUSTRALIA | 89,837 | 283,134 |
| QANTAS AIRWAYS LTD | COMMON STOCK NPV | AUSTRALIA | 191,193 | 285,760 |
| QBE INSURANCE GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 177,344 | 2,353,470 |
| QR NATIONAL LTD | COMMON STOCK | AUSTRALIA | 281,719 | 986,340 |
| RAMSAY HEALTH CARE LTD | COMMON STOCK NPV | AUSTRALIA | 23,099 | 456,145 |

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|------------------------------|------------------|-----------|---------|-----------|
| RIO TINTO LTD | COMMON STOCK NPV | AUSTRALIA | 81,930 | 5,082,869 |
| ROC OIL CO LTD | COMMON STOCK NPV | AUSTRALIA | 116,958 | 30,639 |
| SAI GLOBAL LTD | COMMON STOCK NPV | AUSTRALIA | 57,913 | 267,023 |
| SALMAT LTD | COMMON STOCK NPV | AUSTRALIA | 45,674 | 112,343 |
| SANTOS LTD | COMMON STOCK NPV | AUSTRALIA | 157,724 | 1,974,965 |
| SEEK LTD | COMMON STOCK NPV | AUSTRALIA | 53,000 | 307,491 |
| SIGMA PHARMACEUTICALS LTD | COMMON STOCK NPV | AUSTRALIA | 223,295 | 125,944 |
| SILEX SYSTEMS LTD | COMMON STOCK NPV | AUSTRALIA | 22,510 | 56,565 |
| SONIC HEALTHCARE LTD | COMMON STOCK NPV | AUSTRALIA | 61,122 | 705,864 |
| STOCKLAND | REIT NPV | AUSTRALIA | 408,155 | 1,333,127 |
| STW COMMUNICATIONS GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 89,981 | 77,568 |
| SUNCORP GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 236,919 | 2,031,502 |
| SUNDANCE RESOURCES LTD | COMMON STOCK NPV | AUSTRALIA | 534,228 | 217,054 |
| SYDNEY AIRPORT | MISC. NPV | AUSTRALIA | 176,819 | 481,739 |
| TABCORP HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 146,411 | 409,342 |
| TATTS GROUP LTD | COMMON STOCK NPV | AUSTRALIA | 265,076 | 662,263 |
| TELSTRA CORP LTD | COMMON STOCK NPV | AUSTRALIA | 713,315 | 2,433,686 |
| TEN NETWORK HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 132,900 | 114,267 |
| TOLL HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 135,103 | 583,422 |
| TRANSFIELD SERVICES LTD | COMMON STOCK NPV | AUSTRALIA | 66,571 | 147,082 |
| TRANSPACIFIC INDUSTRIES GROU | COMMON STOCK NPV | AUSTRALIA | 348,626 | 290,756 |

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| TRANSURBAN GROUP | MISC. NPV | AUSTRALIA | 246,333 | 1,418,016 |
| TREASURY WINE ESTATES LTD | COMMON STOCK | AUSTRALIA | 128,972 | 485,987 |
| UGL LTD | COMMON STOCK NPV | AUSTRALIA | 23,400 | 284,983 |
| WESFARMERS LTD | COMMON STOCK NPV | AUSTRALIA | 174,962 | 5,284,929 |
| WESFARMERS LTD PPS | COMMON STOCK NPV | AUSTRALIA | 26,895 | 819,181 |
| WESTFIELD GROUP | REIT NPV | AUSTRALIA | 358,188 | 2,869,107 |
| WESTFIELD RETAIL TRUST | REIT | AUSTRALIA | 510,007 | 1,296,691 |
| WESTPAC BANKING CORP | COMMON STOCK NPV | AUSTRALIA | 542,552 | 11,100,351 |
| WOODSIDE PETROLEUM LTD | COMMON STOCK NPV | AUSTRALIA | 105,754 | 3,313,709 |
| WOOLWORTHS LTD | COMMON STOCK NPV | AUSTRALIA | 204,410 | 5,255,500 |
| WORLEYPARSONS LTD | COMMON STOCK NPV | AUSTRALIA | 30,439 | 799,334 |
| WOTIF.COM HOLDINGS LTD | COMMON STOCK NPV | AUSTRALIA | 17,667 | 64,568 |
| ANDRITZ AG | COMMON STOCK NPV | AUSTRIA | 7,635 | 634,465 |
| AUSTRIAMICROSYSTEMS AG BR | COMMON STOCK NPV | AUSTRIA | 4,176 | 171,454 |
| BWT AG | COMMON STOCK NPV | AUSTRIA | 9,456 | 160,326 |
| CA IMMOBILIEN ANLAGEN AG | COMMON STOCK | AUSTRIA | 8,100 | 87,353 |
| CAT OIL AG | COMMON STOCK | AUSTRIA | 2,043 | 11,764 |
| CONWERT IMMOBILIEN INVEST SE | COMMON STOCK NPV | AUSTRIA | 9,814 | 109,182 |
| ERSTE GROUP BANK AG | COMMON STOCK NPV | AUSTRIA | 37,127 | 652,214 |
| IMMOEAST ANSPR NACHB | COMMON STOCK | AUSTRIA | 143,040 | |
| IMMOFINANZ AG | COMMON STOCK | AUSTRIA | 225,181 | 680,280 |
| IMMOFINANZ ANSPR NACHB | COMMON STOCK | AUSTRIA | 89,821 | |
| INTERCELL AG | COMMON STOCK NPV | AUSTRIA | 4,616 | 11,417 |
| KAPSCH TRAFFICOM AG | COMMON STOCK | AUSTRIA | 3,195 | 242,556 |
| OMV AG | COMMON STOCK NPV | AUSTRIA | 32,282 | 983,450 |
| PALFINGER AG | COMMON STOCK NPV | AUSTRIA | 4,990 | 80,055 |
| RAIFFEISEN BANK INTERNATIONALA | COMMON STOCK NPV | AUSTRIA | 6,985 | 181,242 |
| RHI AG | COMMON STOCK | AUSTRIA | 2,714 | 53,401 |
| S IMMO AG | COMMON STOCK NPV | AUSTRIA | 54,496 | 318,679 |
| SCHOELLER BLECKMANN OILFIELD | COMMON STOCK EUR1. | AUSTRIA | 11,984 | 1,063,228 |
| SEMPERIT AG HOLDING | COMMON STOCK NPV | AUSTRIA | 3,423 | 132,331 |
| TELEKOM AUSTRIA AG | COMMON STOCK NPV | AUSTRIA | 67,500 | 810,863 |
| VERBUND AG | COMMON STOCK NPV | AUSTRIA | 15,077 | 405,054 |
| VIENNA INSURANCE GROUP AG | COMMON STOCK NPV | AUSTRIA | 6,166 | 244,707 |
| VOESTALPINE AG | COMMON STOCK NPV | AUSTRIA | 22,522 | 635,614 |
| WIENERBERGER AG | COMMON STOCK NPV | AUSTRIA | 21,849 | 197,531 |
| ACKERMANS + VAN HAAREN | COMMON STOCK | BELGIUM | 5,040 | 376,650 |
| AGEAS | COMMON STOCK NPV | BELGIUM | 426,337 | 662,473 |
| AGFA GEVAERT NV | COMMON STOCK NPV | BELGIUM | 24,090 | 38,441 |
| AGFA GEVAERT NV STRIP VVPR | MISC. | BELGIUM | 6,022 | 8 |
| ANHEUSER BUSCH INBEV NV | COMMON STOCK NPV | BELGIUM | 134,540 | 8,241,459 |
| ANHEUSER BUSCH INBEV ST VVPR | MISC. NPV | BELGIUM | 58,432 | 76 |
| ARSEUS NV | COMMON STOCK | BELGIUM | 1,000 | 14,287 |
| BEKAERT NV | COMMON STOCK NPV | BELGIUM | 7,255 | 232,262 |
| BELGACOM SA | COMMON STOCK NPV | BELGIUM | 33,007 | 1,036,311 |
| COFINIMMO | REIT NPV | BELGIUM | 2,943 | 346,312 |
| COLRUYT SA | COMMON STOCK NPV | BELGIUM | 16,520 | 626,013 |
| D IETEREN SA/NV | COMMON STOCK NPV | BELGIUM | 5,489 | 242,652 |
| DELHAIZE GROUP | COMMON STOCK NPV | BELGIUM | 19,545 | 1,099,183 |
| DEXIA SA | COMMON STOCK NPV | BELGIUM | 111,639 | 42,931 |
| ELIA SYSTEM OPERATOR SA/NV | COMMON STOCK | BELGIUM | 6,678 | 259,195 |
| EURONAV SA | COMMON STOCK NPV | BELGIUM | 1,664 | 8,061 |
| EVS BROADCAST EQUIPMENT S.A. | COMMON STOCK NPV | BELGIUM | 1,449 | 74,252 |
| GROUPE BRUXELLES LAMBERT SA | COMMON STOCK NPV | BELGIUM | 15,756 | 1,050,009 |
| INTERVEST OFFICES+WAREHOUSES | REIT | BELGIUM | 4,207 | 99,019 |
| ION BEAM APPLICATIONS | COMMON STOCK NPV | BELGIUM | 1,400 | 8,664 |

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|---------------------------------|---------------------|---------|--------|-----------|
| KBC ANCORA | COMMON STOCK NPV | BELGIUM | 6,210 | 38,867 |
| KBC GROEP NV | COMMON STOCK NPV | BELGIUM | 31,633 | 398,390 |
| MOBISTAR SA | COMMON STOCK NPV | BELGIUM | 6,069 | 317,948 |
| NYRSTAR | COMMON STOCK NPV | BELGIUM | 35,531 | 280,845 |
| OMEGA PHARMA | COMMON STOCK | BELGIUM | 2,136 | 99,505 |
| SOLVAY SA | COMMON STOCK NPV | BELGIUM | 12,406 | 1,020,745 |
| TELENET GROUP HOLDING NV | COMMON STOCK NPV | BELGIUM | 9,109 | 348,101 |
| THROMBOGENICS NV | COMMON STOCK | BELGIUM | 4,034 | 98,771 |
| UCB SA | COMMON STOCK NPV | BELGIUM | 20,478 | 862,098 |
| UMICORE | COMMON STOCK NPV | BELGIUM | 24,652 | 1,018,039 |
| CATLIN GROUP LTD | COMMON STOCK USD.01 | BERMUDA | 55,133 | 340,410 |
| CENTRAL EUROPEAN MEDIA ENT A | COMMON STOCK USD.08 | BERMUDA | 18,734 | 121,214 |
| FRONTLINE LTD | COMMON STOCK USD2.5 | BERMUDA | 9,900 | 42,240 |
| HISCOX LTD | COMMON STOCK GBP.05 | BERMUDA | 52,120 | 301,639 |
| LANCASHIRE HOLDINGS LTD | COMMON STOCK USD.5 | BERMUDA | 27,805 | 312,768 |
| SEADRILL LTD | COMMON STOCK USD2. | BERMUDA | 73,118 | 2,445,176 |
| ALL AMERICA LATINA LOGISTICA | COMMON STOCK NPV | BRAZIL | 76,300 | 380,426 |
| ANHANGUERA EDUCACIONAL PARTI | COMMON STOCK NPV | BRAZIL | 23,393 | 252,084 |
| B2W COM GLOBAL DO VAREJO | COMMON STOCK NPV | BRAZIL | 23,825 | 114,958 |
| BANCO ABC BRASIL SA | PREFERENCE | BRAZIL | 26,864 | 179,597 |

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| BANCO BRADESCO SA PEF | PREFERENCE | BRAZIL | 320,523 | 5,284,054 |
| BANCO DAYCOVAL SA | PREFERENCE | BRAZIL | 25,167 | 126,830 |
| BANCO DO BRASIL S.A. | COMMON STOCK NPV | BRAZIL | 89,389 | 1,135,783 |
| BANCO ESTADO RIO GRANDE SUL | PREFERENCE | BRAZIL | 41,132 | 441,035 |
| BANCO SANTANDER (BRASIL) SA | UNIT NPV | BRAZIL | 102,383 | 821,150 |
| BM+FBOVESPA SA | COMMON STOCK NPV | BRAZIL | 321,908 | 1,691,301 |
| BR MALLS PARTICIPACOES SA | COMMON STOCK NPV | BRAZIL | 71,741 | 696,929 |
| BRADESPAR SA PEF | PREFERENCE | BRAZIL | 44,400 | 754,342 |
| BRASIL TELECOM SA | PREFERENCE | BRAZIL | 65,680 | 383,111 |
| BRASKEM SA PEF A | PREFERENCE | BRAZIL | 37,660 | 258,436 |
| BRAZILIAN REAL | | BRAZIL | 1,350,585 | 724,077 |
| BRF BRASIL FOODS SA | COMMON STOCK NPV | BRAZIL | 108,832 | 2,125,003 |
| CCR SA | COMMON STOCK NPV | BRAZIL | 138,400 | 906,714 |
| CENTRAIS ELETRIC STA CAT PRB | PREFERENCE | BRAZIL | 10,131 | 196,781 |
| CENTRAIS ELETRICAS BRAS PR B | PREFERENCE | BRAZIL | 36,705 | 528,363 |
| CENTRAIS ELETRICAS BRASILIER | COMMON STOCK NPV | BRAZIL | 41,077 | 392,877 |
| CETIP SA MERCADOS ORGANIZADO | COMMON STOCK NPV | BRAZIL | 35,004 | 505,754 |
| CIA BRASILEIRA DE DIS PEF | PREFERENCE | BRAZIL | 16,715 | 600,405 |
| CIA DE BEBIDAS DAS AME PEF | PREFERENCE | BRAZIL | 139,963 | 5,049,999 |
| CIA ENERGETICA DE SP PEF B | PREFERENCE | BRAZIL | 29,866 | 529,190 |
| CIA ENERGETICA DO CEARA PR A | PREFERENCE | BRAZIL | 10,328 | 190,752 |
| CIA ENERGETICA MINAS GER PRF | PREFERENCE | BRAZIL | 73,795 | 1,316,263 |
| CIA PARANAENSE DE ENERGI PFB | PREFERENCE | BRAZIL | 17,507 | 365,110 |
| CIA SANEAMENTO BASICO DE SP | COMMON STOCK NPV | BRAZIL | 22,940 | 639,897 |
| CIA SIDERURGICA NACIONAL SA | COMMON STOCK NPV | BRAZIL | 136,988 | 1,100,164 |
| CIELO SA | COMMON STOCK NPV | BRAZIL | 38,060 | 983,510 |
| CONFAB INDUSTRIAL S.A. PEF | PREFERENCE | BRAZIL | 70,153 | 154,203 |
| CONTAX PARTICIPACOES PEF | PREFERENCE | BRAZIL | 14,100 | 157,990 |
| COSAN SA INDUSTRIA COMERCIO | COMMON STOCK NPV | BRAZIL | 23,949 | 346,668 |
| CPFL ENERGIA SA | COMMON STOCK NPV | BRAZIL | 47,000 | 655,644 |
| CREMER SA | COMMON STOCK NPV | BRAZIL | 16,700 | 133,403 |
| CYRELA BRAZIL REALTY SA EMP | COMMON STOCK NPV | BRAZIL | 57,800 | 459,859 |
| DIAGNOSTICOS DA AMERICA SA | COMMON STOCK NPV | BRAZIL | 36,400 | 302,480 |
| DURATEX SA | COMMON STOCK NPV | BRAZIL | 49,597 | 237,183 |
| EDP ENERGIAS DO BRASIL SA | COMMON STOCK NPV | BRAZIL | 12,800 | 284,788 |
| ELETROPAULO METROPOLI PEF | PREFERENCE | BRAZIL | 19,077 | 373,307 |
| EMBRAER SA | COMMON STOCK NPV | BRAZIL | 88,870 | 560,306 |
| ETERNIT SA | COMMON STOCK NPV | BRAZIL | 45,729 | 218,195 |
| FERBASA FERRO LIGAS BAHIA PR | PREFERENCE | BRAZIL | 131,100 | 577,044 |
| FIBRIA CELULOSE SA | COMMON STOCK NPV | BRAZIL | 21,478 | 159,710 |
| FIBRIA CELULOSE SA SPON ADR | ADR NPV | BRAZIL | 9,953 | 77,335 |
| GAFISA SA | COMMON STOCK NPV | BRAZIL | 95,454 | 210,841 |
| GERDAU SA PEF | PREFERENCE | BRAZIL | 142,604 | 1,108,569 |
| GOL LINHAS AEREAS PEF | PREFERENCE | BRAZIL | 22,900 | 152,728 |
| GOL LINHAS AEREAS RTS | EXP 26JAN12 | BRAZIL | 1,140 | |
| HRT PARTICIPACOES EM PETROLE | COMMON STOCK NPV | BRAZIL | 838 | 255,185 |

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|------------------------------|------------------|--------|---------|-----------|
| HYPERMARCAS SA | COMMON STOCK NPV | BRAZIL | 50,611 | 230,636 |
| INDS KLABIN PAPEL E CELU PRF | PREFERENCE | BRAZIL | 104,000 | 446,053 |
| ITAU UNIBANCO HOLDING SA | PREFERENCE | BRAZIL | 380,800 | 6,939,226 |
| ITAUSA INVESTIMENTOS ITAU PR | PREFERENCE | BRAZIL | 464,298 | 2,807,817 |
| JBS SA | COMMON STOCK NPV | BRAZIL | 132,097 | 430,586 |
| KROTON EDUCACIONAL SA | UNIT NPV | BRAZIL | 18,595 | 183,333 |
| KROTON EDUCACIONAL SA RTS | EXP 23JAN12 | BRAZIL | 7,497 | 2,130 |
| LLX LOGISTICA SA ORD | COMMON STOCK NPV | BRAZIL | 129,435 | 233,854 |
| LOCALIZA RENT A CAR | COMMON STOCK NPV | BRAZIL | 27,471 | 377,031 |
| LOG IN LOGISTICA INTERMODAL | COMMON STOCK NPV | BRAZIL | 35,315 | 129,881 |
| LOJAS AMERICANAS SA PREF | PREFERENCE | BRAZIL | 63,190 | 484,109 |
| LOJAS RENNER S.A. | COMMON STOCK NPV | BRAZIL | 22,000 | 570,980 |
| LPS BRASIL CONS DE IMOVEIS | COMMON STOCK NPV | BRAZIL | 10,417 | 145,204 |
| MARFRIG ALIMENTOS SA | COMMON STOCK NPV | BRAZIL | 24,200 | 110,799 |
| METALURGICA GERDAU SA PREF | PREFERENCE | BRAZIL | 53,700 | 515,624 |
| MRV ENGENHARIA | COMMON STOCK NPV | BRAZIL | 59,384 | 340,656 |
| NATURA COSMETICOS SA | COMMON STOCK NPV | BRAZIL | 29,700 | 577,361 |
| ODONTOPREV S.A. | COMMON STOCK NPV | BRAZIL | 18,304 | 261,030 |
| OGX PETROLEO E GAS PARTICIPA | COMMON STOCK NPV | BRAZIL | 238,600 | 1,742,250 |
| PDG REALTY SA | COMMON STOCK NPV | BRAZIL | 207,690 | 656,947 |
| PETROBRAS PETROLEO BRAS | COMMON STOCK NPV | BRAZIL | 495,903 | 6,114,874 |
| PETROBRAS PETROLEO BRAS PR | PREFERENCE | BRAZIL | 702,517 | 8,093,870 |
| REDECARD SA | COMMON STOCK NPV | BRAZIL | 52,596 | 823,095 |
| ROSSI RESIDENCIAL S.A. | COMMON STOCK NPV | BRAZIL | 46,118 | 197,799 |
| SARAIVA SA LIVREIROS PREF | PREFERENCE | BRAZIL | 8,400 | 94,121 |
| SOUZA CRUZ SA | COMMON STOCK NPV | BRAZIL | 69,265 | 850,750 |
| SUZANO PAPEL E CELULOSE SA | PREFERENCE | BRAZIL | 40,900 | 147,790 |
| TAM SA PREF | PREFERENCE | BRAZIL | 16,401 | 313,907 |
| TELE NORTE LESTE PART | COMMON STOCK NPV | BRAZIL | 11,847 | 136,302 |
| TELE NORTE LESTE PART ADR | ADR NPV | BRAZIL | 4,373 | 41,587 |
| TELE NORTE LESTE PART PREF | PREFERENCE | BRAZIL | 46,730 | 439,930 |
| TELEFONICA BRASIL S.A. PREF | PREFERENCE | BRAZIL | 48,758 | 1,356,676 |
| TELEMAR NORTE LESTE SA PR A | PREFERENCE | BRAZIL | 8,900 | 213,667 |
| TIM PARTICIPACOES SA | COMMON STOCK NPV | BRAZIL | 115,183 | 570,589 |
| TRACTEBEL ENERGIA SA | COMMON STOCK NPV | BRAZIL | 23,700 | 380,674 |
| ULTRAPAR PARTICIPACOES SA | COMMON STOCK NPV | BRAZIL | 59,200 | 1,015,945 |

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| USINAS SIDER MINAS GER PF A | PREFERENCE | BRAZIL | 102,570 | 558,148 |
| USINAS SIDERURGICAS DE MINAS | COMMON STOCK NPV | BRAZIL | 25,800 | 237,218 |
| VALE SA | COMMON STOCK NPV | BRAZIL | 214,248 | 4,531,341 |
| VALE SA PREF | PREFERENCE | BRAZIL | 361,116 | 7,322,025 |
| VALID SOLUCOES SA | COMMON STOCK NPV | BRAZIL | 25,318 | 295,900 |
| ACE AVIATION HOLDINGS INC A | COMMON STOCK NPV | CANADA | 17,651 | 184,787 |
| ADVANTAGE OIL + GAS LTD | COMMON STOCK NPV | CANADA | 47,800 | 199,040 |
| AGNICO EAGLE MINES LTD | COMMON STOCK NPV | CANADA | 28,800 | 1,047,916 |
| AGRIUM INC | COMMON STOCK NPV | CANADA | 29,587 | 1,986,898 |
| ALAMOS GOLD INC | COMMON STOCK NPV | CANADA | 24,000 | 413,651 |
| ALIMENTATION COUCHE TARD B | COMMON STOCK NPV | CANADA | 26,300 | 818,767 |
| ALTAGAS LTD | COMMON STOCK NPV | CANADA | 13,700 | 428,390 |
| ARC RESOURCES LTD | COMMON STOCK NPV | CANADA | 47,500 | 1,170,881 |
| ARMTEC INFRASTRUCTURE INC | COMMON STOCK | CANADA | 25,900 | 52,143 |
| ASTRAL MEDIA INC A | COMMON STOCK NPV | CANADA | 9,500 | 331,112 |
| ATCO LTD CLASS I | COMMON STOCK NPV | CANADA | 5,800 | 343,130 |
| ATHABASCA OIL SANDS CORP | COMMON STOCK | CANADA | 54,500 | 668,505 |
| ATRIUM INNOVATIONS INC | COMMON STOCK | CANADA | 9,400 | 109,671 |
| ATS AUTOMATION TOOLING SYS | COMMON STOCK NPV | CANADA | 35,400 | 224,238 |
| AURICO GOLD INC | COMMON STOCK NPV | CANADA | 140,037 | 1,126,347 |
| AURIZON MINES LTD | COMMON STOCK NPV | CANADA | 44,700 | 219,494 |
| BANK OF MONTREAL | COMMON STOCK NPV | CANADA | 106,744 | 5,857,947 |
| BANK OF NOVA SCOTIA | COMMON STOCK NPV | CANADA | 180,300 | 9,000,392 |
| BANKERS PETROLEUM LTD | COMMON STOCK NPV | CANADA | 51,800 | 225,870 |
| BARRICK GOLD CORP | COMMON STOCK NPV | CANADA | 167,725 | 7,601,776 |
| BAYTEX ENERGY CORP | COMMON STOCK NPV | CANADA | 21,550 | 1,205,699 |
| BCE INC | COMMON STOCK NPV | CANADA | 42,667 | 1,779,590 |
| BLACKPEARL RESOURCES INC | COMMON STOCK NPV | CANADA | 68,700 | 277,296 |
| BOMBARDIER INC B | COMMON STOCK NPV | CANADA | 268,399 | 1,070,169 |
| BONA VISTA ENERGY CORP | COMMON STOCK NPV | CANADA | 25,800 | 660,551 |
| BROOKFIELD ASSET MANAGE CL A | COMMON STOCK NPV | CANADA | 91,950 | 2,532,068 |
| CAE INC | COMMON STOCK NPV | CANADA | 47,951 | 465,736 |
| CALFRAC WELL SERVICES LTD | COMMON STOCK NPV | CANADA | 11,300 | 316,278 |
| CALVALLEY PETROLEUM INC A | COMMON STOCK NPV | CANADA | 102,400 | 178,000 |
| CAMECO CORP | COMMON STOCK NPV | CANADA | 63,968 | 1,156,544 |
| CAN IMPERIAL BK OF COMMERCE | COMMON STOCK NPV | CANADA | 65,815 | 4,769,446 |
| CANADIAN DOLLAR | | CANADA | 2,456,102 | 2,412,081 |
| CANADIAN NATL RAILWAY CO | COMMON STOCK NPV | CANADA | 76,442 | 6,017,016 |
| CANADIAN NATURAL RESOURCES | COMMON STOCK NPV | CANADA | 197,240 | 7,389,841 |
| CANADIAN OIL SANDS LTD | COMMON STOCK NPV | CANADA | 78,700 | 1,796,980 |
| CANADIAN PACIFIC RAILWAY LTD | COMMON STOCK NPV | CANADA | 28,552 | 1,935,059 |
| CANADIAN TIRE CORP CLASS A | COMMON STOCK NPV | CANADA | 14,862 | 961,852 |
| CANADIAN UTILITIES LTD A | COMMON STOCK NPV | CANADA | 13,900 | 840,075 |
| CANFOR CORP | COMMON STOCK NPV | CANADA | 27,700 | 289,718 |
| CAPSTONE MINING CORP | COMMON STOCK NPV | CANADA | 85,700 | 233,976 |
| CARDIOME PHARMA CORP | COMMON STOCK NPV | CANADA | 26,100 | 68,694 |
| CASCADES INC | COMMON STOCK NPV | CANADA | 13,300 | 57,863 |
| CELESTICA INC | COMMON STOCK NPV | CANADA | 49,500 | 364,110 |
| CENOVUS ENERGY INC | COMMON STOCK NPV | CANADA | 128,492 | 4,268,976 |
| CENTERRA GOLD INC | COMMON STOCK NPV | CANADA | 40,400 | 714,166 |
| CGI GROUP INC CLASS A | COMMON STOCK NPV | CANADA | 60,330 | 1,137,575 |
| CHINOOK ENERGY INC | COMMON STOCK | CANADA | 117,864 | 188,675 |
| CI FINANCIAL CORP | COMMON STOCK NPV | CANADA | 22,819 | 472,851 |
| COMINAR REAL ESTATE INV TR U | REIT NPV | CANADA | 34,900 | 755,067 |
| CONNACHER OIL + GAS LTD | COMMON STOCK NPV | CANADA | 142,200 | 106,135 |

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|---------------------------------|------------------|--------|---------|-----------|
| CORRIDOR RESOURCES INC | COMMON STOCK NPV | CANADA | 100,000 | 97,226 |
| CRESCENT POINT ENERGY CORP | COMMON STOCK NPV | CANADA | 39,250 | 1,730,739 |
| CREW ENERGY INC | COMMON STOCK | CANADA | 16,400 | 181,193 |
| DAVIS + HENDERSON INCOME COR | COMMON STOCK | CANADA | 13,500 | 223,398 |
| DENISON MINES CORP | COMMON STOCK NPV | CANADA | 120,348 | 150,103 |
| DETOUR GOLD CORP | COMMON STOCK NPV | CANADA | 20,900 | 516,214 |
| EASTERN PLATINUM LTD | COMMON STOCK NPV | CANADA | 214,400 | 113,701 |
| ELDORADO GOLD CORP | COMMON STOCK NPV | CANADA | 94,800 | 1,305,275 |
| EMPIRE CO LTD A | COMMON STOCK | CANADA | 4,300 | 249,617 |
| ENBRIDGE INC | COMMON STOCK NPV | CANADA | 135,540 | 5,070,188 |
| ENCANA CORP | COMMON STOCK NPV | CANADA | 128,492 | 2,383,711 |
| ENERFLEX LTD | COMMON STOCK | CANADA | 11,004 | 143,298 |
| ENERPLUS CORP | COMMON STOCK NPV | CANADA | 30,500 | 774,294 |
| ENSIGN ENERGY SERVICES INC | COMMON STOCK NPV | CANADA | 23,900 | 381,414 |
| EUROPEAN GOLDFIELDS LTD | COMMON STOCK NPV | CANADA | 26,700 | 311,511 |
| EXFO INC | COMMON STOCK NPV | CANADA | 17,700 | 106,383 |
| FAIRFAX FINANCIAL HLDGS LTD | COMMON STOCK NPV | CANADA | 3,260 | 1,399,119 |
| FINNING INTERNATIONAL INC | COMMON STOCK NPV | CANADA | 32,000 | 697,982 |
| FIRST MAJESTIC SILVER CORP | COMMON STOCK NPV | CANADA | 17,000 | 286,825 |
| FIRST QUANTUM MINERALS LTD | COMMON STOCK NPV | CANADA | 83,800 | 1,650,076 |
| FIRSTSERVICE CORP | COMMON STOCK NPV | CANADA | 8,600 | 227,616 |
| FORTIS INC | COMMON STOCK NPV | CANADA | 29,900 | 979,880 |
| FRANCO NEVADA CORP | COMMON STOCK NPV | CANADA | 22,600 | 860,720 |
| GABRIEL RESOURCES LTD | COMMON STOCK NPV | CANADA | 52,024 | 320,855 |

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| GILDAN ACTIVEWEAR INC | COMMON STOCK NPV | CANADA | 21,100 | 397,030 |
| GOLDCORP INC | COMMON STOCK NPV | CANADA | 132,868 | 5,899,300 |
| GREAT WEST LIFE CO INC | COMMON STOCK NPV | CANADA | 47,218 | 945,983 |
| GROUPE AEROPLAN INC | COMMON STOCK NPV | CANADA | 42,272 | 495,681 |
| GUIDE EXPLORATION LTD CL A | COMMON STOCK | CANADA | 42,400 | 131,583 |
| GUYANA GOLDFIELDS INC | COMMON STOCK NPV | CANADA | 76,000 | 559,784 |
| HOME CAPITAL GROUP INC | COMMON STOCK NPV | CANADA | 10,500 | 506,310 |
| HUDBAY MINERALS INC | COMMON STOCK NPV | CANADA | 40,900 | 407,293 |
| HUSKY ENERGY INC | COMMON STOCK NPV | CANADA | 47,680 | 1,149,564 |
| IAMGOLD CORP | COMMON STOCK NPV | CANADA | 65,250 | 1,036,823 |
| IGM FINANCIAL INC | COMMON STOCK NPV | CANADA | 22,000 | 955,620 |
| IMPERIAL OIL LTD | COMMON STOCK NPV | CANADA | 61,240 | 2,729,864 |
| INDUSTRIAL ALLIANCE | | | | |
| INSURANC | COMMON STOCK | CANADA | 13,700 | 353,718 |
| INMET MINING CORPORATION | COMMON STOCK NPV | CANADA | 9,800 | 630,395 |
| INNERGEX RENEWABLE | | | | |
| ENERGY | COMMON STOCK | CANADA | 39,888 | 403,483 |
| INTACT FINANCIAL CORP | COMMON STOCK NPV | CANADA | 18,300 | 1,051,902 |
| IVANHOE ENERGY INC | COMMON STOCK NPV | CANADA | 95,900 | 105,483 |
| IVANHOE MINES LTD | COMMON STOCK NPV | CANADA | 52,900 | 939,809 |
| JEAN COUTU GROUP INC | | | | |
| CLASS A | COMMON STOCK NPV | CANADA | 35,000 | 438,252 |
| JUST ENERGY GROUP INC | COMMON STOCK | CANADA | 18,600 | 209,336 |
| KEYERA CORP | COMMON STOCK NPV | CANADA | 13,300 | 653,081 |
| KINROSS GOLD CORP | COMMON STOCK NPV | CANADA | 189,329 | 2,162,432 |
| LAURENTIAN BANK OF CANADA | COMMON STOCK NPV | CANADA | 4,900 | 230,166 |
| LINAMAR CORP | COMMON STOCK NPV | CANADA | 9,400 | 129,241 |
| LOBLAW COMPANIES LTD | COMMON STOCK NPV | CANADA | 20,411 | 771,338 |
| LUNDIN MINING CORP | COMMON STOCK NPV | CANADA | 103,100 | 391,846 |
| MACDONALD DETTWILER + | | | | |
| ASSOC | COMMON STOCK | CANADA | 5,704 | 263,787 |
| MAGNA INTERNATIONAL INC | COMMON STOCK NPV | CANADA | 36,156 | 1,207,271 |
| MANULIFE FINANCIAL CORP | COMMON STOCK NPV | CANADA | 297,591 | 3,170,992 |
| MAPLE LEAF FOODS INC | COMMON STOCK NPV | CANADA | 26,800 | 285,042 |
| MARTINREA INTERNATIONAL | | | | |
| INC | COMMON STOCK NPV | CANADA | 23,200 | 169,742 |
| MEG ENERGY CORP | COMMON STOCK | CANADA | 20,300 | 828,746 |
| METHANEX CORP | COMMON STOCK NPV | CANADA | 20,400 | 467,202 |
| METRO INC | COMMON STOCK NPV | CANADA | 19,100 | 1,012,914 |
| MORNEAU SHEPELL INC | COMMON STOCK | CANADA | 8,500 | 87,150 |
| MULLEN GROUP LTD | COMMON STOCK NPV | CANADA | 13,600 | 262,450 |
| NATIONAL BANK OF CANADA | COMMON STOCK NPV | CANADA | 29,435 | 2,085,383 |
| NEW GOLD INC | COMMON STOCK NPV | CANADA | 85,300 | 861,168 |
| NEWALTA CORP | COMMON STOCK | CANADA | 30,200 | 368,065 |
| NEXEN INC | COMMON STOCK NPV | CANADA | 91,480 | 1,456,313 |
| NIKO RESOURCES LTD | COMMON STOCK NPV | CANADA | 8,100 | 383,661 |
| NORBORD INC | COMMON STOCK NPV | CANADA | 20,250 | 161,085 |
| NORDION INC | COMMON STOCK | CANADA | 24,060 | 202,026 |
| NORTH WEST CO INC/THE | COMMON STOCK NPV | CANADA | 8,200 | 162,269 |
| NORTHERN PROPERTY REAL | | | | |
| ESTAT | REIT | CANADA | 19,400 | 566,234 |
| NOVAGOLD RESOURCES INC | COMMON STOCK NPV | CANADA | 44,400 | 378,485 |
| NUVISTA ENERGY LTD | COMMON STOCK | CANADA | 22,700 | 116,816 |
| ONEX CORPORATION | COMMON STOCK NPV | CANADA | 18,255 | 594,845 |
| OPEN TEXT CORP | COMMON STOCK NPV | CANADA | 10,300 | 528,327 |
| OSISKO MINING CORP | COMMON STOCK NPV | CANADA | 61,060 | 590,062 |
| PACE OIL AND GAS LTD | COMMON STOCK | CANADA | 33,145 | 139,969 |
| PACIFIC RUBIALES ENERGY | | | | |
| CORP | COMMON STOCK | CANADA | 42,300 | 778,079 |
| PAN AMERICAN SILVER CORP | COMMON STOCK NPV | CANADA | 20,896 | 457,219 |
| PAN AMERICAN SILVER CORP | | | | |
| WTS | EXP07DEC14 | CANADA | 519 | |
| PASON SYSTEMS INC | COMMON STOCK NPV | CANADA | 10,900 | 128,456 |

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| PEMBINA PIPELINE CORP | COMMON STOCK NPV | CANADA | 25,900 | 754,426 |
| PENGROWTH ENERGY CORP | COMMON STOCK NPV | CANADA | 56,700 | 599,157 |
| PENN WEST PETROLEUM LTD | COMMON STOCK NPV | CANADA | 74,385 | 1,474,916 |
| PETROBAKKEN ENERGY LTD A | COMMON STOCK | CANADA | 16,100 | 202,861 |
| PETROBANK ENERGY + RESOURCES | COMMON STOCK NPV | CANADA | 20,000 | 207,808 |
| PEYTO EXPLORATION + DEV CORP | COMMON STOCK NPV | CANADA | 27,200 | 651,518 |
| PINETREE CAPITAL LTD | COMMON STOCK | CANADA | 82,400 | 118,957 |
| POTASH CORP OF SASKATCHEWAN | COMMON STOCK NPV | CANADA | 144,696 | 5,983,942 |
| POWER CORP OF CANADA | COMMON STOCK NPV | CANADA | 64,922 | 1,518,725 |
| POWER FINANCIAL CORP | COMMON STOCK NPV | CANADA | 40,000 | 1,003,290 |
| PRECISION DRILLING CORP | COMMON STOCK | CANADA | 45,900 | 473,312 |
| PROGRESS ENERGY RESOURCES CO | COMMON STOCK | CANADA | 30,400 | 395,282 |
| PROGRESSIVE WASTE SOLUTIONS | COMMON STOCK | CANADA | 18,900 | 369,926 |
| PROVIDENT ENERGY LTD | COMMON STOCK NPV | CANADA | 66,900 | 647,154 |
| QUADRA FNX MINING LTD | COMMON STOCK NPV | CANADA | 40,331 | 597,291 |
| QUESTERRE ENERGY CORP | COMMON STOCK | CANADA | 61,900 | 37,759 |
| RESEARCH IN MOTION | COMMON STOCK NPV | CANADA | 81,200 | 1,180,221 |
| RIOCAN REAL ESTATE INVST TR | REIT NPV | CANADA | 25,700 | 667,077 |
| RITCHIE BROS AUCTIONEERS | COMMON STOCK NPV | CANADA | 19,100 | 420,172 |
| ROGERS COMMUNICATIONS INC B | COMMON STOCK NPV | CANADA | 83,142 | 3,204,835 |
| RONA INC | COMMON STOCK NPV | CANADA | 18,200 | 174,091 |
| ROYAL BANK OF CANADA | COMMON STOCK NPV | CANADA | 238,260 | 12,162,784 |
| S+P TSE 60 INDEX FUTURES MAR11 XMOD | | CANADA | 11,600 | (166,590) |
| S+P TSE 60 INDEX FUTURES MAR12 XMOD | | CANADA | 11,000 | (54,987) |

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| SAPUTO INC | COMMON STOCK NPV | CANADA | 26,700 | 1,023,424 |
| SEMAFO INC | COMMON STOCK NPV | CANADA | 53,500 | 346,771 |
| SHAW COMMUNICATIONS INC B | COMMON STOCK NPV | CANADA | 64,432 | 1,281,363 |
| SHAWCOR LTD CLASS A | COMMON STOCK NPV | CANADA | 9,700 | 275,115 |
| SHERRITT INTERNATIONAL CORP | COMMON STOCK NPV | CANADA | 69,500 | 372,669 |
| SHOPPERS DRUG MART CORP | COMMON STOCK NPV | CANADA | 35,800 | 1,446,415 |
| SIERRA WIRELESS INC | COMMON STOCK NPV | CANADA | 11,900 | 83,560 |
| SILVER STANDARD RESOURCES | COMMON STOCK NPV | CANADA | 19,500 | 270,022 |
| SILVER WHEATON CORP | COMMON STOCK NPV | CANADA | 62,000 | 1,796,219 |
| SILVERCORP METALS INC | COMMON STOCK NPV | CANADA | 46,200 | 296,733 |
| SNC LAVALIN GROUP INC | COMMON STOCK NPV | CANADA | 28,200 | 1,414,639 |
| SPROTT INC | COMMON STOCK | CANADA | 30,900 | 175,704 |
| SPROTT RESOURCE LENDING CORP | COMMON STOCK NPV | CANADA | 46,000 | 64,149 |
| STANTEC INC | COMMON STOCK NPV | CANADA | 12,200 | 330,326 |
| SUN LIFE FINANCIAL INC | COMMON STOCK NPV | CANADA | 97,597 | 1,811,523 |
| SUNCOR ENERGY INC | COMMON STOCK NPV | CANADA | 279,411 | 8,061,964 |
| SUPERIOR PLUS CORP | COMMON STOCK NPV | CANADA | 19,900 | 112,374 |
| TALISMAN ENERGY INC | COMMON STOCK NPV | CANADA | 189,449 | 2,414,975 |
| TASEKO MINES LTD | COMMON STOCK NPV | CANADA | 108,300 | 296,741 |
| TECK RESOURCES LTD CLS B | COMMON STOCK NPV | CANADA | 98,761 | 3,482,944 |
| TELUS CORP | COM (NON CANADIAN | CANADA | 11,100 | 628,337 |
| TELUS CORPORATION NON VOTE | COMMON STOCK NPV | CANADA | 27,124 | 1,455,493 |
| THERATECHNOLOGIES INC | COMMON STOCK NPV | CANADA | 30,500 | 83,570 |
| THOMPSON CREEK METALS CO INC | COMMON STOCK NPV | CANADA | 43,900 | 306,966 |
| TIM HORTONS INC | COMMON STOCK NPV | CANADA | 29,000 | 1,405,784 |
| TMX GROUP INC | COMMON STOCK NPV | CANADA | 15,400 | 630,519 |
| TOROMONT INDUSTRIES LTD | COMMON STOCK NPV | CANADA | 21,104 | 441,873 |
| TORONTO DOMINION BANK | COMMON STOCK NPV | CANADA | 148,400 | 11,118,523 |
| TOURMALINE OIL CORP | COMMON STOCK | CANADA | 19,900 | 520,439 |
| TRANSALTA CORP | COMMON STOCK NPV | CANADA | 36,996 | 763,718 |
| TRANSCANADA CORP | COMMON STOCK NPV | CANADA | 117,965 | 5,158,833 |
| TRICAN WELL SERVICE LTD | COMMON STOCK NPV | CANADA | 25,600 | 441,228 |
| TRINIDAD DRILLING LTD | COMMON STOCK | CANADA | 33,500 | 255,630 |
| URANIUM ONE INC | COMMON STOCK NPV | CANADA | 94,700 | 200,886 |
| URANIUM PARTICIPATION CORP | COMMON STOCK NPV | CANADA | 20,900 | 115,353 |
| VALEANT PHARMACEUTICALS INTE | COMMON STOCK NPV | CANADA | 47,177 | 2,208,157 |
| VERMILION ENERGY INC | COMMON STOCK | CANADA | 13,300 | 592,606 |
| VITERRA INC | COMMON STOCK NPV | CANADA | 68,500 | 722,504 |
| WEST FRASER TIMBER CO LTD | COMMON STOCK NPV | CANADA | 7,700 | 313,067 |
| WESTON (GEORGE) LTD | COMMON STOCK NPV | CANADA | 9,715 | 649,638 |
| WESTPORT INNOVATIONS INC | COMMON STOCK NPV | CANADA | 12,000 | 397,977 |
| YAMANA GOLD INC | COMMON STOCK NPV | CANADA | 130,912 | 1,931,056 |
| YELLOW MEDIA INC | COMMON STOCK NPV | CANADA | 106,500 | 19,349 |
| BANCO SANTANDER CHILE ADR | ADR | CHILE | 7,705 | 583,269 |
| CAP SA | COMMON STOCK | CHILE | 11,366 | 415,298 |
| CENCOSUD SA SPONS ADR 144A | ADR | CHILE | 10,983 | 953,774 |
| CHILEAN PESO | | CHILE | 382,538,905 | 736,431 |
| CIA CERVECERIAS UNIDAS ADR | ADR | CHILE | 1,485 | 93,704 |
| CIA SUDAMERICANA DE VAPORES | COMMON STOCK | CHILE | 305,673 | 59,434 |
| CORPBANCA SA ADR | ADR | CHILE | 24,273 | 482,790 |
| EMPRESA NAC ELEC CHIL SP ADR | ADR NPV | CHILE | 19,446 | 862,430 |
| EMPRESAS CMPC SA | COMMON STOCK NPV | CHILE | 176,290 | 647,873 |
| EMPRESAS COPEC SA | COMMON STOCK NPV | CHILE | 72,913 | 977,648 |
| EMPRESAS LA POLAR SA | COMMON STOCK NPV | CHILE | 87,609 | 48,911 |
| ENERSIS S.A. SPONS ADR | ADR NPV | CHILE | 43,118 | 760,170 |
| | COMMON STOCK NPV | CHILE | 161,014 | 247,356 |

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| INVERSIONES AGUAS METROPOL | | | | |
|------------------------------|-----------------------|-------|------------|-----------|
| LAN AIRLINES SA SPON ADR | ADR | CHILE | 26,005 | 604,356 |
| MADECO SA | COMMON STOCK NPV | CHILE | 3,297,078 | 148,970 |
| MASISA SA | COMMON STOCK NPV | CHILE | 2,006,459 | 181,545 |
| PARQUE ARAUCO S.A. | COMMON STOCK NPV | CHILE | 448,797 | 730,931 |
| QUIMICA Y MINERA CHIL SP ADR | ADR USD1. | CHILE | 15,955 | 859,177 |
| S.A.C.I. FALABELLA | COMMON STOCK NPV | CHILE | 54,273 | 422,106 |
| SALFACORP SA | COMMON STOCK NPV | CHILE | 75,801 | 189,703 |
| SOCOYESA SA | COMMON STOCK CLP1. | CHILE | 1,259,624 | 437,698 |
| SONDA SA | COMMON STOCK | CHILE | 163,634 | 392,192 |
| SUDAMERICANA VAPOR RTS | EXP16JAN12 | CHILE | 629,365 | 545 |
| VINA CONCHA Y TORO S.A. | COMMON STOCK NPV | CHILE | 97,773 | 183,518 |
| AAC TECHNOLOGIES HOLDINGS IN | COMMON STOCK USD.01 | CHINA | 140,000 | 314,336 |
| AGILE PROPERTY HOLDINGS LTD | COMMON STOCK HKD.1 | CHINA | 312,000 | 278,603 |
| AGRICULTURAL BANK OF CHINA H | COMMON STOCK CNY1. | CHINA | 2,946,000 | 1,274,318 |
| AIR CHINA LTD H | COMMON STOCK CNY1. | CHINA | 408,000 | 300,339 |
| ALIBABA.COM LTD | COMMON STOCK HKD.0001 | CHINA | 225,336 | 232,837 |
| ALUMINUM CORP OF CHINA LTD H | COMMON STOCK CNY1. | CHINA | 702,000 | 306,346 |
| ANGANG STEEL CO LTD H | COMMON STOCK CNY1. | CHINA | 247,840 | 178,942 |
| ANHUI CONCH CEMENT CO LTD H | COMMON STOCK CNY1. | CHINA | 252,000 | 742,299 |
| ANHUI EXPRESSWAY CO LTD H | COMMON STOCK CNY1. | CHINA | 346,000 | 200,388 |
| ANTA SPORTS PRODUCTS LTD | COMMON STOCK HKD.1 | CHINA | 131,000 | 155,710 |
| ANTON OILFIELD SERVICES GP | COMMON STOCK HKD.1 | CHINA | 916,000 | 100,401 |
| BANK OF CHINA LTD H | COMMON STOCK CNY1. | CHINA | 11,018,400 | 4,080,061 |

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| BANK OF COMMUNICATIONS CO H | COMMON STOCK CNY1. | CHINA | 1,152,140 | 803,340 |
| BYD CO LTD H | COMMON STOCK CNY1. | CHINA | 105,700 | 227,848 |
| CHINA AOYUAN PROPERTY GROUP | COMMON STOCK HKD.01 | CHINA | 431,000 | 48,210 |
| CHINA BLUECHEMICAL LTD H | COMMON STOCK HKD1. | CHINA | 414,000 | 312,543 |
| CHINA CITIC BANK CORP LTD H | COMMON STOCK CNY1. | CHINA | 1,363,200 | 772,353 |
| CHINA COAL ENERGY CO H | COMMON STOCK CNY1.0 | CHINA | 655,169 | 708,861 |
| CHINA COMMUNICATIONS CONST H | COMMON STOCK CNY1. | CHINA | 765,000 | 598,217 |
| CHINA COMMUNICATIONS SERVI H | COMMON STOCK CNY1. | CHINA | 431,960 | 192,766 |
| CHINA CONSTRUCTION BANK H | COMMON STOCK CNY1. | CHINA | 10,328,400 | 7,220,881 |
| CHINA COSCO HOLDINGS H | COMMON STOCK CNY1. | CHINA | 612,350 | 299,531 |
| CHINA HUIYUAN JUICE GROUP | COMMON STOCK USD.00001 | CHINA | 370,000 | 124,384 |
| CHINA INTL MARINE CONTAINERS | COMMON STOCK CNY1. | CHINA | 151,388 | 172,864 |
| CHINA LIFE INSURANCE CO H | COMMON STOCK CNY1. | CHINA | 1,209,000 | 2,983,821 |
| CHINA LONGYUAN POWER GROUP H | COMMON STOCK CNY1. | CHINA | 413,000 | 323,557 |
| CHINA MERCHANTS BANK H | COMMON STOCK CNY1. | CHINA | 684,939 | 1,389,134 |
| CHINA MINSHENG BANKING H | COMMON STOCK CNY1. | CHINA | 578,900 | 503,424 |
| CHINA NATIONAL BUILDING MATERIALS H | COMMON STOCK CNY1. | CHINA | 508,608 | 577,207 |
| CHINA OILFIELD SERVICES H | COMMON STOCK CNY1. | CHINA | 288,000 | 452,015 |
| CHINA PACIFIC INSURANCE GROUP H | COMMON STOCK CNY1. | CHINA | 270,800 | 771,433 |
| CHINA PETROLEUM + CHEMICAL H | COMMON STOCK CNY1. | CHINA | 2,805,000 | 2,954,511 |
| CHINA RAILWAY CONSTRUCTION H | COMMON STOCK CNY1. | CHINA | 347,500 | 191,213 |
| CHINA RAILWAY GROUP LTD H | COMMON STOCK CNY1. | CHINA | 635,000 | 198,867 |
| CHINA SHANSHUI CEMENT GROUP | COMMON STOCK USD.01 | CHINA | 405,000 | 269,937 |
| CHINA SHENHUA ENERGY CO H | COMMON STOCK CNY1. | CHINA | 621,000 | 2,694,573 |
| CHINA SHINEWAY PHARMACEUTICALS | COMMON STOCK HKD.1 | CHINA | 91,000 | 129,966 |
| CHINA SHIPPING CONTAINER HOLDING H | COMMON STOCK CNY1. | CHINA | 1,134,000 | 256,977 |
| CHINA SHIPPING DEVELOPMENT H | COMMON STOCK CNY1. | CHINA | 383,000 | 237,919 |
| CHINA SOUTHERN AIRLINES CO H | COMMON STOCK CNY1. | CHINA | 468,000 | 235,533 |
| CHINA TELECOM CORP LTD H | COMMON STOCK CNY1.0 | CHINA | 2,360,000 | 1,338,226 |
| CHINA VANKE CO LTD B | COMMON STOCK CNY1. | CHINA | 218,600 | 215,636 |
| CHINA YURUN FOOD GROUP LTD | COMMON STOCK HKD.1 | CHINA | 234,600 | 308,804 |
| CHINA ZHENG TONG AUTO SERVICE | COMMON STOCK HKD.1 | CHINA | 233,000 | 229,296 |
| CHINA ZHONGWANG HOLDINGS LTD | COMMON STOCK HKD.1 | CHINA | 420,800 | 143,476 |
| CHONGQING RURAL COMMERCIAL H | COMMON STOCK CNY1. | CHINA | 570,000 | 295,018 |
| CNOOC LTD | COMMON STOCK HKD.02 | CHINA | 2,981,500 | 5,231,093 |
| COUNTRY GARDEN HOLDINGS CO | COMMON STOCK HKD.1 | CHINA | 866,031 | 323,788 |
| CSR CORP LTD H | COMMON STOCK CNY1. | CHINA | 344,000 | 195,739 |
| DAPHNE INTERNATIONAL HOLDING | COMMON STOCK HKD.1 | CHINA | 226,000 | 250,779 |
| DATANG INTL POWER GEN CO H | COMMON STOCK CNY1. | CHINA | 660,000 | 218,424 |
| DONGFANG ELECTRIC CORP LTD H | COMMON STOCK CNY1. | CHINA | 73,600 | 217,883 |
| DONGFENG MOTOR GRP CO LTD H | COMMON STOCK CNY1. | CHINA | 550,000 | 942,927 |

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|---|------------------------|-------|------------|-----------|
| ENN ENERGY HOLDINGS LTD | COMMON STOCK HKD.1 | CHINA | 142,000 | 455,257 |
| EVERGRANDE REAL ESTATE GROUP | COMMON STOCK USD.01 | CHINA | 940,000 | 391,185 |
| FAR EAST HORIZON LTD | COMMON STOCK HKD.01 | CHINA | 293,000 | 260,375 |
| FOSUN INTERNATIONAL | COMMON STOCK HKD.1 | CHINA | 349,698 | 179,944 |
| FOXCONN INTERNATIONAL HLDGS | COMMON STOCK USD.04 | CHINA | 378,000 | 242,956 |
| GOLDEN EAGLE RETAIL GROUP | COMMON STOCK HKD.1 | CHINA | 123,000 | 259,792 |
| GREAT WALL MOTOR COMPANY H | COMMON STOCK CNY1. | CHINA | 282,500 | 413,511 |
| GUANGZHOU AUTOMOBILE GROUP H | COMMON STOCK CNY1. | CHINA | 440,722 | 366,713 |
| GUANGZHOU R+F PROPERTIES H | COMMON STOCK CNY.25 | CHINA | 246,000 | 194,049 |
| HAITIAN INTERNATIONAL HLDGS | COMMON STOCK HKD.1 | CHINA | 161,000 | 137,472 |
| HARBIN ELECTRIC CO LTD H | COMMON STOCK CNY1. | CHINA | 182,000 | 157,327 |
| HENGAN INTL GROUP CO LTD | COMMON STOCK HKD.1 | CHINA | 128,000 | 1,193,244 |
| HIDILI INDUSTRY INTL DEVELOP | COMMON STOCK HKD.1 | CHINA | 169,000 | 49,953 |
| HONGHUA GROUP | COMMON STOCK HKD.1 | CHINA | 621,000 | 59,950 |
| HUADIAN ENERGY CO LTD B | COMMON STOCK CNY1.0 | CHINA | 236,100 | 64,157 |
| HUANENG POWER INTL INC H | COMMON STOCK CNY1. | CHINA | 676,000 | 358,822 |
| IND + COMM BK OF CHINA H | COMMON STOCK CNY1. | CHINA | 10,152,160 | 6,055,059 |
| INNER MONGOLIA YITAI COAL B INTERNATIONAL MINING MACHIN | COMMON STOCK CNY1. | CHINA | 125,200 | 620,919 |
| INTIME DEPARTMENT STORE | COMMON STOCK HKD.1 | CHINA | 211,500 | 232,782 |
| JIANGSU EXPRESS CO LTD H | COMMON STOCK USD.00001 | CHINA | 234,000 | 238,558 |
| JIANGSU FUTURE LAND CO LTD B | COMMON STOCK CNY1. | CHINA | 222,000 | 203,662 |
| JIANGXI COPPER CO LTD H | COMMON STOCK CNY1. | CHINA | 337,800 | 168,841 |
| KINGDEE INTERNATIONAL SFTWR | COMMON STOCK CNY1. | CHINA | 284,000 | 613,993 |
| KINGSOFT CORP LTD | COMMON STOCK HKD.025 | CHINA | 1,226,000 | 330,716 |
| LENOVO GROUP LTD | COMMON STOCK USD.0005 | CHINA | 405,000 | 150,633 |
| LI NING CO LTD | COMMON STOCK HKD.025 | CHINA | 1,066,000 | 708,408 |
| LONGFOR PROPERTIES | COMMON STOCK HKD.1 | CHINA | 136,000 | 107,979 |
| MAANSHAN IRON + STEEL H | COMMON STOCK HKD.1 | CHINA | 290,500 | 329,010 |
| MINTH GROUP LTD | COMMON STOCK CNY1. | CHINA | 334,000 | 107,410 |
| PARKSON RETAIL GROUP LTD | COMMON STOCK HKD.1 | CHINA | 128,000 | 120,189 |
| PETROCHINA CO LTD H | COMMON STOCK HKD.02 | CHINA | 226,000 | 276,573 |
| PICC PROPERTY + CASUALTY H | COMMON STOCK CNY1. | CHINA | 226,000 | 276,573 |
| PING AN INSURANCE GROUP CO H | COMMON STOCK CNY1. | CHINA | 3,574,000 | 4,453,947 |
| RENHE COMMERCIAL HOLDINGS | COMMON STOCK CNY1. | CHINA | 466,000 | 630,701 |
| SANY HEAVY EQUIPMENT INTL SEMICONDUCTOR MANUFACTURING | COMMON STOCK CNY1. | CHINA | 284,500 | 1,885,153 |
| SGSB GROUP CO LTD B | COMMON STOCK HKD.01 | CHINA | 1,954,000 | 223,101 |
| | COMMON STOCK HKD.1 | CHINA | 247,000 | 200,830 |
| | COMMON STOCK USD.0004 | CHINA | 3,404,000 | 164,235 |
| | COMMON STOCK CNY1. | CHINA | 323,345 | 124,699 |

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| SHANDONG WEIGAO GP MEDICAL H | COMMON STOCK CNY.1 | CHINA | 280,000 | 252,518 |
| SHANGHAI ELECTRIC GRP CO L H | COMMON STOCK CNY1. | CHINA | 600,000 | 276,275 |
| SHANGHAI JIN JIANG INTL HO H SHANGHAI LUJIAZUI FIN+TRAD B | COMMON STOCK CNY1.0 | CHINA | 440,000 | 53,095 |
| SHANGHAI PHARMACEUTICALS H | COMMON STOCK CNY1. | CHINA | 75,600 | 61,814 |
| SHENZHEN CHIWAN PETROLEUM B | COMMON STOCK CNY1. | CHINA | 128,800 | 208,845 |
| SHENZHOU INTERNATIONAL GROUP | COMMON STOCK CNY1. | CHINA | 100,600 | 95,087 |
| SHUI ON LAND LTD | COMMON STOCK HKD.1 | CHINA | 103,000 | 139,926 |
| SINO OCEAN LAND HOLDINGS | COMMON STOCK USD.0025 | CHINA | 690,995 | 209,540 |
| SINOPEC SHANGHAI PETROCHEM H | COMMON STOCK HKD.8 | CHINA | 755,850 | 351,276 |
| SINOPHARM GROUP CO H | COMMON STOCK CNY1. | CHINA | 645,000 | 212,727 |
| SINOTRANS LIMITED H | COMMON STOCK CNY1. | CHINA | 123,200 | 295,535 |
| SOHO CHINA LTD | COMMON STOCK CNY1. | CHINA | 1,022,000 | 183,086 |
| SPG LAND HOLDINGS LTD | COMMON STOCK HKD.02 | CHINA | 446,000 | 297,936 |
| SUN ART RETAIL GROUP LTD | COMMON STOCK HKD.1 | CHINA | 355,150 | 59,083 |
| TENCENT HOLDINGS LTD | COMMON STOCK HKD.3 | CHINA | 383,000 | 479,085 |
| TINGYI (CAYMAN ISLN) HLDG CO | COMMON STOCK HKD.0001 | CHINA | 165,300 | 3,326,692 |
| TRAVELSKY TECHNOLOGY LTD H | COMMON STOCK USD.005 | CHINA | 310,000 | 943,124 |
| TSANN KUEN (CHINA) ENT CO B | COMMON STOCK CNY1. | CHINA | 618,000 | 321,232 |
| TSINGTAO BREWERY CO LTD H | COMMON STOCK CNY1. | CHINA | 1,145,500 | 154,646 |
| WANT WANT CHINA HOLDINGS LTD | COMMON STOCK CNY1. | CHINA | 62,000 | 341,990 |
| WEICHAI POWER CO LTD H | COMMON STOCK USD.02 | CHINA | 1,015,000 | 1,015,433 |
| WUMART STORES INC H | COMMON STOCK CNY1. | CHINA | 84,000 | 412,744 |
| XINGDA INT L HOLDINGS | COMMON STOCK CNY1. | CHINA | 147,000 | 306,939 |
| XINHUA WINSHARE PUBLISHING H | COMMON STOCK HKD.1 | CHINA | 283,000 | 127,385 |
| YANGZIJANG SHIPBUILDING | COMMON STOCK CNY1. | CHINA | 435,000 | 175,977 |
| YANZHOU COAL MINING CO H | COMMON STOCK NPV | CHINA | 312,000 | 218,370 |
| YUAN RENMINBI | COMMON STOCK CNY1. | CHINA | 400,800 | 855,621 |
| ZHAOJIN MINING INDUSTRY H | COMMON STOCK CNY1. | CHINA | 421 | 67 |
| ZHEJIANG EXPRESSWAY CO H | COMMON STOCK CNY1. | CHINA | 206,000 | 327,496 |
| ZHONGSHENG GROUP HOLDINGS | COMMON STOCK CNY1. | CHINA | 332,000 | 215,227 |
| ZHUZHOU CSR TIMES ELECTRIC H | COMMON STOCK HKD.0001 | CHINA | 144,000 | 239,763 |
| ZIJIN MINING GROUP CO LTD H | COMMON STOCK CNY1. | CHINA | 114,000 | 249,143 |
| ZOOMLION HEAVY INDUSTRY H | COMMON STOCK CNY1. | CHINA | 1,227,000 | 461,266 |
| ZTE CORP H | COMMON STOCK CNY1. | CHINA | 235,160 | 251,588 |
| BANCOLOMBIA S.A. SPONS ADR | COMMON STOCK CNY1. | CHINA | 99,659 | 311,110 |
| PETROMINERALES LTD | ADR | COLOMBIA | 30,143 | 1,795,317 |
| BANK OF CYPRUS PUBLIC CO LTD | COMMON STOCK NPV | COLOMBIA | 20,723 | 337,022 |
| CYPRUS POPULAR BANK PUBLIC C | COMMON STOCK EUR1. | CYPRUS | 141,901 | 112,278 |
| DEEP SEA SUPPLY PLC | COMMON STOCK EUR.85 | CYPRUS | 191,674 | 73,953 |
| PROSAFE SE | COMMON STOCK USD.02 | CYPRUS | 100,887 | 126,911 |
| SONGA OFFSHORE SE | COMMON STOCK EUR.25 | CYPRUS | 42,450 | 290,332 |
| CEZ AS | COMMON STOCK EUR.11 | CYPRUS | 35,337 | 107,691 |
| CZECH KORUNA | COMMON STOCK CZK100. | CZECH REPUBLIC | 39,008 | 1,560,654 |
| KOMERCNI BANKA AS | COMMON STOCK CZK100. | CZECH REPUBLIC | 450,366 | 22,925 |
| KOMERCNI BANKA AS GDR | COMMON STOCK CZK500. | CZECH REPUBLIC | 1,457 | 246,987 |
| PHILIP MORRIS CR AS | GDR CZK0.000005E 12 | CZECH REPUBLIC | 3,590 | 202,843 |
| | COMMON STOCK CZK1000. | CZECH REPUBLIC | 69 | 44,185 |

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| TELEFONICA CZECH REPUBLIC AS | COMMON STOCK CZK100. | CZECH REPUBLIC | 14,759 | 287,754 |
| UNIPETROL AS | COMMON STOCK CZK100. | CZECH REPUBLIC | 8,580 | 74,675 |
| A P MOLLER MAERSK A/S A | COMMON STOCK DKK1000. | DENMARK | 109 | 679,845 |
| A P MOLLER MAERSK A/S B | COMMON STOCK DKK1000. | DENMARK | 218 | 1,438,987 |
| AMAGERBANKEN A/S | COMMON STOCK DKK3.0 | DENMARK | 59,280 | 35,721 |
| AURIGA INDUSTRIES B | COMMON STOCK DKK10. | DENMARK | 1,581 | 20,572 |
| BANG + OLUFSEN A/S | COMMON STOCK DKK10. | DENMARK | 3,603 | 33,981 |
| BAVARIAN NORDIC A/S | COMMON STOCK DKK10. | DENMARK | 5,330 | 35,813 |
| CARLSBERG AS B | COMMON STOCK DKK20. | DENMARK | 16,442 | 1,164,890 |
| CHRISTIAN HANSEN HOLDING A/S | COMMON STOCK DKK10. | DENMARK | 19,090 | 416,786 |
| COLOPLAST B | COMMON STOCK DKK5. | DENMARK | 4,844 | 697,522 |
| DANISH KRONE | | DENMARK | 477,942 | 83,478 |
| DANSKE BANK A/S | COMMON STOCK DKK10. | DENMARK | 114,266 | 1,459,729 |
| DFDS A/S | COMMON STOCK DKK100. | DENMARK | 68 | 4,209 |
| DSV A/S | COMMON STOCK DKK1. | DENMARK | 37,890 | 679,512 |
| FLSMIDTH + CO A/S | COMMON STOCK DKK20. | DENMARK | 10,583 | 620,656 |
| GENMAB A/S | COMMON STOCK DKK1. | DENMARK | 3,081 | 20,260 |
| GN STORE NORD A/S | COMMON STOCK DKK4. | DENMARK | 44,585 | 375,939 |
| IC COMPANY'S A/S | COMMON STOCK DKK10. | DENMARK | 3,296 | 59,089 |
| JYSKE BANK REG | COMMON STOCK DKK10. | DENMARK | 11,985 | 294,226 |
| NKT HOLDING A/S | COMMON STOCK DKK20. | DENMARK | 6,401 | 212,489 |
| NOVO NORDISK A/S B | COMMON STOCK DKK1. | DENMARK | 71,640 | 8,267,712 |
| NOVOZYMES A/S B SHARES | COMMON STOCK DKK2. | DENMARK | 45,615 | 1,409,109 |
| PANDORA A/S | COMMON STOCK DKK1. | DENMARK | 9,509 | 89,917 |
| ROCKWOOL INTL A/S B SHS | COMMON STOCK DKK10. | DENMARK | 1,500 | 120,437 |
| SIMCORP A/S | COMMON STOCK DKK10. | DENMARK | 627 | 95,980 |
| SYDBANK A/S | COMMON STOCK DKK10. | DENMARK | 12,710 | 200,000 |
| TDC A/S | COMMON STOCK DKK1. | DENMARK | 61,100 | 490,494 |
| TK DEVELOPMENT | COMMON STOCK DKK15. | DENMARK | 30,541 | 71,479 |
| TOPDANMARK A/S | COMMON STOCK DKK10. | DENMARK | 3,310 | 516,339 |
| TRYG A/S | COMMON STOCK DKK25. | DENMARK | 5,395 | 299,960 |
| VESTAS WIND SYSTEMS A/S | COMMON STOCK DKK1. | DENMARK | 33,017 | 356,091 |

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| WILLIAM DEMANT HOLDING | COMMON STOCK DKK1. | DENMARK | 4,517 | 376,188 |
| ARAB COTTON GINNING | COMMON STOCK EGP5. | EGYPT | 170,765 | 60,306 |
| COMMERCIAL INTERNATIONAL BAN | COMMON STOCK EGP10. | EGYPT | 81,276 | 254,585 |
| EFG HERMES HOLDING SAE | COMMON STOCK EGP5. | EGYPT | 37,840 | 62,745 |
| EGYPTIAN FIN + INDUSTRIAL | COMMON STOCK EGP10. | EGYPT | 15,208 | 22,242 |
| EGYPTIAN KUWAITI HOLDING CO | COMMON STOCK USD.25 | EGYPT | 84,295 | 81,766 |
| EGYPTIAN POUND | | EGYPT | 2,760,296 | 457,704 |
| EGYPTIAN RESORTS CO | COMMON STOCK EGP1. | EGYPT | 332,807 | 46,911 |
| EZZ STEEL | COMMON STOCK EGP5. | EGYPT | 15,684 | 9,754 |
| HELIOPOLIS HOUSING | COMMON STOCK EGP1. | EGYPT | 18,784 | 34,354 |
| MEDINET NASR HOUSING | COMMON STOCK EGP1. | EGYPT | 33,987 | 61,823 |
| MOBINIL EGYPTIAN MOBILE SERV | COMMON STOCK EGP10. | EGYPT | 5,992 | 77,996 |
| ORASCOM CONSTRUCTION INDS | COMMON STOCK EGP5. | EGYPT | 14,023 | 476,676 |
| ORASCOM TELECOM HOLDING | COMMON STOCK EGP.58 | EGYPT | 294,025 | 145,288 |
| ORASCOM TELECOM MEDIA + TECH | COMMON STOCK | EGYPT | 294,025 | |
| ORIENTAL WEAVERS | COMMON STOCK EGP5. | EGYPT | 81,633 | 406,219 |
| SIX OF OCTOBER DEVELOPMENT | COMMON STOCK EGP4. | EGYPT | 42,963 | 56,992 |
| TELECOM EGYPT | COMMON STOCK EGP10. | EGYPT | 47,649 | 104,135 |
| AMER SPORTS OYJ A SHS | COMMON STOCK NPV | FINLAND | 33,770 | 393,801 |
| CARGOTEC OYJ B SHARE | COMMON STOCK NPV | FINLAND | 7,250 | 214,815 |
| CITYCON OYJ | COMMON STOCK NPV | FINLAND | 38,781 | 116,012 |
| CRAMO OYJ | COMMON STOCK | FINLAND | 25,708 | 263,979 |
| ELISA OYJ | COMMON STOCK NPV | FINLAND | 27,935 | 583,477 |
| F SECURE OYJ | COMMON STOCK NPV | FINLAND | 89,697 | 233,983 |
| FORTUM OYJ | COMMON STOCK EUR3.4 | FINLAND | 73,548 | 1,569,512 |
| HKSCAN OYJ A SHS | COMMON STOCK NPV | FINLAND | 7,904 | 57,859 |
| HUHTAMAKI OYJ | COMMON STOCK | FINLAND | 19,400 | 230,095 |
| KEMIRA OYJ | COMMON STOCK NPV | FINLAND | 10,836 | 128,933 |
| KESKO OYJ B SHS | COMMON STOCK NPV | FINLAND | 12,500 | 420,344 |
| KONE OYJ B | COMMON STOCK NPV | FINLAND | 24,224 | 1,256,814 |
| KONECRANES OYJ | COMMON STOCK NPV | FINLAND | 7,883 | 148,023 |
| LASSILA + TIKANOJA OYJ | COMMON STOCK | FINLAND | 10,326 | 153,988 |
| M REAL OYJ B SHARES | COMMON STOCK EUR1.7 | FINLAND | 37,243 | 64,208 |
| METSO OYJ | COMMON STOCK NPV | FINLAND | 24,200 | 894,467 |
| NESTE OIL OYJ | COMMON STOCK NPV | FINLAND | 24,349 | 245,681 |
| NOKIA OYJ | COMMON STOCK NPV | FINLAND | 627,073 | 3,039,324 |
| NOKIAN RENKAAT OYJ | COMMON STOCK NPV | FINLAND | 19,910 | 640,783 |
| ORIOLA KD OYJ B SHARES | COMMON STOCK NPV | FINLAND | 48,139 | 107,443 |
| ORION OYJ CLASS B | COMMON STOCK EUR.65 | FINLAND | 17,169 | 335,074 |
| OUTOKUMPU OYJ | COMMON STOCK NPV | FINLAND | 21,300 | 140,297 |
| OUTOTEC OYJ | COMMON STOCK NPV | FINLAND | 7,127 | 334,654 |
| POHJOLA BANK PLC A SHS | COMMON STOCK NPV | FINLAND | 30,012 | 291,309 |
| POYRY OYJ | COMMON STOCK | FINLAND | 5,225 | 36,712 |
| RAMIRENT OYJ | COMMON STOCK NPV | FINLAND | 4,952 | 35,162 |
| RAUTARUUKKI OYJ | COMMON STOCK NPV | FINLAND | 11,000 | 101,455 |
| SAMPO OYJ A SHS | COMMON STOCK NPV | FINLAND | 69,213 | 1,720,089 |
| SANOMA OYJ | COMMON STOCK NPV | FINLAND | 16,040 | 184,070 |
| SPONDA OYJ | COMMON STOCK NPV | FINLAND | 48,881 | 197,285 |
| STORA ENSO OYJ R SHS | COMMON STOCK NPV | FINLAND | 97,024 | 579,728 |
| TECHNOPOLIS OYJ | COMMON STOCK NPV | FINLAND | 35,046 | 152,347 |
| TIETO OYJ | COMMON STOCK NPV | FINLAND | 12,646 | 179,899 |
| TIKKURILA OYJ | COMMON STOCK | FINLAND | 3,978 | 66,521 |
| UPM KYMMENE OYJ | COMMON STOCK NPV | FINLAND | 86,818 | 954,427 |
| UPONOR OYJ | COMMON STOCK NPV | FINLAND | 4,058 | 36,101 |
| VACON OYJ | COMMON STOCK NPV | FINLAND | 10,758 | 430,818 |
| WARTSILA OYJ ABP | COMMON STOCK NPV | FINLAND | 31,900 | 920,716 |
| YIT OYJ | COMMON STOCK NPV | FINLAND | 24,095 | 386,839 |
| ABC ARBITRAGE | COMMON STOCK EUR.016 | FRANCE | 14,561 | 116,316 |

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|------------------------|----------------------|--------|---------|-----------|
| ACCOR SA | COMMON STOCK EUR3. | FRANCE | 39,672 | 1,002,805 |
| ADP | COMMON STOCK EUR3.0 | FRANCE | 5,489 | 376,275 |
| AIR FRANCE KLM | COMMON STOCK EUR1. | FRANCE | 23,735 | 121,631 |
| AIR LIQUIDE SA | COMMON STOCK EUR5.5 | FRANCE | 48,818 | 6,051,406 |
| ALCATEL LUCENT | COMMON STOCK EUR2. | FRANCE | 431,139 | 674,154 |
| ALSTOM | COMMON STOCK EUR7.0 | FRANCE | 34,345 | 1,038,848 |
| ALTEN | COMMON STOCK NPV | FRANCE | 2,530 | 59,530 |
| ALTRAN TECHNOLOGIES SA | COMMON STOCK EUR.5 | FRANCE | 15,701 | 56,941 |
| ANF IMMOBILIER | REIT EUR1. | FRANCE | 179 | 6,471 |
| ARKEMA | COMMON STOCK EUR10. | FRANCE | 10,413 | 737,852 |
| ASSYSTEM | COMMON STOCK EUR1. | FRANCE | 4,180 | 64,200 |
| ATOS | COMMON STOCK EUR1. | FRANCE | 13,024 | 571,555 |
| AUDIKA GROUPE | COMMON STOCK EUR.03 | FRANCE | 589 | 10,012 |
| AXA SA | COMMON STOCK EUR2.29 | FRANCE | 296,789 | 3,836,376 |
| AXWAY SOFTWARE SA | COMMON STOCK | FRANCE | 235 | 5,023 |
| BNP PARIBAS | COMMON STOCK EUR2. | FRANCE | 160,413 | 6,298,783 |
| BOIRON SA | COMMON STOCK EUR1. | FRANCE | 2,931 | 76,195 |
| BOURSORAMA | COMMON STOCK EUR.4 | FRANCE | 950 | 6,831 |
| BOUYGUES SA | COMMON STOCK EUR1. | FRANCE | 39,363 | 1,238,756 |
| BULL | COMMON STOCK EUR.1 | FRANCE | 13,422 | 49,683 |
| BUREAU VERITAS SA | COMMON STOCK EUR.12 | FRANCE | 8,411 | 613,279 |

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| CAC 40 INDEX FUTURES MAR11 XMON | | FRANCE | 1,170 | 83,190 |
| CAC 40 INDEX FUTURES MAR12 XMON | | FRANCE | 760 | 30,553 |
| CAP GEMINI | COMMON STOCK EUR8. | FRANCE | 25,767 | 803,900 |
| CARREFOUR SA | COMMON STOCK EUR2.5 | FRANCE | 97,608 | 2,225,166 |
| CASINO GUICHARD PERRACHON | COMMON STOCK EUR1.53 | FRANCE | 8,805 | 742,148 |
| CHRISTIAN DIOR | COMMON STOCK EUR2. | FRANCE | 10,227 | 1,212,409 |
| CIE GENERALE DE GEOPHYSIQUE | COMMON STOCK EUR.4 | FRANCE | 33,288 | 776,896 |
| CNP ASSURANCES | COMMON STOCK EUR1. | FRANCE | 23,826 | 295,603 |
| COMPAGNIE DE SAINT GOBAIN | COMMON STOCK EUR4.0 | FRANCE | 67,863 | 2,608,609 |
| CREDIT AGRICOLE SA | COMMON STOCK EUR3. | FRANCE | 155,742 | 878,895 |
| DANONE | COMMON STOCK EUR.25 | FRANCE | 97,729 | 6,157,144 |
| DASSAULT SYSTEMES SA | COMMON STOCK EUR1. | FRANCE | 12,310 | 988,627 |
| DERICHEBOURG | COMMON STOCK EUR.25 | FRANCE | 22,975 | 69,659 |
| EDENRED | COMMON STOCK EUR2. | FRANCE | 35,709 | 878,090 |
| EDF | COMMON STOCK EUR.5 | FRANCE | 37,707 | 916,683 |
| EIFFAGE | COMMON STOCK EUR4.0 | FRANCE | 7,066 | 170,761 |
| ERAMET | COMMON STOCK EUR3.05 | FRANCE | 2,334 | 284,618 |
| ESSILOR INTERNATIONAL | COMMON STOCK EUR.18 | FRANCE | 38,173 | 2,699,458 |
| EURAZEO | COMMON STOCK NPV | FRANCE | 5,658 | 200,962 |
| EURO DISNEY SCA REGR | COMMON STOCK EUR1. | FRANCE | 4,513 | 20,685 |
| EUROFINS SCIENTIFIC | COMMON STOCK EUR.1 | FRANCE | 1,769 | 129,214 |
| EUTELSAT COMMUNICATIONS | COMMON STOCK EUR1.0 | FRANCE | 15,959 | 623,421 |
| FAIVELEY TRANSPORT | COMMON STOCK EUR1. | FRANCE | 965 | 60,116 |
| FIMALAC | COMMON STOCK EUR4.4 | FRANCE | 750 | 28,478 |
| FONCIERE DES REGIONS | REIT EUR3. | FRANCE | 3,975 | 255,124 |
| FRANCE TELECOM SA | COMMON STOCK EUR4. | FRANCE | 308,040 | 4,835,270 |
| GAMELOFT | COMMON STOCK EUR.05 | FRANCE | 15,072 | 94,648 |
| GDF SUEZ | COMMON STOCK EUR1. | FRANCE | 206,217 | 5,625,420 |
| GECINA SA | REIT EUR7.5 | FRANCE | 3,723 | 313,662 |
| GEMALTO | COMMON STOCK EUR1.0 | FRANCE | 12,394 | 602,109 |
| GROUPE EUROTUNNEL SA REGR | COMMON STOCK EUR.4 | FRANCE | 80,844 | 549,744 |
| HAVAS SA | COMMON STOCK EUR.4 | FRANCE | 39,700 | 163,222 |
| ICADE | REIT NPV | FRANCE | 3,649 | 287,536 |
| ILIAD SA | COMMON STOCK NPV | FRANCE | 2,774 | 343,198 |
| IMERYS SA | COMMON STOCK EUR2. | FRANCE | 6,276 | 288,371 |
| INGENICO | COMMON STOCK EUR1. | FRANCE | 7,662 | 276,760 |
| INTERPARFUMS SA | COMMON STOCK EUR3. | FRANCE | 3,091 | 65,630 |
| IPSEN | COMMON STOCK EUR1. | FRANCE | 3,239 | 101,937 |
| IPSOS | COMMON STOCK EUR.25 | FRANCE | 4,379 | 124,372 |
| JC DECAUX SA | COMMON STOCK NPV | FRANCE | 12,585 | 289,813 |
| KLEPIERRE | REIT EUR1.4 | FRANCE | 18,281 | 520,930 |
| L OREAL | COMMON STOCK EUR.2 | FRANCE | 40,303 | 4,218,654 |
| LAFARGE SA | COMMON STOCK EUR4. | FRANCE | 33,430 | 1,171,557 |
| LAGARDERE S.C.A. | COMMON STOCK EUR6.1 | FRANCE | 22,537 | 594,351 |
| LAURENT PERRIER GROUP | COMMON STOCK EUR3.8 | FRANCE | 982 | 92,395 |
| LEGRAND SA | COMMON STOCK EUR4. | FRANCE | 29,843 | 958,915 |
| LVMH MOET HENNESSY LOUIS VUI | COMMON STOCK EUR.3 | FRANCE | 42,153 | 5,956,769 |
| M6 METROPOLE TELEVISION | COMMON STOCK EUR.4 | FRANCE | 12,011 | 178,992 |
| MAUREL + PROM NIGERIA | COMMON STOCK EUR.1 | FRANCE | 18,022 | 45,621 |
| MAUREL ET PROM | COMMON STOCK EUR.77 | FRANCE | 18,022 | 273,919 |
| MERSEN (EX CARBON LORRAINE) | COMMON STOCK EUR2. | FRANCE | 4,027 | 121,584 |
| MICHELIN (CGDE) | COMMON STOCK EUR2. | FRANCE | 36,336 | 2,142,565 |
| * NATIXIS | COMMON STOCK EUR1.6 | FRANCE | 180,998 | 455,421 |
| NEOPOST SA | COMMON STOCK EUR1.0 | FRANCE | 6,668 | 449,324 |
| NEXANS SA | COMMON STOCK EUR1. | FRANCE | 3,919 | 202,746 |
| NEXITY | COMMON STOCK EUR5. | FRANCE | 4,432 | 100,653 |
| NICOX SA | COMMON STOCK EUR.2 | FRANCE | 9,204 | 12,093 |
| NRJ GROUP | COMMON STOCK NPV | FRANCE | 6,328 | 55,280 |

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|--------------------------|--------------------------|--------|---------|------------|
| PAGESJAUNES GROUPE | COMMON STOCK EUR.2 | FRANCE | 24,655 | 89,534 |
| PERNOD RICARD SA | COMMON STOCK EUR1.55 | FRANCE | 34,691 | 3,220,536 |
| PEUGEOT SA | COMMON STOCK EUR1. | FRANCE | 28,151 | 440,298 |
| PPR | COMMON STOCK EUR4. | FRANCE | 14,393 | 2,064,595 |
| PUBLICIS GROUPE | COMMON STOCK EUR.4 | FRANCE | 23,520 | 1,082,695 |
| RENAULT SA | COMMON STOCK EUR3.81 | FRANCE | 34,295 | 1,185,649 |
| RUBIS | COMMON STOCK EUR2.5 | FRANCE | 4,016 | 209,983 |
| S.O.I.T.E.C. | COMMON STOCK NPV | FRANCE | 10,970 | 53,848 |
| SAFRAN SA | COMMON STOCK EUR.2 | FRANCE | 32,284 | 967,893 |
| SAFT GROUPE SA | COMMON STOCK EUR1. | FRANCE | 5,183 | 146,648 |
| SANOFI | COMMON STOCK EUR2. | FRANCE | 186,035 | 13,653,381 |
| SARTORIUS STEDIM BIOTECH | COMMON STOCK EUR.61 | FRANCE | 173 | 10,993 |
| SCHNEIDER ELECTRIC SA | COMMON STOCK EUR4. | FRANCE | 83,450 | 4,374,305 |
| SCOR SE | COMMON STOCK EUR7.876972 | FRANCE | 34,455 | 805,232 |
| SECHILLENNE SIDEC | COMMON STOCK EUR.0385 | FRANCE | 2,074 | 29,379 |
| SOCIETE BIC SA | COMMON STOCK EUR3.82 | FRANCE | 5,115 | 454,236 |
| SOCIETE GENERALE | COMMON STOCK EUR1.25 | FRANCE | 110,252 | 2,454,309 |
| SODEXO | COMMON STOCK EUR4. | FRANCE | 17,830 | 1,283,029 |
| SOPRA GROUP | COMMON STOCK EUR1. | FRANCE | 188 | 8,711 |
| STALLERGENES | COMMON STOCK EUR1. | FRANCE | 1,552 | 85,022 |
| SUEZ ENVIRONNEMENT CO | COMMON STOCK EUR4. | FRANCE | 52,235 | 601,583 |

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| TECHNIP SA | COMMON STOCK EUR.7625 | FRANCE | 23,477 | 2,200,842 |
| TELEPERFORMANCE | COMMON STOCK EUR2.5 | FRANCE | 8,900 | 197,963 |
| TELEVISION FRANCAISE (T.F.1) | COMMON STOCK EUR.2 | FRANCE | 21,481 | 209,421 |
| THALES SA | COMMON STOCK EUR3. | FRANCE | 14,658 | 462,609 |
| TOTAL SA | COMMON STOCK EUR2.5 | FRANCE | 354,546 | 18,150,904 |
| TRANSGENE SA | COMMON STOCK NPV | FRANCE | 4,682 | 46,752 |
| UBISOFT ENTERTAINMENT | COMMON STOCK EUR.0775 | FRANCE | 6,310 | 42,283 |
| UNIBAIL RODAMCO SE | REIT EUR5. | FRANCE | 14,879 | 2,670,993 |
| UNION FINANCIERE DE FRANCE | COMMON STOCK NPV | FRANCE | 100 | 2,597 |
| VALEO SA | COMMON STOCK EUR3. | FRANCE | 13,270 | 526,681 |
| VALLOUREC | COMMON STOCK EUR2. | FRANCE | 21,949 | 1,422,904 |
| VEOLIA ENVIRONNEMENT | COMMON STOCK EUR5. | FRANCE | 68,900 | 761,059 |
| VINCI SA | COMMON STOCK EUR2.5 | FRANCE | 74,384 | 3,255,010 |
| VIRBAC SA | COMMON STOCK EUR1.25 | FRANCE | 1,397 | 217,111 |
| VIVENDI | COMMON STOCK EUR5.5 | FRANCE | 206,612 | 4,524,147 |
| WENDEL | COMMON STOCK EUR4.0 | FRANCE | 5,406 | 359,704 |
| ZODIAC AEROSPACE | COMMON STOCK NPV | FRANCE | 7,439 | 629,654 |
| ADIDAS AG | COMMON STOCK NPV | GERMANY | 36,204 | 2,361,942 |
| AIR BERLIN PLC | COMMON STOCK EUR.25 | GERMANY | 16,666 | 53,882 |
| AIXTRON SE | COMMON STOCK | GERMANY | 16,628 | 212,611 |
| * ALLIANZ SE REG | COMMON STOCK NPV | GERMANY | 75,776 | 7,263,786 |
| BASF SE | COMMON STOCK NPV | GERMANY | 157,967 | 11,050,006 |
| BAUER AG | COMMON STOCK NPV | GERMANY | 1,488 | 40,754 |
| BAYER AG REG | COMMON STOCK NPV | GERMANY | 137,930 | 8,844,808 |
| BAYERISCHE MOTOREN WERKE AG | COMMON STOCK EUR1. | GERMANY | 55,587 | 3,727,478 |
| BAYERISCHE MOTOREN WERKE PFD | PREFERENCE | GERMANY | 9,631 | 456,946 |
| BECHTLE AG | COMMON STOCK NPV | GERMANY | 4,197 | 142,745 |
| BEIERSDORF AG | COMMON STOCK NPV | GERMANY | 16,186 | 920,715 |
| BILFINGER BERGER SE | COMMON STOCK NPV | GERMANY | 8,628 | 734,655 |
| BIOTEST AG | COMMON STOCK EUR2.56 | GERMANY | 288 | 15,403 |
| BIOTEST AG VORZUGSAKTIE | PREFERENCE | GERMANY | 2,710 | 139,865 |
| BRENTAG AG | COMMON STOCK NPV | GERMANY | 5,435 | 506,423 |
| CARL ZEISS MEDITEC AG | COMMON STOCK NPV | GERMANY | 4,750 | 100,628 |
| CELESIO AG | COMMON STOCK NPV | GERMANY | 15,505 | 246,361 |
| COMDIRECT BANK AG | COMMON STOCK NPV | GERMANY | 5,750 | 55,825 |
| COMMERZBANK AG | COMMON STOCK NPV | GERMANY | 563,979 | 952,674 |
| CONERGY AG | COMMON STOCK NPV | GERMANY | 52,904 | 21,561 |
| CONSTANTIN MEDIEN AG | COMMON STOCK | GERMANY | 31,521 | 52,313 |
| CONTINENTAL AG | COMMON STOCK NPV | GERMANY | 12,818 | 800,235 |
| CTS EVENTIM | COMMON STOCK NPV | GERMANY | 4,168 | 125,320 |
| DAB BANK AG | COMMON STOCK NPV | GERMANY | 7,261 | 31,275 |
| DAIMLER AG REGISTERED SHARES | COMMON STOCK NPV | GERMANY | 151,168 | 6,655,692 |
| DAX INDEX FUTURES MAR11 XEUR | | GERMANY | 800 | 121,276 |
| DAX INDEX FUTURES MAR12 XEUR | | GERMANY | 675 | (1,314) |
| DEUTSCHE BANK AG REGISTERED | COMMON STOCK NPV | GERMANY | 155,634 | 5,900,147 |
| DEUTSCHE BETEILIGUNGS AG | COMMON STOCK NPV | GERMANY | 4,794 | 96,854 |
| DEUTSCHE BOERSE AG NEW | COMMON STOCK | GERMANY | 33,551 | 1,764,269 |
| DEUTSCHE LUFTHANSA REG | COMMON STOCK NPV | GERMANY | 43,459 | 518,149 |
| DEUTSCHE POST AG REG | COMMON STOCK NPV | GERMANY | 139,954 | 2,158,229 |
| DEUTSCHE TELEKOM AG REG | COMMON STOCK NPV | GERMANY | 468,897 | 5,395,854 |
| DEUTSCHE WOHNEN AG BR | COMMON STOCK NPV | GERMANY | 18,055 | 240,586 |
| DIC ASSET AG | COMMON STOCK NPV | GERMANY | 5,530 | 38,476 |
| DRAEGERWERK AG | COMMON STOCK NPV | GERMANY | 309 | 20,023 |
| DRAEGERWERK AG PFD | PREFERENCE | GERMANY | 1,669 | 135,842 |
| DUERR AG | COMMON STOCK NPV | GERMANY | 2,183 | 96,344 |
| E.ON AG | COMMON STOCK NPV | GERMANY | 300,086 | 6,470,148 |
| FRAPORT AG | COMMON STOCK NPV | GERMANY | 6,990 | 344,789 |

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|-----------------------------|------------------|---------|---------|-----------|
| FREENET AG | COMMON STOCK NPV | GERMANY | 21,250 | 275,855 |
| FRESENIUS MEDICAL CARE AG + | COMMON STOCK NPV | GERMANY | 33,851 | 2,306,976 |
| FRESENIUS SE + CO KGAA | COMMON STOCK NPV | GERMANY | 19,264 | 1,787,482 |
| GEA GROUP AG | COMMON STOCK NPV | GERMANY | 27,003 | 765,895 |
| GERRESHEIMER AG | COMMON STOCK NPV | GERMANY | 4,550 | 190,153 |
| GERRY WEBER INTL AG | COMMON STOCK NPV | GERMANY | 9,002 | 275,424 |
| GFK SE | COMMON STOCK NPV | GERMANY | 3,724 | 148,065 |
| GILDEMEISTER AG | COMMON STOCK NPV | GERMANY | 11,492 | 145,447 |
| GRENKELEASING AG | COMMON STOCK NPV | GERMANY | 1,699 | 85,879 |
| HAMBURGER HAFEN UND | | | | |
| LOGISTIK | COMMON STOCK NPV | GERMANY | 5,060 | 149,919 |
| HANNOVER RUECKVERSICHERU | | | | |
| REG | COMMON STOCK NPV | GERMANY | 11,718 | 582,973 |
| HEIDELBERGCEMENT AG | COMMON STOCK NPV | GERMANY | 22,552 | 959,870 |
| HEIDELBERGER | | | | |
| DRUCKMASCHINEN | COMMON STOCK NPV | GERMANY | 34,534 | 55,588 |
| HENKEL AG + CO KGAA | COMMON STOCK NPV | GERMANY | 20,656 | 1,002,856 |
| HENKEL AG + CO KGAA | | | | |
| VORZUG | PREFERENCE | GERMANY | 31,634 | 1,831,058 |
| HOCHTIEF AG | COMMON STOCK NPV | GERMANY | 7,656 | 444,174 |
| HOMAG GROUP AG | COMMON STOCK | GERMANY | 3,680 | 37,251 |
| INDUS HOLDING AG | COMMON STOCK NPV | GERMANY | 7,238 | 177,197 |
| INFINEON TECHNOLOGIES AG | COMMON STOCK NPV | GERMANY | 192,043 | 1,449,808 |
| IVG IMMOBILIEN AG | COMMON STOCK NPV | GERMANY | 26,371 | 71,886 |
| JENOPTIK AG | COMMON STOCK | GERMANY | 9,711 | 57,509 |
| K S AG REG | COMMON STOCK NPV | GERMANY | 29,035 | 1,313,115 |

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| KABEL DEUTSCHLAND HOLDING AG | COMMON STOCK NPV | GERMANY | 14,394 | 730,604 |
| KLOECKNER + CO SE | COMMON STOCK NPV | GERMANY | 17,203 | 221,509 |
| KONTRON AG | COMMON STOCK | GERMANY | 11,584 | 76,134 |
| KUKA AG | COMMON STOCK | GERMANY | 6,169 | 113,191 |
| KWS SAAT AG | COMMON STOCK EUR3.0 | GERMANY | 503 | 100,591 |
| LANXESS AG | COMMON STOCK | GERMANY | 15,074 | 782,246 |
| LINDE AG | COMMON STOCK NPV | GERMANY | 28,254 | 4,215,867 |
| LOEWE AG | COMMON STOCK NPV | GERMANY | 6,917 | 22,457 |
| MAN SE | COMMON STOCK NPV | GERMANY | 10,390 | 926,527 |
| MANZ AG | COMMON STOCK | GERMANY | 105 | 2,971 |
| MERCK KGAA | COMMON STOCK NPV | GERMANY | 11,522 | 1,152,118 |
| METRO AG | COMMON STOCK NPV | GERMANY | 21,234 | 777,300 |
| MLP AG | COMMON STOCK NPV | GERMANY | 6,784 | 45,023 |
| MORPHOSYS AG | COMMON STOCK NPV | GERMANY | 5,294 | 120,469 |
| MTU AERO ENGINES HOLDING AG | COMMON STOCK | GERMANY | 8,664 | 556,033 |
| MUENCHENER RUECKVER AG REG | COMMON STOCK NPV | GERMANY | 31,466 | 3,871,225 |
| NORDEX SE | COMMON STOCK NPV | GERMANY | 5,095 | 26,125 |
| PFEIFFER VACUUM TECHNOLOGY | COMMON STOCK | GERMANY | 1,433 | 125,783 |
| PHOENIX SOLAR AG | COMMON STOCK NPV | GERMANY | 1,608 | 4,488 |
| PORSCHE AUTOMOBIL HLDG PFD | PREFERENCE | GERMANY | 27,217 | 1,460,912 |
| PRAKTIKER AG | COMMON STOCK NPV | GERMANY | 12,302 | 21,830 |
| PROSIEBEN SAT.1 MEDIA AG PRF | PREFERENCE | GERMANY | 15,110 | 276,848 |
| Q CELLS SE | COMMON STOCK NPV | GERMANY | 16,089 | 10,818 |
| QSC AG | COMMON STOCK NPV | GERMANY | 35,725 | 96,879 |
| RHEINMETALL AG | COMMON STOCK NPV | GERMANY | 6,668 | 296,317 |
| RHOEN KLINIKUM AG | COMMON STOCK | GERMANY | 18,588 | 355,188 |
| RWE AG | COMMON STOCK NPV | GERMANY | 72,013 | 2,530,389 |
| RWE AG NON VTG PFD | PREFERENCE | GERMANY | 6,747 | 222,758 |
| SALZGITTER AG | COMMON STOCK NPV | GERMANY | 7,536 | 377,881 |
| SAP AG | COMMON STOCK NPV | GERMANY | 154,186 | 8,176,886 |
| SGL CARBON SE | COMMON STOCK NPV | GERMANY | 11,706 | 578,794 |
| SIEMENS AG REG | COMMON STOCK NPV | GERMANY | 140,641 | 13,491,518 |
| SINGULUS TECHNOLOGIES | COMMON STOCK EUR1.0 | GERMANY | 22,923 | 60,405 |
| SIXT AG | COMMON STOCK NPV | GERMANY | 8,854 | 156,931 |
| SIXT AG PRFD | PREFERENCE | GERMANY | 11,774 | 190,256 |
| SKY DEUTSCHLAND AG | COMMON STOCK NPV | GERMANY | 70,995 | 129,414 |
| SOFTWARE AG | COMMON STOCK NPV | GERMANY | 9,447 | 350,179 |
| SOLAR MILLENNIUM AG | COMMON STOCK NPV | GERMANY | 2,154 | 839 |
| SOLARWORLD AG | COMMON STOCK NPV | GERMANY | 14,822 | 62,529 |
| STADA ARZNEIMITTEL AG | COMMON STOCK NPV | GERMANY | 10,851 | 270,804 |
| STO AG NON VTG PRF | NPV | GERMANY | 1,351 | 178,478 |
| STRATEC BIOMEDICAL AG | COMMON STOCK EUR1. | GERMANY | 2,385 | 98,298 |
| SUEDZUCKER AG | COMMON STOCK NPV | GERMANY | 11,440 | 365,260 |
| SYMRISE AG | COMMON STOCK NPV | GERMANY | 20,353 | 544,789 |
| THYSSENKRUPP AG | COMMON STOCK NPV | GERMANY | 61,280 | 1,406,994 |
| TUI AG | COMMON STOCK NPV | GERMANY | 39,820 | 247,950 |
| UNITED INTERNET AG REG SHARE | COMMON STOCK NPV | GERMANY | 22,945 | 411,039 |
| VOLKSWAGEN AG | COMMON STOCK NPV | GERMANY | 5,614 | 754,899 |
| VOLKSWAGEN AG PFD | PREFERENCE | GERMANY | 23,686 | 3,552,651 |
| VOSSLOH AG | COMMON STOCK NPV | GERMANY | 1,224 | 117,686 |
| WACKER CHEMIE AG | COMMON STOCK NPV | GERMANY | 2,871 | 231,615 |
| WINCOR NIXDORF AG | COMMON STOCK NPV | GERMANY | 5,361 | 240,300 |
| WIRECARD AG | COMMON STOCK NPV | GERMANY | 15,783 | 254,461 |
| ZHONGDE WASTE TECHNOLOGY AG | COMMON STOCK | GERMANY | 2,281 | 11,113 |
| BWIN.PARTY DIGITAL ENTERTAIN | COMMON STOCK GBP.00015 | GIBRALTAR | 99,917 | 253,588 |

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|---------------------------------|----------------------|----------------|-----------|-----------|
| ALPHA BANK AE | COMMON STOCK EUR4.7 | GREECE | 80,681 | 56,503 |
| BANK OF ATTICA | COMMON STOCK EUR.35 | GREECE | 47,852 | 13,033 |
| COCA COLA HELLENIC BOTTLING | COMMON STOCK EUR1.5 | GREECE | 30,512 | 516,455 |
| EFG EUROBANK ERGASIAS | COMMON STOCK EUR2.22 | GREECE | 61,419 | 29,544 |
| EUROBANK PROPERTIES REAL EST | REIT EUR2.13 | GREECE | 15,963 | 78,740 |
| FOURLIS SA | COMMON STOCK EUR1. | GREECE | 8,121 | 14,752 |
| HELLENIC PETROLEUM SA | COMMON STOCK EUR2.18 | GREECE | 22,771 | 188,293 |
| HELLENIC TELECOMMUN ORGANIZA | COMMON STOCK EUR2.39 | GREECE | 50,271 | 181,547 |
| JUMBO SA | COMMON STOCK EUR1.4 | GREECE | 16,746 | 82,541 |
| MARFIN INVESTMENT GROUP SA | COMMON STOCK EUR.54 | GREECE | 146,750 | 70,702 |
| METKA SA | COMMON STOCK EUR.32 | GREECE | 7,555 | 58,443 |
| NATIONAL BANK OF GREECE | COMMON STOCK EUR5. | GREECE | 152,450 | 320,418 |
| OPAP SA | COMMON STOCK EUR.3 | GREECE | 37,643 | 333,630 |
| PIRAEUS BANK S.A. | COMMON STOCK EUR.3 | GREECE | 212,007 | 68,259 |
| PUBLIC POWER CORP | COMMON STOCK EUR4.6 | GREECE | 19,461 | 94,958 |
| TERNA ENERGY SA | COMMON STOCK EUR.3 | GREECE | 16,113 | 27,387 |
| TITAN CEMENT CO. S.A. | COMMON STOCK EUR4. | GREECE | 10,758 | 161,298 |
| RESOLUTION LTD | COMMON STOCK | GUERNSEY, C.I. | 259,154 | 1,008,131 |
| AIA GROUP LTD | COMMON STOCK USD1. | HONG KONG | 1,404,200 | 4,376,644 |
| APAC RESOURCES LTD | COMMON STOCK HKD.1 | HONG KONG | 2,960,000 | 125,248 |
| ASM PACIFIC TECHNOLOGY | COMMON STOCK HKD.1 | HONG KONG | 35,000 | 392,540 |
| AVICHINA INDUSTRY + TECH H | COMMON STOCK CNY1. | HONG KONG | 488,000 | 203,238 |
| BANK OF EAST ASIA | COMMON STOCK HKD2.5 | HONG KONG | 290,636 | 1,104,125 |
| BEIJING CAPITAL INTL AIRPO H | COMMON STOCK CNY1. | HONG KONG | 436,000 | 218,786 |

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| BEIJING ENTERPRISES HLDGS | COMMON STOCK HKD.1 | HONG KONG | 88,000 | 529,234 |
| BELLE INTERNATIONAL HOLDINGS | COMMON STOCK HKD.01 | HONG KONG | 831,736 | 1,457,480 |
| BOC HONG KONG HOLDINGS LTD | COMMON STOCK HKD5. | HONG KONG | 623,500 | 1,470,082 |
| BRILLIANCE CHINA AUTOMOTIVE | COMMON STOCK USD.01 | HONG KONG | 578,000 | 625,601 |
| C C LAND HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 243,000 | 44,721 |
| CATHAY PACIFIC AIRWAYS | COMMON STOCK HKD.2 | HONG KONG | 187,000 | 321,191 |
| CHAODA MODERN AGRICULTURE | COMMON STOCK HKD.1 | HONG KONG | 566,230 | 80,196 |
| CHEUNG KONG HOLDINGS LTD | COMMON STOCK HKD.5 | HONG KONG | 226,000 | 2,682,178 |
| CHEUNG KONG INFRASTRUCTURE | COMMON STOCK HKD1. | HONG KONG | 103,000 | 598,874 |
| CHINA AGRI INDUSTRIES HLDGS | COMMON STOCK HKD.1 | HONG KONG | 411,000 | 313,061 |
| CHINA CHENGTONG DEVELOPMENT | COMMON STOCK HKD.1 | HONG KONG | 340,000 | 12,492 |
| CHINA DAYE NON FERROUS METAL | COMMON STOCK HKD.05 | HONG KONG | 2,136,000 | 126,450 |
| CHINA DONGXIANG GROUP CO | COMMON STOCK HKD.01 | HONG KONG | 544,000 | 92,670 |
| CHINA EVERBRIGHT INTL LTD | COMMON STOCK HKD.1 | HONG KONG | 622,000 | 223,924 |
| CHINA EVERBRIGHT LTD | COMMON STOCK HKD1. | HONG KONG | 158,000 | 245,514 |
| CHINA GAS HOLDINGS LTD | COMMON STOCK HKD.01 | HONG KONG | 526,000 | 241,781 |
| CHINA GRAND FORESTRY GREEN R | COMMON STOCK HKD.01 | HONG KONG | 174,800 | 17,030 |
| CHINA HIGH SPEED TRANSMISSIO | COMMON STOCK USD.01 | HONG KONG | 256,000 | 111,959 |
| CHINA LOTSYNERGY HLDG LTD | COMMON STOCK HKD.0025 | HONG KONG | 2,744,000 | 45,543 |
| CHINA MENGNIU DAIRY CO | COMMON STOCK HKD.1 | HONG KONG | 226,000 | 528,128 |
| CHINA MERCHANTS HLDGS INTL | COMMON STOCK HKD.1 | HONG KONG | 236,166 | 681,505 |
| CHINA METAL RECYCLING | COMMON STOCK HKD.0001 | HONG KONG | 181,200 | 195,410 |
| CHINA MINING RESOURCES GROUP | COMMON STOCK HKD.1 | HONG KONG | 4,510,000 | 65,618 |
| CHINA MOBILE LTD | COMMON STOCK HKD.1 | HONG KONG | 1,031,000 | 10,052,152 |
| CHINA OVERSEAS LAND + INVEST | COMMON STOCK HKD.1 | HONG KONG | 698,880 | 1,171,819 |
| CHINA PHARMACEUTICAL GROUP | COMMON STOCK HKD.1 | HONG KONG | 258,000 | 56,909 |
| CHINA POWER NEW ENERGY DEVEL | COMMON STOCK HKD.1 | HONG KONG | 3,420,000 | 161,917 |
| CHINA PROPERTIES GROUP | COMMON STOCK HKD.1 | HONG KONG | 248,000 | 66,384 |
| CHINA RENEWABLE ENERGY INVES | COMMON STOCK HKD.01 | HONG KONG | 209,090 | 7,126 |
| CHINA RESOURCES CEMENT | COMMON STOCK HKD.1 | HONG KONG | 448,000 | 331,131 |
| CHINA RESOURCES ENTERPRISE | COMMON STOCK HKD1. | HONG KONG | 242,000 | 823,984 |
| CHINA RESOURCES GAS GROUP LT | COMMON STOCK HKD.1 | HONG KONG | 156,000 | 222,396 |
| CHINA RESOURCES LAND LTD | COMMON STOCK HKD.1 | HONG KONG | 322,000 | 517,375 |
| CHINA RESOURCES POWER HOLDIN | COMMON STOCK HKD1. | HONG KONG | 323,399 | 620,009 |
| CHINA STATE CONSTRUCTION INT | COMMON STOCK HKD.025 | HONG KONG | 274,320 | 196,319 |
| CHINA TAIPING INSURANCE HOLD | COMMON STOCK HKD.05 | HONG KONG | 141,600 | 260,951 |
| CHINA TING GROUP HLDGS LTD | COMMON STOCK HKD.1 | HONG KONG | 148,000 | 8,871 |
| CHINA TRAVEL INTL INV HK | COMMON STOCK HKD.1 | HONG KONG | 1,008,000 | 169,340 |
| CHINA UNICOM HONG KONG LTD | COMMON STOCK HKD.1 | HONG KONG | 955,250 | 2,021,190 |
| CHINA WATER AFFAIRS GROUP | COMMON STOCK HKD.01 | HONG KONG | 438,000 | 122,146 |
| CHINA WINDPOWER GROUP LTD | COMMON STOCK HKD.01 | HONG KONG | 1,290,000 | 48,274 |
| CHOW SANG SANG HLDG | COMMON STOCK HKD.25 | HONG KONG | 112,000 | 253,190 |
| CIMC ENRIC HOLDINGS LTD | COMMON STOCK HKD.01 | HONG KONG | 194,000 | 55,156 |

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|------------------------------------|----------------------|-----------|-----------|-----------|
| CITIC 21CN CO LTD | COMMON STOCK HKD.01 | HONG KONG | 978,000 | 53,804 |
| CITIC PACIFIC LTD | COMMON STOCK HKD.4 | HONG KONG | 221,000 | 396,234 |
| CITIC RESOURCES HOLDINGS LTD | COMMON STOCK HKD.05 | HONG KONG | 763,110 | 103,705 |
| CITIC TELECOM INTERNATIONAL | COMMON STOCK HKD.1 | HONG KONG | 511,000 | 104,807 |
| CK LIFE SCIENCES INTL HLDGS | COMMON STOCK HKD.1 | HONG KONG | 2,886,000 | 127,788 |
| CLP HOLDINGS LTD | COMMON STOCK HKD5. | HONG KONG | 345,000 | 2,935,546 |
| COMBA TELECOM SYSTEMS HOLDIN | COMMON STOCK HKD.1 | HONG KONG | 389,844 | 313,300 |
| COSCO PACIFIC LTD | COMMON STOCK HKD.1 | HONG KONG | 292,644 | 341,017 |
| DACHAN FOOD ASIA LTD | COMMON STOCK HKD.1 | HONG KONG | 259,200 | 44,033 |
| DAH CHONG HONG | COMMON STOCK HKD.15 | HONG KONG | 196,000 | 229,880 |
| DAH SING FINANCIAL | COMMON STOCK HKD2.0 | HONG KONG | 27,900 | 83,440 |
| DICKSON CONCEPTS INTL LTD | COMMON STOCK HKD.3 | HONG KONG | 135,000 | 70,034 |
| DIGITAL CHINA HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 173,000 | 267,075 |
| DYNASTY FINE WINES GROUP LTD | COMMON STOCK HKD.1 | HONG KONG | 376,000 | 86,395 |
| EMPEROR INTL HLDG LTD | COMMON STOCK HKD.01 | HONG KONG | 630,000 | 97,020 |
| ESPRIT HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 190,004 | 244,899 |
| ESUN HOLDINGS LTD | COMMON STOCK HKD.5 | HONG KONG | 236,000 | 33,509 |
| FAR EAST CONSORTIUM INTERNAT | COMMON STOCK HKD.1 | HONG KONG | 950,970 | 134,048 |
| FIRST PACIFIC CO | COMMON STOCK USD.01 | HONG KONG | 360,000 | 374,514 |
| FRANSHION PROPERTIES | COMMON STOCK HKD1. | HONG KONG | 704,000 | 134,462 |
| G RESOURCES GROUP LTD | COMMON STOCK HKD.01 | HONG KONG | 3,774,000 | 210,769 |
| GALAXY ENTERTAINMENT GROUP L | COMMON STOCK HKD.1 | HONG KONG | 284,000 | 514,309 |
| GCL POLY ENERGY HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 1,178,000 | 326,348 |
| GEELY AUTOMOBILE HOLDINGS LT | COMMON STOCK HKD.02 | HONG KONG | 725,000 | 157,711 |
| GIORDANO INTERNATIONAL LTD | COMMON STOCK HKD.05 | HONG KONG | 300,000 | 216,189 |
| GLOBAL BIO CHEM TECHNOLOGY | COMMON STOCK HKD.1 | HONG KONG | 480,000 | 97,019 |
| GOLDEN MEDITECH HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 524,000 | 57,934 |
| GOLDLION HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 424,000 | 162,338 |
| GOME ELECTRICAL APPLIANCES | COMMON STOCK HKD.025 | HONG KONG | 1,793,479 | 416,924 |
| GUANGDONG INVESTMENT LTD | COMMON STOCK HKD.5 | HONG KONG | 638,000 | 386,464 |
| HANG LUNG GROUP LTD | COMMON STOCK HKD1. | HONG KONG | 136,000 | 740,132 |
| HANG LUNG PROPERTIES LTD | COMMON STOCK HKD1. | HONG KONG | 387,500 | 1,101,691 |
| HANG SENG BANK LTD | COMMON STOCK HKD5. | HONG KONG | 123,700 | 1,465,934 |
| HANG SENG INDEX FUTURES JAN11 XHKF | | HONG KONG | 2,300 | (78,151) |
| HANG SENG INDEX FUTURES JAN12 XHKF | | HONG KONG | 600 | (12,737) |
| HENDERSON LAND DEVELOPMENT | COMMON STOCK HKD2. | HONG KONG | 190,850 | 944,924 |

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| HENGDELI HOLDINGS LTD | COMMON STOCK HKD.005 | HONG KONG | 454,000 | 148,272 |
| HI SUN TECHNOLOGY CHINA LTD | COMMON STOCK HKD.0025 | HONG KONG | 558,000 | 154,721 |
| HKC HOLDINGS LTD | COMMON STOCK HKD.01 | HONG KONG | 3,635,050 | 132,861 |
| HONG KONG + CHINA GAS | COMMON STOCK HKD.25 | HONG KONG | 815,293 | 1,890,874 |
| HONG KONG DOLLAR | | HONG KONG | 3,117,020 | 401,337 |
| HONG KONG EXCHANGES + CLEAR | COMMON STOCK HKD1. | HONG KONG | 176,841 | 2,845,480 |
| HOPEWELL HOLDINGS LTD | COMMON STOCK HKD2.5 | HONG KONG | 113,000 | 288,406 |
| HOPSON DEVELOPMENT HOLDINGS | COMMON STOCK HKD.1 | HONG KONG | 260,000 | 134,928 |
| HUABAO INTERNATIONAL HOLDING | COMMON STOCK HKD.1 | HONG KONG | 354,000 | 181,552 |
| HUTCHISON HARBOUR RING LTD | COMMON STOCK HKD.1 | HONG KONG | 286,000 | 24,237 |
| HUTCHISON TELECOMM HONG KONG | COMMON STOCK HKD.25 | HONG KONG | 576,000 | 221,929 |
| HUTCHISON WHAMPOA LTD | COMMON STOCK HKD.25 | HONG KONG | 358,100 | 2,996,118 |
| HYSAN DEVELOPMENT CO | COMMON STOCK HKD5. | HONG KONG | 120,133 | 393,499 |
| INSPUR INTERNATIONAL LTD | COMMON STOCK HKD.002 | HONG KONG | 2,860,000 | 75,231 |
| JU TENG INTERNATIONAL HLDGS | COMMON STOCK HKD.1 | HONG KONG | 194,000 | 22,218 |
| KERRY PROPERTIES LTD | COMMON STOCK HKD1. | HONG KONG | 117,318 | 387,801 |
| KINGBOARD CHEMICALS HOLDINGS | COMMON STOCK HKD.1 | HONG KONG | 102,000 | 301,747 |
| KINGWAY BREWERY HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 398,000 | 111,508 |
| KOWLOON DEVELOPMENT CO LTD | COMMON STOCK HKD.1 | HONG KONG | 110,000 | 96,346 |
| KUNLUN ENERGY CO LTD | COMMON STOCK HKD.01 | HONG KONG | 500,000 | 707,363 |
| LEE + MAN PAPER MANUFACTURIN | COMMON STOCK HKD.025 | HONG KONG | 346,000 | 111,646 |
| LI + FUNG LTD | COMMON STOCK HKD.0125 | HONG KONG | 916,000 | 1,683,986 |
| LIFESTYLE INTL HLDGS LTD | COMMON STOCK HKD.005 | HONG KONG | 114,000 | 250,482 |
| LINK REIT | REIT NPV | HONG KONG | 435,577 | 1,604,913 |
| LUK FOOK HOLDINGS INTL LTD | COMMON STOCK HKD.1 | HONG KONG | 122,000 | 422,828 |
| LUKS GROUP VIETNAM HOLDINGS | COMMON STOCK HKD.01 | HONG KONG | 104,000 | 20,774 |
| MELCO INTERNATIONAL DEVELOP. | COMMON STOCK HKD.5 | HONG KONG | 197,000 | 145,504 |
| MIDLAND HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 188,000 | 97,698 |
| MINGYUAN MEDICARE DEVELOPME | COMMON STOCK HKD.05 | HONG KONG | 950,000 | 27,295 |
| MONGOLIA ENERGY CORP LTD | COMMON STOCK HKD.02 | HONG KONG | 651,100 | 59,214 |
| MTR CORP | COMMON STOCK HKD1. | HONG KONG | 244,929 | 792,697 |
| NATURAL BEAUTY BIO TECH | COMMON STOCK HKD.1 | HONG KONG | 420,000 | 73,037 |
| NEO TELEMEDIA LTD | COMMON STOCK HKD.01 | HONG KONG | 794,000 | 28,625 |
| NETDRAGON WEBSOFT INC | COMMON STOCK USD.01 | HONG KONG | 243,500 | 144,269 |
| NEW WORLD DEVELOPMENT | COMMON STOCK HKD1. | HONG KONG | 700,088 | 561,970 |
| NINE DRAGONS PAPER HOLDINGS | COMMON STOCK HKD.1 | HONG KONG | 318,000 | 200,836 |
| NOBLE GROUP LTD | COMMON STOCK HKD.25 | HONG KONG | 576,420 | 500,248 |
| NWS HOLDINGS LTD | COMMON STOCK HKD1. | HONG KONG | 278,115 | 409,430 |
| ORIENT OVERSEAS INTL LTD | COMMON STOCK USD.1 | HONG KONG | 42,900 | 249,405 |
| PACIFIC BASIN SHIPPING LTD | COMMON STOCK USD.1 | HONG KONG | 350,000 | 140,489 |
| PICO FAR EAST HOLDINGS LTD. | COMMON STOCK HKD.05 | HONG KONG | 208,000 | 37,133 |
| POLY HONG KONG INVESTMENTS | COMMON STOCK HKD.5 | HONG KONG | 379,000 | 163,518 |
| POLYTEC ASSET HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 470,000 | 48,777 |
| POWER ASSETS HOLDINGS LTD | COMMON STOCK HKD1. | HONG KONG | 241,500 | 1,786,038 |
| QIN JIA YUAN MEDIA SERVICES | COMMON STOCK USD.01 | HONG KONG | 939,242 | 44,574 |
| REGENT PACIFIC GROUP LTD | COMMON STOCK USD.01 | HONG KONG | 2,721,000 | 90,657 |
| REXLOT HOLDINGS LTD | COMMON STOCK HKD.01 | HONG KONG | 2,000,000 | 131,225 |

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| ROAD KING INFRASTRUCTURE LTD | COMMON STOCK HKD.1 | HONG KONG | 239,000 | 136,876 |
| SA SA INTERNATIONAL HLDGS | COMMON STOCK HKD.1 | HONG KONG | 208,000 | 114,221 |
| SHANGHAI INDUSTRIAL HLDG LTD | COMMON STOCK HKD.1 | HONG KONG | 108,000 | 295,836 |
| SHANGRI LA ASIA LTD | COMMON STOCK HKD.1 | HONG KONG | 225,595 | 388,926 |
| SHENYIN WANGUO HK LTD | COMMON STOCK HKD.5 | HONG KONG | 150,000 | 40,074 |
| SHIMAO PROPERTY HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 303,000 | 256,892 |
| SHOUGANG CONCORD INTL ENT CO | COMMON STOCK HKD.2 | HONG KONG | 1,802,000 | 106,224 |
| SHOUGANG FUSHAN RESOURCES GR | COMMON STOCK HKD.1 | HONG KONG | 570,000 | 191,211 |
| SHUN TAK HOLDINGS LTD | COMMON STOCK HKD.25 | HONG KONG | 210,000 | 78,035 |
| SILVER GRANT INTL LTD. | COMMON STOCK HKD.2 | HONG KONG | 546,000 | 114,351 |
| SIM TECHNOLOGY GROUP LTD | COMMON STOCK HKD.1 | HONG KONG | 1,096,000 | 106,575 |
| SINO BIOPHARMACEUTICAL | COMMON STOCK HKD.025 | HONG KONG | 707,999 | 209,944 |
| SINO FOREST CORP | COMMON STOCK NPV | HONG KONG | 41,300 | 202,799 |
| SINO LAND CO | COMMON STOCK HKD.1 | HONG KONG | 462,927 | 658,693 |
| SINO UNION ENERGY INVESTMENT | COMMON STOCK HKD.02 | HONG KONG | 1,680,000 | 116,737 |
| SINOFERT HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 448,000 | 125,665 |
| SINOLINK WORLDWIDE HOLDINGS | COMMON STOCK HKD.1 | HONG KONG | 662,000 | 50,105 |
| SJM HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 276,000 | 444,790 |
| SKYWORTH DIGITAL HLDGS LTD | COMMON STOCK HKD.1 | HONG KONG | 477,948 | 167,136 |
| SMARTONE TELECOMMUNICATION | COMMON STOCK HKD.1 | HONG KONG | 113,000 | 194,899 |
| SOLARGIGA ENERGY HOLDINGS LT | COMMON STOCK HKD.1 | HONG KONG | 290,000 | 29,216 |
| SUN HUNG KAI PROPERTIES | COMMON STOCK HKD.5 | HONG KONG | 229,609 | 2,865,878 |
| SUNLIGHT REAL EST | NPV | HONG KONG | 574,000 | 163,821 |
| SWIRE PACIFIC LTD A | COMMON STOCK HKD.6 | HONG KONG | 139,000 | 1,674,566 |
| TAI CHEUNG HOLDINGS | COMMON STOCK HKD.1 | HONG KONG | 305,000 | 186,294 |
| TCL MULTIMEDIA TECHNOLOGY | COMMON STOCK HKD.1 | HONG KONG | 359,400 | 115,477 |
| TECHTRONIC INDUSTRIES CO | COMMON STOCK HKD.1 | HONG KONG | 206,500 | 211,731 |
| TELEVISION BROADCASTS LTD | COMMON STOCK HKD.05 | HONG KONG | 51,000 | 309,620 |
| THE UNITED LABORATORIES INTE | COMMON STOCK HKD.01 | HONG KONG | 156,000 | 89,675 |
| TIANJIN PORT DVLP HLDS LTD | COMMON STOCK HKD.1 | HONG KONG | 548,000 | 72,335 |
| TOMSON GROUP LTD | COMMON STOCK HKD.5 | HONG KONG | 286,178 | 67,328 |
| UNITED ENERGY GROUP LTD | COMMON STOCK HKD.01 | HONG KONG | 838,000 | 141,231 |

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| VALUE PARTNERS GROUP LTD | COMMON STOCK HKD.1 | HONG KONG | 213,000 | 108,446 |
| VTECH HOLDINGS LTD | COMMON STOCK USD.05 | HONG KONG | 27,000 | 270,147 |
| WHARF HOLDINGS LTD | COMMON STOCK HKD1. | HONG KONG | 254,650 | 1,152,173 |
| WHEELOCK + CO LTD | COMMON STOCK HKD.5 | HONG KONG | 142,000 | 351,368 |
| WING HANG BANK LTD | COMMON STOCK HKD1. | HONG KONG | 32,701 | 267,437 |
| XINYI GLASS HOLDINGS LTD | COMMON STOCK HKD.1 | HONG KONG | 389,207 | 222,067 |
| YINGDE GASES GROUP COMPANY | COMMON STOCK USD.000001 | HONG KONG | 233,500 | 238,749 |
| YUE YUEN INDUSTRIAL HLDG | COMMON STOCK HKD.25 | HONG KONG | 106,238 | 335,635 |
| YUEXIU PROPERTY CO LTD | COMMON STOCK HKD.1 | HONG KONG | 1,908,000 | 274,580 |
| YUEXIU TRANSPORT INFRASTRUCT | COMMON STOCK HKD.1 | HONG KONG | 346,799 | 151,716 |
| EGIS PLC | COMMON STOCK HUF1000. | HUNGARY | 2,864 | 208,877 |
| FHB MORTGAGE BANK PLC | COMMON STOCK HUF100. | HUNGARY | 45,518 | 87,204 |
| FOTEX HOLDING SE CO LTD BY HUNGARIAN FORINT | COMMON STOCK EUR.42 | HUNGARY | 52,770 | 56,562 |
| | | HUNGARY | 59,998,896 | 247,447 |
| MAGYAR TELEKOM TELECOMMUNICA | COMMON STOCK HUF100. | HUNGARY | 67,738 | 145,036 |
| MOL HUNGARIAN OIL AND GAS PL | COMMON STOCK HUF1000. | HUNGARY | 10,229 | 731,190 |
| OTP BANK PLC | COMMON STOCK HUF100. | HUNGARY | 44,223 | 589,256 |
| RICHTER GEDEON NYRT | COMMON STOCK HUF1000. | HUNGARY | 2,017 | 283,990 |
| ABG SHIPYARD LTD | COMMON STOCK INR10. | INDIA | 17,906 | 132,183 |
| ACC LTD | COMMON STOCK INR10. | INDIA | 9,209 | 197,625 |
| ADANI ENTERPRISES LTD | COMMON STOCK INR1. | INDIA | 37,035 | 203,623 |
| ADITYA BIRLA NUVO LTD | COMMON STOCK INR10. | INDIA | 8,305 | 115,763 |
| ALOK INDUSTRIES LTD | COMMON STOCK INR10. | INDIA | 181,495 | 61,849 |
| AMBUJA CEMENTS LTD | COMMON STOCK INR2. | INDIA | 100,699 | 295,730 |
| AMTEK AUTO LTD | COMMON STOCK INR2. | INDIA | 18,278 | 33,072 |
| APOLLO HOSPITALS ENTERPRISE | COMMON STOCK INR5. | INDIA | 25,146 | 266,545 |
| APOLLO TYRES LTD | COMMON STOCK INR1. | INDIA | 61,882 | 68,449 |
| ARVIND LTD | COMMON STOCK INR10. | INDIA | 100,898 | 125,945 |
| AUROBINDO PHARMA LTD | COMMON STOCK INR1. | INDIA | 55,355 | 88,701 |
| AXIS BANK LTD | COMMON STOCK INR10. | INDIA | 40,220 | 610,264 |
| BAJAJ AUTO LTD | COMMON STOCK INR10. | INDIA | 13,478 | 403,518 |
| BAJAJ FINSERV LTD | COMMON STOCK INR5. | INDIA | 10,410 | 83,711 |
| BAJAJ HINDUSTHAN LTD | COMMON STOCK INR1. | INDIA | 298,467 | 133,469 |
| BALLARPUR INDUSTRIES LTD | COMMON STOCK INR2. | INDIA | 133,918 | 46,647 |
| BALRAMPUR CHINI MILLS LTD | COMMON STOCK INR1. | INDIA | 97,104 | 61,979 |
| BF UTILITIES LTD | COMMON STOCK INR5. | INDIA | 5,734 | 30,009 |
| BHARAT HEAVY ELECTRICALS | COMMON STOCK INR2. | INDIA | 120,610 | 541,807 |
| BHARAT PETROLEUM CORP LTD | COMMON STOCK INR10. | INDIA | 15,245 | 138,103 |
| BIOCON LTD | COMMON STOCK INR5. | INDIA | 23,685 | 122,633 |
| BLUE STAR LTD | COMMON STOCK INR2.0 | INDIA | 7,988 | 25,274 |
| BOMBAY DYEING + MFG CO LTD | COMMON STOCK INR10. | INDIA | 11,752 | 76,996 |
| BOMBAY RAYON FASHIONS LTD | COMMON STOCK INR10. | INDIA | 3,450 | 17,548 |
| CIPLA LTD | COMMON STOCK INR2. | INDIA | 53,673 | 322,535 |
| COAL INDIA LTD | COMMON STOCK INR10. | INDIA | 80,984 | 458,943 |
| DECCAN CHRONICLE HLDGS LTD | COMMON STOCK INR2. | INDIA | 14,370 | 9,888 |
| DISH TV INDIA LTD | COMMON STOCK INR1. | INDIA | 108,800 | 121,060 |
| DLF LTD | COMMON STOCK INR2. | INDIA | 68,418 | 235,373 |
| DR. REDDY S LABORATORIES | COMMON STOCK INR5. | INDIA | 19,775 | 588,593 |
| EDELWEISS FINANCIAL SERVICES | COMMON STOCK INR1. | INDIA | 52,234 | 25,373 |
| EDUCOMP SOLUTIONS LTD | COMMON STOCK INR2. | INDIA | 5,910 | 21,322 |
| EID PARRY INDIA LTD | COMMON STOCK INR1. | INDIA | 31,020 | 110,877 |
| FEDERAL BANK LTD | COMMON STOCK INR10. | INDIA | 24,436 | 155,815 |
| FINANCIAL TECHN (INDIA) LTD | COMMON STOCK INR2. | INDIA | 5,946 | 59,373 |
| FORTIS HEALTHCARE INDIA LTD | COMMON STOCK INR10. | INDIA | 43,093 | 68,464 |
| GAIL INDIA LTD | COMMON STOCK INR10. | INDIA | 78,319 | 567,608 |
| GAMMON INDIA LTD | COMMON STOCK INR2. | INDIA | 9,715 | 8,048 |

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| GATEWAY DISTRI PARKS LTD | COMMON STOCK INR10. | INDIA | 33,272 | 81,395 |
| GEODESIC LTD | COMMON STOCK INR2. | INDIA | 27,701 | 22,064 |
| GMR INFRASTRUCTURE LTD | COMMON STOCK INR1. | INDIA | 180,080 | 73,062 |
| GREAT OFFSHORE LTD | COMMON STOCK INR10. | INDIA | 10,142 | 13,503 |
| GTL LTD | COMMON STOCK INR10. | INDIA | 14,872 | 10,224 |
| GUJARAT INDS POWER CO LTD | COMMON STOCK INR10. | INDIA | 969 | 1,201 |
| GVK POWER + INFRASTRUCTURE | COMMON STOCK INR1. | INDIA | 356,725 | 78,584 |
| HAVELLS INDIA LTD | COMMON STOCK INR5. | INDIA | 22,526 | 163,874 |
| HCL INFOSYSTEMS LTD | COMMON STOCK INR2. | INDIA | 29,806 | 21,833 |
| HCL TECHNOLOGIES LTD | COMMON STOCK INR2. | INDIA | 24,966 | 181,837 |
| HDFC BANK LIMITED | COMMON STOCK INR2. | INDIA | 267,655 | 2,147,727 |
| HERO MOTOCORP LTD | COMMON STOCK INR2. | INDIA | 13,452 | 482,522 |
| HIMACHAL FUTURISTIC COMMUN | COMMON STOCK INR1. | INDIA | 196,036 | 39,130 |
| HINDALCO INDUSTRIES LTD | COMMON STOCK INR1. | INDIA | 184,523 | 400,839 |
| HINDUSTAN CONSTRUCTION CO HINDUSTAN OIL EXPLORATION CO | COMMON STOCK INR1. COMMON STOCK INR10.0 | INDIA | 180,475 | 57,251 |
| HINDUSTAN UNILEVER LTD | COMMON STOCK INR1. | INDIA | 33,250 | 55,895 |
| HOTEL LEELA VENTURE LTD | COMMON STOCK INR2. | INDIA | 176,290 | 1,348,554 |
| HOUSING DEVELOPMENT + INFRAS | COMMON STOCK INR2. | INDIA | 57,659 | 31,821 |
| HOUSING DEVELOPMENT FINANCE | COMMON STOCK INR10. COMMON STOCK INR2. | INDIA | 34,540 | 34,772 |
| ICICI BANK LTD | COMMON STOCK INR2. | INDIA | 186,530 | 2,278,438 |
| ICICI BANK LTD SPON ADR | COMMON STOCK INR10. ADR | INDIA | 86,279 | 1,110,460 |
| IFCI LTD | COMMON STOCK INR10. | INDIA | 23,648 | 625,017 |
| | | | 79,231 | 32,361 |

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| INDIA INFOLINE LTD | COMMON STOCK INR2. | INDIA | 48,052 | 39,536 |
| INDIABULLS FINANCIAL SERVICE | COMMON STOCK INR2. | INDIA | 40,091 | 103,447 |
| INDIABULLS INFRASTRUCTURE AN | COMMON STOCK NPV | INDIA | 187,581 | |
| INDIABULLS REAL ESTATE LTD | COMMON STOCK INR2. | INDIA | 63,587 | 55,177 |
| INDIAN HOTELS CO LTD | COMMON STOCK INR1. | INDIA | 53,598 | 54,701 |
| INDIAN RUPEE | | INDIA | 88,187,200 | 1,660,620 |
| INDRAPRASTHA GAS LTD | COMMON STOCK INR10. | INDIA | 34,530 | 243,431 |
| INDUSIND BANK LTD | COMMON STOCK INR10. | INDIA | 60,656 | 256,234 |
| INFOSYS LTD | COMMON STOCK INR5. | INDIA | 79,457 | 4,124,834 |
| INFRASTRUCTURE DEV FINANCE | COMMON STOCK INR10. | INDIA | 153,688 | 263,587 |
| IPCA LABORATORIES LTD | COMMON STOCK INR2. | INDIA | 32,310 | 172,775 |
| ITC LTD | COMMON STOCK INR1. | INDIA | 475,635 | 1,795,183 |
| ITC LTD GDR REGS | GDR | INDIA | 155,158 | 588,143 |
| IVRCL LTD | COMMON STOCK INR2. | INDIA | 48,494 | 25,987 |
| JAIN IRRIGATION SYSTEMS DVR | COMMON STOCK INR2. | INDIA | 2,536 | |
| JAIN IRRIGATION SYSTEMS LTD | COMMON STOCK INR2. | INDIA | 50,735 | 84,015 |
| JAIPRAKASH ASSOCIATES LTD | COMMON STOCK INR2. | INDIA | 171,343 | 169,174 |
| JAMMU + KASHMIR BANK LTD | COMMON STOCK INR10. | INDIA | 4,060 | 50,889 |
| JET AIRWAYS INDIA LTD | COMMON STOCK INR10. | INDIA | 8,188 | 26,060 |
| JINDAL STEEL + POWER LTD | COMMON STOCK INR1. | INDIA | 75,960 | 647,550 |
| JSW STEEL LTD | COMMON STOCK INR10.0 | INDIA | 14,276 | 135,376 |
| KARNATAKA BANK LTD | COMMON STOCK INR10. | INDIA | 33,951 | 41,705 |
| KEC INTERNATIONAL LTD | COMMON STOCK INR2. | INDIA | 19,930 | 13,317 |
| KOTAK MAHINDRA BANK LTD | COMMON STOCK INR5. | INDIA | 49,510 | 399,087 |
| KS OILS LTD | COMMON STOCK INR1. | INDIA | 137,575 | 15,153 |
| LARSEN + TOUBRO GDR REG S | GDR | INDIA | 5,652 | 108,179 |
| LARSEN + TOUBRO LTD | COMMON STOCK INR2. | INDIA | 27,064 | 506,142 |
| LIC HOUSING FINANCE LTD | COMMON STOCK INR2. | INDIA | 65,561 | 272,659 |
| MAHINDRA + MAHINDRA FIN SECS | COMMON STOCK INR10. | INDIA | 11,481 | 129,936 |
| MAHINDRA + MAHINDRA LTD | COMMON STOCK INR5. | INDIA | 41,904 | 535,594 |
| MAHINDRA + MAHINDRA SPON GDR | GDR | INDIA | 6,800 | 89,692 |
| MAHINDRA LIFESPACE DEVELOPER | COMMON STOCK INR10. | INDIA | 7,267 | 32,566 |
| MARUTI SUZUKI INDIA LTD | COMMON STOCK INR5. | INDIA | 11,675 | 202,259 |
| MINDTREE LTD | COMMON STOCK INR10. | INDIA | 5,795 | 43,330 |
| MONSANTO INDIA LTD | COMMON STOCK INR10. | INDIA | 3,540 | 43,428 |
| NAVA BHARAT VENTURES LTD | COMMON STOCK INR2. | INDIA | 7,252 | 25,031 |
| NTPC LTD | COMMON STOCK INR10. | INDIA | 112,887 | 340,171 |
| OIL + NATURAL GAS CORP LTD | COMMON STOCK INR5. | INDIA | 152,508 | 736,290 |
| ONMOBILE GLOBAL LTD | COMMON STOCK INR10. | INDIA | 32,129 | 38,566 |
| OPTO CIRCUITS INDIA LTD | COMMON STOCK INR10. | INDIA | 18,388 | 68,861 |
| ORCHID CHEMICALS + PHARMA | COMMON STOCK INR10. | INDIA | 25,782 | 61,109 |
| PARSVNATH DEVELOPERS LTD | COMMON STOCK INR5. | INDIA | 49,238 | 40,320 |
| PATEL ENGINEERING LTD | COMMON STOCK INR1. | INDIA | 18,912 | 27,978 |
| PENINSULA LAND LTD | COMMON STOCK INR2. | INDIA | 22,768 | 13,045 |
| PIRAMAL HEALTHCARE LTD | COMMON STOCK INR2. | INDIA | 17,100 | 121,421 |
| PRAJ INDUSTRIES LTD | COMMON STOCK INR2. | INDIA | 49,044 | 69,188 |
| PTC INDIA LTD | COMMON STOCK INR10. | INDIA | 59,702 | 43,829 |
| RADICO KHAITAN LTD | COMMON STOCK INR2. | INDIA | 10,018 | 21,082 |
| RANBAXY LABORATO SP GDR REGS | GDR | INDIA | 6,052 | 47,737 |
| RANBAXY LABORATORIES LTD | COMMON STOCK INR5. | INDIA | 12,939 | 97,913 |
| RAYMOND LTD | COMMON STOCK INR10. | INDIA | 14,182 | 82,685 |
| REI AGRO LTD | COMMON STOCK INR1. | INDIA | 251,279 | 79,050 |
| RELIANCE CAPITAL LTD | COMMON STOCK INR10.0 | INDIA | 18,853 | 83,355 |
| RELIANCE COMMUNICATIONS LTD | COMMON STOCK INR5. | INDIA | 123,493 | 162,601 |
| RELIANCE INDUS INFRASTRUCT | COMMON STOCK INR10. | INDIA | 3,876 | 21,261 |

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| RELIANCE INDUSTRIES LTD | COMMON STOCK INR10. | INDIA | 226,518 | 2,955,759 |
| RELIANCE INFRAST SP GDR 144A | GDR | INDIA | 1,652 | 31,805 |
| RELIANCE INFRASTRUCTURE LTD | COMMON STOCK INR10. | INDIA | 16,222 | 103,463 |
| RELIANCE POWER LTD | COMMON STOCK INR10. | INDIA | 85,271 | 113,293 |
| ROLTA INDIA LTD | COMMON STOCK INR10. | INDIA | 16,657 | 17,719 |
| RUCHI SOYA INDUSTRIES LTD | COMMON STOCK INR2. | INDIA | 50,228 | 88,384 |
| SATYAM COMPUTER SERVICES LTD | COMMON STOCK INR2. | INDIA | 94,071 | 115,517 |
| SESA GOA LTD | COMMON STOCK INR1. | INDIA | 60,717 | 187,464 |
| SHREE RENUKA SUGARS LTD | COMMON STOCK INR1. | INDIA | 125,166 | 59,271 |
| SIEMENS INDIA LTD | COMMON STOCK INR2. | INDIA | 13,680 | 164,395 |
| SIMPLEX INFRASTRUCTURES LTD | COMMON STOCK INR2. | INDIA | 8,802 | 29,747 |
| SKF INDIA LTD | COMMON STOCK INR10. | INDIA | 1,287 | 14,055 |
| SOUTH INDIAN BANK LTD | COMMON STOCK INR1. | INDIA | 305,000 | 115,978 |
| STATE BANK OF INDIA | COMMON STOCK INR10. | INDIA | 3,672 | 112,202 |
| STATE BANK OF INDIA SPON GDR | GDR | INDIA | 3,821 | 244,463 |
| STEEL AUTHORITY OF INDIA | COMMON STOCK INR10. | INDIA | 87,896 | 134,254 |
| STERLITE INDUSTRIES INDIA LT | COMMON STOCK INR1. | INDIA | 211,828 | 357,667 |
| SUN PHARMA ADVANCED RESEARCH | COMMON STOCK INR1. | INDIA | 50,964 | 71,867 |
| SUN PHARMACEUTICAL INDUS | COMMON STOCK INR1. | INDIA | 61,385 | 573,498 |
| TATA CONSULTANCY SVS LTD | COMMON STOCK INR1.0 | INDIA | 75,604 | 1,643,488 |
| TATA MOTORS LTD | COMMON STOCK INR2. | INDIA | 237,873 | 796,899 |
| TATA POWER CO LTD | COMMON STOCK INR1. | INDIA | 141,700 | 232,910 |
| TATA STEEL LTD | COMMON STOCK INR10. | INDIA | 46,984 | 295,064 |
| TRIVENI ENGINEERING + INDUS | COMMON STOCK INR1. | INDIA | 24,603 | 45,866 |

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| TRIVENI TURBINES LTD | COMMON STOCK | INDIA | 24,603 | |
| TULIP TELECOM LTD | COMMON STOCK INR2. | INDIA | 28,836 | 57,115 |
| UNITECH LTD | COMMON STOCK INR2. | INDIA | 269,127 | 97,075 |
| UNITED BREWERIES HOLDINGS LT | COMMON STOCK INR10. | INDIA | 3,684 | 4,106 |
| UNITED SPIRITS LTD | COMMON STOCK INR10. | INDIA | 12,891 | 118,508 |
| VIDEOCON INDUSTRIES LTD | COMMON STOCK INR10. | INDIA | 8,525 | 28,316 |
| VIJAYA BANK | COMMON STOCK INR10. | INDIA | 81,920 | 69,612 |
| WIPRO LTD | COMMON STOCK INR2. | INDIA | 96,775 | 725,350 |
| WOCKHARDT LTD | COMMON STOCK INR5.0 | INDIA | 12,038 | 62,486 |
| ZEE ENTERTAINMENT ENTERPRISE | COMMON STOCK INR1. | INDIA | 68,116 | 151,405 |
| ADARO ENERGY TBK PT | COMMON STOCK IDR100. | INDONESIA | 2,617,000 | 510,652 |
| AKR CORPORINDO TBK PT | COMMON STOCK IDR100. | INDONESIA | 2,337,000 | 779,411 |
| ANEKA TAMBANG TBK PT | COMMON STOCK IDR100. | INDONESIA | 1,579,750 | 282,156 |
| ASTRA AGRO LESTARI TBK PT | COMMON STOCK IDR500. | INDONESIA | 105,500 | 252,413 |
| ASTRA INTERNATIONAL TBK PT | COMMON STOCK IDR500. | INDONESIA | 400,838 | 3,270,267 |
| BAKRIELAND DEVELOPMENT PT | COMMON STOCK IDR500. | INDONESIA | 17,849,100 | 234,176 |
| BANK CENTRAL ASIA TBK PT | COMMON STOCK IDR62.5 | INDONESIA | 2,503,000 | 2,207,821 |
| BANK DANAMON INDONESIA TBK | COMMON STOCK NPV | INDONESIA | 714,931 | 323,524 |
| BANK MANDIRI TBK PT | COMMON STOCK IDR500. | INDONESIA | 1,543,749 | 1,145,357 |
| BANK NEGARA INDONESIA PT | COMMON STOCK IDR7500. | INDONESIA | 1,530,500 | 641,166 |
| BANK RAKYAT INDONESIA PERSER | COMMON STOCK IDR250. | INDONESIA | 2,120,000 | 1,577,629 |
| BUMI RESOURCES TBK PT | COMMON STOCK IDR500. | INDONESIA | 3,210,000 | 766,635 |
| GUDANG GARAM TBK PT | COMMON STOCK IDR500. | INDONESIA | 118,500 | 810,722 |
| INDOCEMENT TUNGGAL PRAKARSA | COMMON STOCK IDR500. | INDONESIA | 322,500 | 604,912 |
| INDOFOOD SUKSES MAKMUR TBK P | COMMON STOCK IDR100. | INDONESIA | 957,000 | 485,388 |
| INDONESIAN RUPIAH | | INDONESIA | 4,614,610,368 | 508,918 |
| INDOSAT TBK PT | COMMON STOCK IDR100. | INDONESIA | 548,000 | 341,396 |
| MEDCO ENERGI INTERNASIONAL T | COMMON STOCK IDR100. | INDONESIA | 741,000 | 198,119 |
| PERUSAHAAN GAS NEGARA PT | COMMON STOCK IDR100. | INDONESIA | 1,996,500 | 699,887 |
| SEMEN GRESIK (PERSERO) PT | COMMON STOCK IDR100. | INDONESIA | 592,700 | 748,657 |
| TELEKOMUNIKASI INDONESIA TBK | COMMON STOCK IDR250. | INDONESIA | 1,959,000 | 1,522,988 |
| UNILEVER INDONESIA TBK PT | COMMON STOCK IDR10. | INDONESIA | 307,500 | 637,516 |
| UNITED TRACTORS TBK PT | COMMON STOCK IDR250. | INDONESIA | 364,019 | 1,055,700 |
| VALE INDONESIA TBK | COMMON STOCK IDR25. | INDONESIA | 844,500 | 297,896 |
| EURO CURRENCY | | INTERNATIONAL | 2,296,388 | 2,981,057 |
| BANK OF IRELAND | COMMON STOCK EUR.05 | IRELAND | 2,433,973 | 258,982 |
| C+C GROUP PLC | COMMON STOCK EUR.01 | IRELAND | 165,989 | 613,366 |
| CHARTER INTERNATIONAL PLC | COMMON STOCK GBP.02 | IRELAND | 26,123 | 383,486 |
| CRH PLC | COMMON STOCK EUR.32 | IRELAND | 133,277 | 2,653,921 |
| DCC PLC | COMMON STOCK EUR.25 | IRELAND | 13,522 | 320,195 |
| ELAN CORP PLC | COMMON STOCK EUR.05 | IRELAND | 87,647 | 1,212,083 |
| EXPERIAN PLC | COMMON STOCK USD.1 | IRELAND | 197,938 | 2,689,673 |
| FYFFES PLC | COMMON STOCK EUR.999999 | IRELAND | 168,040 | 78,737 |
| GRAFTON GROUP PLC UTS | UNIT EUR.05 | IRELAND | 29,520 | 91,372 |
| GREENCORE GROUP PLC | COMMON STOCK EUR.01 | IRELAND | 57,870 | 47,323 |
| IRISH BANK RESOLUTION CORP | EUR0.16 | IRELAND | 6,915 | 1 |
| IRISH CONTINENTAL GROUP PLC | UNIT EUR.65 | IRELAND | 2,702 | 51,176 |
| JAMES HARDIE INDUSTRIES CDI | RECEIPT EUR.59 | IRELAND | 80,013 | 559,796 |
| KERRY GROUP PLC A | COMMON STOCK EUR.125 | IRELAND | 24,412 | 896,250 |
| PADDY POWER PLC | COMMON STOCK EUR.1 | IRELAND | 11,628 | 675,007 |
| RYANAIR HOLDINGS PLC | COMMON STOCK EUR.00635 | IRELAND | 55,944 | 262,815 |
| RYANAIR HOLDINGS PLC SP ADR | ADR | IRELAND | 2,546 | 70,932 |
| SHIRE PLC | COMMON STOCK GBP.05 | IRELAND | 107,781 | 3,743,582 |
| TOTAL PRODUCE PLC | COMMON STOCK EUR.01 | IRELAND | 214,446 | 106,659 |

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| WPP PLC | COMMON STOCK GBP.1 | IRELAND | 212,423 | 2,219,966 |
| AFRICA ISRAEL INV LTD | COMMON STOCK ILS.1 | ISRAEL | 3,452 | 10,424 |
| AFRICA ISRAEL PROPERTIES LTD | COMMON STOCK ILS1. | ISRAEL | 9,637 | 62,226 |
| AL ROV (ISRAEL) LTD | COMMON STOCK ILS1. | ISRAEL | 6,495 | 133,165 |
| ALONY HETZ PROPERTIES + INV | COMMON STOCK ILS1. | ISRAEL | 52,720 | 233,012 |
| AMOT INVESTMENTS LTD | COMMON STOCK ILS1. | ISRAEL | 24,760 | 60,043 |
| BANK HAPOALIM BM | COMMON STOCK ILS1. | ISRAEL | 174,315 | 567,091 |
| BANK LEUMI LE ISRAEL | COMMON STOCK ILS.1 | ISRAEL | 186,803 | 533,837 |
| BEZEQ THE ISRAELI TELECOM CO | COMMON STOCK ILS1. | ISRAEL | 261,363 | 477,810 |
| BRITISH ISRAEL INVESTMENTS | REIT ILS1. | ISRAEL | 30,811 | 106,104 |
| CELLCOM ISRAEL LTD | COMMON STOCK ILS.01 | ISRAEL | 1,877 | 31,721 |
| CERAGON NETWORKS LTD | COMMON STOCK ILS.01 | ISRAEL | 24,602 | 189,435 |
| DELEK REAL ESTATE LTD | COMMON STOCK ILS1. | ISRAEL | 623,262 | 32,600 |
| ELBIT IMAGING LTD | COMMON STOCK ILS1. | ISRAEL | 1,312 | 3,014 |
| ELBIT SYSTEMS LTD | COMMON STOCK ILS1. | ISRAEL | 4,740 | 194,395 |
| ELECTRA REAL ESTATE LTD | COMMON STOCK ILS.0001 | ISRAEL | 6,162 | 13,417 |
| ELRON ELECTRONIC INDS LTD | COMMON STOCK ILS.003 | ISRAEL | 18,155 | 72,204 |
| FMS ENTERPRISES MIGUN LTD | COMMON STOCK ILS1. | ISRAEL | 1,485 | 21,926 |
| GIVEN IMAGING LTD | COMMON STOCK ILS.05 | ISRAEL | 1,607 | 28,010 |
| GRANITE HACARMEL INVESTMENTS | COMMON STOCK ILS1. | ISRAEL | 36,869 | 44,872 |
| HADERA PAPER LTD | COMMON STOCK ILS.01 | ISRAEL | 500 | 19,324 |
| ISRAEL CHEMICALS LTD | COMMON STOCK ILS1. | ISRAEL | 79,810 | 826,037 |
| ISRAEL CORP LIMITED/THE | COMMON STOCK ILS1. | ISRAEL | 471 | 293,577 |
| ISRAEL DISCOUNT BANK A | COMMON STOCK ILS.1 | ISRAEL | 116,873 | 156,139 |
| ISRAELI SHEKEL | | ISRAEL | 512,327 | 133,986 |

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| JERUSALEM ECONOMY LTD | COMMON STOCK ILS1. | ISRAEL | 18,235 | 113,266 |
| MELISRON | COMMON STOCK ILS1. | ISRAEL | 3,575 | 57,166 |
| MELLANOX TECHNOLOGIES LTD | COMMON STOCK ILS.0175 | ISRAEL | 16,647 | 540,533 |
| MIZRAHI TEFAHOT BANK LTD | COMMON STOCK ILS.1 | ISRAEL | 20,230 | 159,702 |
| NICE SYSTEMS LTD | COMMON STOCK ILS1. | ISRAEL | 8,269 | 280,572 |
| NICE SYSTEMS LTD SPONS ADR | ADR | ISRAEL | 3,635 | 125,226 |
| NITSBA HOLDINGS (1995) LTD | COMMON STOCK ILS1. | ISRAEL | 13,865 | 110,622 |
| NORSTAR HOLDINGS INC | COMMON STOCK USD1. | ISRAEL | 10,014 | 176,024 |
| PARTNER COMMUNICATIONS CO | COMMON STOCK ILS.01 | ISRAEL | 16,030 | 141,319 |
| PLASSON INDUSTRIES LTD | COMMON STOCK ILS.1 | ISRAEL | 5,820 | 129,544 |
| PROPERTY + BUILDING CORP LTD | COMMON STOCK ILS1. | ISRAEL | 2,095 | 80,676 |
| TEVA PHARMACEUTICAL IND LTD | COMMON STOCK ILS.1 | ISRAEL | 145,862 | 5,865,690 |
| TEVA PHARMACEUTICAL SP ADR | ADR | ISRAEL | 10,382 | 419,018 |
| THE ISRAEL LAND DEVELOPM | 4% 30 Jun 2012 | ISRAEL | 2,184 | 7 |
| A2A SPA | COMMON STOCK EUR.52 | ITALY | 243,496 | 228,826 |
| ACEA SPA | COMMON STOCK EUR5.16 | ITALY | 16,800 | 106,248 |
| ACOTEL GROUP SPA | COMMON STOCK EUR.26 | ITALY | 100 | 2,525 |
| ALERION CLEANPOWER | COMMON STOCK EUR3.7 | ITALY | 16,472 | 88,312 |
| ANSALDO STS SPA | COMMON STOCK EUR.5 | ITALY | 15,769 | 150,342 |
| ASCOPIAVE SPA | COMMON STOCK EUR1. | ITALY | 76,626 | 134,190 |
| ASSICURAZIONI GENERALI | COMMON STOCK EUR1. | ITALY | 195,242 | 2,933,750 |
| ASTALDI SPA | COMMON STOCK EUR2. | ITALY | 16,552 | 105,889 |
| ATLANTIA SPA | COMMON STOCK EUR1. | ITALY | 51,170 | 818,750 |
| AUTOGRILL SPA | COMMON STOCK EUR.52 | ITALY | 19,660 | 191,744 |
| AZIMUT HOLDING SPA | COMMON STOCK NPV | ITALY | 23,700 | 189,719 |
| BANCA CARIGE SPA | COMMON STOCK EUR1. | ITALY | 141,451 | 270,731 |
| BANCA FINNAT EURAMERICA SPA | COMMON STOCK EUR.2 | ITALY | 68,677 | 25,664 |
| BANCA IFIS SPA | COMMON STOCK EUR1. | ITALY | 13,619 | 70,690 |
| BANCA MONTE DEI PASCHI SIENA | COMMON STOCK NPV | ITALY | 604,323 | 196,410 |
| BANCA POPOL EMILIA ROMAGNA | COMMON STOCK EUR3. | ITALY | 46,371 | 331,562 |
| BANCA POPOLARE DELL ETRURIA | COMMON STOCK EUR3. | ITALY | 17,555 | 25,541 |
| BANCA POPOLARE DI MILANO | COMMON STOCK NPV | ITALY | 527,143 | 209,602 |
| BANCO DESIO E DELLA BRIANZA | COMMON STOCK EUR.52 | ITALY | 14,430 | 55,595 |
| BANCO POPOLARE SCARL | COMMON STOCK NPV | ITALY | 287,896 | 371,631 |
| BENI STABILI SPA | REIT EUR.1 | ITALY | 22,698 | 10,309 |
| CAM FINANZIARIA SPA | COMMON STOCK NPV | ITALY | 5,562 | 1,627 |
| DANIELI + CO | COMMON STOCK EUR1. | ITALY | 3,606 | 76,072 |
| DAVIDE CAMPARI MILANO SPA | COMMON STOCK EUR.1 | ITALY | 46,300 | 308,666 |
| DE LONGHI SPA | COMMON STOCK EUR3. | ITALY | 18,729 | 165,689 |
| DEA CAPITAL SPA | COMMON STOCK EUR1. | ITALY | 26,243 | 45,295 |
| DIASORIN SPA | COMMON STOCK EUR1. | ITALY | 4,272 | 107,770 |
| EI TOWERS | COMMON STOCK EUR.1 | ITALY | 2,235 | 54,453 |
| ENEL GREEN POWER SPA | COMMON STOCK EUR.2 | ITALY | 269,475 | 562,730 |
| ENEL SPA | COMMON STOCK EUR1. | ITALY | 1,093,746 | 4,445,646 |
| ENGINEERING INGEGNERIA INFO | COMMON STOCK EUR2.55 | ITALY | 1,148 | 33,037 |
| ENI SPA | COMMON STOCK EUR1.0 | ITALY | 401,698 | 8,322,294 |
| ERG SPA | COMMON STOCK EUR.1 | ITALY | 6,195 | 70,527 |
| EXOR SPA | COMMON STOCK EUR1. | ITALY | 14,254 | 285,899 |
| FIAT INDUSTRIAL | COMMON STOCK EUR1.5 | ITALY | 132,974 | 1,136,353 |
| FIAT SPA | COMMON STOCK EUR3.5 | ITALY | 132,974 | 609,926 |
| FINMECCANICA SPA | COMMON STOCK EUR4.4 | ITALY | 60,673 | 224,399 |
| FONDIARIA SAI SPA | COMMON STOCK EUR1. | ITALY | 13,039 | 10,481 |
| | | ITALY | 90 | 51,314 |

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|----------------------------|---------------------|-------|-----------|-----------|
| FTSE MIB INDEX FUTURES | | | | |
| MAR11 XDMI | | | | |
| FTSE MIB INDEX FUTURES | | | | |
| MAR12 XDMI | | | | |
| | | ITALY | 70 | (15,993) |
| IMMOBILIARE GRANDE | | | | |
| DISTRIBUZ | REIT EUR1. | ITALY | 98,746 | 94,768 |
| IMMSI SPA | COMMON STOCK EUR.52 | ITALY | 107,773 | 78,289 |
| IMPREGILO SPA | COMMON STOCK NPV | ITALY | 46,900 | 145,378 |
| INDUSTRIA MACCHINE | | | | |
| AUTOMATIC | COMMON STOCK EUR.52 | ITALY | 10,102 | 173,161 |
| INTERPUMP GROUP SPA | COMMON STOCK EUR.52 | ITALY | 23,473 | 157,875 |
| INTESA SANPAOLO | COMMON STOCK EUR.52 | ITALY | 1,656,111 | 2,759,010 |
| INTESA SANPAOLO RSP | COMMON STOCK EUR.52 | ITALY | 168,113 | 208,862 |
| ITALCEMENTI SPA | COMMON STOCK EUR1. | ITALY | 14,157 | 83,632 |
| JUVENTUS FOOTBALL CLUB RTS | EXP 18JAN12 | ITALY | 73,978 | 9,748 |
| JUVENTUS FOOTBALL CLUB SPA | COMMON STOCK EUR.1 | ITALY | 73,978 | 29,089 |
| KME GROUP | COMMON STOCK NPV | ITALY | 93,905 | 36,946 |
| LANDI RENZO SPA | COMMON STOCK EUR.1 | ITALY | 41,464 | 65,506 |
| LUXOTTICA GROUP SPA | COMMON STOCK EUR.06 | ITALY | 23,279 | 653,393 |
| MARIELLA BURANI SPA | COMMON STOCK EUR.52 | ITALY | 4,399 | 1 |
| MARR SPA | COMMON STOCK EUR.5 | ITALY | 15,390 | 129,514 |
| MEDIASET SPA | COMMON STOCK EUR.52 | ITALY | 149,438 | 413,503 |
| MEDIOBANCA SPA | COMMON STOCK EUR.5 | ITALY | 82,270 | 474,333 |
| MEDIOLANUM SPA | COMMON STOCK EUR.1 | ITALY | 49,247 | 191,223 |
| PIAGGIO + C. S.P.A. | COMMON STOCK NPV | ITALY | 36,390 | 85,532 |
| PICCOLO CREDITO | | | | |
| VALTELLINESE | COMMON STOCK EUR3.5 | ITALY | 45,313 | 102,868 |
| PIRELLI + C. | COMMON STOCK | ITALY | 51,998 | 437,353 |
| PRELIOS SPA | COMMON STOCK EUR.5 | ITALY | 105,479 | 11,269 |
| PRYSMIAN SPA | COMMON STOCK EUR.1 | ITALY | 34,993 | 433,754 |
| SABAF SPA | COMMON STOCK EUR1. | ITALY | 5,695 | 82,609 |
| SAIPEM SPA | COMMON STOCK EUR1. | ITALY | 43,363 | 1,838,325 |

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|---------------------------------|---------------------|-------|-----------|-----------|
| SEAT PAGINE GIALLE | COMMON STOCK NPV | ITALY | 47,056 | 1,517 |
| SNAM SPA | COMMON STOCK EUR1. | ITALY | 255,131 | 1,124,774 |
| SORIN SPA | COMMON STOCK EUR1. | ITALY | 62,397 | 95,734 |
| TELECOM ITALIA MEDIA SPA | COMMON STOCK NPV | ITALY | 108,577 | 22,693 |
| TELECOM ITALIA RSP | MISC. EUR.55 | ITALY | 1,030,998 | 922,773 |
| TELECOM ITALIA SPA | COMMON STOCK EUR.55 | ITALY | 1,556,743 | 1,667,235 |
| TERNA SPA | COMMON STOCK EUR.22 | ITALY | 233,749 | 787,910 |
| TISCALI SPA | COMMON STOCK EUR.1 | ITALY | 193,378 | 8,495 |
| TOD S SPA | COMMON STOCK EUR2. | ITALY | 2,433 | 198,440 |
| TREVI FINANZIARIA INDUSTRIAL | COMMON STOCK EUR.5 | ITALY | 5,758 | 36,566 |
| UBI BANCA SCPA | COMMON STOCK EUR2.5 | ITALY | 121,968 | 498,466 |
| UNICREDIT SPA | COMMON STOCK NPV | ITALY | 221,535 | 1,831,952 |
| UNIPOL GRUPPO FINANZIARIO SP | COMMON STOCK NPV | ITALY | 174,325 | 56,227 |
| VITTORIA ASSICURAZIONI SPA | COMMON STOCK EUR1. | ITALY | 36,814 | 143,231 |
| 77 BANK LTD/THE | COMMON STOCK | JAPAN | 67,000 | 288,872 |
| ACCESS CO LTD | COMMON STOCK | JAPAN | 19 | 8,097 |
| ACOM CO LTD | COMMON STOCK | JAPAN | 7,980 | 142,715 |
| ADERANS CO LTD | COMMON STOCK | JAPAN | 7,000 | 90,111 |
| ADVANTEST CORP | COMMON STOCK | JAPAN | 26,600 | 252,856 |
| AEON CO LTD | COMMON STOCK | JAPAN | 114,900 | 1,577,562 |
| AEON CREDIT SERVICE CO LTD | COMMON STOCK | JAPAN | 28,400 | 448,369 |
| AEON DELIGHT CO LTD | COMMON STOCK | JAPAN | 2,200 | 44,487 |
| AEON MALL CO LTD | COMMON STOCK | JAPAN | 12,300 | 260,792 |
| AICA KOGYO CO LTD | COMMON STOCK | JAPAN | 7,300 | 98,687 |
| AIDA ENGINEERING LTD | COMMON STOCK | JAPAN | 4,200 | 19,291 |
| AIFUL CORP | COMMON STOCK | JAPAN | 22,200 | 31,152 |
| AIPHONE CO LTD | COMMON STOCK | JAPAN | 27,000 | 515,117 |
| AIR WATER INC | COMMON STOCK | JAPAN | 23,000 | 292,707 |
| AIRPORT FACILITIES CO LTD | COMMON STOCK | JAPAN | 9,600 | 38,407 |
| AISIN SEIKI CO LTD | COMMON STOCK | JAPAN | 35,300 | 1,004,782 |
| AJINOMOTO CO INC | COMMON STOCK | JAPAN | 123,000 | 1,476,167 |
| ALFRESA HOLDINGS CORP | COMMON STOCK | JAPAN | 5,900 | 248,577 |
| ALL NIPPON AIRWAYS CO LTD | COMMON STOCK | JAPAN | 111,000 | 310,257 |
| ALPEN CO LTD | COMMON STOCK | JAPAN | 1,700 | 29,924 |
| ALPHA SYSTEMS INC | COMMON STOCK | JAPAN | 3,700 | 56,805 |
| ALPS ELECTRIC CO LTD | COMMON STOCK | JAPAN | 32,300 | 221,642 |
| AMADA CO LTD | COMMON STOCK | JAPAN | 70,000 | 442,865 |
| ANRITSU CORP | COMMON STOCK | JAPAN | 23,000 | 253,175 |
| AOKI HOLDINGS INC | COMMON STOCK | JAPAN | 4,500 | 73,417 |
| AOMORI BANK LTD/THE | COMMON STOCK | JAPAN | 19,000 | 57,997 |
| AOZORA BANK LTD | COMMON STOCK | JAPAN | 129,000 | 354,934 |
| ARC LAND SAKAMOTO CO LTD | COMMON STOCK | JAPAN | 4,900 | 91,453 |
| ARCS CO LTD | COMMON STOCK | JAPAN | 7,200 | 133,134 |
| ARIAKE JAPAN CO LTD | COMMON STOCK | JAPAN | 2,000 | 38,554 |
| ARISAWA MFG CO LTD | COMMON STOCK | JAPAN | 3,500 | 12,993 |
| AS ONE CORP | COMMON STOCK | JAPAN | 5,100 | 103,599 |
| ASAHI DIAMOND INDUSTRIAL CO | COMMON STOCK | JAPAN | 21,000 | 253,330 |
| ASAHI GLASS CO LTD | COMMON STOCK | JAPAN | 181,000 | 1,524,020 |
| ASAHI GROUP HOLDINGS LTD | COMMON STOCK | JAPAN | 70,400 | 1,547,461 |
| ASAHI HOLDINGS INC | COMMON STOCK | JAPAN | 4,800 | 95,191 |
| ASAHI KASEI CORP | COMMON STOCK | JAPAN | 224,000 | 1,349,427 |
| ASICS CORP | COMMON STOCK | JAPAN | 31,000 | 349,459 |
| ASTELLAS PHARMA INC | COMMON STOCK | JAPAN | 73,700 | 2,995,735 |
| ATSUGI CO LTD | COMMON STOCK | JAPAN | 95,000 | 113,527 |
| AUTOBACS SEVEN CO LTD | COMMON STOCK | JAPAN | 2,900 | 132,636 |
| AVEX GROUP HOLDINGS INC | COMMON STOCK | JAPAN | 8,300 | 106,242 |
| AWA BANK LTD/THE | COMMON STOCK | JAPAN | 25,000 | 168,196 |
| AXELL CORP | COMMON STOCK | JAPAN | 3,200 | 64,651 |
| AZBIL CORP | COMMON STOCK | JAPAN | 8,100 | 176,014 |
| BANK OF KYOTO LTD/THE | COMMON STOCK | JAPAN | 55,000 | 473,554 |

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|-------------------------------|--------------|-------|---------|-----------|
| BANK OF NAGOYA LTD/THE | COMMON STOCK | JAPAN | 18,000 | 57,500 |
| BANK OF OKINAWA LTD/THE | COMMON STOCK | JAPAN | 2,000 | 84,818 |
| BANK OF SAGA LTD/THE | COMMON STOCK | JAPAN | 15,000 | 37,703 |
| BANK OF THE RYUKYUS LTD | COMMON STOCK | JAPAN | 6,300 | 77,801 |
| BANK OF YOKOHAMA LTD/THE | COMMON STOCK | JAPAN | 217,000 | 1,025,718 |
| BENESSE HOLDINGS INC | COMMON STOCK | JAPAN | 13,200 | 639,008 |
| BEST DENKI CO LTD | COMMON STOCK | JAPAN | 13,500 | 32,769 |
| BML INC | COMMON STOCK | JAPAN | 9,500 | 224,921 |
| BRIDGESTONE CORP | COMMON STOCK | JAPAN | 112,700 | 2,552,034 |
| BROTHER INDUSTRIES LTD | COMMON STOCK | JAPAN | 44,200 | 542,075 |
| BUNKA SHUTTER CO LTD | COMMON STOCK | JAPAN | 14,000 | 47,668 |
| CALSONIC KANSEI CORP | COMMON STOCK | JAPAN | 25,000 | 142,405 |
| CANON INC | COMMON STOCK | JAPAN | 189,400 | 8,384,006 |
| CANON MARKETING JAPAN INC | COMMON STOCK | JAPAN | 13,000 | 151,937 |
| CAPCOM CO LTD | COMMON STOCK | JAPAN | 6,800 | 160,426 |
| CASIO COMPUTER CO LTD | COMMON STOCK | JAPAN | 44,500 | 269,775 |
| CAWACHI LTD | COMMON STOCK | JAPAN | 6,800 | 137,426 |
| CENTRAL JAPAN RAILWAY CO | COMMON STOCK | JAPAN | 303 | 2,558,302 |
| CENTURY TOKYO LEASING CORP | COMMON STOCK | JAPAN | 7,600 | 143,470 |

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| CHIBA BANK LTD/THE | COMMON STOCK | JAPAN | 141,000 | 908,058 |
| CHIBA KOGYO BANK LTD/THE | COMMON STOCK | JAPAN | 1,000 | 5,286 |
| CHIYODA CO LTD | COMMON STOCK | JAPAN | 5,300 | 94,332 |
| CHIYODA CORP | COMMON STOCK | JAPAN | 23,000 | 233,716 |
| CHIYODA INTEGRE CO LTD | COMMON STOCK | JAPAN | 5,300 | 63,619 |
| CHOFU SEISAKUSHO CO LTD | COMMON STOCK | JAPAN | 1,500 | 38,065 |
| CHUBU ELECTRIC POWER CO INC | COMMON STOCK | JAPAN | 113,500 | 2,120,041 |
| CHUGAI PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 35,800 | 589,997 |
| CHUGAI RO CO LTD | COMMON STOCK | JAPAN | 28,000 | 90,177 |
| CHUGOKU BANK LTD/THE | COMMON STOCK | JAPAN | 30,000 | 418,352 |
| CHUGOKU ELECTRIC POWER CO | COMMON STOCK | JAPAN | 51,700 | 906,754 |
| CITIZEN HOLDINGS CO LTD | COMMON STOCK | JAPAN | 56,900 | 329,844 |
| CLARION CO LTD | COMMON STOCK | JAPAN | 113,000 | 200,863 |
| CLEANUP CORP | COMMON STOCK | JAPAN | 7,500 | 46,939 |
| CMIC HOLDINGS CO LTD | COMMON STOCK | JAPAN | 5,000 | 81,086 |
| CMK CORP | COMMON STOCK | JAPAN | 8,400 | 26,665 |
| COCA COLA CENTRAL JAPAN CO | COMMON STOCK | JAPAN | 14,000 | 178,589 |
| COCA COLA WEST CO LTD | COMMON STOCK | JAPAN | 9,500 | 164,745 |
| COCOKARA FINE INC | COMMON STOCK | JAPAN | 3,100 | 80,178 |
| COLOWIDE CO LTD | COMMON STOCK | JAPAN | 2,000 | 13,991 |
| COMSYS HOLDINGS CORP | COMMON STOCK | JAPAN | 15,000 | 157,364 |
| COSEL CO LTD | COMMON STOCK | JAPAN | 2,700 | 38,387 |
| COSMO OIL COMPANY LTD | COMMON STOCK | JAPAN | 164,000 | 457,800 |
| CREATE SD HOLDINGS CO | COMMON STOCK | JAPAN | 5,300 | 109,163 |
| CREDIT SAISON CO LTD | COMMON STOCK | JAPAN | 33,100 | 662,831 |
| CYBERAGENT INC | COMMON STOCK | JAPAN | 98 | 318,090 |
| DAI ICHI LIFE INSURANCE | COMMON STOCK | JAPAN | 1,563 | 1,534,859 |
| DAI NIPPON PRINTING CO LTD | COMMON STOCK | JAPAN | 101,000 | 973,046 |
| DAICEL CORP | COMMON STOCK | JAPAN | 55,000 | 334,878 |
| DAIDO STEEL CO LTD | COMMON STOCK | JAPAN | 52,000 | 325,974 |
| DAIDOH LTD | COMMON STOCK | JAPAN | 9,400 | 84,734 |
| DAIEI INC | COMMON STOCK | JAPAN | 8,900 | 32,221 |
| DAIHATSU MOTOR CO LTD | COMMON STOCK | JAPAN | 37,000 | 659,929 |
| DAIICHI SANKYO CO LTD | COMMON STOCK | JAPAN | 109,600 | 2,171,741 |
| DAIICHIKOSHO CO LTD | COMMON STOCK | JAPAN | 7,200 | 136,070 |
| DAIKEN CORP | COMMON STOCK | JAPAN | 36,000 | 107,734 |
| DAIKIN INDUSTRIES LTD | COMMON STOCK | JAPAN | 42,500 | 1,162,374 |
| DAIKYO INC | COMMON STOCK | JAPAN | 145,000 | 286,142 |
| DAINIPPON SCREEN MFG CO LTD | COMMON STOCK | JAPAN | 30,000 | 252,300 |
| DAINIPPON SUMITOMO PHARMA CO | COMMON STOCK | JAPAN | 31,000 | 353,079 |
| DAIO PAPER CORP | COMMON STOCK | JAPAN | 11,000 | 76,754 |
| DAISHI BANK LTD/THE | COMMON STOCK | JAPAN | 51,000 | 166,224 |
| DAITO TRUST CONSTRUCT CO LTD | COMMON STOCK | JAPAN | 16,200 | 1,390,510 |
| DAIWA HOUSE INDUSTRY CO LTD | COMMON STOCK | JAPAN | 93,000 | 1,108,557 |
| DAIWA SECURITIES GROUP INC | COMMON STOCK | JAPAN | 263,000 | 818,891 |
| DAIWABO HOLDINGS CO LTD | COMMON STOCK | JAPAN | 40,000 | 90,876 |
| DENA CO LTD | COMMON STOCK | JAPAN | 15,900 | 475,770 |
| DENKI KAGAKU KOGYO K K | COMMON STOCK | JAPAN | 92,000 | 340,286 |
| DENKI KOGYO CO LTD | COMMON STOCK | JAPAN | 23,000 | 99,967 |
| DENSO CORP | COMMON STOCK | JAPAN | 86,700 | 2,391,658 |
| DENTSU INC | COMMON STOCK | JAPAN | 36,600 | 1,115,656 |
| DESCENTE LTD | COMMON STOCK | JAPAN | 23,000 | 121,296 |
| DIC CORP | COMMON STOCK | JAPAN | 103,000 | 187,121 |
| DISCO CORP | COMMON STOCK | JAPAN | 3,600 | 187,457 |
| DON QUIJOTE CO LTD | COMMON STOCK | JAPAN | 7,000 | 240,458 |
| DOSHISHA CO LTD | COMMON STOCK | JAPAN | 1,200 | 34,645 |
| DOWA HOLDINGS CO LTD | COMMON STOCK | JAPAN | 54,150 | 342,294 |

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|---------------------------------|--------------|-------|--------|-----------|
| DR CI LABO CO LTD | COMMON STOCK | JAPAN | 48 | 255,713 |
| DTS CORP | COMMON STOCK | JAPAN | 3,100 | 36,032 |
| DUNLOP SPORTS CO LTD | COMMON STOCK | JAPAN | 19,200 | 209,306 |
| DWANGO CO LTD | COMMON STOCK | JAPAN | 27 | 44,177 |
| EAST JAPAN RAILWAY CO | COMMON STOCK | JAPAN | 56,900 | 3,622,033 |
| EBARA CORP | COMMON STOCK | JAPAN | 65,000 | 223,499 |
| EDION CORP | COMMON STOCK | JAPAN | 8,400 | 68,486 |
| EHIME BANK LTD/THE | COMMON STOCK | JAPAN | 21,000 | 62,238 |
| EIGHTEENTH BANK LTD/THE | COMMON STOCK | JAPAN | 13,000 | 32,923 |
| EISAI CO LTD | COMMON STOCK | JAPAN | 41,000 | 1,697,703 |
| EIZO NANA O CORP | COMMON STOCK | JAPAN | 1,600 | 32,762 |
| ELECTRIC POWER DEVELOPMENT C | COMMON STOCK | JAPAN | 23,900 | 635,478 |
| ELPIDA MEMORY INC | COMMON STOCK | JAPAN | 35,800 | 166,248 |
| ENPLAS CORP | COMMON STOCK | JAPAN | 4,900 | 101,838 |
| EPS CO LTD | COMMON STOCK | JAPAN | 28 | 54,017 |
| EZAKI GLICO CO LTD | COMMON STOCK | JAPAN | 7,000 | 78,838 |
| FAMILYMART CO LTD | COMMON STOCK | JAPAN | 11,000 | 444,456 |
| FANUC CORP | COMMON STOCK | JAPAN | 33,200 | 5,076,593 |
| FAST RETAILING CO LTD | COMMON STOCK | JAPAN | 8,600 | 1,563,466 |
| FIDEA HOLDINGS CO LTD | COMMON STOCK | JAPAN | 37,000 | 95,918 |
| FIELDS CORP | COMMON STOCK | JAPAN | 55 | 84,714 |
| FOSTER ELECTRIC CO LTD | COMMON STOCK | JAPAN | 3,900 | 55,506 |

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|---------------------------------|--------------|-------|---------|-----------|
| FRANCE BED HOLDINGS CO LTD | COMMON STOCK | JAPAN | 43,000 | 73,733 |
| FRONTIER REAL ESTATE INVEST | REIT | JAPAN | 36 | 291,934 |
| FUJI CO LTD | COMMON STOCK | JAPAN | 27,800 | 652,657 |
| FUJI ELECTRIC CO LTD | COMMON STOCK | JAPAN | 100,000 | 273,788 |
| FUJI HEAVY INDUSTRIES LTD | COMMON STOCK | JAPAN | 110,000 | 663,723 |
| FUJI KYUKO CO LTD | COMMON STOCK | JAPAN | 33,000 | 195,500 |
| FUJI OIL CO LTD | COMMON STOCK | JAPAN | 7,000 | 100,164 |
| FUJI SOFT INC | COMMON STOCK | JAPAN | 2,900 | 52,167 |
| FUJICCO CO LTD | COMMON STOCK | JAPAN | 15,000 | 185,935 |
| FUJIFILM HOLDINGS CORP | COMMON STOCK | JAPAN | 79,500 | 1,881,036 |
| FUJIKURA LTD | COMMON STOCK | JAPAN | 56,000 | 163,493 |
| FUJITEC CO LTD | COMMON STOCK | JAPAN | 47,000 | 294,006 |
| FUJITSU GENERAL LTD | COMMON STOCK | JAPAN | 11,000 | 62,796 |
| FUJITSU LTD | COMMON STOCK | JAPAN | 329,000 | 1,707,771 |
| FUJIYA CO LTD | COMMON STOCK | JAPAN | 75,000 | 159,114 |
| FUKUI BANK LTD/THE | COMMON STOCK | JAPAN | 27,000 | 82,063 |
| FUKUOKA FINANCIAL GROUP INC | COMMON STOCK | JAPAN | 143,000 | 601,217 |
| FUKUYAMA TRANSPORTING CO LTD | COMMON STOCK | JAPAN | 16,000 | 96,716 |
| FURUKAWA ELECTRIC CO LTD | COMMON STOCK | JAPAN | 119,000 | 273,320 |
| FURUNO ELECTRIC CO LTD | COMMON STOCK | JAPAN | 5,400 | 25,887 |
| FURUYA METAL CO LTD | COMMON STOCK | JAPAN | 1,400 | 54,170 |
| FUTABA INDUSTRIAL CO LTD | COMMON STOCK | JAPAN | 19,400 | 109,104 |
| FUTURE ARCHITECT INC | COMMON STOCK | JAPAN | 111 | 43,230 |
| GAKKEN HOLDINGS CO LTD | COMMON STOCK | JAPAN | 43,000 | 78,171 |
| GEO HOLDINGS CORP | COMMON STOCK | JAPAN | 16 | 16,608 |
| GLOBERIDE INC | COMMON STOCK | JAPAN | 96,000 | 111,047 |
| GLORY LTD | COMMON STOCK | JAPAN | 7,900 | 170,145 |
| GMO INTERNET INC | COMMON STOCK | JAPAN | 16,300 | 62,205 |
| GODO STEEL LTD | COMMON STOCK | JAPAN | 25,000 | 61,978 |
| GOLDCREST CO LTD | COMMON STOCK | JAPAN | 10,280 | 163,280 |
| GREE INC | COMMON STOCK | JAPAN | 15,100 | 519,456 |
| GROWELL HOLDINGS CO LTD | COMMON STOCK | JAPAN | 2,970 | 71,315 |
| GS YUASA CORP | COMMON STOCK | JAPAN | 53,000 | 284,795 |
| GULLIVER INTERNATIONAL CO | COMMON STOCK | JAPAN | 4,540 | 186,733 |
| GUNMA BANK LTD/THE | COMMON STOCK | JAPAN | 68,000 | 374,109 |
| GURUNAVI INC | COMMON STOCK | JAPAN | 3,100 | 33,060 |
| H I S CO LTD | COMMON STOCK | JAPAN | 3,400 | 97,197 |
| HACHIJUNI BANK LTD/THE | COMMON STOCK | JAPAN | 76,000 | 434,092 |
| HAKUHODO DY HOLDINGS INC | COMMON STOCK | JAPAN | 4,290 | 246,164 |
| HAMAMATSU PHOTONICS KK | COMMON STOCK | JAPAN | 10,900 | 381,098 |
| HANKYU REIT INC | REIT | JAPAN | 35 | 148,468 |
| HARMONIC DRIVE SYSTEMS INC | COMMON STOCK | JAPAN | 2,400 | 46,143 |
| HASEKO CORP | COMMON STOCK | JAPAN | 250,000 | 165,484 |
| HIBIYA ENGINEERING LTD | COMMON STOCK | JAPAN | 2,000 | 21,500 |
| HIGASHI NIPPON BANK LTD/THE | COMMON STOCK | JAPAN | 26,000 | 54,400 |
| HIKARI TSUSHIN INC | COMMON STOCK | JAPAN | 5,300 | 131,936 |
| HINO MOTORS LTD | COMMON STOCK | JAPAN | 49,000 | 296,880 |
| HIOKI E E CORP | COMMON STOCK | JAPAN | 2,400 | 41,686 |
| HIROSE ELECTRIC CO LTD | COMMON STOCK | JAPAN | 5,800 | 508,264 |
| HIROSHIMA BANK LTD/THE | COMMON STOCK | JAPAN | 96,000 | 446,191 |
| HISAKA WORKS LTD | COMMON STOCK | JAPAN | 1,000 | 10,986 |
| HISAMITSU PHARMACEUTICAL CO | COMMON STOCK | JAPAN | 12,200 | 516,653 |
| HITACHI CHEMICAL CO LTD | COMMON STOCK | JAPAN | 19,500 | 343,146 |
| HITACHI CONSTRUCTION MACHINE | COMMON STOCK | JAPAN | 20,200 | 339,513 |
| HITACHI HIGH TECHNOLOGIES CO | COMMON STOCK | JAPAN | 12,900 | 279,692 |
| HITACHI LTD | COMMON STOCK | JAPAN | 756,000 | 3,964,169 |
| HITACHI MEDICAL CORP | COMMON STOCK | JAPAN | 20,000 | 205,745 |
| HITACHI METALS LTD | COMMON STOCK | JAPAN | 31,000 | 336,765 |

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|---------------------------------|--------------|-------|---------|-----------|
| HITACHI ZOSEN CORP | COMMON STOCK | JAPAN | 112,500 | 141,644 |
| HOKKAIDO ELECTRIC POWER CO | COMMON STOCK | JAPAN | 35,000 | 498,694 |
| HOKUETSU BANK LTD/THE | COMMON STOCK | JAPAN | 32,000 | 64,904 |
| HOKUHOKU FINANCIAL GROUP INC | COMMON STOCK | JAPAN | 220,000 | 428,460 |
| HOKURIKU ELECTRIC POWER CO | COMMON STOCK | JAPAN | 32,800 | 612,833 |
| HOKUTO CORP | COMMON STOCK | JAPAN | 3,100 | 67,746 |
| HONDA MOTOR CO LTD | COMMON STOCK | JAPAN | 274,000 | 8,347,179 |
| HOYA CORP | COMMON STOCK | JAPAN | 75,300 | 1,620,376 |
| HYAKUGO BANK LTD/THE | COMMON STOCK | JAPAN | 38,000 | 150,500 |
| IBIDEN CO LTD | COMMON STOCK | JAPAN | 25,800 | 512,223 |
| ICHIBANYA CO LTD | COMMON STOCK | JAPAN | 20,600 | 602,837 |
| ICHIYOSHI SECURITIES CO LTD | COMMON STOCK | JAPAN | 9,400 | 40,276 |
| ICOM INC | COMMON STOCK | JAPAN | 4,700 | 120,512 |
| IDEC CORP | COMMON STOCK | JAPAN | 14,800 | 155,958 |
| IDEMITSU KOSAN CO LTD | COMMON STOCK | JAPAN | 7,800 | 803,585 |
| IHI CORP | COMMON STOCK | JAPAN | 245,000 | 594,546 |
| INDUSTRIAL + INFRASTRUCTURE | REIT | JAPAN | 43 | 212,341 |
| INES CORP | COMMON STOCK | JAPAN | 11,700 | 82,351 |
| INFO SERVICES INTL DENTSU | COMMON STOCK | JAPAN | 4,500 | 44,598 |
| INPEX CORP | COMMON STOCK | JAPAN | 436 | 2,742,890 |
| INTERNET INITIATIVE JAPAN | COMMON STOCK | JAPAN | 37 | 132,605 |

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|------------------------------|--------------|-------|-------------|-----------|
| ISEKI + CO LTD | COMMON STOCK | JAPAN | 60,000 | 128,519 |
| ISETAN MITSUKOSHI HOLDINGS L | COMMON STOCK | JAPAN | | |
| | | | 61,060 | 639,690 |
| ISUZU MOTORS LTD | COMMON STOCK | JAPAN | 236,000 | 1,090,115 |
| IT HOLDINGS CORP | COMMON STOCK | JAPAN | 9,100 | 109,298 |
| ITO EN LTD | COMMON STOCK | JAPAN | 10,500 | 180,784 |
| ITOCHU CORP | COMMON STOCK | JAPAN | 253,000 | 2,566,413 |
| ITOCHU ENEX CO LTD | COMMON STOCK | JAPAN | 12,400 | 69,728 |
| ITOCHU SHOKUJIN CO LTD | COMMON STOCK | JAPAN | 6,900 | 245,049 |
| ITOCHU TECHNO SOLUTIONS CORP | COMMON STOCK | JAPAN | | |
| | | | 5,200 | 233,391 |
| IYO BANK LTD/THE | COMMON STOCK | JAPAN | 44,000 | 434,300 |
| IZUMIYA CO LTD | COMMON STOCK | JAPAN | 29,000 | 154,081 |
| J FRONT RETAILING CO LTD | COMMON STOCK | JAPAN | 97,000 | 468,331 |
| J OIL MILLS INC | COMMON STOCK | JAPAN | 6,000 | 17,153 |
| JACCS CO LTD | COMMON STOCK | JAPAN | 42,000 | 125,406 |
| JAFCO CO LTD | COMMON STOCK | JAPAN | 5,800 | 106,279 |
| JAPAN AIRPORT TERMINAL CO | COMMON STOCK | JAPAN | 4,700 | 61,215 |
| JAPAN DIGITAL LABORATORY CO | COMMON STOCK | JAPAN | | |
| | | | 23,800 | 234,965 |
| JAPAN LOGISTICS FUND INC | REIT | JAPAN | 35 | 303,350 |
| JAPAN PETROLEUM EXPLORATION | COMMON STOCK | JAPAN | | |
| | | | 7,300 | 285,221 |
| JAPAN PRIME REALTY INVESTMEN | REIT | JAPAN | | |
| | | | 133 | 313,636 |
| JAPAN PULP + PAPER CO LTD | COMMON STOCK | JAPAN | 28,000 | 98,205 |
| JAPAN RADIO CO LTD | COMMON STOCK | JAPAN | 2,841 | 6,472 |
| JAPAN REAL ESTATE INVESTMENT | REIT | JAPAN | | |
| | | | 76 | 592,494 |
| JAPAN RETAIL FUND INVESTMENT | REIT | JAPAN | | |
| | | | 305 | 451,996 |
| JAPAN STEEL WORKS LTD | COMMON STOCK | JAPAN | 66,000 | 458,160 |
| JAPAN TOBACCO INC | COMMON STOCK | JAPAN | 747 | 3,512,521 |
| JAPAN VILENE CO LTD | COMMON STOCK | JAPAN | 10,000 | 42,470 |
| JAPAN WIND DEVELOPMENT CO | COMMON STOCK | JAPAN | 34 | 33,080 |
| JAPANESE YEN | | JAPAN | 154,253,784 | 2,004,858 |
| JEOL LTD | COMMON STOCK | JAPAN | 15,000 | 37,588 |
| JFE HOLDINGS INC | COMMON STOCK | JAPAN | 98,500 | 1,791,206 |
| JGC CORP | COMMON STOCK | JAPAN | 39,000 | 935,263 |
| JOSHIN DENKI CO LTD | COMMON STOCK | JAPAN | 14,000 | 153,505 |
| JOYO BANK LTD/THE | COMMON STOCK | JAPAN | 125,000 | 552,890 |
| JS GROUP CORP | COMMON STOCK | JAPAN | 47,900 | 919,251 |
| JSR CORP | COMMON STOCK | JAPAN | 33,500 | 617,318 |
| JTEKT CORP | COMMON STOCK | JAPAN | 36,800 | 361,465 |
| JUKI CORP | COMMON STOCK | JAPAN | 229,000 | 513,836 |
| JUPITER TELECOMMUNICATIONS | COMMON STOCK | JAPAN | | |
| | | | 266 | 269,718 |
| JUROKU BANK LTD/THE | COMMON STOCK | JAPAN | 48,000 | 156,464 |
| JX HOLDINGS INC | COMMON STOCK | JAPAN | 480,900 | 2,902,181 |
| K S HOLDINGS CORP | COMMON STOCK | JAPAN | 6,500 | 257,391 |
| KABU.COM SECURITIES CO LTD | COMMON STOCK | JAPAN | 1,400 | 4,125 |
| KADOKAWA GROUP HOLDINGS INC | COMMON STOCK | JAPAN | | |
| | | | 3,700 | 128,634 |
| KAGA ELECTRONICS CO LTD | COMMON STOCK | JAPAN | 4,100 | 42,827 |
| KAGOME CO LTD | COMMON STOCK | JAPAN | 11,300 | 224,753 |
| KAGOSHIMA BANK LTD/THE | COMMON STOCK | JAPAN | 19,000 | 133,261 |
| KAJIMA CORP | COMMON STOCK | JAPAN | 149,000 | 457,632 |
| KAKAKU.COM INC | COMMON STOCK | JAPAN | 6,400 | 234,505 |
| KAKEN PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | | |
| | | | 15,000 | 199,528 |
| KAMIGUMI CO LTD | COMMON STOCK | JAPAN | 47,000 | 405,321 |
| KANEKA CORP | COMMON STOCK | JAPAN | 57,000 | 303,478 |
| | COMMON STOCK | JAPAN | 120,400 | 1,848,148 |

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|---------------------------------|--------------|-------|---------|-----------|--|--|
| KANSAI ELECTRIC POWER CO INC | | | | | | |
| KANSAI PAINT CO LTD | COMMON STOCK | JAPAN | 39,000 | 347,970 | | |
| KANTO NATURAL GAS DEVELOP | COMMON STOCK | JAPAN | 44,000 | 219,820 | | |
| KAO CORP | COMMON STOCK | JAPAN | 85,000 | 2,321,543 | | |
| KAPPA CREATE CO LTD | COMMON STOCK | JAPAN | 5,450 | 128,955 | | |
| KASUMI CO LTD | COMMON STOCK | JAPAN | 82,800 | 528,746 | | |
| KATAKURA INDUSTRIES CO LTD | COMMON STOCK | JAPAN | 7,500 | 69,937 | | |
| KATO SANGYO CO LTD | COMMON STOCK | JAPAN | 5,300 | 102,283 | | |
| KAWASAKI HEAVY INDUSTRIES | COMMON STOCK | JAPAN | 263,000 | 655,000 | | |
| KAWASAKI KISEN KAISHA LTD | COMMON STOCK | JAPAN | 108,000 | 194,702 | | |
| KDDI CORP | COMMON STOCK | JAPAN | 509 | 3,277,930 | | |
| KEIKYU CORP | COMMON STOCK | JAPAN | 77,000 | 691,186 | | |
| KEIO CORP | COMMON STOCK | JAPAN | 103,000 | 726,389 | | |
| KEISEI ELECTRIC RAILWAY CO | COMMON STOCK | JAPAN | 53,000 | 389,620 | | |
| KEIYO BANK LTD/THE | COMMON STOCK | JAPAN | 31,000 | 153,680 | | |
| KEIYO CO LTD | COMMON STOCK | JAPAN | 16,500 | 102,465 | | |
| KEWPIE CORP | COMMON STOCK | JAPAN | 16,400 | 233,303 | | |
| KEY COFFEE INC | COMMON STOCK | JAPAN | 21,800 | 394,367 | | |
| KEYENCE CORP | COMMON STOCK | JAPAN | 7,700 | 1,855,616 | | |
| KIKKOMAN CORP | COMMON STOCK | JAPAN | 27,000 | 309,960 | | |
| KINDEN CORP | COMMON STOCK | JAPAN | 23,000 | 194,287 | | |
| KINKI SHARYO CO LTD | COMMON STOCK | JAPAN | 16,000 | 50,849 | | |
| KINTETSU CORP | COMMON STOCK | JAPAN | 258,000 | 1,008,793 | | |
| KIRIN HOLDINGS CO LTD | COMMON STOCK | JAPAN | 148,000 | 1,798,835 | | |
| KISOJI CO LTD | COMMON STOCK | JAPAN | 27,100 | 506,113 | | |
| KITZ CORP | COMMON STOCK | JAPAN | 11,000 | 44,258 | | |
| KIYO HOLDINGS INC | COMMON STOCK | JAPAN | 97,000 | 151,312 | | |

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| KOBAYASHI PHARMACEUTICAL CO | COMMON STOCK | JAPAN | 4,800 | 252,681 |
| KOBE STEEL LTD | COMMON STOCK | JAPAN | 720,000 | 1,111,833 |
| KOHNAN SHOJI CO LTD | COMMON STOCK | JAPAN | 7,800 | 128,102 |
| KOITO MANUFACTURING CO LTD | COMMON STOCK | JAPAN | 16,000 | 224,283 |
| KOJIMA CO LTD | COMMON STOCK | JAPAN | 10,900 | 71,526 |
| KOMATSU LTD | COMMON STOCK | JAPAN | 164,500 | 3,837,753 |
| KONAMI CORP | COMMON STOCK | JAPAN | 19,200 | 574,541 |
| KONICA MINOLTA HOLDINGS INC | COMMON STOCK | JAPAN | 87,500 | 651,817 |
| KUBOTA CORP | COMMON STOCK | JAPAN | 204,000 | 1,707,400 |
| KURABO INDUSTRIES LTD | COMMON STOCK | JAPAN | 42,000 | 79,647 |
| KURARAY CO LTD | COMMON STOCK | JAPAN | 61,500 | 874,154 |
| KURITA WATER INDUSTRIES LTD | COMMON STOCK | JAPAN | 21,100 | 549,309 |
| KYOCERA CORP | COMMON STOCK | JAPAN | 30,500 | 2,450,132 |
| KYODO PRINTING CO LTD | COMMON STOCK | JAPAN | 63,000 | 147,277 |
| KYORIN HOLDINGS INC | COMMON STOCK | JAPAN | 9,000 | 158,402 |
| KYORITSU MAINTENANCE CO LTD | COMMON STOCK | JAPAN | 6,400 | 118,614 |
| KYOWA EXEO CORP | COMMON STOCK | JAPAN | 11,500 | 108,279 |
| KYOWA HAKKO KIRIN CO LTD | COMMON STOCK | JAPAN | 49,537 | 606,070 |
| KYUDENKO CORP | COMMON STOCK | JAPAN | 13,000 | 79,531 |
| KYUSHU ELECTRIC POWER CO INC | COMMON STOCK | JAPAN | 64,400 | 922,591 |
| LAWSON INC | COMMON STOCK | JAPAN | 9,300 | 580,593 |
| LEOPALACE21 CORP | COMMON STOCK | JAPAN | 24,300 | 47,582 |
| LION CORP | COMMON STOCK | JAPAN | 24,000 | 141,974 |
| M3 INC | COMMON STOCK | JAPAN | 26 | 117,193 |
| MABUCHI MOTOR CO LTD | COMMON STOCK | JAPAN | 5,100 | 212,814 |
| MACROMILL INC | COMMON STOCK | JAPAN | 4,600 | 46,652 |
| MAEDA CORP | COMMON STOCK | JAPAN | 13,000 | 47,744 |
| MAKITA CORP | COMMON STOCK | JAPAN | 21,900 | 707,827 |
| MANDOM CORP | COMMON STOCK | JAPAN | 4,500 | 118,924 |
| MANI INC | COMMON STOCK | JAPAN | 2,400 | 82,695 |
| MARS ENGINEERING CORP | COMMON STOCK | JAPAN | 6,200 | 105,832 |
| MARUBENI CORP | COMMON STOCK | JAPAN | 283,000 | 1,721,808 |
| MARUDAI FOOD CO LTD | COMMON STOCK | JAPAN | 25,000 | 91,685 |
| MARUETSU INC/THE | COMMON STOCK | JAPAN | 4,000 | 14,549 |
| MARUHA NICHIRO HOLDINGS INC | COMMON STOCK | JAPAN | 57,000 | 105,308 |
| MARUI GROUP CO LTD | COMMON STOCK | JAPAN | 44,200 | 344,213 |
| MARUICHI STEEL TUBE LTD | COMMON STOCK | JAPAN | 9,500 | 211,787 |
| MARUSAN SECURITIES CO LTD | COMMON STOCK | JAPAN | 5,400 | 16,546 |
| MARUZEN SHOWA UNYU CO LTD | COMMON STOCK | JAPAN | 78,000 | 251,915 |
| MATSUDA SANGYO CO LTD | COMMON STOCK | JAPAN | 2,400 | 36,611 |
| MATSUI SECURITIES CO LTD | COMMON STOCK | JAPAN | 9,000 | 43,899 |
| MATSUYA CO LTD | COMMON STOCK | JAPAN | 3,700 | 20,993 |
| MAX CO LTD | COMMON STOCK | JAPAN | 2,000 | 25,021 |
| MAZDA MOTOR CORP | COMMON STOCK | JAPAN | 233,000 | 411,138 |
| MCDONALD S HOLDINGS CO JAPAN | COMMON STOCK | JAPAN | 10,800 | 291,547 |
| MEDIPAL HOLDINGS CORP | COMMON STOCK | JAPAN | 28,000 | 292,307 |
| MEGACHIPS CORP | COMMON STOCK | JAPAN | 4,400 | 73,280 |
| MEGMILK SNOW BRAND CO LTD | COMMON STOCK | JAPAN | 6,500 | 124,677 |
| MEIDENSHA CORP | COMMON STOCK | JAPAN | 23,000 | 77,305 |
| MEIJI HOLDINGS CO LTD | COMMON STOCK | JAPAN | 9,800 | 406,672 |
| MEIKO ELECTRONICS CO LTD | COMMON STOCK | JAPAN | 3,100 | 27,261 |
| MELCO HOLDINGS INC | COMMON STOCK | JAPAN | 5,800 | 156,811 |
| MICRONICS JAPAN CO LTD | COMMON STOCK | JAPAN | 7,600 | 40,624 |
| MID REIT INC | REIT | JAPAN | 68 | 161,146 |

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|------------------------------|--------------|-------|-----------|-----------|
| MIKUNI COCA COLA BOTTLING CO | COMMON STOCK | JAPAN | 33,000 | 292,873 |
| MILBON CO LTD | COMMON STOCK | JAPAN | 4,500 | 138,297 |
| MIMASU SEMICONDUCTOR INDUST | COMMON STOCK | JAPAN | 1,200 | 10,006 |
| MINEBEA CO LTD | COMMON STOCK | JAPAN | 67,000 | 279,884 |
| MINISTOP CO LTD | COMMON STOCK | JAPAN | 12,700 | 237,418 |
| MIRACA HOLDINGS INC | COMMON STOCK | JAPAN | 8,100 | 322,825 |
| MIRAIT HOLDINGS CORP | COMMON STOCK | JAPAN | 8,200 | 61,774 |
| MISUMI GROUP INC | COMMON STOCK | JAPAN | 12,300 | 282,365 |
| MITSUBISHI CHEMICAL HOLDINGS | COMMON STOCK | JAPAN | 248,000 | 1,364,862 |
| MITSUBISHI CORP | COMMON STOCK | JAPAN | 234,300 | 4,726,506 |
| MITSUBISHI ELECTRIC CORP | COMMON STOCK | JAPAN | 340,000 | 3,252,108 |
| MITSUBISHI ESTATE CO LTD | COMMON STOCK | JAPAN | 207,000 | 3,089,632 |
| MITSUBISHI GAS CHEMICAL CO | COMMON STOCK | JAPAN | 72,000 | 399,003 |
| MITSUBISHI HEAVY INDUSTRIES | COMMON STOCK | JAPAN | 523,000 | 2,226,774 |
| MITSUBISHI KAKOKI KAISHA LTD | COMMON STOCK | JAPAN | 6,000 | 10,204 |
| MITSUBISHI LOGISTICS CORP | COMMON STOCK | JAPAN | 20,000 | 221,952 |
| MITSUBISHI MATERIALS CORP | COMMON STOCK | JAPAN | 267,000 | 724,000 |
| MITSUBISHI MOTORS CORP | COMMON STOCK | JAPAN | 669,000 | 790,481 |
| MITSUBISHI PAPER MILLS LTD | COMMON STOCK | JAPAN | 10,000 | 9,088 |
| MITSUBISHI PENCIL CO LTD | COMMON STOCK | JAPAN | 9,100 | 164,293 |
| MITSUBISHI TANABE PHARMA | COMMON STOCK | JAPAN | 38,000 | 601,181 |
| MITSUBISHI UFJ FINANCIAL GRO | COMMON STOCK | JAPAN | 2,208,800 | 9,373,894 |
| MITSUBISHI UFJ LEASE + FINAN | COMMON STOCK | JAPAN | 11,140 | 441,148 |
| MITSUBOSHI BELTING CO LTD | COMMON STOCK | JAPAN | 28,000 | 143,953 |
| MITSUMI + CO LTD | COMMON STOCK | JAPAN | 290,700 | 4,514,339 |

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|------------------------------|--------------|-------|-----------|-----------|
| MITSUI CHEMICALS INC | COMMON STOCK | JAPAN | 127,000 | 387,240 |
| MITSUI ENGINEER + SHIPBUILD | COMMON STOCK | JAPAN | 140,000 | 218,058 |
| MITSUI FUDOSAN CO LTD | COMMON STOCK | JAPAN | 138,000 | 2,009,189 |
| MITSUI HOME CO LTD | COMMON STOCK | JAPAN | 14,000 | 71,479 |
| MITSUI MINING + SMELTING CO | COMMON STOCK | JAPAN | 107,000 | 276,099 |
| MITSUI OSK LINES LTD | COMMON STOCK | JAPAN | 209,000 | 808,694 |
| MITSUI SOKO CO LTD | COMMON STOCK | JAPAN | 13,000 | 48,963 |
| MITSUI SUGAR CO LTD | COMMON STOCK | JAPAN | 14,000 | 47,822 |
| MITSUMI ELECTRIC CO LTD | COMMON STOCK | JAPAN | 15,400 | 114,487 |
| MITSUUROKO HOLDINGS CO LTD | COMMON STOCK | JAPAN | 68,800 | 393,347 |
| MIYAZAKI BANK LTD/THE | COMMON STOCK | JAPAN | 16,000 | 39,276 |
| MIZUHO FINANCIAL GROUP INC | COMMON STOCK | JAPAN | 3,812,900 | 5,147,583 |
| MIZUNO CORP | COMMON STOCK | JAPAN | 37,000 | 190,354 |
| MOCHIDA PHARMACEUTICAL CO | COMMON STOCK | JAPAN | 9,000 | 101,019 |
| MORI SEIKI CO LTD | COMMON STOCK | JAPAN | 16,000 | 142,606 |
| MORINAGA + CO LTD | COMMON STOCK | JAPAN | 21,000 | 49,379 |
| MORINAGA MILK INDUSTRY CO | COMMON STOCK | JAPAN | 25,000 | 96,934 |
| MOS FOOD SERVICES INC | COMMON STOCK | JAPAN | 38,700 | 771,815 |
| MS+AD INSURANCE GROUP HOLDIN | COMMON STOCK | JAPAN | 92,500 | 1,712,075 |
| MURATA MANUFACTURING CO LTD | COMMON STOCK | JAPAN | 38,000 | 1,950,526 |
| NABTESCO CORP | COMMON STOCK | JAPAN | 17,000 | 309,070 |
| NAFCO CO LTD | COMMON STOCK | JAPAN | 1,200 | 20,563 |
| NAGAILEBEN CO LTD | COMMON STOCK | JAPAN | 7,200 | 95,421 |
| NAGASE + CO LTD | COMMON STOCK | JAPAN | 18,000 | 196,055 |
| NAKAYAMA STEEL WORKS LTD | COMMON STOCK | JAPAN | 28,000 | 25,515 |
| NAMCO BANDAI HOLDINGS INC | COMMON STOCK | JAPAN | 36,900 | 525,276 |
| NANTO BANK LTD/THE | COMMON STOCK | JAPAN | 30,000 | 166,109 |
| NEC CORP | COMMON STOCK | JAPAN | 402,000 | 813,731 |
| NEC FIELDING LTD | COMMON STOCK | JAPAN | 4,300 | 55,362 |
| NEC NETWORKS + SYSTEM INTEGR | COMMON STOCK | JAPAN | 2,600 | 37,918 |
| NET ONE SYSTEMS CO LTD | COMMON STOCK | JAPAN | 58 | 158,184 |
| NGK INSULATORS LTD | COMMON STOCK | JAPAN | 45,000 | 533,094 |
| NGK SPARK PLUG CO LTD | COMMON STOCK | JAPAN | 32,000 | 396,732 |
| NHK SPRING CO LTD | COMMON STOCK | JAPAN | 27,000 | 238,993 |
| NICHI IKO PHARMACEUTICAL CO | COMMON STOCK | JAPAN | 4,600 | 108,258 |
| NICHIAS CORP | COMMON STOCK | JAPAN | 31,000 | 171,689 |
| NICHIDEN CORP | COMMON STOCK | JAPAN | 2,300 | 75,905 |
| NICHIHA CORP | COMMON STOCK | JAPAN | 6,800 | 73,115 |
| NICHII GAKKAN CO | COMMON STOCK | JAPAN | 9,600 | 117,097 |
| NIDEC COPAL CORP | COMMON STOCK | JAPAN | 12,000 | 132,777 |
| NIDEC COPAL ELECTRONICS CORP | COMMON STOCK | JAPAN | 10,000 | 59,809 |
| NIDEC CORP | COMMON STOCK | JAPAN | 19,600 | 1,701,868 |
| NIFCO INC | COMMON STOCK | JAPAN | 7,400 | 206,647 |
| NIHON NOHYAKU CO LTD | COMMON STOCK | JAPAN | 5,000 | 20,584 |
| NIKKISO CO LTD | COMMON STOCK | JAPAN | 6,000 | 51,039 |
| NIKON CORP | COMMON STOCK | JAPAN | 58,000 | 1,290,180 |
| NINTENDO CO LTD | COMMON STOCK | JAPAN | 16,000 | 2,206,570 |
| NIPPON ACCOMMODATIONS FUND | REIT | JAPAN | 45 | 302,897 |
| NIPPON BEET SUGAR MFG CO LTD | COMMON STOCK | JAPAN | 41,000 | 81,484 |
| NIPPON BUILDING FUND INC | REIT | JAPAN | 94 | 769,476 |
| NIPPON CARBON CO LTD | COMMON STOCK | JAPAN | 22,000 | 61,671 |
| NIPPON CERAMIC CO LTD | COMMON STOCK | JAPAN | 5,300 | 98,394 |
| NIPPON DENKO CO LTD | COMMON STOCK | JAPAN | 11,000 | 49,662 |
| | COMMON STOCK | JAPAN | 6,000 | 57,862 |

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|------------------------------|--------------|-------|-----------|-----------|--|
| NIPPON DENSETSU KOGYO CO LTD | | | | | |
| NIPPON ELECTRIC GLASS CO LTD | COMMON STOCK | JAPAN | 63,000 | 626,150 | |
| NIPPON EXPRESS CO LTD | COMMON STOCK | JAPAN | 150,000 | 584,351 | |
| NIPPON FLOUR MILLS CO LTD | COMMON STOCK | JAPAN | 12,000 | 53,005 | |
| NIPPON GAS CO LTD | COMMON STOCK | JAPAN | 4,000 | 56,102 | |
| NIPPON KANZAI CO LTD | COMMON STOCK | JAPAN | 6,200 | 112,059 | |
| NIPPON KAYAKU CO LTD | COMMON STOCK | JAPAN | 24,000 | 231,189 | |
| NIPPON MEAT PACKERS INC | COMMON STOCK | JAPAN | 34,000 | 422,906 | |
| NIPPON PAINT CO LTD | COMMON STOCK | JAPAN | 32,000 | 221,475 | |
| NIPPON PAPER GROUP INC | COMMON STOCK | JAPAN | 16,600 | 362,276 | |
| NIPPON SHARYO LTD | COMMON STOCK | JAPAN | 62,000 | 237,383 | |
| NIPPON SHEET GLASS CO LTD | COMMON STOCK | JAPAN | 136,000 | 254,158 | |
| NIPPON SHINYAKU CO LTD | COMMON STOCK | JAPAN | 8,000 | 98,821 | |
| NIPPON SIGNAL CO LTD/THE | COMMON STOCK | JAPAN | 10,700 | 63,514 | |
| NIPPON SODA CO LTD | COMMON STOCK | JAPAN | 25,000 | 113,217 | |
| NIPPON STEEL CORP | COMMON STOCK | JAPAN | 1,066,000 | 2,655,889 | |
| NIPPON SUISAN KAISHA LTD | COMMON STOCK | JAPAN | 29,500 | 101,152 | |
| NIPPON TELEGRAPH + TELEPHONE | COMMON STOCK | JAPAN | 79,700 | 4,049,258 | |
| NIPPON YUSEN | COMMON STOCK | JAPAN | 235,000 | 600,883 | |
| NISHI NIPPON CITY BANK LTD | COMMON STOCK | JAPAN | 120,000 | 345,186 | |
| NISHI NIPPON RAILROAD CO LTD | COMMON STOCK | JAPAN | 34,000 | 162,545 | |
| NISHIMATSUYA CHAIN CO LTD | COMMON STOCK | JAPAN | 3,700 | 28,593 | |
| NISSAN CHEMICAL INDUSTRIES | COMMON STOCK | JAPAN | 27,000 | 260,931 | |
| NISSAN MOTOR CO LTD | COMMON STOCK | JAPAN | 415,100 | 3,727,206 | |
| NISSEN HOLDINGS CO LTD | COMMON STOCK | JAPAN | 14,700 | 65,268 | |
| NISSHA PRINTING CO LTD | COMMON STOCK | JAPAN | 4,100 | 50,762 | |

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| NISSHIN OILIO GROUP LTD/THE | COMMON STOCK | JAPAN | 15,000 | 64,500 |
| NISSHIN SEIFUN GROUP INC | COMMON STOCK | JAPAN | 31,000 | 375,632 |
| NISSHIN STEEL CO LTD | COMMON STOCK | JAPAN | 164,000 | 251,063 |
| NISSHINBO HOLDINGS INC | COMMON STOCK | JAPAN | 24,000 | 216,207 |
| NISSIN CORP | COMMON STOCK | JAPAN | 36,000 | 87,896 |
| NISSIN FOODS HOLDINGS CO LTD | COMMON STOCK | JAPAN | 14,700 | 575,896 |
| NITORI HOLDINGS CO LTD | COMMON STOCK | JAPAN | 7,650 | 717,528 |
| NITTA CORP | COMMON STOCK | JAPAN | 2,300 | 43,191 |
| NITTO BOSEKI CO LTD | COMMON STOCK | JAPAN | 32,000 | 111,361 |
| NITTO DENKO CORP | COMMON STOCK | JAPAN | 30,700 | 1,097,071 |
| NITTO KOGYO CORP | COMMON STOCK | JAPAN | 4,700 | 54,010 |
| NITTO KOHKI CO LTD | COMMON STOCK | JAPAN | 6,500 | 147,739 |
| NKSJ HOLDINGS INC | COMMON STOCK | JAPAN | 60,600 | 1,187,676 |
| NOEVIR HOLDING CO | COMMON STOCK | JAPAN | 16,400 | 180,703 |
| NOHMI BOSAI LTD | COMMON STOCK | JAPAN | 16,000 | 99,759 |
| NOK CORP | COMMON STOCK | JAPAN | 20,300 | 348,550 |
| NOMURA HOLDINGS INC | COMMON STOCK | JAPAN | 576,600 | 1,742,661 |
| NOMURA REAL ESTATE HOLDINGS | COMMON STOCK | JAPAN | 12,600 | 187,394 |
| NOMURA REAL ESTATE OFFICE FU | REIT | JAPAN | 53 | 272,335 |
| NOMURA REAL ESTATE RESIDENTI | REIT | JAPAN | 40 | 172,313 |
| NOMURA RESEARCH INSTITUTE LT | COMMON STOCK | JAPAN | 21,100 | 476,704 |
| NORITSU KOKI CO LTD | COMMON STOCK | JAPAN | 14,900 | 67,545 |
| NORITZ CORP | COMMON STOCK | JAPAN | 6,100 | 111,403 |
| NPC INC | COMMON STOCK | JAPAN | 2,400 | 19,013 |
| NSD CO LTD | COMMON STOCK | JAPAN | 3,300 | 25,890 |
| NSK LTD | COMMON STOCK | JAPAN | 84,000 | 544,860 |
| NTN CORP | COMMON STOCK | JAPAN | 75,000 | 301,637 |
| NTT DATA CORP | COMMON STOCK | JAPAN | 232 | 740,438 |
| NTT DOCOMO INC | COMMON STOCK | JAPAN | 2,729 | 5,015,910 |
| NTT URBAN DEVELOPMENT CORP | COMMON STOCK | JAPAN | 202 | 137,654 |
| OBAYASHI CORP | COMMON STOCK | JAPAN | 113,000 | 501,838 |
| OBIC CO LTD | COMMON STOCK | JAPAN | 1,150 | 219,939 |
| ODAKYU ELECTRIC RAILWAY CO | COMMON STOCK | JAPAN | 106,000 | 1,024,410 |
| OILES CORP | COMMON STOCK | JAPAN | 6,000 | 113,273 |
| OITA BANK LTD/THE | COMMON STOCK | JAPAN | 17,000 | 49,016 |
| OJI PAPER CO LTD | COMMON STOCK | JAPAN | 159,000 | 815,601 |
| OKI ELECTRIC INDUSTRY CO LTD | COMMON STOCK | JAPAN | 70,000 | 62,679 |
| OKINAWA ELECTRIC POWER CO | COMMON STOCK | JAPAN | 1,800 | 76,786 |
| OKUMA CORP | COMMON STOCK | JAPAN | 26,000 | 165,968 |
| OKUWA CO LTD | COMMON STOCK | JAPAN | 3,000 | 45,797 |
| OLYMPUS CORP | COMMON STOCK | JAPAN | 41,800 | 549,312 |
| OMRON CORP | COMMON STOCK | JAPAN | 36,600 | 734,850 |
| ONO PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 13,000 | 729,600 |
| ONOKEN CO LTD | COMMON STOCK | JAPAN | 2,900 | 23,631 |
| ONWARD HOLDINGS CO LTD | COMMON STOCK | JAPAN | 24,000 | 176,120 |
| ORACLE CORP JAPAN | COMMON STOCK | JAPAN | 6,700 | 221,695 |
| ORGANO CORP | COMMON STOCK | JAPAN | 2,000 | 15,275 |
| ORIENT CORP | COMMON STOCK | JAPAN | 59,000 | 53,576 |
| ORIENTAL LAND CO LTD | COMMON STOCK | JAPAN | 9,400 | 993,164 |
| ORIX CORP | COMMON STOCK | JAPAN | 17,046 | 1,405,727 |
| ORIX JREIT INC | REIT | JAPAN | 54 | 222,745 |
| OSAKA GAS CO LTD | COMMON STOCK | JAPAN | 333,000 | 1,314,316 |
| OSAKA SECURITIES EXCHANGE CO | COMMON STOCK | JAPAN | 29 | 166,734 |
| | COMMON STOCK | JAPAN | 3,600 | 158,912 |

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OSAKA TITANIUM
TECHNOLOGIES

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|---------------------------------|--------------|-------|---------|-----------|
| OSAKI ELECTRIC CO LTD | COMMON STOCK | JAPAN | 2,000 | 19,118 |
| OTSUKA CORP | COMMON STOCK | JAPAN | 2,800 | 192,861 |
| OTSUKA HOLDINGS CO LTD | COMMON STOCK | JAPAN | 40,200 | 1,131,086 |
| OTSUKA KAGU LTD | COMMON STOCK | JAPAN | 20,000 | 164,513 |
| OYO CORP | COMMON STOCK | JAPAN | 12,300 | 141,555 |
| PACIFIC METALS CO LTD | COMMON STOCK | JAPAN | 18,000 | 87,056 |
| PANASONIC CORP | COMMON STOCK | JAPAN | 363,500 | 3,085,502 |
| PARAMOUNT BED HOLDINGS CO LT | COMMON STOCK | JAPAN | 9,300 | 282,839 |
| PARIS MIKI HOLDINGS INC | COMMON STOCK | JAPAN | 13,800 | 112,717 |
| PARK24 CO LTD | COMMON STOCK | JAPAN | 14,500 | 192,412 |
| PASONA GROUP INC | COMMON STOCK | JAPAN | 23 | 22,399 |
| PENTA OCEAN CONSTRUCTION CO | COMMON STOCK | JAPAN | 38,500 | 117,722 |
| PIGEON CORP | COMMON STOCK | JAPAN | 4,600 | 187,546 |
| PILOT CORP | COMMON STOCK | JAPAN | 59 | 114,931 |
| PIONEER CORP | COMMON STOCK | JAPAN | 33,100 | 148,610 |
| PLENUS CO LTD | COMMON STOCK | JAPAN | 2,800 | 45,764 |
| POINT INC | COMMON STOCK | JAPAN | 2,060 | 87,503 |
| PRESS KOGYO CO LTD | COMMON STOCK | JAPAN | 30,000 | 144,416 |
| PRONEXUS INC | COMMON STOCK | JAPAN | 15,800 | 79,141 |
| RAKUTEN INC | COMMON STOCK | JAPAN | 1,227 | 1,320,105 |
| RENGO CO LTD | COMMON STOCK | JAPAN | 30,000 | 209,310 |
| RESONA HOLDINGS INC | COMMON STOCK | JAPAN | 303,800 | 1,337,167 |
| RICOH CO LTD | COMMON STOCK | JAPAN | 123,000 | 1,071,258 |
| RINNAI CORP | COMMON STOCK | JAPAN | 6,200 | 443,751 |
| ROHM CO LTD | COMMON STOCK | JAPAN | 18,600 | 866,592 |

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| ROHTO PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 11,000 | 141,506 |
| ROLAND CORP | COMMON STOCK | JAPAN | 10,100 | 91,555 |
| ROLAND DG CORP | COMMON STOCK | JAPAN | 4,200 | 46,650 |
| ROUND ONE CORP | COMMON STOCK | JAPAN | 35,100 | 227,843 |
| ROYAL HOLDINGS CO LTD | COMMON STOCK | JAPAN | 14,700 | 175,519 |
| SAINT MARC HOLDINGS CO LTD | COMMON STOCK | JAPAN | 2,400 | 92,453 |
| SAIZERIYA CO LTD | COMMON STOCK | JAPAN | 3,900 | 64,999 |
| SAKATA SEED CORP | COMMON STOCK | JAPAN | 3,400 | 48,760 |
| SAN A CO LTD | COMMON STOCK | JAPAN | 4,000 | 158,267 |
| SAN AI OIL CO LTD | COMMON STOCK | JAPAN | 23,000 | 97,660 |
| SAN IN GODO BANK LTD/THE | COMMON STOCK | JAPAN | 25,000 | 187,332 |
| SANKEN ELECTRIC CO LTD | COMMON STOCK | JAPAN | 17,000 | 53,362 |
| SANKI ENGINEERING CO LTD | COMMON STOCK | JAPAN | 8,000 | 41,664 |
| SANKYO CO LTD | COMMON STOCK | JAPAN | 9,800 | 496,450 |
| SANKYO TATEYAMA HOLDINGS INC | COMMON STOCK | JAPAN | 75,000 | 110,050 |
| SANKYU INC | COMMON STOCK | JAPAN | 36,000 | 136,012 |
| SANRIO CO LTD | COMMON STOCK | JAPAN | 6,600 | 338,947 |
| SANTEN PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 13,000 | 535,852 |
| SANYO SHOKAI LTD | COMMON STOCK | JAPAN | 7,000 | 15,912 |
| SAPPORO HOKUYO HOLDINGS INC | COMMON STOCK | JAPAN | 54,000 | 193,553 |
| SAPPORO HOLDINGS LTD | COMMON STOCK | JAPAN | 45,000 | 170,087 |
| SATO HOLDING CORP | COMMON STOCK | JAPAN | 9,700 | 120,426 |
| SAWAI PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 2,400 | 249,372 |
| SBI HOLDINGS INC | COMMON STOCK | JAPAN | 3,423 | 250,461 |
| SCSK CORP | COMMON STOCK | JAPAN | 6,200 | 99,053 |
| SEC CARBON LTD | COMMON STOCK | JAPAN | 17,000 | 58,720 |
| SECOM CO LTD | COMMON STOCK | JAPAN | 36,300 | 1,673,696 |
| SEGA SAMMY HOLDINGS INC | COMMON STOCK | JAPAN | 36,000 | 777,307 |
| SEIKA CORP | COMMON STOCK | JAPAN | 9,000 | 23,964 |
| SEIKAGAKU CORP | COMMON STOCK | JAPAN | 3,200 | 34,412 |
| SEIKO EPSON CORP | COMMON STOCK | JAPAN | 24,100 | 319,772 |
| SEIKO HOLDINGS CORP | COMMON STOCK | JAPAN | 25,000 | 51,286 |
| SEIREN CO LTD | COMMON STOCK | JAPAN | 8,800 | 51,656 |
| SEKISUI CHEMICAL CO LTD | COMMON STOCK | JAPAN | 76,000 | 626,125 |
| SEKISUI HOUSE LTD | COMMON STOCK | JAPAN | 89,000 | 788,287 |
| SEKISUI JUSHI CORP | COMMON STOCK | JAPAN | 22,000 | 222,055 |
| SENKO CO LTD | COMMON STOCK | JAPAN | 72,000 | 286,157 |
| SENSHU IKEDA HOLDINGS INC | COMMON STOCK | JAPAN | 128,600 | 188,627 |
| SENSHUKAI CO LTD | COMMON STOCK | JAPAN | 7,300 | 48,984 |
| SEVEN + I HOLDINGS CO LTD | COMMON STOCK | JAPAN | 125,800 | 3,504,131 |
| SEVEN BANK LTD | COMMON STOCK | JAPAN | 89,000 | 174,566 |
| SHARP CORP | COMMON STOCK | JAPAN | 170,000 | 1,484,839 |
| SHIBAURA MECHATRONICS CORP | COMMON STOCK | JAPAN | 16,000 | 40,030 |
| SHIBUSAWA WAREHOUSE CO LTD | COMMON STOCK | JAPAN | 23,000 | 64,344 |
| SHIGA BANK LTD/THE | COMMON STOCK | JAPAN | 37,000 | 252,165 |
| SHIKOKU BANK LTD/THE | COMMON STOCK | JAPAN | 26,000 | 97,576 |
| SHIKOKU ELECTRIC POWER CO | COMMON STOCK | JAPAN | 33,000 | 945,662 |
| SHIMADZU CORP | COMMON STOCK | JAPAN | 46,000 | 389,355 |
| SHIMAMURA CO LTD | COMMON STOCK | JAPAN | 3,900 | 399,112 |
| SHIMANO INC | COMMON STOCK | JAPAN | 12,800 | 621,555 |
| SHIMIZU BANK LTD/THE | COMMON STOCK | JAPAN | 4,000 | 146,293 |
| SHIMIZU CORP | COMMON STOCK | JAPAN | 111,000 | 465,544 |
| SHIN ETSU CHEMICAL CO LTD | COMMON STOCK | JAPAN | 72,500 | 3,566,947 |
| SHIN KOBE ELECTRIC MACHINERY | COMMON STOCK | JAPAN | 4,000 | 88,605 |
| SHINKAWA LTD | COMMON STOCK | JAPAN | 1,700 | 7,771 |

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|---------------------------------|--------------|-------|---------|-----------|
| SHINKO ELECTRIC INDUSTRIES | COMMON STOCK | JAPAN | 12,700 | 86,285 |
| SHINKO PLANTECH CO LTD | COMMON STOCK | JAPAN | 20,900 | 168,786 |
| SHINSEI BANK LTD | COMMON STOCK | JAPAN | 220,000 | 228,144 |
| SHIONOGI + CO LTD | COMMON STOCK | JAPAN | 54,000 | 693,388 |
| SHIP HEALTHCARE HOLDINGS INC | COMMON STOCK | JAPAN | 9,200 | 200,928 |
| SHISEIDO CO LTD | COMMON STOCK | JAPAN | 58,000 | 1,065,829 |
| SHIZUOKA BANK LTD/THE | COMMON STOCK | JAPAN | 110,000 | 1,158,424 |
| SHIZUOKA GAS CO LTD | COMMON STOCK | JAPAN | 10,000 | 63,460 |
| SHO BOND HOLDINGS CO LTD | COMMON STOCK | JAPAN | 6,600 | 145,225 |
| SHOWA DENKO K K | COMMON STOCK | JAPAN | 235,000 | 475,862 |
| SHOWA SANGYO CO LTD | COMMON STOCK | JAPAN | 30,000 | 92,522 |
| SHOWA SHELL SEKIYU KK | COMMON STOCK | JAPAN | 47,700 | 321,331 |
| SINANEN CO LTD | COMMON STOCK | JAPAN | 59,000 | 260,571 |
| SINFONIA TECHNOLOGY CO LTD | COMMON STOCK | JAPAN | 22,000 | 44,834 |
| SMC CORP | COMMON STOCK | JAPAN | 10,600 | 1,707,896 |
| SO NET ENTERTAINMENT CORP | COMMON STOCK | JAPAN | 13 | 47,314 |
| SOFTBANK CORP | COMMON STOCK | JAPAN | 151,600 | 4,462,028 |
| SOJITZ CORP | COMMON STOCK | JAPAN | 234,700 | 362,472 |
| SONY CORP | COMMON STOCK | JAPAN | 163,900 | 2,954,967 |
| SONY FINANCIAL HOLDINGS INC | COMMON STOCK | JAPAN | 31,600 | 465,095 |
| SOTETSU HOLDINGS INC | COMMON STOCK | JAPAN | 56,000 | 171,686 |
| SPARX GROUP CO LTD | COMMON STOCK | JAPAN | 236 | 16,421 |
| SQUARE ENIX HOLDINGS CO LTD | COMMON STOCK | JAPAN | 12,100 | 237,365 |
| STANLEY ELECTRIC CO LTD | COMMON STOCK | JAPAN | 28,900 | 424,200 |

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| STARBUCKS COFFEE JAPAN LTD | COMMON STOCK | JAPAN | 117 | 74,525 |
| SUMCO CORP | COMMON STOCK | JAPAN | 24,700 | 182,180 |
| SUMITOMO BAKELITE CO LTD | COMMON STOCK | JAPAN | 30,000 | 167,851 |
| SUMITOMO CHEMICAL CO LTD | COMMON STOCK | JAPAN | 287,000 | 1,046,738 |
| SUMITOMO CORP | COMMON STOCK | JAPAN | 184,000 | 2,487,430 |
| SUMITOMO ELECTRIC INDUSTRIES | COMMON STOCK | JAPAN | 126,700 | 1,378,095 |
| SUMITOMO FORESTRY CO LTD | COMMON STOCK | JAPAN | 21,600 | 190,476 |
| SUMITOMO HEAVY INDUSTRIES | COMMON STOCK | JAPAN | 104,000 | 605,648 |
| SUMITOMO METAL INDUSTRIES | COMMON STOCK | JAPAN | 634,000 | 1,151,790 |
| SUMITOMO METAL MINING CO LTD | COMMON STOCK | JAPAN | 130,000 | 1,668,195 |
| SUMITOMO MITSUI FINANCIAL GR | COMMON STOCK | JAPAN | 225,654 | 6,280,405 |
| SUMITOMO MITSUI TRUST HOLDIN | COMMON STOCK | JAPAN | 565,000 | 1,657,137 |
| SUMITOMO OSAKA CEMENT CO LTD | COMMON STOCK | JAPAN | 56,000 | 153,079 |
| SUMITOMO PRECISION PRODUCTS | COMMON STOCK | JAPAN | 34,000 | 209,196 |
| SUMITOMO REALTY + DEVELOPMNT | COMMON STOCK | JAPAN | 64,000 | 1,119,503 |
| SUMITOMO RUBBER INDUSTRIES | COMMON STOCK | JAPAN | 32,100 | 385,070 |
| SURUGA BANK LTD | COMMON STOCK | JAPAN | 43,000 | 384,710 |
| SUZUKEN CO LTD | COMMON STOCK | JAPAN | 12,400 | 343,643 |
| SUZUKI MOTOR CORP | COMMON STOCK | JAPAN | 57,800 | 1,192,063 |
| SYSMEX CORP | COMMON STOCK | JAPAN | 9,700 | 315,957 |
| T GAIA CORP | COMMON STOCK | JAPAN | 83 | 154,800 |
| T RAD CO LTD | COMMON STOCK | JAPAN | 19,000 | 62,879 |
| T+D HOLDINGS INC | COMMON STOCK | JAPAN | 92,000 | 856,173 |
| TACHI S CO LTD | COMMON STOCK | JAPAN | 2,700 | 47,235 |
| TAIHEI DENGYO KAISHA LTD | COMMON STOCK | JAPAN | 5,000 | 38,573 |
| TAIHEIYO CEMENT CORP | COMMON STOCK | JAPAN | 179,000 | 342,278 |
| TAIKISHA LTD | COMMON STOCK | JAPAN | 5,800 | 124,085 |
| TAISEI CORP | COMMON STOCK | JAPAN | 184,000 | 465,928 |
| TAISHO PHARMACEUTICAL HOLDIN | COMMON STOCK | JAPAN | 6,900 | 531,995 |
| TAIYO NIPPON SANJO CORP | COMMON STOCK | JAPAN | 52,000 | 362,530 |
| TAIYO YUDEN CO LTD | COMMON STOCK | JAPAN | 12,000 | 89,332 |
| TAKAMATSU CONSTRUCTION GROUP | COMMON STOCK | JAPAN | 600 | 9,499 |
| TAKARA BIO INC | COMMON STOCK | JAPAN | 5,200 | 26,340 |
| TAKARA HOLDINGS INC | COMMON STOCK | JAPAN | 26,000 | 167,127 |
| TAKASHIMAYA CO LTD | COMMON STOCK | JAPAN | 53,000 | 383,270 |
| TAKEDA PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 131,100 | 5,760,833 |
| TAKIRON CO LTD | COMMON STOCK | JAPAN | 6,000 | 20,337 |
| TAMRON CO LTD | COMMON STOCK | JAPAN | 4,800 | 115,699 |
| TDK CORP | COMMON STOCK | JAPAN | 22,700 | 1,004,060 |
| TEIJIN LTD | COMMON STOCK | JAPAN | 166,000 | 510,461 |
| TEMP HOLDINGS CO LTD | COMMON STOCK | JAPAN | 6,600 | 59,568 |
| TERUMO CORP | COMMON STOCK | JAPAN | 30,800 | 1,449,402 |
| THK CO LTD | COMMON STOCK | JAPAN | 20,800 | 408,843 |
| TKC CORP | COMMON STOCK | JAPAN | 11,000 | 228,356 |
| TOA CORP | COMMON STOCK | JAPAN | 34,000 | 57,374 |
| TOBU RAILWAY CO LTD | COMMON STOCK | JAPAN | 157,000 | 801,628 |
| TOCALO CO LTD | COMMON STOCK | JAPAN | 800 | 16,968 |
| TOCHIGI BANK LTD/THE | COMMON STOCK | JAPAN | 10,000 | 35,850 |
| TOENEC CORP | COMMON STOCK | JAPAN | 11,000 | 59,435 |
| TOHO CO LTD | COMMON STOCK | JAPAN | 19,900 | 354,601 |
| TOHO GAS CO LTD | COMMON STOCK | JAPAN | 88,000 | 560,434 |
| TOHO HOLDINGS CO LTD | COMMON STOCK | JAPAN | 6,200 | 85,938 |

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|-----------------------------------|--------------|-------|-----------|-----------|
| TOHO REAL ESTATE CO LTD | COMMON STOCK | JAPAN | 6,600 | 34,042 |
| TOHO TITANIUM CO LTD | COMMON STOCK | JAPAN | 5,200 | 89,341 |
| TOHO ZINC CO LTD | COMMON STOCK | JAPAN | 51,000 | 193,659 |
| TOHOKU ELECTRIC POWER CO INC | COMMON STOCK | JAPAN | 78,000 | 749,820 |
| TOHOKUSHINSHA FILM CORP | COMMON STOCK | JAPAN | 10,900 | 73,804 |
| TOKAI HOLDINGS CORP | COMMON STOCK | JAPAN | 22,000 | 109,144 |
| TOKAI RIKA CO LTD | COMMON STOCK | JAPAN | 10,200 | 156,139 |
| TOKEN CORP | COMMON STOCK | JAPAN | 1,490 | 50,577 |
| TOKIO MARINE HOLDINGS INC | COMMON STOCK | JAPAN | 121,300 | 2,684,212 |
| TOKUYAMA CORPORATION | COMMON STOCK | JAPAN | 42,000 | 133,548 |
| TOKYO ELECTRIC POWER CO INC | COMMON STOCK | JAPAN | 239,600 | 569,453 |
| TOKYO ELECTRON LTD | COMMON STOCK | JAPAN | 31,700 | 1,611,163 |
| TOKYO GAS CO LTD | COMMON STOCK | JAPAN | 425,000 | 1,953,775 |
| TOKYO ROPE MFG CO LTD | COMMON STOCK | JAPAN | 26,000 | 50,605 |
| TOKYO SEIMITSU CO LTD | COMMON STOCK | JAPAN | 5,100 | 97,051 |
| TOKYO STEEL MFG CO LTD | COMMON STOCK | JAPAN | 20,400 | 165,745 |
| TOKYO TATEMONO CO LTD | COMMON STOCK | JAPAN | 53,000 | 160,239 |
| TOKYOTOKEIBA CO LTD | COMMON STOCK | JAPAN | 26,000 | 35,463 |
| TOKYU CONSTRUCTION CO LTD | COMMON STOCK | JAPAN | 8,270 | 19,867 |
| TOKYU CORP | COMMON STOCK | JAPAN | 206,000 | 1,014,091 |
| TOKYU LAND CORP | COMMON STOCK | JAPAN | 81,000 | 305,911 |
| TOMONY HOLDINGS INC | COMMON STOCK | JAPAN | 29,000 | 127,276 |
| TOMY COMPANY LTD | COMMON STOCK | JAPAN | 41,900 | 294,363 |
| TONENGENERAL SEKIYU KK | COMMON STOCK | JAPAN | 70,000 | 764,562 |
| TOP REIT INC | REIT | JAPAN | 41 | 184,258 |
| TOPCON CORP | COMMON STOCK | JAPAN | 19,400 | 89,390 |
| TOPIX INDEX FUTURES MAR11 XTKS | | JAPAN | 1,050,000 | (222,028) |

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| TOPIX INDEX FUTURES MAR12 XTKS | | JAPAN | | |
| | | | 390,000 | (99,972) |
| TOPPAN PRINTING CO LTD | COMMON STOCK | JAPAN | 94,000 | 690,706 |
| TORAY INDUSTRIES INC | COMMON STOCK | JAPAN | 254,000 | 1,817,139 |
| TORII PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 6,400 | 120,136 |
| TORISHIMA PUMP MFG CO LTD | COMMON STOCK | JAPAN | 9,200 | 117,911 |
| TOSHIBA CORP | COMMON STOCK | JAPAN | 672,000 | 2,745,300 |
| TOSOH CORP | COMMON STOCK | JAPAN | 92,000 | 245,887 |
| TOTO LTD | COMMON STOCK | JAPAN | 50,000 | 385,571 |
| TOWA BANK LTD/THE | COMMON STOCK | JAPAN | 41,000 | 47,482 |
| TOWA PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 1,300 | 55,477 |
| TOYO CORP | COMMON STOCK | JAPAN | 7,200 | 75,916 |
| TOYO ENGINEERING CORP | COMMON STOCK | JAPAN | 18,000 | 64,477 |
| TOYO KANETSU K K | COMMON STOCK | JAPAN | 56,000 | 101,773 |
| TOYO KOHAN CO LTD | COMMON STOCK | JAPAN | 13,000 | 44,899 |
| TOYO SEIKAN KAISHA LTD | COMMON STOCK | JAPAN | 24,500 | 333,807 |
| TOYO SUISAN KAISHA LTD | COMMON STOCK | JAPAN | 17,000 | 411,923 |
| TOYOBO CO LTD | COMMON STOCK | JAPAN | 110,000 | 148,957 |
| TOYODA GOSEI CO LTD | COMMON STOCK | JAPAN | 12,500 | 199,067 |
| TOYOTA BOSHOKU CORP | COMMON STOCK | JAPAN | 11,700 | 121,938 |
| TOYOTA INDUSTRIES CORP | COMMON STOCK | JAPAN | 31,900 | 867,216 |
| TOYOTA MOTOR CORP | COMMON STOCK | JAPAN | 463,200 | 15,421,654 |
| TOYOTA TSUSHO CORP | COMMON STOCK | JAPAN | 39,100 | 690,553 |
| TRANSCOSMOS INC | COMMON STOCK | JAPAN | 3,600 | 43,098 |
| TREND MICRO INC | COMMON STOCK | JAPAN | 19,500 | 582,432 |
| TRUSCO NAKAYAMA CORP | COMMON STOCK | JAPAN | 1,700 | 30,995 |
| TS TECH CO LTD | COMMON STOCK | JAPAN | 6,800 | 107,575 |
| TSUGAMI CORP | COMMON STOCK | JAPAN | 11,000 | 76,613 |
| TSUKISHIMA KIKAI CO LTD | COMMON STOCK | JAPAN | 10,000 | 82,074 |
| TSUKUBA BANK LTD | COMMON STOCK | JAPAN | 9,700 | 31,969 |
| TSUMURA + CO | COMMON STOCK | JAPAN | 8,900 | 262,440 |
| TSURUHA HOLDINGS INC | COMMON STOCK | JAPAN | 1,800 | 100,801 |
| TSUTSUMI JEWELRY CO LTD | COMMON STOCK | JAPAN | 7,300 | 172,618 |
| UBE INDUSTRIES LTD | COMMON STOCK | JAPAN | 183,000 | 500,987 |
| UCHIDA YOKO CO LTD | COMMON STOCK | JAPAN | 22,000 | 60,289 |
| ULVAC INC | COMMON STOCK | JAPAN | 4,200 | 51,446 |
| UNICHARM CORP | COMMON STOCK | JAPAN | 19,500 | 961,648 |
| UNIDEN CORP | COMMON STOCK | JAPAN | 16,000 | 53,620 |
| UNIPRES CORP | COMMON STOCK | JAPAN | 4,500 | 129,212 |
| UNITED ARROWS LTD | COMMON STOCK | JAPAN | 7,400 | 142,750 |
| UNITED URBAN INVESTMENT CORP | REIT | JAPAN | 307 | 348,155 |
| UNITIKA LTD | COMMON STOCK | JAPAN | 89,000 | 48,518 |
| UNIVERSAL ENTERTAINMENT CORP | COMMON STOCK | JAPAN | 4,800 | 132,603 |
| UNY CO LTD | COMMON STOCK | JAPAN | 32,000 | 287,969 |
| USEN CORP | COMMON STOCK | JAPAN | 72,730 | 51,022 |
| USHIO INC | COMMON STOCK | JAPAN | 23,000 | 331,657 |
| USS CO LTD | COMMON STOCK | JAPAN | 4,780 | 432,159 |
| VALOR CO LTD | COMMON STOCK | JAPAN | 8,600 | 133,680 |
| WACOAL HOLDINGS CORP | COMMON STOCK | JAPAN | 12,000 | 159,303 |
| WACOM CO LTD | COMMON STOCK | JAPAN | 82 | 124,890 |
| WATAMI CO LTD | COMMON STOCK | JAPAN | 2,600 | 62,016 |
| WEST JAPAN RAILWAY CO | COMMON STOCK | JAPAN | 31,300 | 1,360,385 |
| YACHIYO BANK LTD/THE | COMMON STOCK | JAPAN | 2,300 | 54,764 |
| YAHOO JAPAN CORP | COMMON STOCK | JAPAN | 2,780 | 894,972 |
| YAKULT HONSHA CO LTD | COMMON STOCK | JAPAN | 17,100 | 538,634 |
| YAMADA DENKI CO LTD | COMMON STOCK | JAPAN | 16,100 | 1,094,349 |
| YAMAGUCHI FINANCIAL GROUP IN | COMMON STOCK | JAPAN | 39,000 | 372,240 |
| YAMAHA CORP | COMMON STOCK | JAPAN | 31,500 | 288,610 |

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|-----------------------------|---------------------|--------------|--------|-----------|
| YAMAHA MOTOR CO LTD | COMMON STOCK | JAPAN | 42,100 | 532,022 |
| YAMATO HOLDINGS CO LTD | COMMON STOCK | JAPAN | 69,000 | 1,162,153 |
| YAMATO KOGYO CO LTD | COMMON STOCK | JAPAN | 10,200 | 292,577 |
| YAMAZAKI BAKING CO LTD | COMMON STOCK | JAPAN | 24,000 | 315,202 |
| YAOKO CO LTD | COMMON STOCK | JAPAN | 2,400 | 81,244 |
| YASKAWA ELECTRIC CORP | COMMON STOCK | JAPAN | 42,000 | 357,187 |
| YOKOGAWA ELECTRIC CORP | COMMON STOCK | JAPAN | 41,400 | 373,367 |
| YOKOHAMA REITO CO LTD | COMMON STOCK | JAPAN | 21,000 | 171,532 |
| YOKOHAMA RUBBER CO LTD | COMMON STOCK | JAPAN | 36,000 | 201,856 |
| YOMIURI LAND CO LTD | COMMON STOCK | JAPAN | 9,000 | 28,444 |
| YONEKYU CORP | COMMON STOCK | JAPAN | 7,500 | 72,293 |
| YURTEC CORP | COMMON STOCK | JAPAN | 1,000 | 4,984 |
| YUSEN LOGISTICS CO LTD | COMMON STOCK | JAPAN | 3,300 | 42,289 |
| YUSHIN PRECISION EQUIPMENT | COMMON STOCK | JAPAN | 7,800 | 146,107 |
| ZAPPALLAS INC | COMMON STOCK | JAPAN | 32 | 32,453 |
| ZENRIN CO LTD | COMMON STOCK | JAPAN | 2,700 | 24,158 |
| ZENSHO HOLDINGS CO LTD | COMMON STOCK | JAPAN | 63,100 | 853,463 |
| ZERIA PHARMACEUTICAL CO LTD | COMMON STOCK | JAPAN | 46,000 | 794,079 |
| ATRIUM EUROPEAN REAL ESTATE | COMMON STOCK NPV | JERSEY, C.I. | 53,498 | 244,098 |
| HERITAGE OIL PLC | COMMON STOCK | JERSEY, C.I. | 23,615 | 70,331 |
| RANDGOLD RESOURCES LTD | COMMON STOCK USD.05 | JERSEY, C.I. | 14,643 | 1,497,355 |
| JORDANIAN DINAR | | JORDAN | 43,667 | 61,589 |

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| AMOREPACIFIC CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 627 | 572,661 |
| ASIANA AIRLINES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 22,264 | 124,868 |
| BINGGRAE CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 5,170 | 267,555 |
| BS FINANCIAL GROUP INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 33,145 | 318,339 |
| BUSAN CITY GAS CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 5,060 | 81,642 |
| CELLTRION INC | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 13,943 | 439,972 |
| CHEIL INDUSTRIES INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 9,270 | 814,066 |
| CHEIL WORLDWIDE INC | COMMON STOCK KRW200. | KOREA, REPUBLIC OF | 17,590 | 290,151 |
| CHONG KUN DANG PHARM CORP | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 4,760 | 77,759 |
| CHOSUN REFRACTORIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,447 | 80,596 |
| CJ CGV CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 20,740 | 479,720 |
| CJ CHEILJEDANG CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,532 | 385,264 |
| CJ CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,084 | 206,118 |
| DAELIM INDUSTRIAL CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 5,340 | 417,146 |
| DAEWOO ENGINEERING + CONSTR | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 33,894 | 310,993 |
| DAEWOO INTERNATIONAL CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 9,717 | 244,114 |
| DAEWOO MOTOR SALES CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 11,230 | 11,600 |
| DAEWOO SECURITIES CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 37,710 | 342,758 |
| DAEWOO SHIPBUILDING + MARINE | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 18,340 | 389,052 |
| DGB FINANCIAL GROUP INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 23,770 | 267,643 |
| DONG A PHARMACEUTICAL CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,482 | 114,309 |
| DONG AH CONST IND | EDR REPR 1/2 COM KRW5000 | KOREA, REPUBLIC OF | 434 | |
| DONGBU CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 16,670 | 65,670 |
| DONGBU INSURANCE CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 8,430 | 391,292 |
| DONGKUK STEEL MILL CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 8,370 | 149,310 |
| DONGWON INDUSTRIES CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 183 | 26,779 |
| DOOSAN CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,501 | 310,918 |
| DOOSAN ENGINEERING + CONSTRU | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 15,150 | 40,264 |
| DOOSAN HEAVY INDUSTRIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,010 | 340,168 |
| DOOSAN INFRACORE CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 18,560 | 288,987 |
| E MART CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,724 | 902,419 |
| FURSYS INC | COMMON STOCK KRW1000. | | 10,046 | 255,919 |

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| GS ENGINEERING + CONSTRUCT | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,840 | 551,927 |
| GS HOLDINGS | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 9,901 | 438,004 |
| GS HOME SHOPPING INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,575 | 158,715 |
| GWANGJUSHINSEGAE CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 328 | 48,777 |
| HANA FINANCIAL GROUP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 35,096 | 1,080,735 |
| HANJIN HEAVY INDUS + CONST | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 7,072 | 114,359 |
| HANJIN P+C CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 8,604 | 42,022 |
| HANJIN SHIPPING CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 17,020 | 167,967 |
| HANJIN SHIPPING HOLDINGS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 16,109 | 107,390 |
| HANKOOK TIRE CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 19,020 | 745,135 |
| HANSSEM CO LTD | COMMON STOCK KRW1000. | KOREA, REPUBLIC OF | 12,370 | 219,078 |
| HANWHA CHEMICAL CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 15,545 | 332,868 |
| HANWHA CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 8,630 | 248,791 |
| HITE JINRO CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,357 | 73,351 |
| HITEJINRO HOLDINGS CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 5,122 | 48,025 |
| HMC INVESTMENT SECURITIES CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 10,720 | 119,344 |
| HONAM PETROCHEMICAL CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,590 | 676,842 |
| HYOSUNG CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 4,463 | 208,486 |
| HYUNDAI DEPT STORE CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,776 | 393,230 |
| HYUNDAI DEVELOPMENT COMPANY | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 12,280 | 179,484 |
| HYUNDAI ENGINEERING + CONST | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 10,930 | 669,240 |
| HYUNDAI GLOVIS CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 2,116 | 353,020 |
| HYUNDAI GREENFOOD CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 11,030 | 154,816 |
| HYUNDAI HEAVY INDUSTRIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,978 | 1,563,869 |
| HYUNDAI MARINE + FIRE INS CO | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 12,270 | 367,870 |
| HYUNDAI MIPO DOCKYARD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,300 | 224,555 |
| HYUNDAI MOBIS | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 11,320 | 2,873,630 |
| HYUNDAI MOTOR CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 26,900 | 4,981,089 |
| HYUNDAI MOTOR CO LTD 2ND PFD | PREFERENCE | KOREA, REPUBLIC OF | 5,861 | 342,946 |
| HYUNDAI SECURITIES CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 26,855 | 202,069 |
| HYUNDAI SECURITIES CO PFD | PREFERENCE | KOREA, REPUBLIC OF | 10,811 | 80,895 |
| HYUNDAI STEEL CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 10,770 | 896,629 |
| INDUSTRIAL BANK OF KOREA | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 35,210 | 382,767 |
| INFRAWARE INC | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 9,402 | 117,300 |

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|------------------------------|------------------------|--------------------|--------|-----------|
| INTERPARK CORPORATION | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 22,347 | 130,114 |
| JINSUNG T.E.C. | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 12,999 | 122,910 |
| KANGWON LAND INC | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 21,390 | 505,429 |
| KB FINANCIAL GROUP INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 59,429 | 1,876,589 |
| KCC CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,010 | 250,716 |
| KEANGNAM ENTERPRISES LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 18,340 | 110,120 |
| KIA MOTORS CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 39,472 | 2,288,427 |
| KOMIPHARM INTERNATIONAL CO | COMMON STOCK KRW100. | KOREA, REPUBLIC OF | 11,629 | 98,023 |
| KOREA ELECTRIC POWER CORP | COMMON STOCK KRW5000.0 | KOREA, REPUBLIC OF | 44,320 | 983,812 |
| KOREA EXCHANGE BANK | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 49,490 | 316,345 |
| KOREA GAS CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 4,560 | 165,185 |
| KOREA INVESTMENT HOLDINGS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 8,840 | 279,304 |
| KOREA ZINC CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,910 | 505,194 |

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| KOREAN AIR LINES CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,569 | 248,057 |
| KOREAN REINSURANCE CO | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 16,753 | 218,323 |
| KT CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 28,284 | 875,788 |
| KT+G CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 18,100 | 1,279,083 |
| KTB INVESTMENT + SECURITIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 45,610 | 80,507 |
| KTHITEL CO LTD | COMMON STOCK KRW1000. | KOREA, REPUBLIC OF | 32,858 | 206,655 |
| KUMHO INDUSTRIAL CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 13,941 | 88,709 |
| LG CHEM LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 8,549 | 2,361,327 |
| LG CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 17,990 | 960,533 |
| LG DISPLAY CO LTD | COMMON STOCK KRW5000.0 | KOREA, REPUBLIC OF | 36,420 | 774,955 |
| LG ELECTRONICS INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 17,725 | 1,140,883 |
| LG FASHION CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 4,739 | 166,184 |
| LG HAUSYS LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,270 | 171,386 |
| LG HOUSEHOLD + HEALTH CARE | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,930 | 817,134 |
| LG INNOTEK CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,428 | 142,897 |
| LG INTERNATIONAL CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,900 | 282,903 |
| LG UPLUS CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 43,917 | 282,393 |
| LOTTE CONFECTIONERY CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 150 | 222,406 |
| LOTTE SHOPPING CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,960 | 578,100 |
| LOTTE TOUR DEVELOPMENT CO LT | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 984 | 12,571 |
| LS CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,710 | 245,515 |
| LS INDUSTRIAL SYSTEMS | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,585 | 207,650 |
| MANDO CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,885 | 337,550 |
| MIRAE ASSET SECURITIES CO LT | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 4,504 | 124,164 |
| MODETOUR NETWORK INC | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 11,040 | 231,432 |
| MOORIM P+P CO LTD | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 25,560 | 115,923 |
| MOORIM PAPER CO LTD | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 38,270 | 91,244 |
| NCSOFT CORPORATION | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 2,672 | 714,809 |
| NH INVESTMENT + SECURITIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 16,000 | 81,925 |
| NHN CORP | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 7,370 | 1,350,145 |
| NONG SHIM HOLDINGS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,463 | 64,389 |
| NONGSHIM CO LTD | COMMON STOCK KRW5000. | | 617 | 124,572 |

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|------------------------------|-----------------------|--------------------|---------------|------------|
| OCI CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 2,666 | 509,208 |
| ORION CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 710 | 417,998 |
| PARADISE CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 20,634 | 150,665 |
| POSCO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 10,236 | 3,391,558 |
| POSCO ADR | ADR | KOREA, REPUBLIC OF | 2,713 | 222,737 |
| S OIL CORPORATION | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 9,000 | 785,894 |
| S1 CORPORATION | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 3,780 | 190,236 |
| SAM YOUNG ELECTRONICS CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 17,460 | 140,898 |
| SAMSUNG C+T CORP | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 24,360 | 1,449,616 |
| SAMSUNG CARD CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,840 | 230,976 |
| SAMSUNG ELECTRO MECHANICS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 10,910 | 738,378 |
| SAMSUNG ELECTRONICS CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 18,431 | 16,929,350 |
| SAMSUNG ELECTRONICS PFD | PREFERENCE | KOREA, REPUBLIC OF | 3,360 | 1,947,366 |
| SAMSUNG ENGINEERING CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,150 | 1,077,544 |
| SAMSUNG FINE CHEMICALS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 3,440 | 182,451 |
| SAMSUNG FIRE + MARINE INS | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 6,170 | 1,131,097 |
| SAMSUNG HEAVY INDUSTRIES | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 33,020 | 803,558 |
| SAMSUNG LIFE INSURANCE CO | COMMON STOCK KRW500.0 | KOREA, REPUBLIC OF | 7,823 | 549,792 |
| SAMSUNG SDI CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 6,670 | 776,040 |
| SAMSUNG SECURITIES CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 11,487 | 495,852 |
| SAMSUNG TECHWIN CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 7,155 | 331,008 |
| SEBANG CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 4,890 | 68,513 |
| SEOBU T+D | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 6,493 | 137,383 |
| SEOUL SEMICONDUCTOR CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 9,750 | 178,119 |
| SFA ENGINEERING CORP | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 3,712 | 196,865 |
| SHINHAN FINANCIAL GROUP LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 69,194 | 2,391,736 |
| SHINSEGAE CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,315 | 279,695 |
| SK HOLDINGS CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 5,471 | 575,953 |
| SK HYNIX INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 82,690 | 1,578,469 |
| SK INNOVATION CO LTD | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 11,588 | 1,436,301 |
| SK NETWORKS CO LTD | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 26,160 | 230,201 |
| SK TELECOM | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 6,201 | 761,517 |
| SK TELECOM CO LTD ADR | ADR | KOREA, REPUBLIC OF | 6,377 | 86,791 |
| SOUTH KOREAN WON | | KOREA, REPUBLIC OF | 1,605,727,813 | 1,393,861 |

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| STX OFFSHORE + SHIPBUILDING | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 10,400 | 101,355 |
| STX PAN OCEAN CO LTD | COMMON STOCK KRW1000.0 | KOREA, REPUBLIC OF | 28,600 | 151,190 |
| TAIHAN ELECTRIC WIRE CO LTD | COMMON STOCK KRW2500. | KOREA, REPUBLIC OF | 25,477 | 65,831 |
| TONGYANG SECURITIES INC | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 17,742 | 67,465 |
| WOONGJIN COWAY CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 10,890 | 346,554 |
| WOONGJIN THINKBIG CO LTD | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 8,480 | 117,130 |
| WOORI FINANCE HOLDINGS CO | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 54,900 | 448,827 |
| WOORI INVESTMENT + SECURITIE | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 24,169 | 224,064 |
| YOUNGONE CORP | COMMON STOCK KRW500. | KOREA, REPUBLIC OF | 10,916 | 262,917 |
| YUHAN CORPORATION | COMMON STOCK KRW5000. | KOREA, REPUBLIC OF | 1,543 | 170,737 |
| LIECHTENSTEIN LANDESBANK BR | COMMON STOCK CHF5. | LIECHTENSTEIN | 3,752 | 166,109 |
| VERWALTUNGS UND PRIVAT BA BR | COMMON STOCK CHF10. | LIECHTENSTEIN | 321 | 28,492 |
| APERAM | COMMON STOCK | LUXEMBOURG | 6,713 | 94,029 |

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| ARCELORMITTAL | COMMON STOCK | LUXEMBOURG | 166,084 | 3,039,442 |
| BRAIT SA | COMMON STOCK NPV | LUXEMBOURG | 112,151 | 277,055 |
| MILLICOM INTL CELLULAR SDR | RECEIPT USD1.5 | LUXEMBOURG | 13,257 | 1,332,651 |
| ORIFLAME COSMETICS SA SDR | RECEIPT NPV | LUXEMBOURG | 6,850 | 216,436 |
| REGUS PLC | COMMON STOCK GBP.01 | LUXEMBOURG | 88,400 | 115,514 |
| SES | RECEIPT NPV | LUXEMBOURG | 56,624 | 1,362,549 |
| TENARIS SA | COMMON STOCK USD1. | LUXEMBOURG | 117,544 | 2,187,676 |
| SANDS CHINA LTD | COMMON STOCK USD.01 | MACAO | 408,400 | 1,157,506 |
| WYNN MACAU LTD | COMMON STOCK HKD.001 | MACAO | 256,400 | 638,440 |
| AIRASIA BHD | COMMON STOCK MYR.1 | MALAYSIA | 360,400 | 427,701 |
| ALLIANCE FINANCIAL GROUP BHD | COMMON STOCK MYR1. | MALAYSIA | | |
| | | | 315,700 | 393,655 |
| AMMB HOLDINGS BHD | COMMON STOCK MYR1. | MALAYSIA | 285,025 | 535,259 |
| AXIATA GROUP BERHAD | COMMON STOCK MYR1. | MALAYSIA | 420,529 | 679,742 |
| BERJAYA SPORTS TOTO BHD | COMMON STOCK MYR.1 | MALAYSIA | 152,760 | 211,446 |
| BRITISH AMERICAN TOBACCO BHD | COMMON STOCK MYR.5 | MALAYSIA | | |
| | | | 23,519 | 370,480 |
| BURSA MALAYSIA BHD | COMMON STOCK MYR.5 | MALAYSIA | 57,100 | 120,561 |
| CIMB GROUP HOLDINGS BHD | COMMON STOCK MYR1. | MALAYSIA | 886,408 | 2,077,527 |
| DIGI.COM BHD | COMMON STOCK MYR.01 | MALAYSIA | 422,000 | 516,093 |
| GAMUDA BHD | COMMON STOCK MYR1. | MALAYSIA | 254,444 | 271,585 |
| GENTING BHD | COMMON STOCK MYR.1 | MALAYSIA | 334,500 | 1,158,814 |
| GENTING MALAYSIA BHD | COMMON STOCK MYR.1 | MALAYSIA | 459,650 | 555,752 |
| GENTING PLANTATIONS BHD | COMMON STOCK MYR.5 | MALAYSIA | 39,500 | 107,203 |
| HONG LEONG BANK BERHAD | COMMON STOCK MYR1. | MALAYSIA | 104,040 | 357,343 |
| HONG LEONG FINANCIAL GROUP | COMMON STOCK MYR1. | MALAYSIA | | |
| | | | 33,800 | 124,085 |
| IGB CORPORATION BHD | COMMON STOCK MYR.5 | MALAYSIA | 135,643 | 105,152 |
| IJM CORP BHD | COMMON STOCK MYR1. | MALAYSIA | 170,240 | 302,951 |
| IOI CORPORATION BHD | COMMON STOCK MYR.1 | MALAYSIA | 638,932 | 1,082,785 |
| KLCC PROPERTY HOLDINGS BHD | COMMON STOCK MYR1. | MALAYSIA | | |
| | | | 131,400 | 130,457 |
| KNM GROUP BHD | COMMON STOCK MYR1. | MALAYSIA | 94,218 | 29,356 |
| KUALA LUMPUR KEPONG BHD | COMMON STOCK MYR1. | MALAYSIA | 78,196 | 559,226 |
| LAFARGE MALAYAN CEMENT BHD | COMMON STOCK MYR1. | MALAYSIA | | |
| | | | 71,480 | 157,929 |
| LINGKARAN TRANS KOTA HLDGS | COMMON STOCK MYR.2 | MALAYSIA | | |
| | | | 159,100 | 192,400 |
| LION INDUSTRIES CORP BHD | COMMON STOCK MYR1. | MALAYSIA | 279,300 | 117,393 |
| MALAYAN BANKING BHD | COMMON STOCK MYR1. | MALAYSIA | 723,676 | 1,956,892 |
| MALAYSIAN RESOURCES CORP BHD | COMMON STOCK MYR1. | MALAYSIA | | |
| | | | 1,453,800 | 987,868 |
| MALAYSIAN RINGGIT | | MALAYSIA | 4,597,123 | 1,450,197 |
| MAXIS BHD | COMMON STOCK MYR.1 | MALAYSIA | 360,600 | 623,042 |
| MISC BHD | COMMON STOCK MYR1. | MALAYSIA | 209,640 | 361,198 |
| MMC CORP BHD | COMMON STOCK MYR.1 | MALAYSIA | 105,600 | 92,130 |
| PERDANA PETROLEUM BHD | COMMON STOCK MYR.5 | MALAYSIA | 216,700 | 53,711 |
| PETRONAS CHEMICALS GROUP BHD | COMMON STOCK MYR.1 | MALAYSIA | | |
| | | | 367,600 | 717,776 |
| PETRONAS DAGANGAN BHD | COMMON STOCK MYR1. | MALAYSIA | 45,400 | 254,873 |
| PETRONAS GAS BHD | COMMON STOCK MYR1. | MALAYSIA | 105,300 | 504,876 |
| PPB GROUP BERHAD | COMMON STOCK MYR1.0 | MALAYSIA | 86,800 | 469,310 |
| PUBLIC BANK BERHAD | COMMON STOCK MYR1. | MALAYSIA | 19 | 80 |
| PUBLIC BANK BHD FOREIGN MKT | COMMON STOCK MYR1.0 | MALAYSIA | | |
| | | | 191,710 | 797,879 |
| RHB CAPITAL BHD | COMMON STOCK MYR1. | MALAYSIA | 113,172 | 266,761 |
| SCOMI GROUP BHD | COMMON STOCK MYR.1 | MALAYSIA | 1,349,200 | 119,251 |
| SIME DARBY BERHAD | COMMON STOCK MYR.5 | MALAYSIA | 475,791 | 1,381,452 |
| SP SETIA BHD | COMMON STOCK MYR.75 | MALAYSIA | 244,372 | 296,635 |
| TAN CHONG MOTOR HOLDINGS BHD | COMMON STOCK MYR.5 | MALAYSIA | | |
| | | | 179,400 | 230,724 |
| TELEKOM MALAYSIA BHD | COMMON STOCK MYR1. | MALAYSIA | 186,902 | 292,562 |
| TENAGA NASIONAL BHD | COMMON STOCK MYR1. | MALAYSIA | 401,505 | 746,364 |

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| TIME DOTCOM BHD | COMMON STOCK MYR1. | MALAYSIA | 1,022,600 | 233,238 |
| UEM LAND HOLDINGS BHD | COMMON STOCK MYR.5 | MALAYSIA | 172,233 | 131,090 |
| UMW HOLDINGS BHD | COMMON STOCK MYR.5 | MALAYSIA | 84,800 | 187,330 |
| UNISEM (M) BERHAD | COMMON STOCK MYR.5 | MALAYSIA | 386,100 | 132,407 |
| WAH SEONG CORP BHD | COMMON STOCK MYR.5 | MALAYSIA | 270,838 | 177,076 |
| WTK HOLDINGS BERHAD | COMMON STOCK MYR.5 | MALAYSIA | 199,200 | 77,985 |
| YTL CORPORATION BERHAD | COMMON STOCK MYR.1 | MALAYSIA | 775,080 | 361,371 |
| YTL POWER INTERNATIONAL BHD | COMMON STOCK MYR.5 | MALAYSIA | 230,084 | 129,261 |
| ESSAR ENERGY PLC | COMMON STOCK | MAURITIUS | 55,358 | 146,452 |
| ALFA S.A.B. A | COMMON STOCK NPV | MEXICO | 61,700 | 672,427 |
| AMERICA MOVIL SAB DE C SER L | COMMON STOCK NPV | MEXICO | 6,879,062 | 7,778,493 |
| CEMEX SAB CPO | UNIT NPV | MEXICO | 1,652,636 | 876,331 |
| COCA COLA FEMSA SAB SER L | COMMON STOCK NPV | MEXICO | 50,500 | 481,285 |
| CONTROLADORA COML MEXIC UBC | UNIT NPV | MEXICO | 134,200 | 223,100 |
| CORPORACION GEO SAB SER B | COMMON STOCK NPV | MEXICO | 101,700 | 125,564 |
| DESARROLLADORA HOMEX SAB DE | COMMON STOCK NPV | MEXICO | 60,200 | 168,237 |
| EMPRESAS ICA S.A.B | COMMON STOCK NPV | MEXICO | 84,500 | 101,724 |
| FOMENTO ECONOMICO MEXICA UBD | UNIT NPV | MEXICO | 450,500 | 3,148,417 |
| GRUPO AEROPORTUARIO DEL B SH | COMMON STOCK NPV | MEXICO | 92,100 | 311,832 |
| GRUPO BIMBO SAB SERIES A | COMMON STOCK NPV | MEXICO | 256,200 | 523,219 |
| GRUPO CARSO SAB DE CV SER A1 | COMMON STOCK NPV | MEXICO | 116,661 | 282,471 |
| GRUPO ELEKTRA SA | COMMON STOCK NPV | MEXICO | 12,975 | 1,301,651 |
| GRUPO FINANCIERO BANORTE O | COMMON STOCK NPV | MEXICO | 253,436 | 767,281 |
| GRUPO FINANCIERO INBURSA O | COMMON STOCK MXN.274216 | MEXICO | 306,500 | 564,007 |
| GRUPO MEXICO SAB DE CV SER B | COMMON STOCK NPV | MEXICO | 850,109 | 2,235,021 |
| GRUPO MODELO S.A.B. SER C | COMMON STOCK NPV | MEXICO | 100,500 | 633,735 |

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| GRUPO TELEVISIA SAB SER CPO | COMMON STOCK NPV | MEXICO | 504,000 | 2,123,212 |
| INDUSTRIAS CH S.A.B. SER B | COMMON STOCK NPV | MEXICO | 39,200 | 132,021 |
| INDUSTRIAS PENOLES SAB DE CV | COMMON STOCK NPV | MEXICO | 25,295 | 1,114,710 |
| KIMBERLY CLARK DE MEXICO A | COMMON STOCK NPV | MEXICO | 93,000 | 505,806 |
| MEXICAN PESO (NEW) | | MEXICO | 6,498,393 | 465,656 |
| MEXICHEM SAB DE CV | COMMON STOCK NPV | MEXICO | 131,500 | 411,781 |
| MINERA FRISCO SAB DE CV A1 | COMMON STOCK NPV | MEXICO | 116,661 | 421,323 |
| URBI DESARROLLOS URBANOS SAB | COMMON STOCK NPV | MEXICO | 119,200 | 135,639 |
| WALMART DE MEXICO SER V | COMMON STOCK NPV | MEXICO | 1,026,964 | 2,818,469 |
| ALLIANCES DEVELOPPEMENT IMMO | COMMON STOCK MAD100. | MOROCCO | 1,028 | 81,557 |
| ATTIJARIWAFI BANK | COMMON STOCK MAD10. | MOROCCO | 6,856 | 280,034 |
| DOUJA PROM ADDOHA | COMMON STOCK MAD10. | MOROCCO | 39,333 | 320,758 |
| MAROC TELECOM | COMMON STOCK MAD6. | MOROCCO | 20,825 | 329,502 |
| MOROCCAN DIRHAM | | MOROCCO | 472,484 | 55,124 |
| ACCELL GROUP | COMMON STOCK EUR.01 | NETHERLANDS | 4,518 | 82,697 |
| AEGON NV | COMMON STOCK EUR.12 | NETHERLANDS | 270,305 | 1,079,905 |
| AEX INDEX FUTURES JAN11 XAMS | | NETHERLANDS | 9,000 | (46,485) |
| AEX INDEX FUTURES JAN12 XAMS | | NETHERLANDS | 5,800 | 84,478 |
| AKZO NOBEL | COMMON STOCK EUR2. | NETHERLANDS | 39,253 | 1,894,347 |
| ASML HOLDING NV | COMMON STOCK EUR.09 | NETHERLANDS | 84,169 | 3,538,079 |
| BETER BED HOLDING NV | COMMON STOCK EUR.02 | NETHERLANDS | 2,224 | 40,365 |
| BINCKBANK NV | COMMON STOCK EUR.1 | NETHERLANDS | 7,618 | 82,326 |
| BOSKALIS WESTMINSTER | COMMON STOCK EUR.8 | NETHERLANDS | 12,569 | 462,608 |
| BRUNEL INTERNATIONAL | COMMON STOCK EUR.05 | NETHERLANDS | 3,315 | 97,625 |
| CORIO NV | REIT EUR10. | NETHERLANDS | 10,235 | 444,463 |
| CSM | COMMON STOCK EUR.25 | NETHERLANDS | 12,072 | 188,904 |
| EADS NV | COMMON STOCK EUR1. | NETHERLANDS | 66,355 | 2,070,605 |
| EXACT HOLDING NV | COMMON STOCK EUR.02 | NETHERLANDS | 3,117 | 64,656 |
| FUGRO NV CVA | DUTCH CERT EUR.05 | NETHERLANDS | 13,579 | 787,246 |
| HEINEKEN HOLDING NV | COMMON STOCK EUR1.6 | NETHERLANDS | 20,847 | 853,359 |
| HEINEKEN NV | COMMON STOCK EUR1.6 | NETHERLANDS | 41,744 | 1,932,936 |
| IMTECH NV | COMMON STOCK EUR.8 | NETHERLANDS | 12,638 | 326,867 |
| ING GROEP NV CVA | DUTCH CERT EUR.24 | NETHERLANDS | 640,167 | 4,575,723 |
| KONINKLIJKE AHOLD NV | COMMON STOCK EUR.3 | NETHERLANDS | 191,853 | 2,587,776 |
| KONINKLIJKE BAM GROEP NV | COMMON STOCK EUR.1 | NETHERLANDS | 29,353 | 124,030 |
| KONINKLIJKE DSM NV | COMMON STOCK EUR1.5 | NETHERLANDS | 27,602 | 1,282,823 |
| KONINKLIJKE KPN NV | COMMON STOCK EUR.24 | NETHERLANDS | 255,506 | 3,059,667 |
| KONINKLIJKE PHILIPS ELECTRON | COMMON STOCK EUR.2 | NETHERLANDS | 169,155 | 3,555,415 |
| NEW WORLD RESOURCES PLC A SH | COMMON STOCK EUR.4 | NETHERLANDS | 19,523 | 133,986 |
| NIEUWE STEEN INVESTMENTS NV | REIT EUR.46 | NETHERLANDS | 8,805 | 107,888 |
| NIEUWE STEEN INVESTMENTS NV WT | CALL EXP 01APR13 | NETHERLANDS | 9,817 | |
| NUTRECO NV | COMMON STOCK EUR.24 | NETHERLANDS | 5,143 | 338,735 |
| POSTNL NV | COMMON STOCK EUR.48 | NETHERLANDS | 65,371 | 207,768 |
| QIAGEN N.V. | COMMON STOCK EUR.01 | NETHERLANDS | 35,461 | 489,779 |
| RANDSTAD HOLDING NV | COMMON STOCK EUR.1 | NETHERLANDS | 17,694 | 522,430 |
| REED ELSEVIER NV | COMMON STOCK EUR.07 | NETHERLANDS | 129,236 | 1,507,631 |
| ROYAL DUTCH SHELL PLC A SHS | COMMON STOCK EUR.07 | NETHERLANDS | 617,070 | 22,701,199 |
| SBM OFFSHORE NV | COMMON STOCK EUR.25 | NETHERLANDS | 34,059 | 702,229 |
| SNS REAAL | COMMON STOCK EUR1.63 | NETHERLANDS | 23,861 | 51,913 |
| TEN CATE NV | COMMON STOCK EUR2.5 | NETHERLANDS | 5,451 | 149,917 |
| TKH GROUP NV | CVA EUR0.25 (POST SUBD) | NETHERLANDS | 10,762 | 236,061 |
| TNT EXPRESS NV | COMMON STOCK EUR.08 | NETHERLANDS | 62,123 | 464,346 |
| TOMTOM | COMMON STOCK EUR.2 | NETHERLANDS | 21,628 | 85,177 |
| UNILEVER NV CVA | DUTCH CERT EUR.16 | NETHERLANDS | 270,951 | 9,332,899 |

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| UNIT 4 NV | COMMON STOCK EUR.05 | NETHERLANDS | 4,908 | 116,380 |
| USG PEOPLE NV | COMMON STOCK EUR.5 | NETHERLANDS | 8,069 | 66,818 |
| VOPAK | COMMON STOCK EUR.5 | NETHERLANDS | 11,268 | 595,439 |
| WOLTERS KLUWER | COMMON STOCK EUR.12 | NETHERLANDS | 59,083 | 1,020,324 |
| AMP NZ OFFICE LTD | COMMON STOCK NPV | NEW ZEALAND | 428,022 | 273,732 |
| AUCKLAND INTL AIRPORT LTD | COMMON STOCK NPV | NEW ZEALAND | 187,831 | 369,221 |
| CHORUS LTD | COMMON STOCK NPV | NEW ZEALAND | 59,843 | 142,385 |
| CONTACT ENERGY LTD | COMMON STOCK NPV | NEW ZEALAND | 49,947 | 205,325 |
| FISHER + PAYKEL APPLIANCES H | COMMON STOCK NPV | NEW ZEALAND | 399,204 | 111,967 |
| FISHER + PAYKEL HEALTHCARE C | COMMON STOCK NPV | NEW ZEALAND | 132,949 | 261,337 |
| FLETCHER BUILDING LTD | COMMON STOCK NPV | NEW ZEALAND | 108,480 | 519,302 |
| GOODMAN PROPERTY TRUST | REIT NPV | NEW ZEALAND | 244,070 | 189,426 |
| INFRATIL LTD | COMMON STOCK NPV | NEW ZEALAND | 129,692 | 190,197 |
| MAINFREIGHT LTD | COMMON STOCK NPV | NEW ZEALAND | 12,902 | 99,609 |
| NEW ZEALAND DOLLAR | | NEW ZEALAND | 113,813 | 88,786 |
| SKY CITY ENTERTAINMENT GROUP | COMMON STOCK NPV | NEW ZEALAND | 117,861 | 315,925 |
| SKY NETWORK TELEVISION LTD | COMMON STOCK NPV | NEW ZEALAND | 48,995 | 202,560 |
| TELECOM CORP OF NEW ZEALAND | COMMON STOCK NPV | NEW ZEALAND | 299,218 | 479,856 |
| TOWER LTD | COMMON STOCK NPV | NEW ZEALAND | 100,866 | 120,280 |
| AKER SOLUTIONS ASA | COMMON STOCK NOK1.66 | NORWAY | 36,133 | 378,769 |
| ATEA ASA | COMMON STOCK NOK10. | NORWAY | 15,958 | 159,956 |
| BW OFFSHORE LTD | COMMON STOCK USD.01 | NORWAY | 155,965 | 245,869 |
| DNB ASA | COMMON STOCK NOK10. | NORWAY | 174,849 | 1,712,168 |
| DNO INTERNATIONAL ASA | COMMON STOCK NOK.25 | NORWAY | 128,873 | 161,303 |
| ELTEK ASA | COMMON STOCK NOK1. | NORWAY | 59,555 | 32,425 |

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| EVRY ASA | COMMON STOCK NOK1.75 | NORWAY | 43,376 | 70,849 |
| FRED OLSEN ENERGY ASA | COMMON STOCK NOK20. | NORWAY | 9,189 | 309,057 |
| KVAERNER ASA | COMMON STOCK NOK.34 | NORWAY | 36,133 | 59,014 |
| MARINE HARVEST | COMMON STOCK NOK.75 | NORWAY | 337,000 | 145,406 |
| NORSK HYDRO ASA | COMMON STOCK NOK1.098 | NORWAY | 179,636 | 833,529 |
| NORWEGIAN AIR SHUTTLE AS | COMMON STOCK NOK.1 | NORWAY | 6,855 | 63,229 |
| NORWEGIAN KRONE | | NORWAY | 1,634,455 | 273,872 |
| NORWEGIAN PROPERTY ASA | COMMON STOCK NOK.5 | NORWAY | 47,352 | 58,336 |
| OPERA SOFTWARE ASA | COMMON STOCK NOK.02 | NORWAY | 28,642 | 139,227 |
| ORKLA ASA | COMMON STOCK NOK1.25 | NORWAY | 174,335 | 1,300,259 |
| PETROLEUM GEO SERVICES | COMMON STOCK NOK3. | NORWAY | 33,267 | 362,297 |
| RENEWABLE ENERGY CORP ASA | COMMON STOCK NOK1. | NORWAY | 75,194 | 41,518 |
| SEVAN MARINE ASA | COMMON STOCK | NORWAY | 7,887 | 11,009 |
| SEVAN MARINE ASA | COMMON STOCK NOK.2 | NORWAY | 2,629 | 3,669 |
| STATOIL ASA | COMMON STOCK NOK2.5 | NORWAY | 187,053 | 4,801,175 |
| STOREBRAND ASA | COMMON STOCK NOK5. | NORWAY | 79,509 | 411,499 |
| TELENOR ASA | COMMON STOCK NOK6. | NORWAY | 169,862 | 2,785,108 |
| TGS NOPEC GEOPHYSICAL CO ASA | COMMON STOCK NOK.25 | NORWAY | 28,860 | 639,390 |
| TOMRA SYSTEMS ASA | COMMON STOCK NOK1. | NORWAY | 21,021 | 140,924 |
| YARA INTERNATIONAL ASA | COMMON STOCK NOK1.7 | NORWAY | 34,075 | 1,367,890 |
| PAKISTAN RUPEE | | PAKISTAN | 11,426,497 | 127,088 |
| CASA GRANDE SAA | COMMON STOCK PEN10. | PERU | 36,288 | 203,880 |
| CIA DE MINAS BUENAVENTUR ADR | ADR | PERU | 31,300 | 1,200,042 |
| CIA DE MINAS BUENAVENTUR COM | COMMON STOCK PEN10. | PERU | 31,572 | 1,170,851 |
| CREDICORP LTD | COMMON STOCK USD5. | PERU | 7,138 | 779,827 |
| CREDICORP LTD | COMMON STOCK USD5. | PERU | 7,468 | 817,522 |
| EMPRESA SIDERURGICA PERU SAA | COMMON STOCK PEN1. | PERU | 52,097 | 17,195 |
| PERUVIAN NOUVEAU SOL | | PERU | 289,273 | 107,277 |
| AYALA CORPORATION | COMMON STOCK PHP50. | PHILIPPINES | 36,902 | 262,014 |
| AYALA LAND INC | COMMON STOCK PHP1. | PHILIPPINES | 1,076,090 | 374,099 |
| BANK OF PHILIPPINE ISLANDS | COMMON STOCK PHP10. | PHILIPPINES | 291,691 | 368,520 |
| BDO UNIBANK INC | COMMON STOCK PHP10. | PHILIPPINES | 236,000 | 317,848 |
| FIRST GEN CORPORATION | COMMON STOCK PHP1. | PHILIPPINES | 803,291 | 267,468 |
| GLOBE TELECOM INC | COMMON STOCK PHP50. | PHILIPPINES | 5,496 | 142,215 |
| JOLLIBEE FOODS CORPORATION | COMMON STOCK PHP1. | PHILIPPINES | 108,850 | 224,994 |
| MANILA ELECTRIC COMPANY | COMMON STOCK PHP10. | PHILIPPINES | 52,462 | 296,189 |
| MEGAWORLD CORP | COMMON STOCK PHP1. | PHILIPPINES | 5,854,200 | 227,398 |
| METROPOLITAN BANK + TRUST | COMMON STOCK PHP20. | PHILIPPINES | 197,254 | 306,895 |
| PHILIPPINE LONG DISTANCE TEL PHILIPPINE PESO | COMMON STOCK PHP5. | PHILIPPINES | 5,487 | 319,133 |
| SM INVESTMENTS CORP | COMMON STOCK PHP10. | PHILIPPINES | 15,492,059 | 353,256 |
| SM PRIME HOLDINGS INC | COMMON STOCK PHP1. | PHILIPPINES | 28,684 | 382,616 |
| VISTA LAND + LIFESCAPES INC | COMMON STOCK PHP1. | PHILIPPINES | 1,016,951 | 308,536 |
| AGORA SA | COMMON STOCK PLN1. | POLAND | 4,443,600 | 288,776 |
| ASSECO POLAND SA | COMMON STOCK PLN1. | POLAND | 30,897 | 99,861 |
| BANK HANDLOWY W WARSZAWIE SA | COMMON STOCK PLN4. | POLAND | 16,234 | 228,429 |
| BANK PEKAO SA | COMMON STOCK PLN1. | POLAND | 9,352 | 184,019 |
| BIOTON SA | COMMON STOCK PLN.2 | POLAND | 18,828 | 770,523 |
| BRE BANK SA | COMMON STOCK PLN4. | POLAND | 2,288,352 | 39,774 |
| COMARCH SA | COMMON STOCK PLN1. | POLAND | 2,612 | 186,084 |
| CYFROWY POLSAT SA | COMMON STOCK PLN.04 | POLAND | 704 | 11,407 |
| DOM MAKLERSKI IDM SA | COMMON STOCK PLN.1 | POLAND | 56,616 | 222,033 |
| GETIN HOLDING SA | COMMON STOCK PLN1. | POLAND | 199,683 | 74,558 |
| GLOBE TRADE CENTRE SA | COMMON STOCK PLN.1 | POLAND | 96,588 | 197,795 |
| JASTRZEBSKA SPOLKA WEGLOWA S | COMMON STOCK PLN5. | POLAND | 37,186 | 100,088 |
| KGHM POLSKA MIEDZ SA | COMMON STOCK PLN10. | POLAND | 9,843 | 240,455 |
| | COMMON STOCK | POLAND | 24,430 | 781,226 |
| | | POLAND | 8,211 | 248,119 |

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| LUBELSKI WEGIEL BOGDANKA SA | | | | |
| MCI MANAGEMENT SA | COMMON STOCK PLN1. | POLAND | 69,290 | 79,747 |
| MOSTOSTAL ZABRZE SA | COMMON STOCK PLN1. | POLAND | 95,026 | 35,380 |
| PBG SA | COMMON STOCK PLN1. | POLAND | 2,169 | 44,618 |
| PETROLINVEST SA | COMMON STOCK PLN10. | POLAND | 32,895 | 21,811 |
| PGE SA | COMMON STOCK PLN10. | POLAND | 103,609 | 622,855 |
| PKO BANK POLSKI SA | COMMON STOCK PLN1. | POLAND | 99,127 | 922,344 |
| POL AQUA SA | COMMON STOCK PLN1. | POLAND | 7,540 | 10,076 |
| POLIMEX MOSTOSTAL SA | COMMON STOCK PLN.04 | POLAND | 189,494 | 91,241 |
| POLISH ZLOTY | | POLAND | 300,710 | 87,570 |
| POLSKI KONCERN NAFTOWY ORLEN | COMMON STOCK PLN1.25 | POLAND | 61,326 | 604,369 |
| POLSKIE GORNICTWO NAFTOWE I | COMMON STOCK PLN1. | POLAND | 298,983 | 354,655 |
| POWSZECHNY ZAKLAD UBEZPIECZE | COMMON STOCK PLN1. | POLAND | 8,611 | 772,812 |
| RAFAKO SA | COMMON STOCK PLN2. | POLAND | 32,580 | 73,589 |
| STALEXPORT AUTOSTRADY SA | COMMON STOCK PLN2. | POLAND | 85,089 | 29,885 |
| SYNTHOS SA | COMMON STOCK PLN.03 | POLAND | 165,231 | 210,427 |
| TAURON POLSKA ENERGIA SA | COMMON STOCK PLN5. | POLAND | 228,847 | 355,358 |
| TELEKOMUNIKACJA POLSKA SA | COMMON STOCK PLN3. | POLAND | 117,106 | 587,451 |
| TRAKCJA TILTRA SA | COMMON STOCK PLN.1 | POLAND | 123,622 | 24,344 |
| TVN SA | COMMON STOCK PLN.2 | POLAND | 29,848 | 89,138 |
| ALTRI SGPS SA | COMMON STOCK EUR.125 | PORTUGAL | 76,954 | 119,857 |
| BANCO COMERCIAL PORTUGUES R | COMMON STOCK NPV | PORTUGAL | 457,472 | 80,394 |
| BANCO ESPIRITO SANTO REG | COMMON STOCK NPV | PORTUGAL | 91,067 | 159,366 |

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| BANIF SGPS SA REG | COMMON STOCK NPV | PORTUGAL | 13,419 | 5,918 |
| BRISA AUTO ESTRADAS PORTUGAL | COMMON STOCK EUR1. | PORTUGAL | 52,040 | 171,344 |
| CIMPOR CIMENTOS DE PORTUGAL | COMMON STOCK EUR1. | PORTUGAL | 34,955 | 241,232 |
| EDP ENERGIAS DE PORTUGAL SA | COMMON STOCK EUR1.0 | PORTUGAL | 301,597 | 935,978 |
| GALP ENERGIA SGPS SA B SHRS | COMMON STOCK EUR1.0 | PORTUGAL | 37,564 | 554,410 |
| JERONIMO MARTINS | COMMON STOCK EUR1. | PORTUGAL | 37,231 | 616,777 |
| MOTA ENGIL SGPS SA | COMMON STOCK EUR1. | PORTUGAL | 22,125 | 29,723 |
| PORTUCEL EMPRESA PRODUTORA | COMMON STOCK EUR1. | PORTUGAL | 21,581 | 51,381 |
| PORTUGAL TELECOM SGPS SA REG | COMMON STOCK EUR.03 | PORTUGAL | 132,895 | 768,459 |
| REDES ENERGETICAS NACIONAIS | COMMON STOCK EUR1. | PORTUGAL | 52,607 | 144,082 |
| SEMAPA SOCIEDADE DE INVESTIM | COMMON STOCK EUR1. | PORTUGAL | 15,519 | 107,898 |
| SONAE | COMMON STOCK EUR1. | PORTUGAL | 138,696 | 82,439 |
| SONAE INDUSTRIA SGPS SA/NEW | COMMON STOCK EUR5. | PORTUGAL | 89,619 | 73,791 |
| SONAECOM SGPS SA | COMMON STOCK EUR1. | PORTUGAL | 48,157 | 75,815 |
| ZON MULTIMEDIA SERVICOS DE T | COMMON STOCK EUR.01 | PORTUGAL | 40,818 | 122,755 |
| ALLIANCE OIL COMPANY LTD SDR | RECEIPT NPV | RUSSIAN FEDERATION | 12,529 | 156,402 |
| FEDERAL GRID CO UNIFIED | COMMON STOCK RUB.5 | RUSSIAN FEDERATION | 43,725,700 | 349,806 |
| FEDERAL HYDROGENERATING CO | COMMON STOCK RUB1.0 | RUSSIAN FEDERATION | 14,802,600 | 410,772 |
| GAZPROM OAO SPON ADR | ADR | RUSSIAN FEDERATION | 865,425 | 9,243,604 |
| LUKOIL OAO SPON ADR | ADR RUB.025 | RUSSIAN FEDERATION | 89,972 | 4,786,510 |
| MECHEL SPONSORED ADR | ADR | RUSSIAN FEDERATION | 32,538 | 276,573 |
| MMC NORILSK NICKEL JSC ADR | ADR | RUSSIAN FEDERATION | 87,772 | 1,343,789 |
| MOBILE TELESYSTEMS OJSC | COMMON STOCK RUB.1 | RUSSIAN FEDERATION | 24,883 | 155,519 |
| MOBILE TELESYSTEMS SP ADR | ADR | RUSSIAN FEDERATION | 98,657 | 1,448,285 |
| NEW RUSSIAN RUBLE | | RUSSIAN FEDERATION | 104,792 | 3,262 |
| NOVATEK OAO SPONS GDR REG S | GDR | RUSSIAN FEDERATION | 15,659 | 1,954,439 |
| NOVOLIPET STEEL GDR REG S | DEPOSITORY RECEIPT | RUSSIAN FEDERATION | 14,923 | 293,088 |
| ROSNEFT OJSC REG S GDR | DEPOSITORY RECEIPT | RUSSIAN FEDERATION | 119,915 | 791,439 |
| ROSNEFT OJSC REG S GDR | GDR | RUSSIAN FEDERATION | 135,277 | 890,525 |
| ROSTELECOM | COMMON STOCK RUB.0025 | RUSSIAN FEDERATION | 223,160 | 948,430 |
| SBERBANK | COMMON STOCK RUB3. | RUSSIAN FEDERATION | 1,435,137 | 3,205,366 |
| SBERBANK PFD | PREFERENCE | RUSSIAN FEDERATION | 172,462 | 388,040 |
| SEVERSTAL GDR REG S | DEPOSITORY RECEIPT | RUSSIAN FEDERATION | 46,001 | 523,951 |
| SEVERSTAL GDR REG S | GDR | RUSSIAN FEDERATION | 3,934 | 44,730 |
| SISTEMA JSFC REG S SPONS GDR | GDR | RUSSIAN FEDERATION | 19,177 | 320,940 |

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| | | RUSSIAN FEDERATION | | |
| SURGUTNEFTEGAS SP ADR | ADR | RUSSIAN FEDERATION | 124,145 | 979,504 |
| SURGUTNEFTEGAZ SP ADR PREF | ADR | RUSSIAN FEDERATION | 128,560 | 654,370 |
| TATNEFT CLS | COMMON STOCK RUB1. | RUSSIAN FEDERATION | 215,879 | 621,732 |
| TATNEFT SPONSORED ADR | ADR | RUSSIAN FEDERATION | 3,175 | 93,980 |
| TMK GDR REG S | GDR | RUSSIAN FEDERATION | 8,431 | 75,879 |
| URALKALI SPON GDR REG S | GDR | RUSSIAN FEDERATION | 28,700 | 1,030,714 |
| URALKALI SPON GDR REG S | GDR | RUSSIAN FEDERATION | 21,352 | 768,672 |
| VTB BANK OJSC GDR REG S | GDR | RUSSIAN FEDERATION | 76,813 | 277,183 |
| VTB BANK SPON GDR 144A | GDR | RUSSIAN FEDERATION | 136,000 | 496,876 |
| ARA ASSET MANAGEMENT 144A | COMMON STOCK NPV | SINGAPORE | 215,600 | 203,268 |
| ASCENDAS REAL ESTATE INV TRT | REIT NPV | SINGAPORE | 274,800 | 388,015 |
| ASCOTT RESIDENCE TRUST | REIT NPV | SINGAPORE | 102,221 | 77,972 |
| BIOSENSORS INTERNATIONAL GRO | COMMON STOCK USD.066.67 | SINGAPORE | 178,000 | 196,200 |
| CAMBRIDGE INDUSTRIAL TRUST | REIT | SINGAPORE | 346,898 | 126,949 |
| CAPE PLC | COMMON STOCK GBP.25 | SINGAPORE | 47,327 | 240,475 |
| CAPITACOMMERCIAL TRUST | REIT NPV | SINGAPORE | 396,000 | 321,632 |
| CAPITALAND LTD | COMMON STOCK NPV | SINGAPORE | 472,499 | 803,089 |
| CAPITAMALL TRUST | REIT NPV | SINGAPORE | 394,249 | 516,032 |
| CAPITAMALLS ASIA LTD | COMMON STOCK NPV | SINGAPORE | 313,000 | 272,180 |
| CAPITARETAIL CHINA TRUST | REIT | SINGAPORE | 109,000 | 96,689 |
| CITY DEVELOPMENTS LTD | COMMON STOCK NPV | SINGAPORE | 102,000 | 698,531 |
| COMFORTDELGRO CORP LTD | COMMON STOCK NPV | SINGAPORE | 382,000 | 416,298 |
| COSCO CORP SINGAPORE LTD | COMMON STOCK NPV | SINGAPORE | 160,000 | 107,733 |
| DBS GROUP HOLDINGS LTD | COMMON STOCK NPV | SINGAPORE | 305,875 | 2,710,384 |
| EZRA HOLDINGS LTD | COMMON STOCK NPV | SINGAPORE | 160,800 | 104,312 |
| FORTUNE REIT | REIT NPV | SINGAPORE | 414,000 | 200,808 |
| FRASER AND NEAVE LTD | COMMON STOCK NPV | SINGAPORE | 168,850 | 806,332 |
| FRASERS COMM TRUST 100 | REIT NPV | SINGAPORE | 273,400 | 155,863 |
| GALLANT VENTURE LTD | COMMON STOCK NPV | SINGAPORE | 240,000 | 44,273 |
| GENTING SINGAPORE PLC | COMMON STOCK USD.1 | SINGAPORE | 981,399 | 1,139,230 |
| GLOBAL LOGISTIC PROPERTIES L | COMMON STOCK NPV | SINGAPORE | 278,000 | 375,415 |
| GOLDEN AGRI RESOURCES LTD | COMMON STOCK USD.025 | SINGAPORE | 1,107,287 | 608,860 |
| HO BEE INVESTMENT LTD | COMMON STOCK | SINGAPORE | 150,000 | 118,632 |
| HONG FOK CORP LTD | COMMON STOCK NPV | SINGAPORE | 131,000 | 40,835 |
| HUTCHISON PORT HOLDINGS SGD | UNIT NPV | SINGAPORE | 888,000 | 549,827 |
| JARDINE CYCLE + CARRIAGE LTD | COMMON STOCK NPV | SINGAPORE | 32,324 | 1,200,714 |
| K1 VENTURES LTD | COMMON STOCK | SINGAPORE | 165,000 | 9,677 |
| KEPPEL CORP LTD | COMMON STOCK NPV | SINGAPORE | 247,500 | 1,769,836 |
| KEPPEL LAND LTD | COMMON STOCK NPV | SINGAPORE | 154,716 | 264,060 |
| LIPPO MALLS INDONESIA RETAIL | REIT NPV | SINGAPORE | 426,000 | 115,082 |
| MAPLETREE INDUSTRIAL TRUST | REIT NPV | SINGAPORE | 292,000 | 241,857 |
| MAPLETREE LOGISTICS TRUST 20 | REIT NPV | SINGAPORE | 353,000 | 230,169 |
| MSCI TAIWAN INDEX FUTURES JAN11 XSES | | SINGAPORE | 12,300 | (25,893) |
| MSCI TAIWAN INDEX FUTURES JAN12 XSES | | SINGAPORE | 24,900 | (18,721) |

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| NEPTUNE ORIENT LINES LTD | COMMON STOCK NPV | SINGAPORE | 157,500 | 136,204 |
| OLAM INTERNATIONAL LTD | COMMON STOCK NPV | SINGAPORE | 194,086 | 317,576 |
| OVERSEA CHINESE BANKING CORP | COMMON STOCK NPV | SINGAPORE | | |
| | | | 521,655 | 3,142,050 |
| PARKWAYLIFE REAL ESTATE | REIT NPV | SINGAPORE | 146,000 | 201,594 |
| SAKARI RESOURCES LTD | COMMON STOCK NPV | SINGAPORE | 77,000 | 108,817 |
| SATS LTD | COMMON STOCK | SINGAPORE | 110,358 | 182,775 |
| SEMBCORP INDUSTRIES LTD | COMMON STOCK NPV | SINGAPORE | 181,200 | 564,012 |
| SEMBCORP MARINE LTD | COMMON STOCK NPV | SINGAPORE | 168,200 | 493,473 |
| SINGAPORE AIRLINES LTD | COMMON STOCK NPV | SINGAPORE | 105,340 | 823,754 |
| SINGAPORE DOLLAR | | SINGAPORE | 413,918 | 319,221 |
| SINGAPORE EXCHANGE LTD | COMMON STOCK NPV | SINGAPORE | 162,000 | 764,166 |
| SINGAPORE POST LTD | COMMON STOCK NPV | SINGAPORE | 320,000 | 230,640 |
| SINGAPORE PRESS HOLDINGS LTD | COMMON STOCK NPV | SINGAPORE | | |
| | | | 306,750 | 872,106 |
| SINGAPORE TECH ENGINEERING | COMMON STOCK NPV | SINGAPORE | 273,000 | 565,539 |
| SINGAPORE TELECOM LTD | COMMON STOCK NPV | SINGAPORE | 1,300,090 | 3,099,632 |
| SMRT CORP LTD | COMMON STOCK NPV | SINGAPORE | 188,000 | 256,702 |
| STAMFORD LAND CORP LTD | COMMON STOCK NPV | SINGAPORE | 108,000 | 46,617 |
| STARHUB LTD | COMMON STOCK NPV | SINGAPORE | 139,000 | 312,131 |
| SUNTEC REIT | REIT NPV | SINGAPORE | 432,000 | 357,576 |
| SWIBER HOLDINGS LTD | COMMON STOCK NPV | SINGAPORE | 92,000 | 37,821 |
| TAT HONG HOLDINGS LTD | COMMON STOCK NPV | SINGAPORE | 130,000 | 88,185 |
| UNITED OVERSEAS BANK LTD | COMMON STOCK NPV | SINGAPORE | 223,179 | 2,621,752 |
| UOL GROUP LTD | COMMON STOCK NPV | SINGAPORE | 106,037 | 326,357 |
| VENTURE CORP LTD | COMMON STOCK NPV | SINGAPORE | 47,000 | 224,870 |
| WILMAR INTERNATIONAL LTD | COMMON STOCK NPV | SINGAPORE | 307,000 | 1,182,966 |
| ABSA GROUP LTD | COMMON STOCK ZAR.2 | SOUTH AFRICA | 52,459 | 914,541 |
| ACUCAP PROPERTIES LTD | UNIT ZAR.001 | SOUTH AFRICA | 25,157 | 118,404 |
| ADCOCK INGRAM HOLDINGS LTD | COMMON STOCK ZAR.001 | SOUTH AFRICA | | |
| | | | 31,447 | 240,495 |
| ADCORP HOLDINGS LTD | COMMON STOCK ZAR.025 | SOUTH AFRICA | 33,046 | 104,365 |
| AECI LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 28,493 | 291,402 |
| AFRICAN BANK INVESTMENTS LTD | COMMON STOCK ZAR.025 | SOUTH AFRICA | | |
| | | | 181,077 | 767,528 |
| AFRICAN RAINBOW MINERALS LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | | |
| | | | 23,633 | 499,920 |
| ANGLO AMERICAN PLATINUM LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | | |
| | | | 13,960 | 918,839 |
| ANGLOGOLD ASHANTI LTD | COMMON STOCK ZAR.25 | SOUTH AFRICA | 62,023 | 2,634,608 |
| ARCELORMITTAL SOUTH AFRICA | COMMON STOCK NPV | SOUTH AFRICA | | |
| | | | 33,692 | 285,551 |
| ARROWHEAD A | UNIT | SOUTH AFRICA | 12,229 | 8,604 |
| ARROWHEAD B | UNIT | SOUTH AFRICA | 12,229 | 6,150 |
| ASPEN PHARMACARE HOLDINGS LT | COMMON STOCK ZAR.39067 | SOUTH AFRICA | | |
| | | | 44,839 | 536,509 |
| ASTRAL FOODS LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 7,400 | 115,431 |
| AVENG LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 67,146 | 273,985 |
| AVI LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 39,600 | 194,752 |
| BARLOWORLD LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 39,305 | 365,459 |
| BIDVEST GROUP LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 49,955 | 955,564 |
| CAPITAL PROPERTY FUND | UNIT NPV | SOUTH AFRICA | 190,227 | 207,515 |
| CIPLA MEDPRO SOUTH AFRICA LT | COMMON STOCK ZAR.001 | SOUTH AFRICA | | |
| | | | 31,672 | 24,906 |
| CITY LODGE HOTELS LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 11,295 | 107,163 |
| CLICKS GROUP LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 58,516 | 334,496 |
| DATATEC LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 23,621 | 119,547 |
| DISCOVERY HOLDINGS LTD | COMMON STOCK ZAR.001 | SOUTH AFRICA | 43,237 | 232,771 |
| EQSTRA HOLDINGS LTD | COMMON STOCK ZAR.001 | SOUTH AFRICA | 143,327 | 133,017 |
| EXXARO RESOURCES LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 25,291 | 524,387 |
| FIRSTRAND LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 544,003 | 1,393,889 |
| FOUNTAINHEAD PROPERTY TRUST | UNIT NPV | SOUTH AFRICA | | |
| | | | 299,126 | 254,430 |

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| GOLD FIELDS LTD | COMMON STOCK ZAR.5 | SOUTH AFRICA | 123,058 | 1,887,253 |
| GROWTHPOINT PROPERTIES LTD | UNIT ZAR.05 | SOUTH AFRICA | 257,726 | 591,782 |
| HARMONY GOLD MINING CO LTD | COMMON STOCK ZAR.5 | SOUTH AFRICA | 66,575 | 778,381 |
| HUDACO INDUSTRIES LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 9,906 | 102,445 |
| IMPALA PLATINUM HOLDINGS LTD | COMMON STOCK ZAR.025 | SOUTH AFRICA | 93,074 | 1,927,153 |
| IMPERIAL HOLDINGS LTD | COMMON STOCK ZAR.04 | SOUTH AFRICA | 34,447 | 525,935 |
| INVESTEC LTD | COMMON STOCK ZAR.0002 | SOUTH AFRICA | 33,001 | 179,778 |
| JD GROUP LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 42,099 | 252,208 |
| JSE LTD | COMMON STOCK ZAR.001 | SOUTH AFRICA | 13,400 | 117,690 |
| KUMBA IRON ORE LTD | COMMON STOCK ZAR.0001 | SOUTH AFRICA | 15,000 | 925,642 |
| LEWIS GROUP LTD | COMMON STOCK ZAR.0001 | SOUTH AFRICA | 23,353 | 231,531 |
| LIBERTY HOLDINGS LTD | COMMON STOCK ZAR.0833 | SOUTH AFRICA | 22,338 | 219,379 |
| LIFE HEALTHCARE GROUP HOLDIN | COMMON STOCK | SOUTH AFRICA | 154,850 | 395,570 |
| MASSMART HOLDINGS LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 19,041 | 397,824 |
| METOREX LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 213,731 | 233,896 |
| MMI HOLDINGS LTD | COMMON STOCK ZAR.000001 | SOUTH AFRICA | 156,626 | 331,708 |
| MR PRICE GROUP LTD | COMMON STOCK ZAR.00025 | SOUTH AFRICA | 35,724 | 352,527 |
| MTN GROUP LTD | COMMON STOCK ZAR.0001 | SOUTH AFRICA | 284,412 | 5,050,824 |
| MURRAY + ROBERTS HOLDINGS | COMMON STOCK ZAR.1 | SOUTH AFRICA | 57,730 | 182,982 |
| NAMPAK LTD | COMMON STOCK ZAR.05 | SOUTH AFRICA | 94,543 | 265,087 |
| NASPERS LTD N SHS | COMMON STOCK ZAR.02 | SOUTH AFRICA | 69,736 | 3,040,012 |
| NEDBANK GROUP LTD | COMMON STOCK ZAR.1. | SOUTH AFRICA | 36,996 | 663,068 |
| NETCARE LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 226,837 | 377,718 |
| NORTHAM PLATINUM LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 28,310 | 104,729 |
| PICK N PAY STORES LTD | COMMON STOCK ZAR.0125 | SOUTH AFRICA | 42,279 | 243,792 |
| PRETORIA PORTLAND CEMENT CO | COMMON STOCK ZAR.1 | SOUTH AFRICA | 96,255 | 326,531 |

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| REDEFINE PROPERTIES LTD | UNIT ZAR.001 | SOUTH AFRICA | 387,783 | 354,992 |
| REMGRO LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 87,517 | 1,283,248 |
| RESILIENT PROPERTY INCOME | UNIT ZAR.01 | SOUTH AFRICA | 57,223 | 246,085 |
| REUNERT LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 33,148 | 258,043 |
| RMB HOLDINGS LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 100,292 | 338,386 |
| RMI HOLDINGS | COMMON STOCK | SOUTH AFRICA | 104,126 | 172,658 |
| SANLAM LTD | COMMON STOCK ZAR.01 | SOUTH AFRICA | 345,233 | 1,233,217 |
| SAPPI LIMITED | COMMON STOCK ZAR.1. | SOUTH AFRICA | 78,540 | 231,403 |
| SASOL LTD | COMMON STOCK NPV | SOUTH AFRICA | 96,108 | 4,583,285 |
| SHOPRITE HOLDINGS LTD | COMMON STOCK ZAR1.134 | SOUTH AFRICA | 84,030 | 1,415,191 |
| SOUTH AFRICAN RAND | | SOUTH AFRICA | 3,380,633 | 418,737 |
| SPAR GROUP LIMITED/THE | COMMON STOCK ZAR.0006 | SOUTH AFRICA | 27,691 | 371,898 |
| STANDARD BANK GROUP LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 191,545 | 2,337,914 |
| STEINHOFF INTL HOLDINGS LTD | COMMON STOCK ZAR.005 | SOUTH AFRICA | 211,950 | 601,698 |
| SUN INTERNATIONAL LTD | COMMON STOCK ZAR.08 | SOUTH AFRICA | 16,936 | 176,036 |
| SYCOM PROPERTY FD | NPV | SOUTH AFRICA | 20,625 | 61,060 |
| TELKOM SA LTD | COMMON STOCK ZAR10. | SOUTH AFRICA | 56,670 | 203,598 |
| THE FOSCHINI GROUP LTD | COMMON STOCK ZAR.0125 | SOUTH AFRICA | 38,211 | 495,916 |
| TIGER BRANDS LTD | COMMON STOCK ZAR.1 | SOUTH AFRICA | 31,447 | 975,561 |
| TONGAAT HULETT LTD | COMMON STOCK ZAR1. | SOUTH AFRICA | 17,085 | 213,701 |
| TRUWORTHS INTERNATIONAL LTD | COMMON STOCK ZAR.00015 | SOUTH AFRICA | 85,068 | 776,623 |
| VODACOM GROUP LTD | COMMON STOCK | SOUTH AFRICA | 60,379 | 664,393 |
| VUKILE PROPERTY FUND LTD | UNIT ZAR.01 | SOUTH AFRICA | 124,726 | 226,347 |
| WOOLWORTHS HOLDINGS LTD | COMMON STOCK ZAR.0015 | SOUTH AFRICA | 149,572 | 721,624 |
| ABENGOA SA | COMMON STOCK EUR1. | SPAIN | 5,761 | 122,444 |
| ABERTIS INFRAESTRUCTURAS SA | COMMON STOCK EUR3. | SPAIN | 68,635 | 1,095,380 |
| ACCIONA SA | COMMON STOCK EUR1.0 | SPAIN | 5,282 | 456,900 |
| ACERINOX SA | COMMON STOCK EUR.25 | SPAIN | 22,679 | 290,309 |
| ACS ACTIVIDADES CONS Y SERV | COMMON STOCK EUR.5 | SPAIN | 22,213 | 659,522 |
| ALMIRALL SA | COMMON STOCK EUR.12 | SPAIN | 9,199 | 63,298 |
| AMADEUS IT HOLDING SA A SHS | COMMON STOCK EUR.01 | SPAIN | 41,982 | 680,241 |
| AMPER SA | COMMON STOCK EUR1. | SPAIN | 10,017 | 21,507 |
| BANCO BILBAO VIZCAYA ARGENTA | COMMON STOCK EUR.49 | SPAIN | 734,725 | 6,333,789 |
| BANCO DE SABADELL SA | COMMON STOCK EUR.125 | SPAIN | 180,439 | 685,221 |
| BANCO DE VALENCIA SA | COMMON STOCK EUR.25 | SPAIN | 34,126 | 27,191 |
| BANCO POPULAR ESPANOL | COMMON STOCK EUR.1 | SPAIN | 154,063 | 703,159 |
| BANCO SANTANDER SA | COMMON STOCK EUR.5 | SPAIN | 1,440,384 | 10,915,385 |
| BANKIA SA | COMMON STOCK | SPAIN | 142,685 | 665,157 |
| BANKINTER SA | COMMON STOCK EUR.3 | SPAIN | 59,553 | 365,585 |
| BARON DE LEY | COMMON STOCK EUR.6 | SPAIN | 4,739 | 267,726 |
| BOLSAS Y MERCADOS ESPANOL | COMMON STOCK EUR3.23 | SPAIN | 8,563 | 231,071 |
| CAIXABANK | COMMON STOCK EUR1. | SPAIN | 166,348 | 815,865 |
| CAJA DE AHORROS DEL MEDITERR | COMMON STOCK EUR.2. | SPAIN | 23,863 | 24,782 |
| CAMPOFRIO FOOD GROUP SA | COMMON STOCK EUR1. | SPAIN | 18,100 | 151,267 |
| CODERE SA | COMMON STOCK EUR.2 | SPAIN | 8,307 | 65,589 |
| CONSTRUCC Y AUX DE FERROCARR | COMMON STOCK EUR3.01 | SPAIN | 382 | 191,196 |
| CORPORACION FINANCIERA ALBA | COMMON STOCK EUR1. | SPAIN | 2,321 | 90,793 |
| DINAMIA CAPITAL PRIVADO | COMMON STOCK EUR3. | SPAIN | 10,455 | 53,716 |
| DISTRIBUIDORA INTERNACIONAL | COMMON STOCK | SPAIN | 97,608 | 441,906 |
| DURO FELGUERA SA | COMMON STOCK EUR.5 | SPAIN | 25,280 | 165,727 |
| ENAGAS SA | COMMON STOCK EUR1.5 | SPAIN | 31,257 | 577,960 |
| ERCROS SA | COMMON STOCK EUR.3 | SPAIN | 19,222 | 16,965 |
| FAES FARMA SA | COMMON STOCK EUR.1 | SPAIN | 36,725 | 59,600 |
| FERROVIAL SA | COMMON STOCK EUR.2 | SPAIN | 97,105 | 1,174,305 |
| | COMMON STOCK EUR1. | SPAIN | 17,010 | 15,674 |

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| FERSA ENERGIAS RENOVABLES SA | | | | | |
| FOMENTO DE CONSTRUC Y CONTRA | COMMON STOCK EUR1. | SPAIN | 7,815 | 203,084 | |
| GAMESA CORP TECNOLOGICA SA | COMMON STOCK EUR.17 | SPAIN | 35,553 | 147,229 | |
| GAS NATURAL SDG SA | COMMON STOCK EUR1.0 | SPAIN | 62,161 | 1,067,001 | |
| GRIFOLS SA | COMMON STOCK | SPAIN | 2,333 | 39,372 | |
| GRIFOLS SA | COMMON STOCK EUR.5 | SPAIN | 23,332 | 392,889 | |
| GRUPO CATALANA OCCIDENTE SA | COMMON STOCK EUR.3 | SPAIN | 13,661 | 217,395 | |
| GRUPO EMPRESARIAL ENCE SA | COMMON STOCK EUR.9 | SPAIN | 45,232 | 101,989 | |
| GRUPO EZENTIS SA | COMMON STOCK EUR.15 | SPAIN | 30,106 | 10,158 | |
| IBERDROLA SA | COMMON STOCK EUR.75 | SPAIN | 745,388 | 4,662,261 | |
| IBEX 35 INDEX FUTURES JAN11 XMRV | | SPAIN | 110 | 41,172 | |
| IBEX 35 INDEX FUTURES JAN12 XMRV | | SPAIN | 70 | 8,750 | |
| INDITEX | COMMON STOCK EUR.15 | SPAIN | 37,826 | 3,099,811 | |
| INDRA SISTEMAS SA | COMMON STOCK EUR.2 | SPAIN | 21,149 | 268,866 | |
| LABORATORIOS FARMACEUTICOS R | COMMON STOCK EUR.06 | SPAIN | 9,880 | 65,133 | |
| MAPFRE SA | COMMON STOCK EUR.1 | SPAIN | 277,401 | 879,384 | |
| MEDIASET ESPANA COMUNICACION | COMMON STOCK EUR.5 | SPAIN | 24,741 | 140,880 | |
| MIQUEL Y COSTAS | COMMON STOCK EUR.2. | SPAIN | 9,585 | 230,316 | |
| OBRASCON HUARTE LAIN S.A. | COMMON STOCK EUR.6 | SPAIN | 6,188 | 155,467 | |
| PAPELES Y CARTONES DE EUROPA | COMMON STOCK EUR2. | SPAIN | 20,638 | 66,780 | |
| PESCANOVA SA | COMMON STOCK EUR6. | SPAIN | 5,299 | 177,303 | |
| PROMOTORA DE INFORMACIONES A | COMMON STOCK EUR.1 | SPAIN | 51,401 | 57,765 | |
| RED ELECTRICA CORPORACION SA | COMMON STOCK EUR2. | SPAIN | 19,980 | 855,086 | |
| REPSOL YPF SA | COMMON STOCK EUR1. | SPAIN | 129,971 | 3,982,624 | |
| SACYR VALLEHERMOSO SA | COMMON STOCK EUR1. | SPAIN | 24,082 | 123,394 | |

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| SNIACE SOC NAC IND APLIC CEL | COMMON STOCK EUR.1 | SPAIN | 43,609 | 54,085 |
| SOLARIA ENERGIA Y MEDIO AMBI | COMMON STOCK EUR.01 | SPAIN | 14,040 | 17,521 |
| TECNICAS REUNIDAS SA | COMMON STOCK EUR.1 | SPAIN | 12,224 | 439,954 |
| TELEFONICA SA | COMMON STOCK EUR.1 | SPAIN | 686,732 | 11,887,167 |
| TUBACEX SA | COMMON STOCK EUR.45 | SPAIN | 26,102 | 63,117 |
| TUBOS REUNIDOS SA | COMMON STOCK EUR.1 | SPAIN | 29,567 | 58,848 |
| VISCOFAN SA | COMMON STOCK EUR.7 | SPAIN | 13,638 | 507,887 |
| ZARDOYA OTIS SA | COMMON STOCK EUR.1 | SPAIN | 26,594 | 364,758 |
| ZELTIA SA | COMMON STOCK EUR.05 | SPAIN | 27,540 | 61,261 |
| SRI LANKA RUPEE | | SRI LANKA | 2,414 | 21 |
| AARHUSKARLSHAMN AB | COMMON STOCK | SWEDEN | 3,600 | 104,543 |
| AF AB B SHS | COMMON STOCK NPV | SWEDEN | 31,217 | 504,413 |
| ALFA LAVAL AB | COMMON STOCK NPV | SWEDEN | 71,628 | 1,356,302 |
| ASSA ABLOY AB B | COMMON STOCK NPV | SWEDEN | 59,654 | 1,499,770 |
| ATLAS COPCO AB A SHS | COMMON STOCK NPV | SWEDEN | 132,454 | 2,846,528 |
| ATLAS COPCO AB B SHS | COMMON STOCK NPV | SWEDEN | 62,107 | 1,179,850 |
| AVANZA BANK HOLDING AB | COMMON STOCK NPV | SWEDEN | 11,755 | 281,770 |
| AXIS COMMUNICATIONS AB | COMMON STOCK NPV | SWEDEN | 8,691 | 175,510 |
| BE GROUP AB | COMMON STOCK | SWEDEN | 34,598 | 100,877 |
| BETSSON AB | COMMON STOCK NPV | SWEDEN | 9,198 | 202,709 |
| BLACK EARTH FARMING LTD SDR | RECEIPT | SWEDEN | 11,632 | 23,451 |
| BOLIDEN AB | COMMON STOCK SEK2.11 | SWEDEN | 54,500 | 793,427 |
| BURE EQUITY AB | COMMON STOCK NPV | SWEDEN | 15,204 | 35,463 |
| CASTELLUM AB | COMMON STOCK NPV | SWEDEN | 18,568 | 230,451 |
| CDON GROUP | COMMON STOCK | SWEDEN | 9,764 | 53,704 |
| D CARNEGIE + CO AB | SEK2 | SWEDEN | 19,469 | |
| EAST CAPITAL EXPLORER AB | COMMON STOCK | SWEDEN | 8,578 | 67,230 |
| ELECTROLUX AB B | COMMON STOCK NPV | SWEDEN | 47,906 | 762,999 |
| ELEKTA AB B SHS | COMMON STOCK NPV | SWEDEN | 13,918 | 604,265 |
| ENIRO AB | COMMON STOCK NPV | SWEDEN | 14,061 | 23,373 |
| ERICSSON LM B SHS | COMMON STOCK NPV | SWEDEN | 503,605 | 5,135,512 |
| GETINGE AB B SHS | COMMON STOCK NPV | SWEDEN | 37,645 | 954,694 |
| GUNNEBO AB | COMMON STOCK NPV | SWEDEN | 16,151 | 56,533 |
| HENNES + MAURITZ AB B SHS | COMMON STOCK NPV | SWEDEN | 170,564 | 5,494,184 |
| HEXAGON AB B SHS | COMMON STOCK SEK2. | SWEDEN | 38,400 | 572,779 |
| HEXPOL AB | COMMON STOCK | SWEDEN | 15,960 | 469,500 |
| HOLMEN AB B SHARES | COMMON STOCK NPV | SWEDEN | 9,900 | 285,239 |
| HUSQVARNA AB B SHS | COMMON STOCK NPV | SWEDEN | 76,237 | 351,687 |
| INDUTRADE AB | COMMON STOCK | SWEDEN | 3,637 | 96,868 |
| INTRUM JUSTITIA AB | COMMON STOCK NPV | SWEDEN | 8,383 | 131,435 |
| INVESTOR AB B SHS | COMMON STOCK NPV | SWEDEN | 75,000 | 1,399,097 |
| JM AB | COMMON STOCK NPV | SWEDEN | 11,310 | 183,725 |
| KAPPAHL AB | COMMON STOCK NPV | SWEDEN | 34,272 | 29,965 |
| KINNEVIK INVESTMENT AB B | COMMON STOCK NPV | SWEDEN | 31,589 | 617,201 |
| KLOVERN AB | COMMON STOCK SEK5. | SWEDEN | 54,973 | 207,006 |
| KUNGSLEDEN AB | COMMON STOCK NPV | SWEDEN | 18,872 | 126,276 |
| LOOMIS AB B | COMMON STOCK NPV | SWEDEN | 11,951 | 172,291 |
| LUNDIN PETROLEUM AB | COMMON STOCK NPV | SWEDEN | 84,027 | 2,069,674 |
| MEDA AB A SHS | COMMON STOCK NPV | SWEDEN | 33,734 | 351,503 |
| MEKONOMEN AB | COMMON STOCK | SWEDEN | 2,661 | 87,310 |
| MODERN TIMES GROUP B SHS | COMMON STOCK NPV | SWEDEN | 9,764 | 466,657 |
| NIBE INDUSTRIER AB B SHS | COMMON STOCK NPV | SWEDEN | 11,603 | 171,747 |
| NOBIA AB | COMMON STOCK NPV | SWEDEN | 40,512 | 144,135 |
| NORDEA BANK AB | COMMON STOCK NPV | SWEDEN | 430,362 | 3,335,320 |
| NORDNET AB B SHARES | COMMON STOCK NPV | SWEDEN | 46,813 | 106,490 |
| PA RESOURCES AB | COMMON STOCK NPV | SWEDEN | 86,153 | 26,573 |
| PEAB AB | COMMON STOCK NPV | SWEDEN | 21,120 | 105,601 |
| RATOS AB B SHS | COMMON STOCK NPV | SWEDEN | 33,000 | 387,276 |
| REZIDOR HOTEL GROUP AB | COMMON STOCK NPV | SWEDEN | 39,128 | 125,681 |
| RNB RETAIL AND BRANDS AB | COMMON STOCK NPV | SWEDEN | 145,994 | 57,056 |
| SANDVIK AB | COMMON STOCK NPV | SWEDEN | 174,402 | 2,136,177 |

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|---------------------------------|----------------------|--------|-----------|-----------|
| SAS AB | COMMON STOCK NPV | SWEDEN | 18,277 | 21,272 |
| SCANIA AB B SHS | COMMON STOCK NPV | SWEDEN | 68,000 | 1,007,178 |
| SECURITAS AB B SHS | COMMON STOCK SEK1. | SWEDEN | 59,760 | 517,160 |
| SKANDINAVISKA ENSKILDA BAN A | COMMON STOCK NPV | SWEDEN | 254,037 | 1,482,117 |
| SKANSKA AB B SHS | COMMON STOCK NPV | SWEDEN | 70,852 | 1,173,049 |
| SKF AB B SHARES | COMMON STOCK SEK1.25 | SWEDEN | 72,832 | 1,543,725 |
| SSAB AB A SHARES | COMMON STOCK NPV | SWEDEN | 34,125 | 299,876 |
| SVENSKA CELLULOZA AB B SHS | COMMON STOCK NPV | SWEDEN | 90,978 | 1,352,043 |
| SVENSKA HANDELSBANKEN A SHS | COMMON STOCK NPV | SWEDEN | 79,512 | 2,096,314 |
| SWEDBANK AB A SHARES | COMMON STOCK NPV | SWEDEN | 127,684 | 1,657,046 |
| SWEDISH KRONA | | SWEDEN | 1,367,061 | 199,417 |
| SWEDISH MATCH AB | COMMON STOCK NPV | SWEDEN | 52,648 | 1,875,790 |
| TELE2 AB B SHS | COMMON STOCK NPV | SWEDEN | 58,275 | 1,137,094 |
| TELIA SONERA AB | COMMON STOCK NPV | SWEDEN | 359,414 | 2,444,446 |
| TRELLEBORG AB B SHS | COMMON STOCK NPV | SWEDEN | 34,679 | 301,561 |
| VOLVO AB B SHS | COMMON STOCK NPV | SWEDEN | 221,276 | 2,415,007 |
| VOSTOK NAFTA INVESTMENT SDR | RECEIPT | SWEDEN | 55,825 | 213,002 |
| WALLENSTAM AB B SHS | COMMON STOCK NPV | SWEDEN | 11,877 | 109,968 |

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| WIHLBORGS FASTIGHETER AB | COMMON STOCK NPV | SWEDEN | 8,576 | 113,546 |
| ABB LTD REG | COMMON STOCK CHF1.03 | SWITZERLAND | 368,480 | 6,963,365 |
| ACINO HOLDING AG REG | COMMON STOCK CHF.4 | SWITZERLAND | 777 | 83,590 |
| ACTELION LTD REG | COMMON STOCK CHF.5 | SWITZERLAND | 18,644 | 640,354 |
| ADECCO SA REG | COMMON STOCK CHF1.0 | SWITZERLAND | 23,463 | 982,275 |
| ALLREAL HOLDING AG REG | COMMON STOCK CHF50. | SWITZERLAND | 1,552 | 226,534 |
| ARYZTA AG | COMMON STOCK CHF.02 | SWITZERLAND | 15,429 | 747,780 |
| ASCOM HOLDING AG REG | COMMON STOCK CHF.5 | SWITZERLAND | 5,250 | 47,014 |
| BACHEM HOLDING AG REG B | COMMON STOCK CHF.05 | SWITZERLAND | 2,878 | 99,840 |
| BALOISE HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 10,016 | 686,983 |
| BANK SARASIN + CIE AG REG B | COMMON STOCK CHF.35 | SWITZERLAND | 4,502 | 132,022 |
| BANQUE CANTONALE VAUDOIS REG | COMMON STOCK CHF10. | SWITZERLAND | | |
| | | | 389 | 189,386 |
| BARRY CALLEBAUT AG REG | COMMON STOCK CHF24.2 | SWITZERLAND | 243 | 240,247 |
| BASILEA PHARMACEUTICA REG | COMMON STOCK CHF1. | SWITZERLAND | 920 | 34,986 |
| BASLER KANTONALBK PC | COMMON STOCK CHF8.5 | SWITZERLAND | 1,200 | 169,890 |
| BOBST GROUP AG REG | COMMON STOCK CHF1. | SWITZERLAND | 1,070 | 26,662 |
| BUCHER INDUSTRIES AG REG | COMMON STOCK CHF.2 | SWITZERLAND | 906 | 159,009 |
| BURCKHARDT COMPRESSION HOLDI | COMMON STOCK CHF2.5 | SWITZERLAND | | |
| | | | 407 | 101,871 |
| CHARLES VOEGELE HOLDING A BR | COMMON STOCK CHF3. | SWITZERLAND | | |
| | | | 385 | 7,550 |
| CIE FINANCIERE RICHEMON BR A | COMMON STOCK CHF1. | SWITZERLAND | | |
| | | | 90,643 | 4,584,616 |
| CLARIANT AG REG | COMMON STOCK CHF4. | SWITZERLAND | 39,118 | 385,582 |
| COLTENE HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 716 | 24,377 |
| CREDIT SUISSE GROUP AG REG | COMMON STOCK CHF.04 | SWITZERLAND | 190,345 | 4,486,321 |
| DUFRY AG REG | COMMON STOCK CHF5. | SWITZERLAND | 2,793 | 257,220 |
| EFG INTERNATIONAL AG | COMMON STOCK CHF.5 | SWITZERLAND | 10,127 | 76,643 |
| EMS CHEMIE HOLDING AG REG | COMMON STOCK CHF.01 | SWITZERLAND | 1,584 | 269,330 |
| FERREXPO PLC | COMMON STOCK GBP.1 | SWITZERLAND | 45,037 | 187,728 |
| FISCHER (GEORG) REG | COMMON STOCK CHF10. | SWITZERLAND | 519 | 178,037 |
| FLUGHAFEN ZUERICH AG REG | COMMON STOCK CHF50. | SWITZERLAND | 624 | 217,479 |
| GALENICA AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 721 | 422,880 |
| GAM HOLDING AG | COMMON STOCK CHF.05 | SWITZERLAND | 40,542 | 440,096 |
| GATEGROUP HOLDING AG | COMMON STOCK CHF5. | SWITZERLAND | 7,467 | 181,171 |
| GEBERIT AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 7,527 | 1,455,538 |
| GIVAUDAN REG | COMMON STOCK CHF10. | SWITZERLAND | 1,423 | 1,356,679 |
| GLENCORE INTERNATIONAL PLC | COMMON STOCK USD.01 | SWITZERLAND | | |
| | | | 136,828 | 831,421 |
| HELVETIA HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 732 | 230,819 |
| HOLCIM LTD REG | COMMON STOCK CHF2.0 | SWITZERLAND | 41,126 | 2,207,019 |
| HUBER + SUHNER AG REG | COMMON STOCK CHF.25 | SWITZERLAND | 4,170 | 176,098 |
| INFICON HOLDING AG REG | COMMON STOCK CHF5. | SWITZERLAND | 321 | 52,851 |
| INFORMA PLC | COMMON STOCK GBP.001 | SWITZERLAND | 86,162 | 481,943 |
| JULIUS BAER GROUP LTD | COMMON STOCK | SWITZERLAND | 40,542 | 1,583,841 |
| KABA HOLDING AG REG B | COMMON STOCK CHF.1 | SWITZERLAND | 366 | 128,248 |
| KARDEX AG REG | COMMON STOCK CHF11. | SWITZERLAND | 1,605 | 20,508 |
| KUDELSKI SA BR | COMMON STOCK CHF10. | SWITZERLAND | 3,031 | 27,469 |
| KUEHNE + NAGEL INTL AG REG | COMMON STOCK CHF1. | SWITZERLAND | 10,321 | 1,160,350 |
| KUONI REISEN HLDG REG(CAT B) | COMMON STOCK CHF1. | SWITZERLAND | | |
| | | | 929 | 223,250 |
| LINDT + SPRUENGLI AG PC | COMMON STOCK CHF10. | SWITZERLAND | 155 | 462,767 |
| LINDT + SPRUENGLI AG REG | COMMON STOCK CHF100. | SWITZERLAND | 19 | 637,085 |
| LOGITECH INTERNATIONAL REG | COMMON STOCK CHF.25 | SWITZERLAND | 32,951 | 258,366 |
| LONZA GROUP AG REG | COMMON STOCK CHF1. | SWITZERLAND | 9,147 | 540,672 |
| MEYER BURGER TECHNOLOGY AG | COMMON STOCK CHF.05 | SWITZERLAND | | |
| | | | 5,679 | 89,194 |
| MOBIMO HOLDING AG REG | COMMON STOCK CHF29. | SWITZERLAND | 959 | 213,056 |
| NESTLE SA REG | COMMON STOCK CHF.1 | SWITZERLAND | 579,212 | 33,403,552 |
| NOBEL BIOCARE HOLDING AG REG | COMMON STOCK CHF.4 | SWITZERLAND | | |
| | | | 22,763 | 264,993 |
| NOVARTIS AG REG | COMMON STOCK CHF.5 | SWITZERLAND | 397,855 | 22,830,077 |

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|---------------------------------|----------------------|-------------|---------|------------|
| OC OERLIKON CORP AG REG | COMMON STOCK CHF1. | SWITZERLAND | 34,280 | 183,632 |
| PANALPINA WELTTRANSPORT REG | COMMON STOCK CHF2. | SWITZERLAND | 2,327 | 238,623 |
| PARGESA HOLDING SA BR | COMMON STOCK CHF20.0 | SWITZERLAND | 5,213 | 341,334 |
| PARTNERS GROUP HOLDING AG | COMMON STOCK CHF.01 | SWITZERLAND | 2,034 | 355,910 |
| PETROPLUS HOLDINGS AG | COMMON STOCK CHF7.48 | SWITZERLAND | 16,939 | 31,490 |
| PHOENIX MECANO AG BR | COMMON STOCK CHF1. | SWITZERLAND | 53 | 27,769 |
| PSP SWISS PROPERTY AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 5,874 | 492,854 |
| ROCHE HOLDING AG GENUSSCHEIN | COMMON STOCK NPV | SWITZERLAND | 119,828 | 20,356,042 |
| SCHINDLER HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 3,629 | 422,386 |
| SCHINDLER HOLDING PART CERT | COMMON STOCK CHF.1 | SWITZERLAND | 9,643 | 1,124,187 |
| SCHWEITER TECHNOLOGIES AG BR | COMMON STOCK CHF1. | SWITZERLAND | 292 | 157,364 |
| SCHWEIZERISCHE NATL V AG REG | COMMON STOCK CHF.4 | SWITZERLAND | 1,050 | 36,242 |
| SGS SA REG | COMMON STOCK CHF1. | SWITZERLAND | 912 | 1,512,583 |
| SIKA AG BR | COMMON STOCK CHF.6 | SWITZERLAND | 346 | 653,023 |
| SONOVA HOLDING AG REG | COMMON STOCK CHF.05 | SWITZERLAND | 8,916 | 936,599 |
| ST GALLER KANTONALBANK A REG | COMMON STOCK CHF70. | SWITZERLAND | 425 | 160,870 |
| STMICROELECTRONICS NV | COMMON STOCK EUR1.04 | SWITZERLAND | 126,172 | 747,434 |
| STRAUMANN HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 1,469 | 254,560 |
| SULZER AG REG | COMMON STOCK CHF.01 | SWITZERLAND | 5,187 | 554,478 |
| SWATCH GROUP AG/THE BR | COMMON STOCK CHF2.25 | SWITZERLAND | 6,376 | 2,386,254 |
| SWATCH GROUP AG/THE REG | COMMON STOCK CHF.45 | SWITZERLAND | 6,410 | 427,553 |
| SWISS FRANC | | SWITZERLAND | 181,359 | 193,946 |
| SWISS LIFE HOLDING AG REG | COMMON STOCK CHF5.1 | SWITZERLAND | 5,328 | 489,373 |
| SWISS PRIME SITE REG | COMMON STOCK CHF15.3 | SWITZERLAND | 7,350 | 554,333 |

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| SWISS RE AG | COMMON STOCK CHF.1 | SWITZERLAND | 58,614 | 2,998,538 |
| SWISSCOM AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 3,831 | 1,454,918 |
| SWISSQUOTE GROUP HOLDING REG | COMMON STOCK CHF.2 | SWITZERLAND | 1,905 | 67,196 |
| SYNGENTA AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 16,245 | 4,802,665 |
| TECAN GROUP AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 2,878 | 195,296 |
| TEMENOS GROUP AG REG | COMMON STOCK CHF.5 | SWITZERLAND | 8,962 | 146,727 |
| TRANSOCEAN LTD | COMMON STOCK CHF.15 | SWITZERLAND | 64,995 | 2,520,340 |
| UBS AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 624,719 | 7,453,926 |
| VALIANT HOLDING AG REG | COMMON STOCK CHF.5 | SWITZERLAND | 3,197 | 406,382 |
| VALORA HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 654 | 137,230 |
| VON ROLL HOLDING AG BR | COMMON STOCK CHF.1 | SWITZERLAND | 6,307 | 17,236 |
| VONTOBEL HOLDING AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 3,418 | 76,742 |
| WOLSELEY PLC | COMMON STOCK GBP.1 | SWITZERLAND | 45,357 | 1,496,025 |
| ZUEBLIN IMMOBILIEN HOLDI REG | COMMON STOCK CHF.1 | SWITZERLAND | 31,967 | 81,925 |
| ZURICH INSURANCE GROUP AG | COMMON STOCK CHF.1 | SWITZERLAND | 24,633 | 5,587,494 |
| A DATA TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 30,000 | 31,539 |
| ACBEL POLYTECH INC | COMMON STOCK TWD10. | TAIWAN | 19,095 | 10,356 |
| ACCTON TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 570,685 | 258,687 |
| ACER INC | COMMON STOCK TWD10. | TAIWAN | 385,777 | 446,957 |
| ADVANCED SEMICONDUCTOR ENGR | COMMON STOCK TWD10. | TAIWAN | 810,740 | 692,119 |
| ADVANTECH CO LTD | COMMON STOCK TWD10. | TAIWAN | 43,422 | 120,038 |
| ALCOR MICRO CORP | COMMON STOCK TWD10. | TAIWAN | 138,000 | 178,525 |
| ALI CORP | COMMON STOCK TWD10. | TAIWAN | 19,019 | 18,771 |
| ANPEC ELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 301,295 | 168,922 |
| ASIA CEMENT CORP | COMMON STOCK TWD10. | TAIWAN | 297,613 | 333,577 |
| ASIA OPTICAL CO INC | COMMON STOCK TWD10. | TAIWAN | 23,931 | 18,729 |
| ASIA VITAL COMPONENTS | COMMON STOCK TWD10. | TAIWAN | 425,168 | 273,406 |
| ASTRO CORP | COMMON STOCK TWD10. | TAIWAN | 58,000 | 71,688 |
| ASUSTEK COMPUTER INC | COMMON STOCK TWD10. | TAIWAN | 109,172 | 776,903 |
| AU OPTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 1,190,552 | 509,812 |
| BASSO INDUSTRY CORP | COMMON STOCK TWD10. | TAIWAN | 377,000 | 251,125 |
| CATCHER TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 96,134 | 445,796 |
| CATHAY FINANCIAL HOLDING CO | COMMON STOCK TWD10. | TAIWAN | 1,092,792 | 1,178,969 |
| CATHAY REAL ESTATE DEVELOPME | COMMON STOCK TWD10. | TAIWAN | 128,192 | 43,750 |
| CHANG HWA COMMERCIAL BANK | COMMON STOCK TWD10. | TAIWAN | 680,144 | 368,589 |
| CHANG WAH ELECTROMATERIALS | COMMON STOCK TWD10. | TAIWAN | 6,180 | 11,944 |
| CHENG SHIN RUBBER IND CO LTD | COMMON STOCK TWD10. | TAIWAN | 214,263 | 463,180 |
| CHENG UEI PRECISION INDUSTRY | COMMON STOCK TWD10. | TAIWAN | 92,000 | 179,466 |
| CHIMEI INNOLUX CORP | COMMON STOCK TWD10. | TAIWAN | 749,715 | 301,407 |
| CHINA AIRLINES LTD | COMMON STOCK TWD10. | TAIWAN | 409,114 | 178,098 |
| CHINA CHEMICAL + PHARM CO | COMMON STOCK TWD10. | TAIWAN | 171,000 | 96,224 |
| CHINA DEVELOPMENT FINANCIAL | COMMON STOCK TWD10. | TAIWAN | 1,510,489 | 427,686 |
| CHINA MOTOR CORP | COMMON STOCK TWD10. | TAIWAN | 191,899 | 174,206 |
| CHINA STEEL CORP | COMMON STOCK TWD10. | TAIWAN | 1,827,467 | 1,738,667 |
| CHINATRUST FINANCIAL HOLDING | COMMON STOCK TWD10. | TAIWAN | 1,566,340 | 976,726 |
| CHINESE GAMER INTERNATIONAL | COMMON STOCK TWD10. | TAIWAN | 10,000 | 23,870 |
| CHIPBOND TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 338,000 | 328,573 |
| CHUNGHWA PICTURE TUBES LTD | COMMON STOCK TWD10. | TAIWAN | 416,685 | 17,318 |
| CHUNGHWA TELECOM CO LTD | COMMON STOCK TWD10. | TAIWAN | 553,473 | 1,827,287 |
| CMC MAGNETICS CORP | COMMON STOCK TWD10. | TAIWAN | 373,000 | 61,564 |

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| COMPAL COMMUNICATIONS INC | COMMON STOCK TWD10. | TAIWAN | 27,562 | 41,357 |
| COMPAL ELECTRONICS | COMMON STOCK TWD10. | TAIWAN | 626,092 | 623,242 |
| CONCORD SECURITIES CORP | COMMON STOCK TWD10. | TAIWAN | 765,928 | 156,574 |
| CONTREL TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 388,622 | 113,807 |
| D LINK CORP | COMMON STOCK TWD10. | TAIWAN | 108,399 | 73,117 |
| DELTA ELECTRONICS INC | COMMON STOCK TWD10. | TAIWAN | 281,189 | 668,637 |
| E.SUN FINANCIAL HOLDING CO | COMMON STOCK TWD10. | TAIWAN | 632,939 | 272,590 |
| ELAN MICROELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 110,220 | 89,172 |
| ELITE SEMICONDUCTOR MEMORY | COMMON STOCK TWD10. | TAIWAN | 168,000 | 135,632 |
| EPISTAR CORP | COMMON STOCK TWD10. | TAIWAN | 110,393 | 234,256 |
| ETERNAL CHEMICAL CO LTD | COMMON STOCK TWD10. | TAIWAN | 88,169 | 68,545 |
| ETRON TECHNOLOGY INC | COMMON STOCK TWD10. | TAIWAN | 670,625 | 214,464 |
| EVA AIRWAYS CORP | COMMON STOCK TWD10. | TAIWAN | 331,207 | 209,823 |
| EVERGREEN MARINE | COMMON STOCK TWD10. | TAIWAN | 196,163 | 98,974 |
| EVERLIGHT ELECTRONICS CO LTD | COMMON STOCK TWD10. | TAIWAN | 46,845 | 81,454 |
| FAR EASTERN DEPARTMENT STORE | COMMON STOCK TWD10. | TAIWAN | 149,229 | 175,566 |
| FAR EASTERN NEW CENTURY CORP | COMMON STOCK TWD10.0 | TAIWAN | 507,266 | 588,519 |
| FAR EASTONE TELECOMM CO LTD | COMMON STOCK TWD10. | TAIWAN | 122,000 | 229,116 |
| FARADAY TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 95,660 | 90,949 |
| FEDERAL CORPORATION | COMMON STOCK TWD10. | TAIWAN | 79,002 | 36,223 |
| FIRICH ENTERPRISES CO LTD | COMMON STOCK TWD10. | TAIWAN | 32,684 | 26,944 |
| FIRST FINANCIAL HOLDING CO | COMMON STOCK TWD10. | TAIWAN | 1,013,153 | 593,918 |
| FIRST HOTEL | COMMON STOCK TWD10. | TAIWAN | 121,722 | 76,300 |
| FIRST STEAMSHIP | COMMON STOCK TWD10. | TAIWAN | 91,644 | 106,846 |
| FLYTECH TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 75,069 | 141,713 |
| FORHOUSE CORP | COMMON STOCK TWD10. | TAIWAN | 201,006 | 108,666 |
| FORMOSA CHEMICALS + FIBRE | COMMON STOCK TWD10. | TAIWAN | 489,886 | 1,290,616 |
| FORMOSA EPITAXY INC | COMMON STOCK TWD10. | TAIWAN | 115,768 | 69,411 |
| FORMOSA PETROCHEMICAL CORP | COMMON STOCK TWD10. | TAIWAN | 271,920 | 842,250 |

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|------------------------------|---------------------|--------|-----------|-----------|
| FORMOSA PLASTICS CORP | COMMON STOCK TWD10. | TAIWAN | 738,008 | 1,966,804 |
| FORMOSA TAFFETA CO. | COMMON STOCK TWD10. | TAIWAN | 119,319 | 110,416 |
| FOXCONN TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 106,808 | 340,122 |
| FUBON FINANCIAL HOLDING CO | COMMON STOCK TWD10. | TAIWAN | 660,328 | 699,063 |
| G SHANK ENTERPRISE CO LTD | COMMON STOCK TWD10. | TAIWAN | 62,830 | 30,985 |
| GENIUS ELECTRONIC OPTICAL CO | COMMON STOCK TWD10. | TAIWAN | 25,350 | 172,421 |
| GETAC TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 124,000 | 57,925 |
| GLOBAL MIXED MODE TECHNOLOGY | COMMON STOCK TWD10. | TAIWAN | 6,079 | 14,065 |
| GLOBAL UNICHIP CORP | COMMON STOCK TWD10. | TAIWAN | 35,079 | 115,000 |
| GLOBE UNION INDUSTRIAL CORP | COMMON STOCK TWD10. | TAIWAN | 203,000 | 127,104 |
| HANNSTAR DISPLAY CORP | COMMON STOCK TWD10. | TAIWAN | 745,962 | 38,605 |
| HANNSTOUCH SOLUTION INCORPOR | COMMON STOCK TWD10. | TAIWAN | 604,149 | 242,836 |
| HARVATEK CORP | COMMON STOCK TWD10. | TAIWAN | 100,433 | 56,023 |
| HEY SONG CORP | COMMON STOCK TWD10. | TAIWAN | 248,000 | 206,256 |
| HON HAI PRECISION INDUSTRY | COMMON STOCK TWD10. | TAIWAN | 1,466,735 | 4,008,302 |
| HORIZON SECURITIES CO LTD | COMMON STOCK TWD10. | TAIWAN | 887,000 | 132,165 |
| HTC CORP | COMMON STOCK TWD10. | TAIWAN | 122,077 | 1,998,402 |
| HUA ENG WIRE + CABLE CO. LTD | COMMON STOCK TWD10. | TAIWAN | 128,000 | 30,709 |
| HUA NAN FINANCIAL HOLDINGS C | COMMON STOCK TWD10. | TAIWAN | 751,684 | 406,052 |
| HUNG SHENG CONSTRUCTION CO | COMMON STOCK TWD10. | TAIWAN | 1,189,100 | 521,795 |
| I CHIUN PRECISION IND CO LTD | COMMON STOCK TWD10. | TAIWAN | 90,978 | 41,989 |
| ICHIA TECHNOLOGIES INC | COMMON STOCK TWD10. | TAIWAN | 145,000 | 87,798 |
| ICP ELECTRONICS INC | COMMON STOCK TWD10. | TAIWAN | 62,277 | 79,468 |
| INOTERA MEMORIES INC | COMMON STOCK TWD10. | TAIWAN | 597,027 | 98,409 |
| INVENTEC CORP | COMMON STOCK TWD10. | TAIWAN | 302,846 | 110,895 |
| ITE TECHNOLOGY INC | COMMON STOCK TWD10. | TAIWAN | 28,000 | 21,691 |
| JESS LINK PRODUCTS CO LTD | COMMON STOCK TWD10. | TAIWAN | 40,309 | 37,277 |
| KEE TAI PROPERTIES CO LTD | COMMON STOCK TWD10. | TAIWAN | 438,210 | 180,624 |
| KENMEC MECHANICAL ENGINEERIN | COMMON STOCK TWD10. | TAIWAN | 90,564 | 34,969 |
| KGI SECURITIES CO LTD | COMMON STOCK TWD10. | TAIWAN | 426,276 | 151,768 |
| KINDOM CONSTRUCTION CO LTD | COMMON STOCK TWD10. | TAIWAN | 277,000 | 132,396 |
| KING S TOWN CONSTRUCTION CO | COMMON STOCK TWD10. | TAIWAN | 69,984 | 41,428 |
| KINKO OPTICAL CO LTD | COMMON STOCK TWD10. | TAIWAN | 360,409 | 373,668 |
| KINSUS INTERCONNECT TECH | COMMON STOCK TWD10. | TAIWAN | 63,180 | 167,368 |
| KUOYANG CONSTRUCTION | COMMON STOCK TWD10. | TAIWAN | 189,000 | 66,427 |
| KWONG FONG INDUSTRIES | COMMON STOCK TWD10. | TAIWAN | 375,200 | 129,939 |
| LARGAN PRECISION CO LTD | COMMON STOCK TWD10. | TAIWAN | 15,799 | 295,030 |
| LEALEA ENTERPRISE | COMMON STOCK TWD10. | TAIWAN | 547,524 | 174,379 |
| LEOFOO DEVELOPMENT | COMMON STOCK TWD10. | TAIWAN | 299,768 | 169,512 |
| LI PENG ENTERPRISE CO LTD | COMMON STOCK TWD10. | TAIWAN | 398,200 | 105,081 |
| LITE ON TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 320,109 | 360,392 |
| LONG CHEN PAPER | COMMON STOCK TWD10. | TAIWAN | 238,026 | 66,672 |
| MACRONIX INTERNATIONAL | COMMON STOCK TWD10. | TAIWAN | 446,107 | 177,922 |
| MEDIATEK INC | COMMON STOCK TWD10. | TAIWAN | 147,379 | 1,350,634 |
| MEGA FINANCIAL HOLDING CO LT | COMMON STOCK TWD10. | TAIWAN | 1,457,972 | 972,976 |
| MERCURIES + ASSOCIATES LTD | COMMON STOCK TWD10. | TAIWAN | 793,818 | 753,319 |
| MICROELECTRONICS TECHNOLOGY | COMMON STOCK TWD10. | TAIWAN | 139,518 | 32,597 |
| MIN AIK TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 72,450 | 129,443 |
| MITAC INTERNATIONAL | COMMON STOCK TWD10. | TAIWAN | 156,931 | 47,871 |
| MOSEL VITELIC INC | COMMON STOCK TWD10. | TAIWAN | 121,224 | 16,392 |

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|------------------------------|---------------------|--------|------------|-----------|
| MOTECH INDUSTRIES INC | COMMON STOCK TWD10. | TAIWAN | 26,348 | 46,185 |
| MPI CORP | COMMON STOCK TWD10. | TAIWAN | 57,680 | 125,606 |
| NAN YA PLASTICS CORP | COMMON STOCK TWD10. | TAIWAN | 878,422 | 1,746,066 |
| NAN YA PRINTED CIRCUIT BOARD | COMMON STOCK TWD10. | TAIWAN | 27,988 | 56,762 |
| NANYA TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 183,782 | 13,774 |
| NATIONAL PETROLEUM CO LTD | COMMON STOCK TWD10. | TAIWAN | 167,000 | 170,810 |
| NEW TAIWAN DOLLAR | COMMON STOCK TWD10. | TAIWAN | 41,469,256 | 1,369,572 |
| NOVATEK MICROELECTRONICS COR | COMMON STOCK TWD10. | TAIWAN | 75,822 | 189,644 |
| OPTO TECH CORP | COMMON STOCK TWD10. | TAIWAN | 38,000 | 14,147 |
| PAN INTERNATIONAL INDUSTRIAL | COMMON STOCK TWD10. | TAIWAN | 124,800 | 96,240 |
| PEGATRON CORP | COMMON STOCK TWD10. | TAIWAN | 240,853 | 261,636 |
| PHISON ELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 32,229 | 193,864 |
| PIXART IMAGING INC | COMMON STOCK TWD10. | TAIWAN | 41,099 | 93,072 |
| PLOTECH CO LTD | COMMON STOCK TWD10. | TAIWAN | 427,000 | 212,411 |
| POU CHEN | COMMON STOCK TWD10. | TAIWAN | 383,520 | 314,394 |
| POWERCHIP TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 871,089 | 24,726 |
| POWERTECH TECHNOLOGY INC | COMMON STOCK TWD10. | TAIWAN | 120,897 | 255,837 |
| PRESIDENT CHAIN STORE CORP | COMMON STOCK TWD10. | TAIWAN | 97,608 | 531,584 |
| PROMOS TECHNOLOGIES INC | COMMON STOCK TWD10. | TAIWAN | 602,750 | 6,768 |
| QISDA CORP | COMMON STOCK TWD10. | TAIWAN | 317,955 | 65,383 |
| QUANTA COMPUTER INC | COMMON STOCK TWD10. | TAIWAN | 393,511 | 827,710 |
| RADIUM LIFE TECH CO LTD | COMMON STOCK TWD10. | TAIWAN | 114,221 | 79,440 |
| REALTEK SEMICONDUCTOR CORP | COMMON STOCK TWD10. | TAIWAN | 57,720 | 84,374 |
| RICH DEVELOPMENT CO LTD | COMMON STOCK TWD10. | TAIWAN | 372,895 | 127,260 |
| RICHTEK TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 16,765 | 69,359 |
| SAMPO CORP | COMMON STOCK TWD10. | TAIWAN | 520,316 | 143,452 |
| SANYANG INDUSTRIAL CO LTD | COMMON STOCK TWD10. | TAIWAN | 179,140 | 97,240 |
| SDI CORPORATION | COMMON STOCK TWD10. | TAIWAN | 230,000 | 138,008 |
| SEA SONIC ELECTRONICS CO LTD | COMMON STOCK TWD10. | TAIWAN | 71,500 | 72,545 |

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| SHIN KONG FINANCIAL HOLDING | COMMON STOCK TWD10. | TAIWAN | 974,465 | 276,093 |
| SHINING BUILDING BUSINESS CO | COMMON STOCK TWD10. | TAIWAN | 45,919 | 33,795 |
| SHINKONG TEXTILE CO LTD | COMMON STOCK TWD10. | TAIWAN | 166,000 | 177,516 |
| SILICONWARE PRECISION INDS | COMMON STOCK TWD10. | TAIWAN | 454,259 | 406,395 |
| SINBON ELECTRONINCS CO LTD | COMMON STOCK TWD10. | TAIWAN | 253,000 | 159,519 |
| SINO AMERICAN SILICON PRODUC | COMMON STOCK TWD10. | TAIWAN | 44,013 | 67,600 |
| SINOPAC FINANCIAL HOLDINGS | COMMON STOCK TWD10. | TAIWAN | 1,031,876 | 313,611 |
| SOUTHEAST CEMENT CO LTD | COMMON STOCK TWD10. | TAIWAN | 1,724,000 | 574,793 |
| SPRINGSOFT INC | COMMON STOCK TWD10. | TAIWAN | 125,000 | 137,630 |
| ST SHINE OPTICAL CO LTD | COMMON STOCK TWD10. | TAIWAN | 12,008 | 126,856 |
| STAR COMGISTIC CAPITAL CO LT | COMMON STOCK TWD10. | TAIWAN | 305,400 | 189,803 |
| SYNNEX TECHNOLOGY INTL CORP | COMMON STOCK TWD10. | TAIWAN | 200,715 | 484,061 |
| T JOIN TRANSPORTATION CO | COMMON STOCK TWD10.0 | TAIWAN | 179,000 | 183,693 |
| TA I TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 67,811 | 39,478 |
| TA YA ELECTRIC WIRE + CABLE | COMMON STOCK TWD10. | TAIWAN | 292,900 | 73,842 |
| TAH HSIN INDUSTRIAL CO LTD | COMMON STOCK TWD10. | TAIWAN | 20,000 | 18,211 |
| TAIFLEX SCIENTIFIC CO LTD | COMMON STOCK TWD10. | TAIWAN | 109,317 | 120,140 |
| TAISHIN FINANCIAL HOLDING | COMMON STOCK TWD10. | TAIWAN | 874,482 | 302,939 |
| TAIWAN CEMENT | COMMON STOCK TWD10. | TAIWAN | 560,615 | 649,640 |
| TAIWAN COOPERATIVE FINANCIAL | COMMON STOCK TWD10. | TAIWAN | 682,088 | 409,987 |
| TAIWAN FERTILIZER CO LTD | COMMON STOCK TWD10. | TAIWAN | 110,000 | 255,625 |
| TAIWAN GLASS IND CORP | COMMON STOCK TWD10. | TAIWAN | 198,953 | 204,631 |
| TAIWAN MASK CORPORATION | COMMON STOCK TWD10. | TAIWAN | 354,450 | 130,403 |
| TAIWAN MOBILE CO LTD | COMMON STOCK TWD10. | TAIWAN | 277,528 | 866,293 |
| TAIWAN PAIHO LTD | COMMON STOCK TWD10. | TAIWAN | 164,850 | 127,802 |
| TAIWAN SECOM | COMMON STOCK TWD10. | TAIWAN | 34,016 | 61,108 |
| TAIWAN SEMICONDUCTOR MANUFAC | COMMON STOCK TWD10. | TAIWAN | 3,891,363 | 9,731,449 |
| TAIWAN SURFACE MOUNTING TECH | COMMON STOCK TWD10. | TAIWAN | 26,831 | 52,790 |
| TAIWAN TEA CORP | COMMON STOCK TWD10. | TAIWAN | 129,607 | 56,833 |
| TATUNG CO LTD | COMMON STOCK TWD10. | TAIWAN | 412,828 | 103,612 |
| TECO ELECTRIC + MACHINERY | COMMON STOCK TWD10. | TAIWAN | 373,775 | 220,194 |
| TEST RESEARCH INC | COMMON STOCK TWD10. | TAIWAN | 52,714 | 48,843 |
| TONG HSING ELECTRONIC INDUST | COMMON STOCK TWD10. | TAIWAN | 29,871 | 72,061 |
| TONG TAI MACHINE + TOOL CO | COMMON STOCK TWD10. | TAIWAN | 202,014 | 158,469 |
| TOPCO SCIENTIFIC CO LTD | COMMON STOCK TWD10. | TAIWAN | 195,261 | 275,187 |
| TOPCO TECHNOLOGIES CORP | COMMON STOCK TWD10. | TAIWAN | 17,452 | 34,632 |
| TRANSCEND INFORMATION INC | COMMON STOCK TWD10. | TAIWAN | 49,566 | 129,475 |
| TRIPOD TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 78,366 | 188,921 |
| TSANN KUEN ENTERPRISE CO LTD | COMMON STOCK TWD10. | TAIWAN | 347,914 | 741,475 |
| TUNG HO STEEL ENTERPRISE COR | COMMON STOCK TWD10. | TAIWAN | 127,419 | 111,873 |
| TYNTEK CORPORATION | COMMON STOCK TWD10. | TAIWAN | 527,717 | 192,285 |
| U MING MARINE TRANSPORT CORP | COMMON STOCK TWD10. | TAIWAN | 65,000 | 96,277 |
| UNI PRESIDENT ENTERPRISES CO | COMMON STOCK TWD10. | TAIWAN | 649,389 | 947,578 |
| UNIMICRON TECHNOLOGY CORP | COMMON STOCK TWD10. | TAIWAN | 181,805 | 213,623 |
| UNITED INTEGRATED SERVICES | COMMON STOCK TWD10. | TAIWAN | 79,000 | 66,587 |
| UNITED MICROELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 2,141,021 | 896,489 |
| UNITY OPTO TECHNOLOGY CO LTD | COMMON STOCK TWD10. | TAIWAN | 206,302 | 170,688 |

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|------------------------------|-----------------------|----------|-----------|---------|
| VANGUARD INTERNATIONAL SEMI | COMMON STOCK TWD10. | TAIWAN | 137,691 | 47,912 |
| VIA TECHNOLOGIES INC | COMMON STOCK TWD10. | TAIWAN | 201,740 | 108,798 |
| WAFER WORKS CORP | COMMON STOCK TWD10. | TAIWAN | 33,989 | 20,802 |
| WALSIN LIHWA CORP | COMMON STOCK TWD10. | TAIWAN | 609,696 | 175,246 |
| WAN HAI LINES LTD | COMMON STOCK TWD10. | TAIWAN | 275,453 | 133,198 |
| WELLYPOWER OPTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 160,000 | 77,554 |
| WELTREND SEMICONDUCTOR INC | COMMON STOCK TWD10. | TAIWAN | 100,000 | 45,162 |
| WINBOND ELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 465,843 | 64,473 |
| WINTEK CORP | COMMON STOCK TWD10. | TAIWAN | 221,871 | 157,632 |
| WISTRON CORP | COMMON STOCK TWD10. | TAIWAN | 284,946 | 360,203 |
| WPG HOLDINGS LTD | COMMON STOCK TWD10. | TAIWAN | 178,795 | 205,667 |
| WT MICROELECTRONICS CO LTD | COMMON STOCK TWD10. | TAIWAN | 688,856 | 890,047 |
| YAGEO CORPORATION | COMMON STOCK TWD10. | TAIWAN | 320,440 | 82,863 |
| YANG MING MARINE TRANSPORT | COMMON STOCK TWD10. | TAIWAN | 279,161 | 111,359 |
| YOUNGTEK ELECTRONICS CORP | COMMON STOCK TWD10. | TAIWAN | 7,206 | 13,271 |
| YUANTA FINANCIAL HOLDING CO | COMMON STOCK TWD10. | TAIWAN | 1,173,800 | 597,810 |
| YULON MOTOR COMPANY | COMMON STOCK TWD10. | TAIWAN | 147,492 | 252,997 |
| ZINWELL CORPORATION | COMMON STOCK TWD10. | TAIWAN | 43,690 | 47,379 |
| ADVANCED INFO SERVICE FOR RG | COMMON STOCK THB1. A | THAILAND | 156,498 | 696,925 |
| AMATA CORP PUBLIC CO LTD FOR | COMMON STOCK THB1. A | THAILAND | 508,228 | 202,969 |
| BANGKOK BANK PCL FOREIGN REG | COMMON STOCK THB10. A | THAILAND | 193,900 | 943,380 |
| BANGKOK BANK PUBLIC CO LTD | COMMON STOCK THB10. L | THAILAND | 77,500 | 375,832 |
| BANGKOK EXPRESSWAY PUB FORGN | COMMON STOCK THB10. A | THAILAND | 297,500 | 171,616 |
| BANPU PUBLIC CO LTD FOR REG | COMMON STOCK THB10. A | THAILAND | 29,600 | 512,254 |
| BEC WORLD PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 162,800 | 232,203 |
| BUMRUNGRAD HOSPITAL FOREIGN | COMMON STOCK THB1. A | THAILAND | 44,900 | 66,176 |
| CALCOMP ELECTRONICS (THAI) F | COMMON STOCK A | THAILAND | 1,071,500 | 86,943 |
| CP ALL PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 346,300 | 568,020 |
| G STEEL PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 1,014,000 | 11,892 |
| GLOW ENERGY PCL FOREIGN | COMMON STOCK THB10. A | THAILAND | 86,600 | 151,653 |
| HEMARAJ LAND DEVELOPMENT FOR | COMMON STOCK THB.4 A | THAILAND | 3,100,500 | 222,096 |
| IRPC PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 1,580,600 | 204,401 |

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| ITALIAN THAI DEVELOP FOREIGN | COMMON STOCK THB1. A | THAILAND | 1,572,600 | 180,438 |
| ITF FIN + SECS | THB10(ALIEN MKT) | THAILAND | 2,750 | |
| KASIKORNBANK PCL FOREIGN | COMMON STOCK THB10. A | THAILAND | 337,300 | 1,304,298 |
| KIATNAKIN BANK PCL FOR | COMMON STOCK A | THAILAND | 83,800 | 84,995 |
| KRUNG THAI BANK PUB CO FOREI | COMMON STOCK THB5.15 A | THAILAND | 635,000 | 299,889 |
| LPN DEVELOPMENT PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 313,800 | 127,310 |
| PRUKSA REAL ESTATE FOREIGN | COMMON STOCK THB1. A | THAILAND | 502,700 | 184,828 |
| PTT EXPLORATION + PROD FOR | COMMON STOCK THB1. A | THAILAND | 186,275 | 994,844 |
| PTT GLOBAL CHEMICAL PCL FOR | COMMON STOCK THB10. A | THAILAND | 179,442 | 346,940 |
| PTT PCL/FOREIGN | COMMON STOCK THB10. A | THAILAND | 132,624 | 1,336,749 |
| QUALITY HOUSE PCL FOREIGN | COMMON STOCK THB1. A | THAILAND | 1,672,500 | 78,987 |
| SAHAVIRIYA STEEL INDUS FOREI | COMMON STOCK THB1. A | THAILAND | 1,266,240 | 28,495 |
| SAHAVIRIYA STEEL INDUS FOREI | EXP 21MAY12 | THAILAND | 115 | |
| SIAM CEMENT PUB CO FOR REG | COMMON STOCK THB1. A | THAILAND | 73,300 | 727,192 |
| SIAM COMMERCIAL BANK FOREIGN | COMMON STOCK THB10. A | THAILAND | 235,725 | 870,427 |
| THAI AIRWAYS INTL PCL FOR | COMMON STOCK THB10. A | THAILAND | 132,800 | 84,184 |
| THAI UNION FROZEN PROD FOREI | COMMON STOCK THB1. A | THAILAND | 41,160 | 76,319 |
| THAI VEGETABLE OIL PCL FOR | COMMON STOCK THB1. A | THAILAND | 148,680 | 81,527 |
| THAICOM PCL FOREIGN | COMMON STOCK A | THAILAND | 259,700 | 83,960 |
| THAILAND BAHT | | THAILAND | 6,854,309 | 217,252 |
| THANACHART CAPITAL FOREIGN | COMMON STOCK THB10. A | THAILAND | 379,600 | 321,848 |
| TISCO FINANCIAL FOREIGN | COMMON STOCK THB10. A | THAILAND | 113,900 | 137,185 |
| TRUE CORP PCL FOREIGN | COMMON STOCK THB10. A | THAILAND | 1,958,393 | 194,908 |
| AKBANK T.A.S. | COMMON STOCK TRY1. | TURKEY | 186,521 | 593,199 |
| AKSA AKRILIK KIMYA SANAYII | COMMON STOCK TRY1. | TURKEY | 274,374 | 641,916 |
| AKSIGORTA | COMMON STOCK TRY1. | TURKEY | 21,205 | 18,303 |
| ANADOLU EFES BIRACILIK | COMMON STOCK TRY1.0 | TURKEY | 40,762 | 492,119 |
| ANADOLU SIGORTA | COMMON STOCK TRY1. | TURKEY | 144,414 | 60,293 |
| ASYA KATILIM BANKASI AS | COMMON STOCK TRY1. | TURKEY | 65,045 | 54,652 |
| BAGFAS BANDIRMA GUBRE FABRIK | COMMON STOCK TRY1. | TURKEY | 2,624 | 211,814 |
| BIM BIRLESIK MAGAZALAR AS | COMMON STOCK TRY1. | TURKEY | 13,556 | 376,852 |
| DOGAN GAZETECILIK AS | COMMON STOCK TRY1. | TURKEY | 105,555 | 83,706 |
| DOGAN SIRKETLER GRUBU HLDGS | COMMON STOCK TRY1. | TURKEY | 148,450 | 41,649 |
| DOGAN YAYIN HOLDING AS | COMMON STOCK TRY1. | TURKEY | 121,193 | 32,088 |
| DOGUS OTOMOTIV SERVIS VE TIC | COMMON STOCK TRY1. | TURKEY | 50,608 | 79,055 |
| ENKA INSAAT VE SANAYI AS | COMMON STOCK TRY1. | TURKEY | 53,228 | 115,513 |
| EREGLI DEMIR VE CELIK FABRIK | COMMON STOCK TRY1. | TURKEY | 206,217 | 357,995 |
| GUNES SIGORTA | COMMON STOCK TRY1. | TURKEY | 16,500 | 16,131 |
| HACI OMER SABANCI HOLDING | COMMON STOCK TRY1. | TURKEY | 106,301 | 303,754 |
| IHLAS HOLDING | COMMON STOCK TRY1. | TURKEY | 660,192 | 269,182 |
| KARDEMIR KARABUK DEMIR CL D | COMMON STOCK TRY1. | TURKEY | 186,556 | 75,046 |
| KOC HOLDING AS | COMMON STOCK TRY1. | TURKEY | 92,426 | 278,002 |
| MARDIN CIMENTO SANAYII | COMMON STOCK TRY1. | TURKEY | 2,888 | 9,137 |
| OTOKAR OTOMOTIV VE SAVUNMA | COMMON STOCK TRY1. | TURKEY | 10,657 | 138,822 |
| TAT KONSERVE | COMMON STOCK TRY1. | TURKEY | 41,114 | 40,277 |
| TEKSTIL BANKASI AS | COMMON STOCK TRY1. | TURKEY | 76,935 | 25,259 |
| TRAKYA CAM SANAYII AS | COMMON STOCK TRY1.0 | TURKEY | 42,136 | 54,442 |
| | COMMON STOCK TRY1. | TURKEY | 24,019 | 508,310 |

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| TUPRAS TURKIYE PETROL RAFINE | | | | | |
| TURK SISE VE CAM FABRIKALARI | COMMON STOCK TRY1. | TURKEY | 86,459 | 130,281 | |
| TURK TELEKOMUNIKASYON AS | COMMON STOCK TRY1. | TURKEY | 91,879 | 341,572 | |
| TURKCELL ILETISIM HIZMET AS | COMMON STOCK TRY1. | TURKEY | 105,208 | 495,275 | |
| TURKISH LIRA | | TURKEY | 115,464 | 61,137 | |
| TURKIYE GARANTI BANKASI | COMMON STOCK TRY1. | TURKEY | 341,948 | 1,065,843 | |
| TURKIYE HALK BANKASI | COMMON STOCK TRY1. | TURKEY | 55,449 | 289,970 | |
| TURKIYE IS BANKASI C | COMMON STOCK TRY1. | TURKEY | 242,043 | 423,275 | |
| TURKIYE SINAI KALKINMA BANK | COMMON STOCK TRY1. | TURKEY | 188,526 | 182,554 | |
| TURKIYE VAKIFLAR BANKASI T D | COMMON STOCK TRY1. | TURKEY | 143,874 | 186,237 | |
| VESTEL BEYAZ ESYA SANAYI VE | COMMON STOCK TRY1. | TURKEY | 38,570 | 34,478 | |
| VESTEL ELEKTRONIK SANAYI | COMMON STOCK TRY1. | TURKEY | 192,452 | 184,156 | |
| YAPI VE KREDI BANKASI | COMMON STOCK TRY1. | TURKEY | 187,775 | 267,252 | |
| ZORLU ENERJI ELEKTRIK URETIM | COMMON STOCK TRY1. | TURKEY | 33,867 | 26,640 | |
| KERNEL HOLDING SA | COMMON STOCK NPV | UKRAINE | 11,989 | 242,412 | |
| 3I GROUP PLC | COMMON STOCK GBP.738636 | UNITED KINGDOM | 160,294 | 448,642 | |
| 888 HOLDINGS PLC | COMMON STOCK GBP.005 | UNITED KINGDOM | 17,874 | 11,937 | |
| ABERDEEN ASSET MGMT PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 116,043 | 380,965 | |
| ADMIRAL GROUP PLC | COMMON STOCK GBP.001 | UNITED KINGDOM | 32,872 | 434,670 | |
| AEGIS GROUP PLC | COMMON STOCK GBP.055 | UNITED KINGDOM | 128,063 | 286,207 | |
| AERO INVENTORY | ORD GBP0.0125 | UNITED KINGDOM | 6,459 | | |
| AFREN PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 163,130 | 216,815 | |
| AGGREKO PLC | COMMON STOCK GBP.370839 | UNITED KINGDOM | 42,680 | 1,332,255 | |
| AMEC PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 60,241 | 845,796 | |
| AMLIN PLC | COMMON STOCK GBP.28125 | UNITED KINGDOM | 73,235 | 356,091 | |
| ANGLO AMERICAN PLC | COMMON STOCK USD.54945 | UNITED KINGDOM | 232,216 | 8,564,588 | |
| ANTOFAGASTA PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 73,637 | 1,379,667 | |
| ARM HOLDINGS PLC | COMMON STOCK GBP.0005 | UNITED KINGDOM | 218,152 | 2,012,558 | |
| ASHTAD GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 102,074 | 356,554 | |
| ASOS PLC | COMMON STOCK GBP.035 | UNITED KINGDOM | 27,441 | 525,839 | |
| ASSOCIATED BRITISH FOODS PLC | COMMON STOCK GBP.0568 | UNITED KINGDOM | 65,368 | 1,123,804 | |
| ASTRAZENECA PLC | COMMON STOCK USD.25 | UNITED KINGDOM | 231,935 | 10,750,806 | |

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| AVEVA GROUP PLC | COMMON STOCK GBP.333333 | UNITED KINGDOM | 9,850 | 218,592 |
| AVIVA PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 481,058 | 2,234,786 |
| BABCOCK INTL GROUP PLC | COMMON STOCK GBP.6 | UNITED KINGDOM | 57,358 | 652,996 |
| BAE SYSTEMS PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 553,499 | 2,442,191 |
| BALFOUR BEATTY PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 123,582 | 506,558 |
| BARCLAYS PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 1,948,001 | 5,280,818 |
| BARRATT DEVELOPMENTS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 148,267 | 212,995 |
| BELLWAY PLC | COMMON STOCK GBP.125 | UNITED KINGDOM | 20,826 | 230,339 |
| BERKELEY GROUP HOLDINGS | COMMON STOCK GBP.05 | UNITED KINGDOM | 18,677 | 369,906 |
| BG GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 566,896 | 12,098,941 |
| BHP BILLITON PLC | COMMON STOCK USD.5 | UNITED KINGDOM | 360,752 | 10,496,687 |
| BIG YELLOW GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 38,456 | 146,264 |
| BODYCOTE PLC | COMMON STOCK GBP.17273 | UNITED KINGDOM | 51,026 | 207,645 |
| BOVIS HOMES GROUP PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 19,548 | 133,043 |
| BP PLC | COMMON STOCK USD.25 | UNITED KINGDOM | 3,189,070 | 22,758,183 |
| BREWIN DOLPHIN HOLDINGS PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 50,942 | 108,139 |
| BRITISH AMERICAN TOBACCO PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 332,617 | 15,782,400 |
| BRITISH LAND CO PLC | REIT GBP.25 | UNITED KINGDOM | 168,823 | 1,208,021 |
| BRITISH SKY BROADCASTING GRO | COMMON STOCK GBP.5 | UNITED KINGDOM | 210,949 | 2,398,788 |
| BRITVIC PLC | COMMON STOCK GBP.2 | UNITED KINGDOM | 31,647 | 157,919 |
| BROWN (N) GROUP PLC | COMMON STOCK GBP.1105263 | UNITED KINGDOM | 24,858 | 89,808 |
| BT GROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 1,324,041 | 3,912,757 |
| BTG PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 72,135 | 350,547 |
| BUNZL PLC | COMMON STOCK GBP.214286 | UNITED KINGDOM | 66,562 | 911,437 |
| BURBERRY GROUP PLC | COMMON STOCK GBP.0005 | UNITED KINGDOM | 81,231 | 1,487,601 |
| CABLE + WIRELESS COMMUNICATI | COMMON STOCK USD.05 | UNITED KINGDOM | 458,947 | 271,804 |
| CABLE + WIRELESS WORLDWIDE | COMMON STOCK GBP.05 | UNITED KINGDOM | 481,562 | 121,157 |
| CAIRN ENERGY PLC | COMMON STOCK GBP.6153.8 | UNITED KINGDOM | 238,800 | 982,420 |
| CAPITA PLC | COMMON STOCK GBP.020667 | UNITED KINGDOM | 112,488 | 1,097,771 |
| CAPITAL + COUNTIES PROPERTIE | COMMON STOCK GBP.25 | UNITED KINGDOM | 78,179 | 224,003 |
| CAPITAL SHOPPING CENTRES GRO | REIT GBP.5 | UNITED KINGDOM | 88,330 | 427,060 |
| CARILLION PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 64,223 | 298,979 |
| CARNIVAL PLC | COMMON STOCK USD1.66 | UNITED KINGDOM | 30,152 | 991,393 |
| CARPETRIGHT PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 3,842 | 28,641 |
| CENTRICA PLC | COMMON STOCK GBP.061728 | UNITED KINGDOM | 896,833 | 4,027,930 |
| CHEMRING GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 27,936 | 173,412 |
| CHESNARA PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 29,714 | 81,013 |
| CLARKSON PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 3,827 | 68,234 |
| CLOSE BROTHERS GROUP PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 18,206 | 174,693 |
| CLS HOLDINGS PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 17,536 | 160,786 |
| COBHAM PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 208,283 | 591,406 |
| COLLINS STEWART HAWKPOINT PL | COMMON STOCK GBP.25 | UNITED KINGDOM | 54,323 | 73,006 |
| COLT GROUP SA | COMMON STOCK EUR.5 | UNITED KINGDOM | 63,823 | 90,326 |
| COMPASS GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 360,311 | 3,413,993 |
| COMPUTACENTER PLC | COMMON STOCK GBP.06 | UNITED KINGDOM | 16,896 | 87,796 |
| COOKSON GROUP PLC | COMMON STOCK GBP1. | UNITED KINGDOM | 40,077 | 314,899 |
| COSTAIN GROUP PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 21,202 | 60,842 |
| CRODA INTERNATIONAL PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 25,280 | 707,762 |
| CSR PLC | COMMON STOCK GBP.001 | UNITED KINGDOM | 28,114 | 79,940 |
| DAILY MAIL+GENERAL TST A NV | COMMON STOCK GBP.125 | UNITED KINGDOM | 52,978 | 328,013 |
| DAIRY CREST GROUP PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 18,636 | 97,070 |
| DEBENHAMS PLC | COMMON STOCK GBP.0001 | UNITED KINGDOM | 190,921 | 173,558 |
| DECHRA PHARMACEUTICALS PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 39,884 | 321,297 |

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|-----------------------------------|-------------------------|----------------|---------|-----------|
| DERWENT LONDON PLC | REIT GBP.05 | UNITED KINGDOM | 14,916 | 360,536 |
| DEVELOPMENT SECURITIES PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 20,670 | 48,173 |
| DEVRO PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 89,741 | 358,880 |
| DIAGEO PLC | COMMON STOCK GBP.893518 | UNITED KINGDOM | 418,535 | 9,139,294 |
| DIGNITY PLC | COMMON STOCK GBP.105 | UNITED KINGDOM | 7,044 | 89,678 |
| DIXONS RETAIL PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 449,878 | 68,547 |
| DOMINO S PIZZA UK + IRL PLC | COMMON STOCK GBP.015625 | UNITED KINGDOM | 32,975 | 205,673 |
| DRAX GROUP PLC | COMMON STOCK GBP.155172 | UNITED KINGDOM | 67,273 | 569,552 |
| DS SMITH PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 89,234 | 273,465 |
| DUNELM GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 32,963 | 221,584 |
| EASYJET PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 24,595 | 149,909 |
| ELECTROCOMPONENTS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 70,463 | 205,177 |
| ELEMENTIS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 128,711 | 273,244 |
| ENQUEST PLC | COMMON STOCK GBP.02 | UNITED KINGDOM | 74,010 | 105,940 |
| ENTERPRISE INNS PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 95,218 | 41,312 |
| EURASIAN NATURAL RESOURCES | COMMON STOCK USD.2 | UNITED KINGDOM | 60,064 | 589,243 |
| EUROMONEY INSTL INVESTOR PLC | COMMON STOCK GBP.0025 | UNITED KINGDOM | 7,868 | 76,383 |
| F+C ASSET MANAGEMENT PLC | COMMON STOCK GBP.001 | UNITED KINGDOM | 260,473 | 264,611 |
| FENNER PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 43,264 | 267,990 |
| FIDESSA GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 10,108 | 236,904 |
| FINDEL PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 88,811 | 4,965 |
| FIRSTGROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 88,353 | 462,501 |
| FRESNILLO PLC | COMMON STOCK USD.5 | UNITED KINGDOM | 35,380 | 837,846 |
| FTSE 100 INDEX FUTURES MAR11 XLIF | | UNITED KINGDOM | 1,150 | (194,904) |
| FTSE 100 INDEX FUTURES MAR12 XLIF | | UNITED KINGDOM | 840 | 105,415 |
| G4S PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 235,336 | 991,250 |

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| GAME GROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 68,439 | 7,984 |
| GENUS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 8,794 | 142,159 |
| GKN PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 281,894 | 797,147 |
| GLAXOSMITHKLINE PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 861,922 | 19,668,009 |
| GO AHEAD GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 4,304 | 92,009 |
| GRAINGER PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 35,996 | 59,743 |
| GREAT PORTLAND ESTATES PLC | REIT GBP.125 | UNITED KINGDOM | 60,838 | 304,447 |
| GREENE KING PLC | COMMON STOCK GBP.125 | UNITED KINGDOM | 36,174 | 273,001 |
| GULFSANDS PETROLEUM PLC | COMMON STOCK GBP.714286 | UNITED KINGDOM | 7,819 | 22,472 |
| HALFORDS GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 25,207 | 113,094 |
| HALMA PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 63,556 | 325,255 |
| HAMMERSON PLC | REIT GBP.25 | UNITED KINGDOM | 135,553 | 755,063 |
| HAMPSON INDUSTRIES PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 164,974 | 9,965 |
| HAMWORTHY PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 17,427 | 223,438 |
| HARGREAVES SERVICES PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 10,955 | 184,564 |
| HAYS PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 270,136 | 267,840 |
| HELICAL BAR PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 25,354 | 73,136 |
| HENDERSON GROUP PLC | COMMON STOCK GBP.125 | UNITED KINGDOM | 146,933 | 232,602 |
| HIKMA PHARMACEUTICALS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 26,230 | 251,962 |
| HOME RETAIL GROUP | COMMON STOCK GBP.1 | UNITED KINGDOM | 171,446 | 221,364 |
| HOWDEN JOINERY GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 102,014 | 158,922 |
| HSBC HOLDINGS PLC | COMMON STOCK USD.5 | UNITED KINGDOM | 2,977,289 | 22,617,261 |
| ICAP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 96,024 | 516,956 |
| IG GROUP HOLDINGS PLC | COMMON STOCK GBP.00005 | UNITED KINGDOM | 55,542 | 411,337 |
| IMI PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 61,118 | 718,115 |
| IMPERIAL TOBACCO GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 170,584 | 6,452,620 |
| INCHCAPE PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 80,242 | 363,966 |
| INMARSAT PLC | COMMON STOCK EUR.0005 | UNITED KINGDOM | 69,301 | 434,147 |
| INTERCONTINENTAL HOTELS GROU | COMMON STOCK GBP.36172 | UNITED KINGDOM | 48,085 | 860,675 |
| INTERMEDIATE CAPITAL GROUP | COMMON STOCK GBP.2 | UNITED KINGDOM | 56,436 | 199,853 |
| INTERNATIONAL PERSONAL FINAN | COMMON STOCK GBP.1 | UNITED KINGDOM | 46,889 | 124,751 |
| INTERNATIONAL POWER PLC | COMMON STOCK GBP.005 | UNITED KINGDOM | 280,130 | 1,466,561 |
| INTERTEK GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 24,984 | 787,136 |
| INTL CONSOLIDATED AIRLINE DI | COMMON STOCK EUR.5 | UNITED KINGDOM | 170,860 | 384,246 |
| INVENSYS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 145,246 | 473,934 |
| INVESTEC PLC | COMMON STOCK GBP.0002 | UNITED KINGDOM | 98,170 | 515,161 |
| ITE GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 81,625 | 257,985 |
| ITV PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 617,345 | 651,398 |
| JARDINE LLOYD THOMPSON GROUP | COMMON STOCK GBP.05 | UNITED KINGDOM | 19,100 | 204,458 |
| JAZZTEL PLC | COMMON STOCK EUR.8 | UNITED KINGDOM | 55,144 | 266,560 |
| JKX OIL + GAS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 14,115 | 29,798 |
| JOHNSON MATTHEY PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 39,404 | 1,122,785 |
| KAZAKHMYS PLC | COMMON STOCK GBP.2 | UNITED KINGDOM | 38,611 | 551,952 |
| KELLER GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 6,584 | 27,238 |
| KIER GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 4,150 | 87,467 |
| KINGFISHER PLC | COMMON STOCK GBP.157143 | UNITED KINGDOM | 495,262 | 1,926,814 |
| LADBROKES PLC | COMMON STOCK GBP.833333 | UNITED KINGDOM | 198,714 | 401,046 |
| LAND SECURITIES GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 142,175 | 1,398,824 |
| LEGAL + GENERAL GROUP PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 1,114,817 | 1,771,005 |
| LLOYDS BANKING GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 6,899,774 | 2,757,801 |
| LOGICA PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 268,464 | 256,820 |
| LONDON STOCK EXCHANGE GROUP | COMMON STOCK GBP.918605 | UNITED KINGDOM | 27,934 | 344,602 |
| LONMIN PLC | COMMON STOCK USD1. | UNITED KINGDOM | 35,230 | 533,281 |
| LOOKERS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 154,799 | 122,073 |
| MAJESTIC WINE PLC | COMMON STOCK GBP.075 | UNITED KINGDOM | 30,114 | 152,084 |
| MAN GROUP PLC | COMMON STOCK USD.428571 | UNITED KINGDOM | 334,845 | 649,917 |
| MARKS + SPENCER GROUP PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 296,019 | 1,429,073 |
| MCBRIDE PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 68,298 | 118,858 |

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| MEARS GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 49,916 | 170,371 |
| MEGGITT PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 127,287 | 697,016 |
| MELROSE PLC | COMMON STOCK GBP.54545 | UNITED KINGDOM | 59,687 | 314,842 |
| MELROSE RESOURCES PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 20,453 | 37,465 |
| MICHAEL PAGE INTERNATIONAL | COMMON STOCK GBP.01 | UNITED KINGDOM | 44,706 | 241,508 |
| MICRO FOCUS INTERNATIONAL | COMMON STOCK GBP.1 | UNITED KINGDOM | 27,328 | 163,940 |
| MISYS PLC | COMMON STOCK GBP.011429 | UNITED KINGDOM | 35,810 | 128,826 |
| MITCHELLS + BUTLERS PLC | COMMON STOCK GBP.54167 | UNITED KINGDOM | 72,411 | 262,827 |
| MONDI PLC | COMMON STOCK EUR.2 | UNITED KINGDOM | 67,332 | 475,451 |
| MONEYSUPERMARKET.COM | COMMON STOCK GBP.0002 | UNITED KINGDOM | 44,952 | 73,205 |
| MORGAN CRUCIBLE COMPANY PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 47,747 | 194,159 |
| MORGAN SINDALL GROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 5,600 | 51,646 |
| MOTHERCARE PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 28,326 | 72,990 |
| MOUCHEL GROUP PLC | COMMON STOCK GBP.0025 | UNITED KINGDOM | 37,828 | 3,177 |
| NATIONAL EXPRESS GROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 82,610 | 285,432 |
| NATIONAL GRID PLC | COMMON STOCK GBP.139535 | UNITED KINGDOM | 643,747 | 6,250,139 |
| NEXT PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 38,866 | 1,652,015 |
| NORTHGATE PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 32,658 | 97,303 |
| OLD MUTUAL PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 274,369 | 577,704 |
| OLD MUTUAL PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 736,257 | 1,541,907 |
| PACE PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 29,518 | 32,890 |

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| PARAGON GROUP COMPANIES PLC | COMMON STOCK GBP1. | UNITED KINGDOM | 60,142 | 170,466 |
| PEARSON PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 155,634 | 2,916,713 |
| PENDRAGON PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 645,215 | 76,201 |
| PENNON GROUP PLC | COMMON STOCK GBP.407 | UNITED KINGDOM | 53,210 | 590,047 |
| PERSIMMON PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 56,670 | 412,225 |
| PETROFAC LTD | COMMON STOCK USD.02 | UNITED KINGDOM | 41,555 | 928,655 |
| PETROPAVLOVSK PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 24,318 | 231,192 |
| POUND STERLING | | UNITED KINGDOM | 2,138,514 | 3,323,466 |
| PREMIER FARNELL PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 45,076 | 125,629 |
| PREMIER FOODS PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 376,447 | 33,853 |
| PREMIER OIL PLC | COMMON STOCK GBP.125 | UNITED KINGDOM | 71,864 | 403,674 |
| PRUDENTIAL FINANCIAL PLC | COMMON STOCK GBP.072727 | UNITED KINGDOM | 21,249 | 310,453 |
| PRUDENTIAL PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 431,123 | 4,251,078 |
| PUNCH TAVERNS PLC | COMMON STOCK GBP.0478.6 | UNITED KINGDOM | 114,256 | 17,744 |
| PV CRYSTALOX SOLAR PLC | COMMON STOCK GBP.02 | UNITED KINGDOM | 81,255 | 5,520 |
| QUINTAIN ESTATES + DEV PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 190,972 | 111,799 |
| RATHBONE BROTHERS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 6,292 | 103,563 |
| RECKITT BENCKISER GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 103,968 | 5,127,000 |
| REDROW PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 66,896 | 117,650 |
| REED ELSEVIER PLC | COMMON STOCK GBP.144397 | UNITED KINGDOM | 204,214 | 1,647,969 |
| RENTOKIL INITIAL PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 346,240 | 335,712 |
| RESTAURANT GROUP PLC | COMMON STOCK GBP.28125 | UNITED KINGDOM | 37,320 | 172,322 |
| REXAM PLC | COMMON STOCK GBP.642857 | UNITED KINGDOM | 160,812 | 880,601 |
| RIGHTMOVE PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 14,135 | 272,510 |
| RIO TINTO PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 239,779 | 11,612,205 |
| ROBERT WISEMAN DAIRIES PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 8,457 | 33,676 |
| ROLLS ROYCE HOLDINGS PLC | COMMON STOCK GBP.2 | UNITED KINGDOM | 348,626 | 4,029,644 |
| ROTORK PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 14,004 | 418,518 |
| ROYAL BANK OF SCOTLAND GROUP | COMMON STOCK GBP.25 | UNITED KINGDOM | 2,921,905 | 926,973 |
| ROYAL DUTCH SHELL PLC B SHS | COMMON STOCK EUR.07 | UNITED KINGDOM | 450,629 | 17,161,379 |
| RPS GROUP PLC | COMMON STOCK GBP.03 | UNITED KINGDOM | 43,062 | 120,117 |
| RSA INSURANCE GROUP PLC | COMMON STOCK GBP.275 | UNITED KINGDOM | 741,102 | 1,206,347 |
| SABMILLER PLC | COMMON STOCK USD.1 | UNITED KINGDOM | 160,927 | 5,645,740 |
| SAGE GROUP PLC/THE | COMMON STOCK GBP.01 | UNITED KINGDOM | 240,086 | 1,096,364 |
| SAINSBURY (J) PLC | COMMON STOCK GBP.285714 | UNITED KINGDOM | 226,555 | 1,065,171 |
| SALAMANDER ENERGY PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 64,814 | 203,247 |
| SAVILLS PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 24,560 | 124,902 |
| SCHRODERS PLC | COMMON STOCK GBP1. | UNITED KINGDOM | 22,225 | 451,963 |
| SDL PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 29,792 | 307,783 |
| SEGRO PLC | REIT GBP.1 | UNITED KINGDOM | 120,111 | 388,741 |
| SENIOR PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 91,779 | 243,092 |
| SERCO GROUP PLC | COMMON STOCK GBP.02 | UNITED KINGDOM | 87,867 | 646,569 |
| SEVERFIELD ROWEN PLC | COMMON STOCK GBP.025 | UNITED KINGDOM | 24,718 | 63,938 |
| SEVERN TRENT PLC | COMMON STOCK GBP.9789 | UNITED KINGDOM | 42,685 | 990,323 |
| SHAFTESBURY PLC | REIT GBP.25 | UNITED KINGDOM | 42,181 | 305,916 |
| SHANKS GROUP PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 52,456 | 73,896 |
| SIG PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 90,458 | 117,534 |
| SMITH + NEPHEW PLC | COMMON STOCK USD.2 | UNITED KINGDOM | 164,046 | 1,590,717 |
| SMITHS GROUP PLC | COMMON STOCK GBP.375 | UNITED KINGDOM | 71,487 | 1,011,894 |
| SOCO INTERNATIONAL PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 31,772 | 143,815 |
| SPECTRIS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 19,025 | 379,723 |
| SPIRAX SARCO ENGINEERING PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 11,265 | 326,665 |
| SPIRENT COMMUNICATIONS PLC | COMMON STOCK GBP.333333 | UNITED KINGDOM | 95,540 | 174,443 |
| SPIRIT PUB CO PLC | COMMON STOCK | UNITED KINGDOM | 114,256 | 75,789 |
| SSE PLC | COMMON STOCK GBP.5 | UNITED KINGDOM | 180,528 | 3,619,111 |
| ST. MODWEN PROPERTIES PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 21,072 | 36,924 |
| STAGECOACH GROUP PLC | COMMON STOCK GBP.005482 | UNITED KINGDOM | 83,026 | 350,706 |
| STANDARD CHARTERED PLC | COMMON STOCK USD.5 | UNITED KINGDOM | 398,199 | 8,675,937 |
| STANDARD LIFE PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 473,202 | 1,509,855 |

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|--------------------------------|------------------------|----------------|-----------|-----------|
| STHREE PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 28,453 | 99,811 |
| SUBSEA 7 SA | COMMON STOCK USD2. | UNITED KINGDOM | 56,276 | 1,041,179 |
| SYNERGY HEALTH PLC | COMMON STOCK GBP.00625 | UNITED KINGDOM | 9,827 | 129,023 |
| TALKTALK TELECOM GROUP | COMMON STOCK GBP.001 | UNITED KINGDOM | 92,333 | 193,963 |
| TATE + LYLE PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 92,048 | 1,005,750 |
| TAYLOR WIMPEY PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 615,759 | 358,274 |
| TELECITY GROUP PLC | COMMON STOCK | UNITED KINGDOM | 26,875 | 269,373 |
| TELECOM PLUS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 41,405 | 496,604 |
| TESCO PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 1,348,552 | 8,448,004 |
| THOMAS COOK GROUP PLC | COMMON STOCK EUR.1 | UNITED KINGDOM | 90,976 | 20,755 |
| TRAVIS PERKINS PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 38,034 | 467,981 |
| TT ELECTRONICS PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 192,607 | 402,445 |
| TUI TRAVEL PLC | COMMON STOCK GBP.001 | UNITED KINGDOM | 100,731 | 258,690 |
| TULLETT PREBON PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 27,073 | 113,126 |
| TULLOW OIL PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 152,274 | 3,312,286 |
| UBM PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 41,487 | 306,667 |
| ULTRA ELECTRONICS HLDGS PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 9,766 | 224,116 |
| UNILEVER PLC | COMMON STOCK GBP.0311 | UNITED KINGDOM | 219,204 | 7,363,103 |
| UNITE GROUP PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 41,192 | 107,208 |
| UNITED UTILITIES GROUP PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 126,384 | 1,189,612 |

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| VECTURA GROUP PLC | COMMON STOCK GBP.00025 | UNITED KINGDOM | 96,808 | 84,575 |
| VEDANTA RESOURCES PLC | COMMON STOCK USD.1 | UNITED KINGDOM | 27,251 | 426,708 |
| VODAFONE GROUP PLC | COMMON STOCK USD.142857 | UNITED KINGDOM | 8,641,673 | 24,009,400 |
| WEIR GROUP PLC/THE | COMMON STOCK GBP.125 | UNITED KINGDOM | 34,101 | 1,070,587 |
| WETHERSPOON (J.D.) PLC | COMMON STOCK GBP.02 | UNITED KINGDOM | 13,750 | 88,651 |
| WH SMITH PLC | COMMON STOCK GBP.22 | UNITED KINGDOM | 20,891 | 172,148 |
| WHITBREAD PLC | COMMON STOCK GBP.767974 | UNITED KINGDOM | 35,157 | 853,539 |
| WILLIAM HILL PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 141,825 | 445,882 |
| WINCANTON PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 27,759 | 26,921 |
| WM MORRISON SUPERMARKETS | COMMON STOCK GBP.1 | UNITED KINGDOM | 372,057 | 1,881,618 |
| WOLFSON MICROELECTRONICS PLC | COMMON STOCK GBP.001 | UNITED KINGDOM | 57,157 | 116,351 |
| WOOD GROUP (JOHN) PLC | COMMON STOCK GBP.042857 | UNITED KINGDOM | 71,825 | 712,011 |
| WORKSPACE GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 42,098 | 147,427 |
| XCHANGING PLC | COMMON STOCK GBP.05 | UNITED KINGDOM | 30,617 | 30,788 |
| XSTRATA PLC | COMMON STOCK USD.5 | UNITED KINGDOM | 362,068 | 5,456,200 |
| YELL GROUP PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 434,757 | 35,670 |
| ALACER GOLD CORP | COMMON STOCK NPV | UNITED STATES | 36,500 | 376,023 |
| BOART LONGYEAR LTD | COMMON STOCK NPV | UNITED STATES | 88,884 | 252,494 |
| BROOKFIELD OFFICE PROPERTIES | COMMON STOCK NPV | UNITED STATES | 44,442 | 697,018 |
| GOLDEN STAR RESOURCES LTD | COMMON STOCK NPV | UNITED STATES | 152,930 | 250,816 |
| JAGUAR MINING INC | COMMON STOCK NPV | UNITED STATES | 33,800 | 215,762 |
| SIMS METAL MANAGEMENT LTD | COMMON STOCK NPV | UNITED STATES | 31,456 | 408,801 |
| SOUTHERN COPPER CORP | COMMON STOCK USD.01 | UNITED STATES | 12,934 | 388,020 |
| SOUTHERN COPPER CORP | COMMON STOCK USD.01 | UNITED STATES | 21,070 | 635,893 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 941,775 | 941,775 |
| SXC HEALTH SOLUTIONS CORP | COMMON STOCK NPV | UNITED STATES | 11,500 | 646,801 |
| SYNTHES INC 144A/REGS | COMMON STOCK CHF.001 | UNITED STATES | 11,581 | 1,947,254 |
| THOMSON REUTERS CORP | COMMON STOCK NPV | UNITED STATES | 64,530 | 1,725,659 |
| US DOLLAR | | UNITED STATES | 1,587,417 | 1,587,417 |
| BOLIVAR FUERTE | | VENEZUELA | 55,012 | 12,809 |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | | (5,808) |
| CURRENCY CONTRACT | BOUGHT GBP/SOLD USD | | | 88,748 |
| CURRENCY CONTRACT | BOUGHT JPY/SOLD USD | | | 111,723 |
| Total : EXHIBIT A - Total International Stock Market Index Fund | | | \$ | 2,697,456,212 |

n / a - Cost is not applicable

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(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2010**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/ Par Value | | |
| | STEINER LEISURE LTD | COMMON STOCK USD.01 | BAHAMAS | 17,200 | \$ 780,708 |
| | ULTRAPETROL (BAHAMAS) LTD | COMMON STOCK USD.01 | BAHAMAS | 13,200 | 39,336 |
| | ALTERRA CAPITAL HOLDINGS LTD | COMMON STOCK USD1. | BERMUDA | 89,600 | 2,117,248 |
| | ARCH CAPITAL GROUP LTD | COMMON STOCK USD.01 | BERMUDA | 128,383 | 4,779,699 |
| | ARGO GROUP INTERNATIONAL | COMMON STOCK USD1. | BERMUDA | 25,129 | 727,736 |
| | ASPEN INSURANCE HOLDINGS LTD | COMMON STOCK USD.514456 | BERMUDA | 73,600 | 1,950,400 |
| | ASSURED GUARANTY LTD | COMMON STOCK USD.01 | BERMUDA | 173,100 | 2,274,534 |
| | AXIS CAPITAL HOLDINGS LTD | COMMON STOCK USD.0125 | BERMUDA | 129,700 | 4,145,212 |
| | BUNGE LTD | COMMON STOCK USD.01 | BERMUDA | 148,417 | 8,489,452 |
| | CENTRAL EUROPEAN MEDIA ENT A | COMMON STOCK USD.08 | BERMUDA | 38,114 | 248,503 |
| | ENDURANCE SPECIALTY HOLDINGS | COMMON STOCK USD1. | BERMUDA | 42,600 | 1,629,450 |
| | ENERGY XXI BERMUDA | COMMON STOCK USD.005 | BERMUDA | 72,300 | 2,304,924 |
| | ENSTAR GROUP LTD | COMMON STOCK USD1. | BERMUDA | 6,400 | 628,480 |
| | EVEREST RE GROUP LTD | COMMON STOCK USD.01 | BERMUDA | 45,764 | 3,848,295 |
| | FRONTLINE LTD | COMMON STOCK USD2.5 | BERMUDA | 47,900 | 205,491 |
| | GENPACT LTD | COMMON STOCK USD.01 | BERMUDA | 117,887 | 1,762,411 |
| | GLOBAL SOURCES LTD | COMMON STOCK USD.01 | BERMUDA | 9,744 | 47,258 |
| | GOLAR LNG LTD | COMMON STOCK USD1. | BERMUDA | 40,731 | 1,810,493 |
| | HELEN OF TROY LTD | COMMON STOCK USD.1 | BERMUDA | 33,600 | 1,031,520 |
| | KNIGHTSBRIDGE TANKERS LTD | COMMON STOCK USD.01 | BERMUDA | 21,300 | 291,171 |
| | MAIDEN HOLDINGS LTD | COMMON STOCK USD.01 | BERMUDA | 55,800 | 488,808 |
| | MARVELL TECHNOLOGY GROUP LTD | COMMON STOCK USD.002 | BERMUDA | 501,855 | 6,950,692 |
| | MONTPELIER RE HOLDINGS LTD | COMMON STOCK USD.001666 | BERMUDA | 61,318 | 1,088,395 |
| | ORIENT EXPRESS HOTELS LTD A | COMMON STOCK USD.01 | BERMUDA | 95,860 | 716,074 |
| | PARTNERRE LTD | COMMON STOCK USD1. | BERMUDA | 65,750 | 4,221,808 |
| | PLATINUM UNDERWRITERS HLDGS | COMMON STOCK USD.01 | BERMUDA | 37,900 | 1,292,769 |
| | RENAISSANCERE HOLDINGS LTD | COMMON STOCK USD1. | BERMUDA | 51,600 | 3,837,492 |
| | SHIP FINANCE INTL LTD | COMMON STOCK USD1. | BERMUDA | 48,129 | 449,525 |
| | SIGNET JEWELERS LTD | COMMON STOCK USD.18 | BERMUDA | 86,601 | 3,806,980 |

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|------------------------------|-----------------------|------------------|-----------|------------|
| TEEKAY TANKERS LTD CLASS A | COMMON STOCK USD.01 | BERMUDA | 46,100 | 162,272 |
| VALIDUS HOLDINGS LTD | COMMON STOCK USD.175 | BERMUDA | 74,992 | 2,362,248 |
| DOMTAR CORP | COMMON STOCK USD.01 | CANADA | 38,650 | 3,090,454 |
| MCEWEN MINING INC | COMMON STOCK NPV | CANADA | 95,000 | 319,200 |
| MDC PARTNERS INC A | COMMON STOCK NPV | CANADA | 26,300 | 355,576 |
| MIDWAY GOLD CORP | COMMON STOCK NPV | CANADA | 39,100 | 82,501 |
| NYMOX PHARMACEUTICAL CORP | COMMON STOCK NPV | CANADA | 9,900 | 81,378 |
| TEEKAY CORP | COMMON STOCK USD.001 | CANADA | 45,300 | 1,210,869 |
| THOMPSON CREEK METALS CO INC | COMMON STOCK NPV | CANADA | 142,100 | 989,016 |
| CONSOLIDATED WATER CO ORD SH | COMMON STOCK USD.6 | CAYMAN ISLANDS | 15,300 | 131,274 |
| FABRINET | COMMON STOCK USD.01 | CAYMAN ISLANDS | 17,900 | 244,872 |
| GREENLIGHT CAPITAL RE LTD A | COMMON STOCK USD.01 | CAYMAN ISLANDS | 31,600 | 747,972 |
| HERBALIFE LTD | COMMON STOCK USD.002 | CAYMAN ISLANDS | 116,200 | 6,004,054 |
| ORTHOFIX INTERNATIONAL NV | COMMON STOCK USD.1 | CURACAO | 18,000 | 634,140 |
| EXCEL MARITIME CARRIERS LTD | COMMON STOCK USD.01 | GREECE | 28,600 | 41,470 |
| ALKERMES PLC | COMMON STOCK USD.01 | IRELAND | 92,100 | 1,598,856 |
| GLOBAL INDEMNITY PLC | COMMON STOCK USD.0001 | IRELAND | 16,204 | 321,325 |
| WARNER CHILCOTT PLC CLASS A | COMMON STOCK USD.01 | IRELAND | 166,700 | 2,522,171 |
| DHT HOLDINGS INC | COMMON STOCK USD.01 | JERSEY, C.I. | 42,100 | 31,154 |
| FLAGSTONE REINSURANCE HOLDIN | COMMON STOCK USD.01 | LUXEMBOURG | 57,300 | 475,017 |
| BALTIC TRADING LTD | COMMON STOCK | MARSHALL ISLANDS | 11,700 | 55,575 |
| SCORPIO TANKERS INC | COMMON STOCK USD.01 | MONACO | 19,900 | 97,311 |
| CHICAGO BRIDGE + IRON NY SHR | NY REG SHRS EUR.01 | NETHERLANDS | 100,200 | 3,787,560 |
| CNH GLOBAL N.V. | COMMON STOCK USD2.25 | NETHERLANDS | 22,700 | 816,973 |
| CORE LABORATORIES N.V. | COMMON STOCK EUR.02 | NETHERLANDS | 45,300 | 5,161,935 |
| LYONDELLBASELL INDU CL A | COMMON STOCK | NETHERLANDS | 315,200 | 10,240,848 |
| QIAGEN N.V. | COMMON STOCK EUR.01 | NETHERLANDS | 234,400 | 3,237,064 |
| TORNIER NV | COMMON STOCK | NETHERLANDS | 9,000 | 162,000 |
| VISTAPRINT NV | COMMON STOCK USD.001 | NETHERLANDS | 40,800 | 1,248,480 |
| NORDIC AMERICAN TANKERS LTD | COMMON STOCK USD.01 | NORWAY | 51,500 | 617,485 |
| BANCO LATINOAMERICANO COME E | COMMON STOCK NPV | PANAMA | 30,293 | 486,203 |
| COPA HOLDINGS SA CLASS A | COMMON STOCK NPV | PANAMA | 30,933 | 1,814,839 |
| DORAL FINANCIAL CORP | COMMON STOCK USD.01 | PUERTO RICO | 52,400 | 50,094 |
| ORIENTAL FINANCIAL GROUP | COMMON STOCK USD1. | PUERTO RICO | 48,718 | 589,975 |
| POPULAR INC | COMMON STOCK USD.01 | PUERTO RICO | 1,022,747 | 1,421,618 |
| TRIPLE S MANAGEMENT CORP B | COMMON STOCK USD1. | PUERTO RICO | 22,800 | 456,456 |
| AVAGO TECHNOLOGIES LTD | COMMON STOCK | SINGAPORE | 189,200 | 5,460,312 |

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| AUTOLIV INC | COMMON STOCK USD1. | SWEDEN | 86,746 | 4,640,044 |
| ALLIED WORLD ASSURANCE CO | COMMON STOCK USD.03 | SWITZERLAND | 35,500 | 2,234,015 |
| GARMIN LTD | COMMON STOCK CHF10. | SWITZERLAND | 107,075 | 4,262,656 |
| XYRATEX LTD | COMMON STOCK USD.01 | UNITED KINGDOM | 25,800 | 343,656 |
| 1 800 FLOWERS.COM INC CL A | COMMON STOCK USD.01 | UNITED STATES | 27,500 | 60,500 |
| 1ST SOURCE CORP | COMMON STOCK NPV | UNITED STATES | 17,319 | 438,690 |
| 1ST UNITED BANCORP INC/NORTH | COMMON STOCK USD.01 | UNITED STATES | 41,000 | 227,550 |
| 3D SYSTEMS CORP | COMMON STOCK USD.001 | UNITED STATES | 39,326 | 566,294 |
| 8X8 INC | COMMON STOCK USD.001 | UNITED STATES | 69,300 | 219,681 |
| 99 CENTS ONLY STORES | COMMON STOCK NPV | UNITED STATES | 49,664 | 1,090,125 |
| A123 SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 63,900 | 102,879 |
| AAON INC | COMMON STOCK USD.004 | UNITED STATES | 23,061 | 472,520 |
| AAR CORP | COMMON STOCK USD1. | UNITED STATES | 43,800 | 839,646 |
| AARON S INC | COMMON STOCK USD.5 | UNITED STATES | 77,462 | 2,066,686 |
| ABAXIS INC | COMMON STOCK NPV | UNITED STATES | 23,356 | 646,261 |
| ABIOMED INC | COMMON STOCK USD.01 | UNITED STATES | 34,700 | 640,909 |
| ABM INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 55,400 | 1,142,348 |
| ABOVENET INC | COMMON STOCK USD.01 | UNITED STATES | 24,300 | 1,579,743 |
| ABRAXAS PETROLEUM CORP | COMMON STOCK USD.01 | UNITED STATES | 85,900 | 283,470 |
| ACACIA RESEARCH ACACIA TEC | TRACKING STK USD.001 | UNITED STATES | 43,700 | 1,595,487 |
| ACADIA REALTY TRUST | REIT USD.001 | UNITED STATES | 43,107 | 868,175 |
| ACCELRYX INC | COMMON STOCK USD.0001 | UNITED STATES | 56,301 | 378,343 |
| ACCO BRANDS CORP | COMMON STOCK USD.01 | UNITED STATES | 58,834 | 567,748 |
| ACCRETIVE HEALTH INC | COMMON STOCK USD.01 | UNITED STATES | 36,800 | 845,664 |
| ACCURAY INC | COMMON STOCK USD.001 | UNITED STATES | 45,985 | 194,517 |
| ACCURIDE CORP | COMMON STOCK | UNITED STATES | 36,100 | 257,032 |
| ACETO CORP | COMMON STOCK USD.01 | UNITED STATES | 28,300 | 195,270 |
| ACHILLION PHARMACEUTICALS | COMMON STOCK USD.001 | UNITED STATES | 44,700 | 340,614 |
| ACI WORLDWIDE INC | COMMON STOCK USD.005 | UNITED STATES | 35,400 | 1,013,856 |
| ACME PACKET INC | COMMON STOCK USD.001 | UNITED STATES | 53,583 | 1,656,251 |
| ACORDA THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 35,514 | 846,654 |
| ACTIVE NETWORK INC/THE | COMMON STOCK | UNITED STATES | 11,200 | 152,320 |
| ACTIVE POWER INC | COMMON STOCK USD.001 | UNITED STATES | 31,100 | 20,526 |
| ACTIVISION BLIZZARD INC | COMMON STOCK USD.000001 | UNITED STATES | 419,717 | 5,170,913 |
| ACTUANT CORP A | COMMON STOCK USD.2 | UNITED STATES | 70,800 | 1,606,452 |
| ACTUATE CORP | COMMON STOCK USD.001 | UNITED STATES | 43,408 | 254,371 |
| ACUITY BRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 44,050 | 2,334,650 |
| ACURA PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 1,600 | 5,584 |
| ACXIOM CORP | COMMON STOCK USD.1 | UNITED STATES | 79,600 | 971,916 |
| ADTRAN INC | COMMON STOCK USD.01 | UNITED STATES | 65,837 | 1,985,644 |
| ADVANCE AMERICA CASH ADVANCE | COMMON STOCK USD.01 | UNITED STATES | 64,600 | 578,170 |
| ADVANCE AUTO PARTS INC | COMMON STOCK USD.0001 | UNITED STATES | 73,500 | 5,117,805 |
| ADVANCED ANALOGIC TECHNOLOGI | COMMON STOCK USD.001 | UNITED STATES | 47,900 | 276,862 |
| ADVANCED ENERGY INDUSTRIES | COMMON STOCK USD.001 | UNITED STATES | 41,300 | 443,149 |
| ADVENT SOFTWARE INC | COMMON STOCK USD.01 | UNITED STATES | 33,596 | 818,399 |
| ADVISORY BOARD CO/THE | COMMON STOCK USD.01 | UNITED STATES | 16,002 | 1,187,508 |
| AECOM TECHNOLOGY CORP | COMMON STOCK USD.01 | UNITED STATES | 119,700 | 2,462,229 |
| AEGERION PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 4,200 | 70,308 |
| AEGION CORP | COMMON STOCK USD.01 | UNITED STATES | 44,091 | 676,356 |
| AEP INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 6,200 | 174,530 |
| AEROFLEX HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 17,200 | 176,128 |
| AEROPOSTALE INC | COMMON STOCK USD.01 | UNITED STATES | 87,655 | 1,336,739 |
| AEROVIRONMENT INC | COMMON STOCK USD.0001 | UNITED STATES | 16,900 | 531,843 |
| AFC ENTERPRISES | COMMON STOCK USD.01 | UNITED STATES | 28,375 | 417,113 |
| AFFILIATED MANAGERS GROUP | COMMON STOCK USD.01 | UNITED STATES | 50,955 | 4,889,132 |
| AFFYMAX INC | COMMON STOCK USD.001 | UNITED STATES | 18,800 | 124,268 |
| AFFYMETRIX INC | COMMON STOCK USD.01 | UNITED STATES | 76,400 | 312,476 |
| AGCO CORP | COMMON STOCK USD.01 | UNITED STATES | 94,400 | 4,056,368 |

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|------------------------------|-----------------------|---------------|---------|------------|
| AGILYSYS INC | COMMON STOCK USD.3 | UNITED STATES | 26,400 | 209,880 |
| AGREE REALTY CORP | REIT USD.0001 | UNITED STATES | 9,540 | 232,585 |
| AIR LEASE CORP | COMMON STOCK USD.01 | UNITED STATES | 31,900 | 756,349 |
| AIR METHODS CORP | COMMON STOCK USD.06 | UNITED STATES | 11,300 | 954,285 |
| AIR TRANSPORT SERVICES GROUP | COMMON STOCK USD.01 | UNITED STATES | 57,400 | 270,928 |
| AIRCASTLE LTD | COMMON STOCK USD.01 | UNITED STATES | 48,500 | 616,920 |
| AK STEEL HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 120,400 | 994,504 |
| AKORN INC | COMMON STOCK NPV | UNITED STATES | 61,165 | 680,155 |
| ALAMO GROUP INC | COMMON STOCK USD.1 | UNITED STATES | 6,500 | 175,045 |
| ALASKA AIR GROUP INC | COMMON STOCK USD1. | UNITED STATES | 37,100 | 2,785,839 |
| ALASKA COMM SYSTEMS GROUP | COMMON STOCK USD.01 | UNITED STATES | 44,900 | 135,149 |
| ALBANY INTL CORP CL A | COMMON STOCK USD.001 | UNITED STATES | 30,760 | 711,171 |
| ALBANY MOLECULAR RESEARCH | COMMON STOCK USD.01 | UNITED STATES | 22,300 | 65,339 |
| ALBEMARLE CORP | COMMON STOCK USD.01 | UNITED STATES | 93,087 | 4,794,911 |
| ALERE INC | COMMON STOCK USD.001 | UNITED STATES | 87,296 | 2,015,665 |
| ALEXANDER + BALDWIN INC | COMMON STOCK NPV | UNITED STATES | 42,924 | 1,752,158 |
| ALEXANDER S INC | REIT USD1. | UNITED STATES | 2,314 | 856,249 |
| ALEXANDRIA REAL ESTATE EQUIT | REIT USD.01 | UNITED STATES | 61,493 | 4,241,172 |
| ALEXION PHARMACEUTICALS INC | COMMON STOCK USD.0001 | UNITED STATES | 182,400 | 13,041,600 |
| ALICO INC | COMMON STOCK USD1. | UNITED STATES | 5,880 | 113,896 |
| ALIGN TECHNOLOGY INC | COMMON STOCK USD.0001 | UNITED STATES | 59,900 | 1,421,128 |
| ALLEGHANY CORP | COMMON STOCK USD1. | UNITED STATES | 6,595 | 1,881,488 |

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| ALLEGiant TRAVEL CO | COMMON STOCK USD.001 | UNITED STATES | 16,900 | 901,446 |
| ALLETE INC | COMMON STOCK NPV | UNITED STATES | 32,200 | 1,351,756 |
| ALLIANCE DATA SYSTEMS CORP | COMMON STOCK USD.01 | UNITED STATES | 50,800 | 5,275,072 |
| ALLIANCE FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 4,900 | 151,312 |
| ALLIANCE HEALTHCARE SERVICE | COMMON STOCK USD.01 | UNITED STATES | 25,400 | 32,004 |
| ALLIANCE ONE INTERNATIONAL | COMMON STOCK NPV | UNITED STATES | 89,500 | 243,440 |
| ALLIANT ENERGY CORP | COMMON STOCK USD.01 | UNITED STATES | 109,300 | 4,821,223 |
| ALLIANT TECHSYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 33,634 | 1,922,519 |
| ALLIED NEVADA GOLD CORP | COMMON STOCK USD.001 | UNITED STATES | 89,700 | 2,716,116 |
| ALLOS THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 87,400 | 124,108 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COMMON STOCK USD.01 | UNITED STATES | 189,482 | 3,588,789 |
| ALMOST FAMILY INC | COMMON STOCK USD.1 | UNITED STATES | 8,100 | 134,298 |
| ALNYLAM PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 36,300 | 295,845 |
| ALON USA ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 8,600 | 74,906 |
| ALPHATEC HOLDINGS INC | COMMON STOCK USD.0001 | UNITED STATES | 34,600 | 59,512 |
| ALTRA HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 25,200 | 474,516 |
| AMAG PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 25,100 | 474,641 |
| AMBASSADORS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 17,900 | 80,729 |
| AMC NETWORKS INC A | COMMON STOCK | UNITED STATES | 56,200 | 2,111,996 |
| AMCOL INTERNATIONAL CORP | COMMON STOCK USD.01 | UNITED STATES | 24,300 | 652,455 |
| AMDOCS LTD | COMMON STOCK GBP.0001 | UNITED STATES | 184,950 | 5,276,624 |
| AMEDISYS INC | COMMON STOCK USD.001 | UNITED STATES | 30,079 | 328,162 |
| AMERCO | COMMON STOCK USD.25 | UNITED STATES | 8,883 | 785,257 |
| AMERESCO INC CL A | COMMON STOCK USD.0001 | UNITED STATES | 17,400 | 238,728 |
| AMERICA S CAR MART INC | COMMON STOCK USD.01 | UNITED STATES | 11,100 | 434,898 |
| AMERICAN ASSETS TRUST INC | REIT | UNITED STATES | 32,600 | 668,626 |
| AMERICAN AXLE + MFG HOLDINGS | COMMON STOCK USD.01 | UNITED STATES | 61,150 | 604,774 |
| AMERICAN CAMPUS COMMUNITIES | REIT USD.01 | UNITED STATES | 64,905 | 2,723,414 |
| AMERICAN CAPITAL AGENCY CORP | REIT USD.01 | UNITED STATES | 226,500 | 6,360,120 |
| AMERICAN CAPITAL LTD | COMMON STOCK USD.01 | UNITED STATES | 344,922 | 2,321,325 |
| AMERICAN DENTAL PARTNERS INC | COMMON STOCK USD.01 | UNITED STATES | 17,150 | 322,935 |
| AMERICAN EAGLE OUTFITTERS | COMMON STOCK USD.01 | UNITED STATES | 191,964 | 2,935,130 |
| AMERICAN EQUITY INVT LIFE HL | COMMON STOCK USD1. | UNITED STATES | 64,400 | 669,760 |
| AMERICAN FINANCIAL GROUP INC | COMMON STOCK NPV | UNITED STATES | 79,839 | 2,945,261 |
| AMERICAN GREETINGS CORP CL A | COMMON STOCK USD1. | UNITED STATES | 42,200 | 527,922 |
| AMERICAN NATIONAL INSURANCE | COMMON STOCK USD1. | UNITED STATES | 7,800 | 569,634 |
| AMERICAN PUBLIC EDUCATION | COMMON STOCK USD.01 | UNITED STATES | 18,700 | 809,336 |
| AMERICAN RAILCAR INDUSTRIES | COMMON STOCK USD.01 | UNITED STATES | 9,200 | 220,156 |
| AMERICAN REPROGRAPHICS CO | COMMON STOCK USD.001 | UNITED STATES | 36,300 | 166,617 |
| AMERICAN SAFETY INS HOLDINGS | COMMON STOCK USD.01 | UNITED STATES | 11,304 | 245,862 |
| AMERICAN SCIENCE + ENGINEERI | COMMON STOCK USD.667 | UNITED STATES | 10,256 | 698,536 |
| AMERICAN SOFTWARE INC CL A | COMMON STOCK USD.1 | UNITED STATES | 26,200 | 247,590 |
| AMERICAN STATES WATER CO | COMMON STOCK NPV | UNITED STATES | 20,941 | 730,841 |
| AMERICAN SUPERCONDUCTOR CORP | COMMON STOCK USD.01 | UNITED STATES | 53,400 | 197,046 |
| AMERICAN VANGUARD CORP | COMMON STOCK USD.1 | UNITED STATES | 20,899 | 278,793 |
| AMERICAN WATER WORKS CO INC | COMMON STOCK USD.01 | UNITED STATES | 177,599 | 5,658,304 |
| AMERICAN WOODMARK CORP | COMMON STOCK NPV | UNITED STATES | 10,300 | 140,698 |

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| | | | | |
|---------------------------------|-----------------------|---------------|---------|------------|
| AMERIGON INC | COMMON STOCK NPV | UNITED STATES | 22,924 | 326,896 |
| AMERIGROUP CORP | COMMON STOCK USD.01 | UNITED STATES | 43,095 | 2,546,053 |
| AMERIS BANCORP | COMMON STOCK USD1. | UNITED STATES | 18,264 | 187,754 |
| AMERISAFE INC | COMMON STOCK USD.01 | UNITED STATES | 19,724 | 458,583 |
| AMERISTAR CASINOS INC | COMMON STOCK USD.01 | UNITED STATES | 29,900 | 516,971 |
| AMES NATIONAL CORP | COMMON STOCK USD2. | UNITED STATES | 6,179 | 120,491 |
| AMETEK INC | COMMON STOCK USD.01 | UNITED STATES | 162,100 | 6,824,410 |
| AMKOR TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 119,200 | 519,712 |
| AMN HEALTHCARE SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 35,390 | 156,778 |
| AMPCO PITTSBURGH CORP | COMMON STOCK USD1. | UNITED STATES | 8,500 | 164,390 |
| AMPIO PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 11,200 | 47,824 |
| AMSURG CORP | COMMON STOCK NPV | UNITED STATES | 35,200 | 916,608 |
| AMTECH SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 6,800 | 57,868 |
| AMTRUST FINANCIAL SERVICES | COMMON STOCK USD.01 | UNITED STATES | 20,156 | 478,705 |
| AMYLIN PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 128,319 | 1,460,270 |
| AMYRIS INC | COMMON STOCK | UNITED STATES | 15,800 | 182,332 |
| ANADIGICS INC | COMMON STOCK USD.01 | UNITED STATES | 60,900 | 133,371 |
| ANALOGIC CORP | COMMON STOCK USD.05 | UNITED STATES | 14,500 | 831,140 |
| ANAREN INC | COMMON STOCK USD.01 | UNITED STATES | 18,300 | 304,146 |
| ANCESTRY.COM INC | COMMON STOCK USD.01 | UNITED STATES | 29,300 | 672,728 |
| ANDERSONS INC/THE | COMMON STOCK NPV | UNITED STATES | 19,247 | 840,324 |
| ANGIE S LIST INC | COMMON STOCK | UNITED STATES | 14,900 | 239,890 |
| ANGIODYNAMICS INC | COMMON STOCK USD.01 | UNITED STATES | 29,300 | 433,933 |
| ANIXTER INTERNATIONAL INC | COMMON STOCK USD1. | UNITED STATES | 29,150 | 1,738,506 |
| ANN INC | COMMON STOCK USD.0068 | UNITED STATES | 48,412 | 1,199,649 |
| ANNALY CAPITAL MANAGEMENT IN | REIT USD.01 | UNITED STATES | 954,529 | 15,234,283 |
| ANSYS INC | COMMON STOCK USD.01 | UNITED STATES | 93,023 | 5,328,357 |
| ANTARES PHARMA INC | COMMON STOCK USD.01 | UNITED STATES | 82,400 | 181,280 |
| ANTHERA PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 4,100 | 25,174 |
| ANWORTH MORTGAGE ASSET CORP | REIT USD.01 | UNITED STATES | 122,288 | 767,969 |
| AOL INC | COMMON STOCK USD.01 | UNITED STATES | 108,084 | 1,632,068 |
| APCO OIL AND GAS INTL INC | COMMON STOCK USD.01 | UNITED STATES | 9,800 | 800,856 |
| APOGEE ENTERPRISES INC | COMMON STOCK USD.333 | UNITED STATES | 33,577 | 411,654 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| APOLLO COMMERCIAL REAL ESTAT | REIT USD.01 | UNITED STATES | 14,700 | 193,011 |
| APOLLO INVESTMENT CORP | COMMON STOCK USD.001 | UNITED STATES | 207,291 | 1,334,954 |
| APOLLO RESIDENTIAL MORTGAGE | COMMON STOCK | UNITED STATES | 11,300 | 172,438 |
| APPLIED INDUSTRIAL TECH INC | COMMON STOCK NPV | UNITED STATES | 41,325 | 1,453,400 |
| APPLIED MICRO CIRCUITS CORP | COMMON STOCK USD.01 | UNITED STATES | 76,999 | 517,433 |
| APPROACH RESOURCES INC | COMMON STOCK USD.01 | UNITED STATES | 21,400 | 629,374 |
| APTARGROUP INC | COMMON STOCK USD.01 | UNITED STATES | 67,944 | 3,544,638 |
| AQUA AMERICA INC | COMMON STOCK USD.5 | UNITED STATES | 137,100 | 3,023,055 |
| ARBITRON INC | COMMON STOCK USD.5 | UNITED STATES | 29,260 | 1,006,837 |
| ARCH COAL INC | COMMON STOCK USD.01 | UNITED STATES | 206,665 | 2,998,709 |
| ARCHIPELAGO LEARNING INC | COMMON STOCK USD.001 | UNITED STATES | 7,800 | 75,426 |
| ARCTIC CAT INC | COMMON STOCK USD.01 | UNITED STATES | 11,900 | 268,345 |
| ARDEA BIOSCIENCES INC | COMMON STOCK USD.001 | UNITED STATES | 13,800 | 231,978 |
| ARDEN GROUP INC A | COMMON STOCK USD.25 | UNITED STATES | 1,500 | 135,015 |
| ARENA PHARMACEUTICALS INC | COMMON STOCK USD.0001 | UNITED STATES | 101,180 | 189,207 |
| ARES CAPITAL CORP | COMMON STOCK USD.001 | UNITED STATES | 206,554 | 3,191,259 |
| ARGAN INC | COMMON STOCK USD.15 | UNITED STATES | 8,000 | 121,680 |
| ARIAD PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 133,600 | 1,636,600 |
| ARIBA INC | COMMON STOCK USD.002 | UNITED STATES | 98,811 | 2,774,613 |
| ARKANSAS BEST CORP | COMMON STOCK USD.01 | UNITED STATES | 28,400 | 547,268 |
| ARLINGTON ASSET INVESTMENT A | COMMON STOCK USD.01 | UNITED STATES | 3,500 | 74,655 |
| ARMOUR RESIDENTIAL REIT INC | REIT USD.0001 | UNITED STATES | 103,500 | 729,675 |
| ARMSTRONG WORLD INDUSTRIES | COMMON STOCK USD.01 | UNITED STATES | 22,256 | 976,371 |
| ARQLE INC | COMMON STOCK USD.01 | UNITED STATES | 47,500 | 267,900 |
| ARRAY BIOPHARMA INC | COMMON STOCK USD.001 | UNITED STATES | 46,401 | 100,226 |
| ARRIS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 120,872 | 1,307,835 |
| ARROW ELECTRONICS INC | COMMON STOCK USD1. | UNITED STATES | 114,250 | 4,274,093 |
| ARROW FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 11,582 | 271,482 |
| ARTESIAN RESOURCES CORP CL A | COMMON STOCK USD1. | UNITED STATES | 6,641 | 125,050 |
| ARTHROCARE CORP | COMMON STOCK USD.001 | UNITED STATES | 26,800 | 849,024 |
| ARTHUR J GALLAGHER + CO | COMMON STOCK USD1. | UNITED STATES | 109,516 | 3,662,215 |
| ARTIO GLOBAL INVESTORS INC | COMMON STOCK USD.001 | UNITED STATES | 31,823 | 155,296 |
| ARUBA NETWORKS INC | COMMON STOCK USD.0001 | UNITED STATES | 79,100 | 1,464,932 |
| ASBURY AUTOMOTIVE GROUP | COMMON STOCK USD.01 | UNITED STATES | 28,500 | 614,460 |
| ASCENA RETAIL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 63,538 | 1,888,349 |
| ASCENT CAPITAL GROUP INC A | COMMON STOCK USD.01 | UNITED STATES | 14,019 | 711,044 |
| ASHFORD HOSPITALITY TRUST | REIT USD.01 | UNITED STATES | 59,200 | 473,600 |
| ASHLAND INC | COMMON STOCK USD.01 | UNITED STATES | 79,900 | 4,567,084 |
| ASPEN TECHNOLOGY INC | COMMON STOCK USD.1 | UNITED STATES | 86,500 | 1,500,775 |
| ASSISTED LIVING CONCEPTS I A | COMMON STOCK USD.01 | UNITED STATES | 21,800 | 324,602 |
| ASSOCIATED BANC CORP | COMMON STOCK USD.01 | UNITED STATES | 178,877 | 1,998,056 |
| ASSOCIATED ESTATES REALTY CP | REIT USD.1 | UNITED STATES | 40,181 | 640,887 |
| ASTEC INDUSTRIES INC | COMMON STOCK USD.2 | UNITED STATES | 21,400 | 689,294 |
| ASTEX PHARMACEUTICALS | COMMON STOCK USD.001 | UNITED STATES | 61,000 | 115,290 |
| ASTORIA FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 94,288 | 800,505 |
| ASTRONICS CORP | COMMON STOCK USD.01 | UNITED STATES | 7,591 | 271,834 |
| AT CROSS CO CL A | COMMON STOCK USD1. | UNITED STATES | 3,600 | 40,608 |
| ATHENAHEALTH INC | COMMON STOCK USD.01 | UNITED STATES | 35,700 | 1,753,584 |
| ATLANTIC POWER CORP | COMMON STOCK | UNITED STATES | 119,000 | 1,701,700 |
| ATLANTIC TELE NETWORK INC | COMMON STOCK USD.01 | UNITED STATES | 11,200 | 437,360 |
| ATLAS AIR WORLDWIDE HOLDINGS | COMMON STOCK USD.01 | UNITED STATES | 22,500 | 864,675 |
| ATMEL CORP | COMMON STOCK USD.001 | UNITED STATES | 453,587 | 3,674,055 |
| ATMI INC | COMMON STOCK USD.01 | UNITED STATES | 34,600 | 693,038 |
| ATMOS ENERGY CORP | COMMON STOCK NPV | UNITED STATES | 89,650 | 2,989,828 |
| ATP OIL + GAS CORPORATION | COMMON STOCK USD.001 | UNITED STATES | 42,880 | 315,597 |
| ATRICURE INC | COMMON STOCK USD.001 | UNITED STATES | 2,800 | 31,080 |

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|---------------------------------|-----------------------|---------------|---------|-----------|
| ATRION CORPORATION | COMMON STOCK USD.1 | UNITED STATES | 1,800 | 432,414 |
| ATWOOD OCEANICS INC | COMMON STOCK USD1. | UNITED STATES | 55,070 | 2,191,235 |
| AUXILIUM PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 47,000 | 936,710 |
| AV HOMES INC | COMMON STOCK USD1. | UNITED STATES | 8,600 | 61,748 |
| AVANIR PHARMACEUTICALS INC A | COMMON STOCK NPV | UNITED STATES | 120,600 | 247,230 |
| AVEO PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 30,800 | 529,760 |
| AVI BIOPHARMA INC | COMMON STOCK USD.0001 | UNITED STATES | 80,523 | 59,990 |
| AVIAT NETWORKS INC | COMMON STOCK USD.01 | UNITED STATES | 62,598 | 114,554 |
| AVID TECHNOLOGY INC | COMMON STOCK USD.01 | UNITED STATES | 33,125 | 282,556 |
| AVIS BUDGET GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 111,320 | 1,193,350 |
| AVISTA CORP | COMMON STOCK NPV | UNITED STATES | 59,612 | 1,535,009 |
| AVNET INC | COMMON STOCK USD1. | UNITED STATES | 151,079 | 4,697,046 |
| AVX CORP | COMMON STOCK USD.01 | UNITED STATES | 50,526 | 644,712 |
| AXCELIS TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 104,100 | 138,453 |
| AXT INC | COMMON STOCK USD.001 | UNITED STATES | 40,300 | 168,051 |
| AZZ INC | COMMON STOCK USD1. | UNITED STATES | 14,200 | 645,248 |
| B+G FOODS INC | COMMON STOCK USD.01 | UNITED STATES | 48,800 | 1,174,616 |
| BABCOCK + WILCOX CO/THE | COMMON STOCK USD.01 | UNITED STATES | 111,298 | 2,686,734 |
| BADGER METER INC | COMMON STOCK USD1. | UNITED STATES | 16,170 | 475,883 |
| BALCHEM CORP | COMMON STOCK USD.0667 | UNITED STATES | 30,147 | 1,222,159 |
| BALDWIN + LYONS INC CL B | COMMON STOCK NPV | UNITED STATES | 9,250 | 201,650 |
| BALLY TECHNOLOGIES INC | COMMON STOCK USD.1 | UNITED STATES | 43,700 | 1,728,772 |
| BANCFIRST CORP | COMMON STOCK USD1. | UNITED STATES | 7,800 | 292,812 |
| BANCORP INC/THE | COMMON STOCK USD1. | UNITED STATES | 21,608 | 156,226 |

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| BANCORP RHODE ISLAND INC | COMMON STOCK USD.01 | UNITED STATES | 3,900 | 154,830 |
| BANCORPSOUTH INC | COMMON STOCK USD2.5 | UNITED STATES | 88,181 | 971,755 |
| BANK MUTUAL CORP | COMMON STOCK USD.01 | UNITED STATES | 52,892 | 168,197 |
| BANK OF HAWAII CORP | COMMON STOCK USD.01 | UNITED STATES | 49,000 | 2,180,010 |
| BANK OF KENTUCKY FINL CORP | COMMON STOCK NPV | UNITED STATES | 900 | 18,045 |
| BANK OF MARIN BANCORP/CA | COMMON STOCK NPV | UNITED STATES | 5,300 | 199,227 |
| BANK OF THE OZARKS | COMMON STOCK USD.01 | UNITED STATES | 29,000 | 859,270 |
| BANKFINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 24,955 | 137,752 |
| BANKRATE INC | COMMON STOCK | UNITED STATES | 22,500 | 483,750 |
| BANKUNITED INC | COMMON STOCK USD.01 | UNITED STATES | 30,800 | 677,292 |
| BANNER CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 14,100 | 241,815 |
| BARNES + NOBLE INC | COMMON STOCK USD.001 | UNITED STATES | 27,515 | 398,417 |
| BARNES GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 51,700 | 1,246,487 |
| BARRETT BUSINESS SVCS INC | COMMON STOCK USD.01 | UNITED STATES | 8,300 | 165,668 |
| BARRY (R.G.) | COMMON STOCK USD1. | UNITED STATES | 6,800 | 82,144 |
| BASIC ENERGY SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 24,500 | 482,650 |
| BBCN BANCORP INC | COMMON STOCK USD.001 | UNITED STATES | 70,454 | 665,790 |
| BE AEROSPACE INC | COMMON STOCK USD.01 | UNITED STATES | 95,900 | 3,712,289 |
| BEACON ROOFING SUPPLY INC | COMMON STOCK USD.01 | UNITED STATES | 41,850 | 846,626 |
| BEAZER HOMES USA INC | COMMON STOCK USD.001 | UNITED STATES | 81,188 | 201,346 |
| BEBE STORES INC | COMMON STOCK USD.001 | UNITED STATES | 41,004 | 341,563 |
| BEL FUSE INC CL B | COMMON STOCK USD.1 | UNITED STATES | 11,600 | 217,500 |
| BELDEN INC | COMMON STOCK USD.01 | UNITED STATES | 46,250 | 1,539,200 |
| BELO CORPORATION A | COMMON STOCK USD1.67 | UNITED STATES | 101,200 | 637,560 |
| BENCHMARK ELECTRONICS INC | COMMON STOCK USD.1 | UNITED STATES | 64,022 | 862,376 |
| BENEFICIAL MUTUAL BANCORP IN | COMMON STOCK USD.01 | UNITED STATES | 34,300 | 286,748 |
| BENIHANA INC | COMMON STOCK USD.1 | UNITED STATES | 2,200 | 22,506 |
| BERKSHIRE HILLS BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 14,195 | 314,987 |
| BERRY PETROLEUM CO CLASS A | COMMON STOCK USD.01 | UNITED STATES | 52,472 | 2,204,873 |
| BGC PARTNERS INC CL A | COMMON STOCK USD.01 | UNITED STATES | 73,425 | 436,145 |
| BIG 5 SPORTING GOODS CORP | COMMON STOCK USD.01 | UNITED STATES | 23,041 | 240,548 |
| BIGLARI HOLDINGS INC | COMMON STOCK USD.5 | UNITED STATES | 1,310 | 482,394 |
| BILL BARRETT CORP | COMMON STOCK USD.001 | UNITED STATES | 46,380 | 1,580,167 |
| BIO RAD LABORATORIES A | COMMON STOCK USD.0001 | UNITED STATES | 20,188 | 1,938,856 |
| BIO REFERENCE LABS INC | COMMON STOCK USD.01 | UNITED STATES | 29,290 | 476,548 |
| BIOCRYST PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 25,200 | 62,244 |
| BIOLASE TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 20,806 | 53,471 |
| BIOMARIN PHARMACEUTICAL INC | COMMON STOCK USD.001 | UNITED STATES | 109,000 | 3,747,420 |
| BIOMED REALTY TRUST INC | REIT USD.01 | UNITED STATES | 158,000 | 2,856,640 |
| BIOMIMETIC THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 11,016 | 31,396 |
| BIOSANTE PHARMACEUTICALS INC | COMMON STOCK NPV | UNITED STATES | 105,300 | 52,871 |
| BIOSCRIP INC | COMMON STOCK USD.0001 | UNITED STATES | 43,200 | 235,872 |
| BIOSPECIFICS TECHNOLOGIES | COMMON STOCK USD.001 | UNITED STATES | 4,005 | 66,563 |
| BIOTIME INC | COMMON STOCK NPV | UNITED STATES | 5,400 | 31,374 |
| BJ S RESTAURANTS INC | COMMON STOCK NPV | UNITED STATES | 23,400 | 1,060,488 |
| BLACK BOX CORP | COMMON STOCK USD.001 | UNITED STATES | 19,500 | 546,780 |
| BLACK HILLS CORP | COMMON STOCK USD1. | UNITED STATES | 41,250 | 1,385,175 |
| BLACKBAUD INC | COMMON STOCK USD.001 | UNITED STATES | 43,400 | 1,202,180 |
| BLACKROCK KELSO CAPITAL CORP | COMMON STOCK USD.001 | UNITED STATES | 58,351 | 476,144 |
| BLOUNT INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 49,600 | 720,192 |
| BLUE COAT SYSTEMS INC | COMMON STOCK USD.0001 | UNITED STATES | 44,510 | 1,132,780 |
| BLUE NILE INC | COMMON STOCK USD.001 | UNITED STATES | 15,410 | 629,961 |
| BLYTH INC | COMMON STOCK USD.02 | UNITED STATES | 6,650 | 377,720 |
| BOB EVANS FARMS | COMMON STOCK USD.01 | UNITED STATES | 32,300 | 1,083,342 |
| BODY CENTRAL CORP | COMMON STOCK | UNITED STATES | 13,200 | 329,472 |
| BOFI HOLDING INC | COMMON STOCK USD.01 | UNITED STATES | 14,300 | 232,375 |
| BOISE INC | COMMON STOCK USD.0001 | UNITED STATES | 100,800 | 717,696 |
| BOK FINANCIAL CORPORATION | COMMON STOCK USD.00006 | UNITED STATES | 26,452 | 1,453,008 |

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| | | | | |
|---------------------------------|----------------------|---------------|---------|-----------|
| BON TON STORES INC/THE | COMMON STOCK USD.01 | UNITED STATES | 10,600 | 35,722 |
| BOOZ ALLEN HAMILTON HOLDING | COMMON STOCK USD.01 | UNITED STATES | 20,600 | 355,350 |
| BOSTON BEER COMPANY INC A | COMMON STOCK USD.01 | UNITED STATES | 9,500 | 1,031,320 |
| BOSTON PRIVATE FINL HOLDING | COMMON STOCK USD1. | UNITED STATES | 75,755 | 601,495 |
| BOTTOMLINE TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 33,469 | 775,477 |
| BOYD GAMING CORP | COMMON STOCK USD.01 | UNITED STATES | 60,600 | 452,076 |
| BPZ RESOURCES INC | COMMON STOCK NPV | UNITED STATES | 99,800 | 283,432 |
| BRADY CORPORATION CL A | COMMON STOCK USD.01 | UNITED STATES | 50,500 | 1,594,285 |
| BRANDYWINE REALTY TRUST | REIT USD.01 | UNITED STATES | 135,808 | 1,290,176 |
| BRAVO BRIO RESTAURANT GROUP | COMMON STOCK USD.001 | UNITED STATES | 17,400 | 298,410 |
| BRE PROPERTIES INC | REIT USD.01 | UNITED STATES | 76,100 | 3,841,528 |
| BRIDGE BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 6,400 | 127,360 |
| BRIDGEPOINT EDUCATION INC | COMMON STOCK USD.01 | UNITED STATES | 14,300 | 328,900 |
| BRIGGS + STRATTON | COMMON STOCK USD.01 | UNITED STATES | 53,600 | 830,264 |
| BRIGHTPOINT INC | COMMON STOCK USD.01 | UNITED STATES | 69,160 | 744,162 |
| BRINK S CO/THE | COMMON STOCK USD1. | UNITED STATES | 45,600 | 1,225,728 |
| BRINKER INTERNATIONAL INC | COMMON STOCK USD.1 | UNITED STATES | 85,100 | 2,277,276 |
| BRISTOW GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 37,227 | 1,764,188 |
| BROADRIDGE FINANCIAL SOLUTIO | COMMON STOCK USD.01 | UNITED STATES | 126,600 | 2,854,830 |
| BROADSOFT INC | COMMON STOCK | UNITED STATES | 20,500 | 619,100 |
| BROADWIND ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 32,500 | 22,100 |
| BROCADE COMMUNICATIONS SYS | COMMON STOCK USD.001 | UNITED STATES | 478,599 | 2,483,929 |

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| BROOKDALE SENIOR LIVING INC | COMMON STOCK USD.01 | UNITED STATES | 91,300 | 1,587,707 |
| BROOKLINE BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 65,517 | 552,963 |
| BROOKS AUTOMATION INC | COMMON STOCK USD.01 | UNITED STATES | 74,893 | 769,151 |
| BROWN + BROWN INC | COMMON STOCK USD.1 | UNITED STATES | 116,400 | 2,634,132 |
| BROWN SHOE COMPANY INC | COMMON STOCK USD.01 | UNITED STATES | 46,525 | 414,073 |
| BRUKER CORP | COMMON STOCK USD.01 | UNITED STATES | 77,507 | 962,637 |
| BRUNSWICK CORP | COMMON STOCK USD.75 | UNITED STATES | 92,100 | 1,663,326 |
| BRYN MAWR BANK CORP | COMMON STOCK USD1. | UNITED STATES | 13,900 | 270,911 |
| BUCKEYE TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 38,050 | 1,272,392 |
| BUCKLE INC/THE | COMMON STOCK USD.01 | UNITED STATES | 27,475 | 1,122,903 |
| BUFFALO WILD WINGS INC | COMMON STOCK NPV | UNITED STATES | 18,200 | 1,228,682 |
| BUILD A BEAR WORKSHOP INC | COMMON STOCK USD.01 | UNITED STATES | 13,000 | 109,980 |
| BUILDERS FIRTSOURCE INC | COMMON STOCK USD.01 | UNITED STATES | 67,617 | 137,939 |
| C+J ENERGY SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 11,700 | 244,881 |
| CABELA S INC | COMMON STOCK USD.01 | UNITED STATES | 41,600 | 1,057,472 |
| CABOT CORP | COMMON STOCK USD1. | UNITED STATES | 65,400 | 2,101,956 |
| CABOT MICROELECTRONICS CORP | COMMON STOCK USD.001 | UNITED STATES | 25,155 | 1,188,574 |
| CACI INTERNATIONAL INC CL A | COMMON STOCK USD.1 | UNITED STATES | 25,916 | 1,449,223 |
| CADENCE DESIGN SYS INC | COMMON STOCK USD.01 | UNITED STATES | 267,355 | 2,780,492 |
| CADENCE PHARMACEUTICALS INC | COMMON STOCK USD.0001 | UNITED STATES | 29,900 | 118,105 |
| CADIZ INC | COMMON STOCK USD.01 | UNITED STATES | 14,300 | 137,709 |
| CAI INTERNATIONAL INC | COMMON STOCK USD.0001 | UNITED STATES | 10,500 | 162,330 |
| CAL DIVE INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 82,141 | 184,817 |
| CAL MAINE FOODS INC | COMMON STOCK USD.01 | UNITED STATES | 16,290 | 595,725 |
| CALAMOS ASSET MANAGEMENT A | COMMON STOCK USD.01 | UNITED STATES | 22,380 | 279,974 |
| CALAVO GROWERS INC | COMMON STOCK USD.001 | UNITED STATES | 12,600 | 323,568 |
| CALGON CARBON CORP | COMMON STOCK USD.01 | UNITED STATES | 58,500 | 919,035 |
| CALIFORNIA FIRST NATL BANCOR | COMMON STOCK USD.01 | UNITED STATES | 2,950 | 47,436 |
| CALIFORNIA WATER SERVICE GRP | COMMON STOCK USD.01 | UNITED STATES | 44,400 | 810,744 |
| CALIX NETWORKS INC | COMMON STOCK | UNITED STATES | 34,300 | 221,921 |
| CALLAWAY GOLF COMPANY | COMMON STOCK USD.01 | UNITED STATES | 73,773 | 407,965 |
| CALLIDUS SOFTWARE INC | COMMON STOCK USD.001 | UNITED STATES | 43,400 | 278,628 |
| CALLON PETROLEUM CO | COMMON STOCK USD.01 | UNITED STATES | 34,800 | 172,956 |
| CALPINE CORP | COMMON STOCK USD.001 | UNITED STATES | 388,415 | 6,342,817 |
| CAMAC ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 34,300 | 34,643 |
| CAMBREX CORP | COMMON STOCK USD.1 | UNITED STATES | 31,700 | 227,606 |
| CAMDEN NATIONAL CORP | COMMON STOCK NPV | UNITED STATES | 9,900 | 322,740 |
| CAMDEN PROPERTY TRUST | REIT USD.01 | UNITED STATES | 68,698 | 4,275,764 |
| CAMPUS CREST COMMUNITIES INC | REIT | UNITED STATES | 36,900 | 371,214 |
| CANTEL MEDICAL CORP | COMMON STOCK USD.1 | UNITED STATES | 14,655 | 409,314 |
| CAPE BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 9,000 | 70,650 |
| CAPELLA EDUCATION CO | COMMON STOCK USD.01 | UNITED STATES | 16,000 | 576,800 |
| CAPITAL BANK CORP | COMMON STOCK NPV | UNITED STATES | 18,200 | 36,582 |
| CAPITAL CITY BANK GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 13,681 | 130,654 |
| CAPITAL SENIOR LIVING CORP | COMMON STOCK USD.01 | UNITED STATES | 28,200 | 223,908 |
| CAPITAL SOUTHWEST CORP | COMMON STOCK USD1. | UNITED STATES | 3,400 | 277,270 |
| CAPITALSOURCE INC | COMMON STOCK USD.01 | UNITED STATES | 327,473 | 2,194,069 |
| CAPITOL FEDERAL FINANCIAL IN | COMMON STOCK USD.01 | UNITED STATES | 156,765 | 1,809,068 |
| CAPLEASE INC | REIT USD.01 | UNITED STATES | 46,853 | 189,286 |
| CAPSTEAD MORTGAGE CORP | REIT USD.01 | UNITED STATES | 78,500 | 976,540 |
| CAPSTONE TURBINE CORP | COMMON STOCK USD.001 | UNITED STATES | 181,600 | 210,656 |
| CARBO CERAMICS INC | COMMON STOCK USD.01 | UNITED STATES | 18,850 | 2,324,771 |
| CARDINAL FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 26,300 | 282,462 |
| CARDIONET INC | COMMON STOCK USD.001 | UNITED STATES | 24,500 | 58,065 |
| | COMMON STOCK NPV | UNITED STATES | 8,900 | 87,665 |

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| | | | | | |
|---------------------------------|-----------------------|---------------|---------|-----------|--|
| CARDIOVASCULAR SYSTEMS INC | | | | | |
| CARDTRONICS INC | COMMON STOCK USD.0001 | UNITED STATES | 39,508 | 1,069,086 | |
| CAREER EDUCATION CORP | COMMON STOCK USD.01 | UNITED STATES | 62,600 | 498,922 | |
| CARIBOU COFFEE CO INC | COMMON STOCK USD.01 | UNITED STATES | 10,800 | 150,660 | |
| CARLISLE COS INC | COMMON STOCK USD1. | UNITED STATES | 62,900 | 2,786,470 | |
| CARPENTER TECHNOLOGY | COMMON STOCK USD5. | UNITED STATES | 45,200 | 2,326,896 | |
| CARRIZO OIL + GAS INC | COMMON STOCK USD.01 | UNITED STATES | 36,840 | 970,734 | |
| CARROLS RESTAURANT GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 8,200 | 94,874 | |
| CARTER S INC | COMMON STOCK USD.01 | UNITED STATES | 50,000 | 1,990,500 | |
| CASCADE CORP | COMMON STOCK USD.5 | UNITED STATES | 10,400 | 490,568 | |
| CASELLA WASTE SYSTEMS INC A | COMMON STOCK USD.01 | UNITED STATES | 15,400 | 98,560 | |
| CASEY S GENERAL STORES INC | COMMON STOCK NPV | UNITED STATES | 38,450 | 1,980,560 | |
| CASH AMERICA INTL INC | COMMON STOCK USD.1 | UNITED STATES | 29,800 | 1,389,574 | |
| CASS INFORMATION SYSTEMS INC | COMMON STOCK USD.5 | UNITED STATES | 9,141 | 332,641 | |
| CASTLE (A.M.) + CO | COMMON STOCK USD.01 | UNITED STATES | 19,600 | 185,416 | |
| CASUAL MALE RETAIL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 11,400 | 38,988 | |
| CATALYST HEALTH SOLUTIONS IN | COMMON STOCK USD.01 | UNITED STATES | 41,170 | 2,140,840 | |
| CATHAY GENERAL BANCORP | COMMON STOCK USD.01 | UNITED STATES | 84,482 | 1,261,316 | |
| CATO CORP CLASS A | COMMON STOCK USD.033 | UNITED STATES | 27,050 | 654,610 | |
| CAVCO INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 6,200 | 248,372 | |
| CAVIUM INC | COMMON STOCK USD.001 | UNITED STATES | 47,700 | 1,356,111 | |
| CBEYOND INC | COMMON STOCK USD.01 | UNITED STATES | 26,389 | 211,376 | |
| CBIZ INC | COMMON STOCK USD.01 | UNITED STATES | 43,943 | 268,492 | |
| CBL + ASSOCIATES PROPERTIES | REIT USD.01 | UNITED STATES | 147,530 | 2,316,221 | |
| CBOE HOLDINGS INC | COMMON STOCK | UNITED STATES | 48,900 | 1,264,554 | |
| CDI CORP | COMMON STOCK USD.1 | UNITED STATES | 14,285 | 197,276 | |

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|------------------------------|-----------------------|---------------|-----------|-----------|
| CEC ENTERTAINMENT INC | COMMON STOCK USD.1 | UNITED STATES | 23,475 | 808,714 |
| CEDAR REALTY TRUST INC | REIT USD.06 | UNITED STATES | 59,900 | 258,169 |
| CELADON GROUP INC | COMMON STOCK USD.033 | UNITED STATES | 29,180 | 344,616 |
| CELANESE CORP SERIES A | COMMON STOCK USD.0001 | UNITED STATES | 152,600 | 6,755,602 |
| CELL THERAPEUTICS INC | COMMON STOCK NPV | UNITED STATES | 145,300 | 168,548 |
| CELLDEX THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 27,000 | 70,200 |
| CENTENE CORP | COMMON STOCK USD.001 | UNITED STATES | 47,900 | 1,896,361 |
| CENTER BANCORP INC | COMMON STOCK NPV | UNITED STATES | 1,400 | 13,678 |
| CENTERSTATE BANKS INC | COMMON STOCK USD.01 | UNITED STATES | 20,000 | 132,400 |
| CENTRAL EURO DISTRIBUTION CP | COMMON STOCK USD.01 | UNITED STATES | 69,819 | 305,458 |
| CENTRAL GARDEN AND PET CO A | COMMON STOCK USD.01 | UNITED STATES | 42,200 | 351,104 |
| CENTRAL PACIFIC FINANCIAL CO | COMMON STOCK NPV | UNITED STATES | 5,600 | 72,352 |
| CENTRAL VERMONT PUBLIC SERV | COMMON STOCK USD6. | UNITED STATES | 15,230 | 534,573 |
| CENTURY ALUMINUM COMPANY | COMMON STOCK USD.01 | UNITED STATES | 47,600 | 405,076 |
| CENTURY BANCORP INC CL A | COMMON STOCK USD1. | UNITED STATES | 3,800 | 107,312 |
| CENVEO INC | COMMON STOCK USD.01 | UNITED STATES | 57,945 | 197,013 |
| CEPHEID INC | COMMON STOCK NPV | UNITED STATES | 62,500 | 2,150,625 |
| CERADYNE INC | COMMON STOCK USD.01 | UNITED STATES | 27,874 | 746,466 |
| CERUS CORP | COMMON STOCK USD.001 | UNITED STATES | 36,000 | 100,800 |
| CEVA INC | COMMON STOCK USD.001 | UNITED STATES | 26,200 | 792,812 |
| CH ENERGY GROUP INC | COMMON STOCK USD.1 | UNITED STATES | 17,100 | 998,298 |
| CHARLES RIVER LABORATORIES | COMMON STOCK USD.01 | UNITED STATES | 48,336 | 1,321,023 |
| CHARMING SHOPPES | COMMON STOCK USD.1 | UNITED STATES | 141,908 | 695,349 |
| CHART INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 28,970 | 1,566,408 |
| CHARTER COMMUNICATION A | COMMON STOCK | UNITED STATES | 54,500 | 3,103,230 |
| CHARTER FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 6,500 | 60,190 |
| CHASE CORP | COMMON STOCK USD.1 | UNITED STATES | 2,900 | 40,310 |
| CHATHAM LODGING TRUST | REIT | UNITED STATES | 800 | 8,624 |
| CHECKPOINT SYSTEMS INC | COMMON STOCK USD.1 | UNITED STATES | 43,400 | 474,796 |
| CHEESECAKE FACTORY INC/THE | COMMON STOCK USD.01 | UNITED STATES | 54,950 | 1,612,783 |
| CHEFS WAREHOUSE INC/THE | COMMON STOCK | UNITED STATES | 15,200 | 271,472 |
| CHELSEA THERAPEUTICS INTERNA | COMMON STOCK NPV | UNITED STATES | 45,900 | 235,467 |
| CHEMED CORP | COMMON STOCK USD1. | UNITED STATES | 21,800 | 1,116,378 |
| CHEMICAL FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 28,756 | 613,078 |
| CHEMTURA CORP | COMMON STOCK USD.01 | UNITED STATES | 89,800 | 1,018,332 |
| CHENIERE ENERGY INC | COMMON STOCK USD.003 | UNITED STATES | 81,336 | 706,810 |
| CHEROKEE INC | COMMON STOCK USD.02 | UNITED STATES | 8,100 | 94,527 |
| CHESAPEAKE LODGING TRUST | REIT USD.01 | UNITED STATES | 34,100 | 527,186 |
| CHESAPEAKE UTILITIES CORP | COMMON STOCK USD.4867 | UNITED STATES | 10,402 | 450,927 |
| CHICO S FAS INC | COMMON STOCK USD.01 | UNITED STATES | 175,800 | 1,958,412 |
| CHILDREN S PLACE | COMMON STOCK USD.1 | UNITED STATES | 28,100 | 1,492,672 |
| CHIMERA INVESTMENT CORP | REIT USD.01 | UNITED STATES | 1,031,700 | 2,589,567 |
| CHINDEX INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 17,400 | 148,248 |
| CHIQUITA BRANDS INTL | COMMON STOCK USD.01 | UNITED STATES | 49,000 | 408,660 |
| CHOICE HOTELS INTL INC | COMMON STOCK USD.01 | UNITED STATES | 31,997 | 1,217,486 |
| CHRISTOPHER + BANKS CORP | COMMON STOCK USD.01 | UNITED STATES | 37,775 | 88,394 |
| CHURCH + DWIGHT CO INC | COMMON STOCK USD1. | UNITED STATES | 144,110 | 6,594,474 |
| CHURCHILL DOWNS INC | COMMON STOCK NPV | UNITED STATES | 12,908 | 672,894 |
| CIBER INC | COMMON STOCK USD.01 | UNITED STATES | 78,100 | 301,466 |
| CIENA CORP | COMMON STOCK USD.01 | UNITED STATES | 85,300 | 1,032,130 |
| CIMAREX ENERGY CO | COMMON STOCK USD.01 | UNITED STATES | 84,052 | 5,202,819 |
| CINCINNATI BELL INC | COMMON STOCK USD.01 | UNITED STATES | 209,187 | 633,837 |
| CINEMARK HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 86,900 | 1,606,781 |
| CIRCOR INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 16,872 | 595,750 |
| CIRRUS LOGIC INC | COMMON STOCK USD.001 | UNITED STATES | 72,400 | 1,147,540 |
| CIT GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 196,000 | 6,834,520 |
| CITI TRENDS INC | COMMON STOCK USD.01 | UNITED STATES | 15,247 | 133,869 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| CITIZENS + NORTHERN CORP | COMMON STOCK USD1. | UNITED STATES | 12,596 | 232,648 |
| CITIZENS INC | COMMON STOCK NPV | UNITED STATES | 38,100 | 369,189 |
| CITY HOLDING CO | COMMON STOCK USD2.5 | UNITED STATES | 17,900 | 606,631 |
| CITY NATIONAL CORP | COMMON STOCK USD1. | UNITED STATES | 46,500 | 2,054,370 |
| CLARCOR INC | COMMON STOCK USD1. | UNITED STATES | 51,800 | 2,589,482 |
| CLAYTON WILLIAMS ENERGY INC | COMMON STOCK USD.1 | UNITED STATES | 6,000 | 455,280 |
| CLEAN ENERGY FUELS CORP | COMMON STOCK USD.0001 | UNITED STATES | 43,000 | 535,780 |
| CLEAN HARBORS INC | COMMON STOCK USD.01 | UNITED STATES | 47,620 | 3,034,823 |
| CLEAR CHANNEL OUTDOOR CL A | COMMON STOCK USD.01 | UNITED STATES | 44,300 | 555,965 |
| CLEARWATER PAPER CORP | COMMON STOCK USD.0001 | UNITED STATES | 24,516 | 873,015 |
| CLEARWIRE CORP CLASS A | COMMON STOCK USD.0001 | UNITED STATES | 171,047 | 331,831 |
| CLECO CORPORATION | COMMON STOCK USD1. | UNITED STATES | 60,008 | 2,286,305 |
| CLIFTON SAVINGS BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 11,691 | 108,492 |
| CLOUD PEAK ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 56,400 | 1,089,648 |
| CLOVIS ONCOLOGY INC | COMMON STOCK | UNITED STATES | 16,700 | 235,303 |
| CNA FINANCIAL CORP | COMMON STOCK USD2.5 | UNITED STATES | 28,724 | 768,367 |
| CNB FINANCIAL CORP/PA | COMMON STOCK NPV | UNITED STATES | 12,700 | 200,406 |
| CNO FINANCIAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 204,039 | 1,287,486 |
| COBALT INTERNATIONAL ENERGY | COMMON STOCK USD.01 | UNITED STATES | 110,200 | 1,710,304 |
| COBIZ FINANCIAL INC | COMMON STOCK USD.01 | UNITED STATES | 45,586 | 263,031 |
| COCA COLA BOTTLING CO CONSOL | COMMON STOCK USD1. | UNITED STATES | 5,000 | 292,750 |
| CODEXIS INC | COMMON STOCK USD.0001 | UNITED STATES | 5,536 | 29,341 |
| COEUR D ALENE MINES CORP | COMMON STOCK USD.01 | UNITED STATES | 89,317 | 2,156,112 |

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| COGDELL SPENCER INC | REIT USD.01 | UNITED STATES | 23,410 | 99,493 |
| COGENT COMMUNICATIONS GROUP | COMMON STOCK USD.001 | UNITED STATES | 45,194 | 763,327 |
| COGNEX CORP | COMMON STOCK USD.002 | UNITED STATES | 39,600 | 1,417,284 |
| COHEN + STEERS INC | COMMON STOCK USD.01 | UNITED STATES | 17,899 | 517,281 |
| COHERENT INC | COMMON STOCK USD.01 | UNITED STATES | 26,500 | 1,385,155 |
| COHU INC | COMMON STOCK USD1. | UNITED STATES | 27,525 | 312,409 |
| COINSTAR INC | COMMON STOCK USD.001 | UNITED STATES | 32,700 | 1,492,428 |
| COLDWATER CREEK INC | COMMON STOCK USD.01 | UNITED STATES | 68,240 | 80,523 |
| COLFAX CORP | COMMON STOCK USD.001 | UNITED STATES | 20,600 | 586,688 |
| COLLECTIVE BRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 59,370 | 853,147 |
| COLONIAL PROPERTIES TRUST | REIT USD.01 | UNITED STATES | 81,260 | 1,695,084 |
| COLONY FINANCIAL INC | REIT USD.01 | UNITED STATES | 33,600 | 527,856 |
| COLUMBIA BANKING SYSTEM INC | COMMON STOCK NPV | UNITED STATES | 40,827 | 786,736 |
| COLUMBIA LABORATORIES INC | COMMON STOCK USD.01 | UNITED STATES | 82,800 | 207,000 |
| COLUMBIA SPORTSWEAR CO | COMMON STOCK NPV | UNITED STATES | 13,450 | 626,098 |
| COLUMBUS MCKINNON CORP/NY | COMMON STOCK USD.01 | UNITED STATES | 22,000 | 279,180 |
| COMFORT SYSTEMS USA INC | COMMON STOCK USD.01 | UNITED STATES | 45,900 | 492,048 |
| COMMERCE BANCSHARES INC | COMMON STOCK USD5. | UNITED STATES | 76,956 | 2,933,563 |
| COMMERCIAL METALS CO | COMMON STOCK USD.01 | UNITED STATES | 118,872 | 1,644,000 |
| COMMERCIAL VEHICLE GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 19,400 | 175,376 |
| COMMONWEALTH REIT | REIT USD.01 | UNITED STATES | 80,760 | 1,343,846 |
| COMMUNICATIONS SYSTEMS INC | COMMON STOCK USD.05 | UNITED STATES | 2,500 | 35,150 |
| COMMUNITY BANK SYSTEM INC | COMMON STOCK USD1. | UNITED STATES | 38,040 | 1,057,512 |
| COMMUNITY HEALTH SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 97,300 | 1,697,885 |
| COMMUNITY TRUST BANCORP INC | COMMON STOCK USD5. | UNITED STATES | 14,257 | 419,441 |
| COMVAULT SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 45,200 | 1,930,944 |
| COMPASS DIVERSIFIED HOLDINGS | LTD PART NPV | UNITED STATES | 42,314 | 524,270 |
| COMPASS MINERALS INTERNATION | COMMON STOCK USD.01 | UNITED STATES | 31,300 | 2,155,005 |
| COMPLETE PRODUCTION SERVICES | COMMON STOCK USD.01 | UNITED STATES | 80,600 | 2,704,936 |
| COMPUTER PROGRAMS + SYSTEMS | COMMON STOCK USD.001 | UNITED STATES | 10,600 | 541,766 |
| COMPUTER TASK GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 16,152 | 227,420 |
| COMSCORE INC | COMMON STOCK USD.001 | UNITED STATES | 24,307 | 515,308 |
| COMSTOCK RESOURCES INC | COMMON STOCK USD.5 | UNITED STATES | 46,633 | 713,485 |
| COMTECH TELECOMMUNICATIONS | COMMON STOCK USD.1 | UNITED STATES | 26,095 | 746,839 |
| CON WAY INC | COMMON STOCK USD.625 | UNITED STATES | 54,784 | 1,597,501 |
| CONCEPTUS INC | COMMON STOCK USD.003 | UNITED STATES | 36,920 | 466,669 |
| CONCHO RESOURCES INC | COMMON STOCK USD.001 | UNITED STATES | 104,100 | 9,759,375 |
| CONCUR TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 45,100 | 2,290,629 |
| CONMED CORP | COMMON STOCK USD.01 | UNITED STATES | 30,490 | 782,678 |
| CONN S INC | COMMON STOCK USD.01 | UNITED STATES | 15,131 | 167,954 |
| CONNECTICUT WATER SVC INC | COMMON STOCK NPV | UNITED STATES | 9,700 | 263,161 |
| CONS TOMOKA LAND CO FLORIDA | COMMON STOCK USD1. | UNITED STATES | 6,600 | 178,662 |
| CONSOLIDATED COMMUNICATIONS | COMMON STOCK USD.01 | UNITED STATES | 22,951 | 437,217 |
| CONSOLIDATED GRAPHICS INC | COMMON STOCK USD.01 | UNITED STATES | 9,113 | 439,976 |
| CONSTANT CONTACT INC | COMMON STOCK USD.01 | UNITED STATES | 29,829 | 692,331 |
| CONTANGO OIL + GAS | COMMON STOCK USD.04 | UNITED STATES | 13,600 | 791,248 |
| CONTINENTAL RESOURCES INC/OK | COMMON STOCK USD.01 | UNITED STATES | 41,165 | 2,746,117 |
| CONVERGYS CORP | COMMON STOCK NPV | UNITED STATES | 112,800 | 1,440,456 |

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|---------------------------------|------------------------|---------------|---------|-----------|
| COOPER COS INC/THE | COMMON STOCK USD.1 | UNITED STATES | 45,088 | 3,179,606 |
| COOPER TIRE + RUBBER | COMMON STOCK USD1. | UNITED STATES | 65,050 | 911,351 |
| COPART INC | COMMON STOCK NPV | UNITED STATES | 55,906 | 2,677,338 |
| CORCEPT THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 21,000 | 71,820 |
| CORE MARK HOLDING CO INC | COMMON STOCK USD.01 | UNITED STATES | 10,900 | 431,640 |
| CORELOGIC INC | COMMON STOCK USD1. | UNITED STATES | 90,343 | 1,168,135 |
| CORESITE REALTY CORP | REIT USD.01 | UNITED STATES | 24,200 | 431,244 |
| CORINTHIAN COLLEGES INC | COMMON STOCK USD.0001 | UNITED STATES | 89,200 | 193,564 |
| CORN PRODUCTS INTL INC | COMMON STOCK USD.01 | UNITED STATES | 76,200 | 4,007,358 |
| CORNERSTONE ONDEMAND INC | COMMON STOCK | UNITED STATES | 5,700 | 103,968 |
| CORNERSTONE THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 600 | 3,360 |
| CORPORATE EXECUTIVE BOARD CO | COMMON STOCK USD.01 | UNITED STATES | 36,246 | 1,380,973 |
| CORPORATE OFFICE PROPERTIES | REIT USD.01 | UNITED STATES | 66,873 | 1,421,720 |
| CORRECTIONS CORP OF AMERICA | COMMON STOCK USD.01 | UNITED STATES | 106,386 | 2,167,083 |
| CORVEL CORP | COMMON STOCK USD.0001 | UNITED STATES | 7,850 | 405,924 |
| COST PLUS INC/CALIFORNIA | COMMON STOCK USD.01 | UNITED STATES | 27,000 | 263,250 |
| COSTAR GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 25,700 | 1,714,961 |
| COURIER CORP | COMMON STOCK USD1. | UNITED STATES | 12,450 | 146,039 |
| COUSINS PROPERTIES INC | REIT USD1. | UNITED STATES | 99,150 | 635,552 |
| COVANCE INC | COMMON STOCK USD.01 | UNITED STATES | 60,972 | 2,787,640 |
| COVANTA HOLDING CORP | COMMON STOCK USD.1 | UNITED STATES | 111,310 | 1,523,834 |
| COVENANT TRANSPORT GRP CL A | COMMON STOCK USD.01 | UNITED STATES | 9,700 | 28,809 |
| COWEN GROUP INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 41,450 | 107,356 |
| CRA INTERNATIONAL INC | COMMON STOCK NPV | UNITED STATES | 11,600 | 230,144 |
| CRACKER BARREL OLD COUNTRY | COMMON STOCK USD.01 | UNITED STATES | 24,893 | 1,254,856 |
| CRANE CO | COMMON STOCK USD1. | UNITED STATES | 47,487 | 2,218,118 |
| CRAWFORD + CO CL B | COMMON STOCK USD1. | UNITED STATES | 20,433 | 125,867 |
| CRAY INC | COMMON STOCK USD.01 | UNITED STATES | 36,230 | 234,408 |
| CREDIT ACCEPTANCE CORP | COMMON STOCK USD.01 | UNITED STATES | 6,609 | 543,789 |
| CREE INC | COMMON STOCK USD.00125 | UNITED STATES | 103,200 | 2,274,528 |
| CREXUS INVESTMENT CORP | REIT USD.01 | UNITED STATES | 51,900 | 538,722 |
| CROCS INC | COMMON STOCK USD.001 | UNITED STATES | 83,500 | 1,233,295 |

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| CROSS COUNTRY HEALTHCARE INC | COMMON STOCK USD.0001 | UNITED STATES | 39,071 | 216,844 |
| CROSTEX ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 37,900 | 479,056 |
| CROWN CASTLE INTL CORP | COMMON STOCK USD.01 | UNITED STATES | 288,180 | 12,910,464 |
| CROWN HOLDINGS INC | COMMON STOCK USD5. | UNITED STATES | 158,050 | 5,307,319 |
| CROWN MEDIA HOLDINGS CLASS A | COMMON STOCK USD.01 | UNITED STATES | 16,100 | 19,481 |
| CRYOLIFE INC | COMMON STOCK USD.01 | UNITED STATES | 42,300 | 203,040 |
| CSG SYSTEMS INTL INC | COMMON STOCK USD.01 | UNITED STATES | 40,800 | 600,168 |
| CSS INDUSTRIES INC | COMMON STOCK USD.1 | UNITED STATES | 7,695 | 153,284 |
| CTS CORP | COMMON STOCK NPV | UNITED STATES | 39,530 | 363,676 |
| CUBESMART | REIT USD.01 | UNITED STATES | 129,900 | 1,382,136 |
| CUBIC CORP | COMMON STOCK NPV | UNITED STATES | 16,013 | 698,007 |
| CUBIST PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 57,450 | 2,276,169 |
| CULLEN/FROST BANKERS INC | COMMON STOCK USD.01 | UNITED STATES | 52,925 | 2,800,262 |
| CURIS INC | COMMON STOCK USD.01 | UNITED STATES | 68,700 | 321,516 |
| CURTISS WRIGHT CORP | COMMON STOCK USD1. | UNITED STATES | 46,761 | 1,652,066 |
| CVB FINANCIAL CORP | COMMON STOCK NPV | UNITED STATES | 94,536 | 948,196 |
| CVR ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 82,100 | 1,537,733 |
| CYBERONICS INC | COMMON STOCK USD.01 | UNITED STATES | 27,250 | 912,875 |
| CYMER INC | COMMON STOCK USD.001 | UNITED STATES | 29,800 | 1,482,848 |
| CYNOSURE INC A | COMMON STOCK USD.001 | UNITED STATES | 9,100 | 107,016 |
| CYPRESS SEMICONDUCTOR CORP | COMMON STOCK USD.01 | UNITED STATES | 151,494 | 2,558,734 |
| CYS INVESTMENTS INC | REIT USD.01 | UNITED STATES | 76,300 | 1,002,582 |
| CYTEC INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 50,500 | 2,254,825 |
| CYTORI THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 26,800 | 58,960 |
| DAKTRONICS INC | COMMON STOCK NPV | UNITED STATES | 35,900 | 343,563 |
| DANA HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 135,184 | 1,642,486 |
| DARLING INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 110,800 | 1,472,532 |
| DAWSON GEOPHYSICAL CO | COMMON STOCK USD.333 | UNITED STATES | 10,600 | 419,018 |
| DCT INDUSTRIAL TRUST INC | REIT USD.01 | UNITED STATES | 223,203 | 1,142,799 |
| DDI CORP | COMMON STOCK USD.001 | UNITED STATES | 6,800 | 63,444 |
| DDR CORP | REIT USD.1 | UNITED STATES | 210,311 | 2,559,485 |
| DEALERTRACK HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 43,585 | 1,188,127 |
| DECKERS OUTDOOR CORP | COMMON STOCK USD.01 | UNITED STATES | 37,900 | 2,864,103 |
| DELCATH SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 46,748 | 142,581 |
| DELEK US HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 12,400 | 141,484 |
| DELPHI FINANCIAL GROUP CL A | COMMON STOCK USD.01 | UNITED STATES | 50,067 | 2,217,968 |
| DELTA AIR LINES INC | COMMON STOCK USD.0001 | UNITED STATES | 840,716 | 6,801,392 |
| DELTA APPAREL INC | COMMON STOCK USD.01 | UNITED STATES | 3,000 | 57,270 |
| DELTEK INC | COMMON STOCK USD.001 | UNITED STATES | 26,720 | 262,390 |
| DELTIC TIMBER CORP | COMMON STOCK USD.01 | UNITED STATES | 11,400 | 688,446 |
| DELUXE CORP | COMMON STOCK USD1. | UNITED STATES | 51,450 | 1,171,002 |
| DEMANDTEC INC | COMMON STOCK USD.001 | UNITED STATES | 22,583 | 297,418 |
| DENDREON CORP | COMMON STOCK USD.001 | UNITED STATES | 145,700 | 1,107,320 |
| DENNY S CORP | COMMON STOCK USD.01 | UNITED STATES | 94,339 | 354,715 |
| DEPOMED INC | COMMON STOCK NPV | UNITED STATES | 53,800 | 278,684 |
| DESTINATION MATERNITY CORP | COMMON STOCK USD.01 | UNITED STATES | 10,186 | 170,310 |
| DEXCOM INC | COMMON STOCK USD.001 | UNITED STATES | 57,090 | 531,508 |
| DFC GLOBAL CORP | COMMON STOCK USD.001 | UNITED STATES | 38,100 | 688,086 |
| DIAMOND FOODS INC | COMMON STOCK USD.001 | UNITED STATES | 21,500 | 693,805 |
| DIAMOND HILL INVESTMENT GRP | COMMON STOCK NPV | UNITED STATES | 2,200 | 162,756 |
| DIAMONDROCK HOSPITALITY CO | REIT USD.01 | UNITED STATES | 158,446 | 1,527,419 |
| DICE HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 43,826 | 363,318 |
| DICK S SPORTING GOODS INC | COMMON STOCK USD.01 | UNITED STATES | 92,632 | 3,416,268 |
| DIEBOLD INC | COMMON STOCK USD1.25 | UNITED STATES | 67,725 | 2,036,491 |
| DIGI INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 25,379 | 283,230 |
| DIGIMARC CORP | COMMON STOCK USD.001 | UNITED STATES | 2,600 | 62,114 |
| DIGITAL GENERATION INC | COMMON STOCK USD.001 | UNITED STATES | 25,000 | 298,000 |
| DIGITAL REALTY TRUST INC | REIT USD.01 | UNITED STATES | 98,569 | 6,571,595 |

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|---------------------------------|----------------------|---------------|---------|-----------|
| DIGITAL RIVER INC | COMMON STOCK USD.01 | UNITED STATES | 41,900 | 629,338 |
| DIGITALGLOBE INC | COMMON STOCK USD.001 | UNITED STATES | 36,400 | 622,804 |
| DILLARDS INC CL A | COMMON STOCK NPV | UNITED STATES | 34,300 | 1,539,384 |
| DIME COMMUNITY BANCSHARES | COMMON STOCK USD.01 | UNITED STATES | 31,966 | 402,772 |
| DINEEQUITY INC | COMMON STOCK USD.01 | UNITED STATES | 15,100 | 637,371 |
| DIODES INC | COMMON STOCK USD.667 | UNITED STATES | 37,249 | 793,404 |
| DISH NETWORK CORP A | COMMON STOCK USD.01 | UNITED STATES | 202,727 | 5,773,665 |
| DOLAN CO/THE | COMMON STOCK USD.001 | UNITED STATES | 39,200 | 333,984 |
| DOLBY LABORATORIES INC CL A | COMMON STOCK USD.001 | UNITED STATES | 50,440 | 1,538,924 |
| DOLE FOOD CO INC | COMMON STOCK USD.001 | UNITED STATES | 38,600 | 333,890 |
| DOLLAR GENERAL CORP | COMMON STOCK USD.875 | UNITED STATES | 98,600 | 4,056,404 |
| DOLLAR THRIFTY AUTOMOTIVE GP | COMMON STOCK USD.01 | UNITED STATES | 27,100 | 1,904,046 |
| DOMINO S PIZZA INC | COMMON STOCK USD.01 | UNITED STATES | 57,428 | 1,949,681 |
| DONALDSON CO INC | COMMON STOCK USD5. | UNITED STATES | 76,200 | 5,187,696 |
| DONEGAL GROUP INC CL A | COMMON STOCK USD.01 | UNITED STATES | 13,366 | 189,263 |
| DORMAN PRODUCTS INC | COMMON STOCK USD.01 | UNITED STATES | 12,980 | 479,351 |
| DOT HILL SYSTEMS CORP | COMMON STOCK USD.001 | UNITED STATES | 40,900 | 54,397 |
| DOUGLAS DYNAMICS INC | COMMON STOCK USD.01 | UNITED STATES | 20,800 | 304,096 |
| DOUGLAS EMMETT INC | REIT USD.01 | UNITED STATES | 124,687 | 2,274,291 |
| DREAMWORKS ANIMATION SKG A | COMMON STOCK USD.01 | UNITED STATES | 69,700 | 1,156,672 |
| DRESSER RAND GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 79,400 | 3,962,854 |
| DREW INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 20,400 | 500,412 |

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| DRIL QUIP INC | COMMON STOCK USD.01 | UNITED STATES | 33,900 | 2,231,298 |
| DSP GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 33,100 | 172,451 |
| DST SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 34,917 | 1,589,422 |
| DSW INC CLASS A | COMMON STOCK NPV | UNITED STATES | 21,064 | 931,239 |
| DTS INC | COMMON STOCK USD.0001 | UNITED STATES | 17,800 | 484,872 |
| DUCOMMUN INC | COMMON STOCK USD.01 | UNITED STATES | 11,800 | 150,450 |
| DUFF + PHELPS CORP CLASS A | COMMON STOCK USD.01 | UNITED STATES | 24,100 | 349,450 |
| DUKE REALTY CORP | REIT USD.01 | UNITED STATES | 245,600 | 2,959,480 |
| DUNKIN BRANDS GROUP INC | COMMON STOCK | UNITED STATES | 25,100 | 626,998 |
| DUPONT FABROS TECHNOLOGY | REIT USD.001 | UNITED STATES | 55,000 | 1,332,100 |
| DURECT CORPORATION | COMMON STOCK USD.0001 | UNITED STATES | 81,263 | 95,890 |
| DUSA PHARMACEUTICALS INC | COMMON STOCK NPV | UNITED STATES | 11,100 | 48,618 |
| DXP ENTERPRISES INC | COMMON STOCK USD.01 | UNITED STATES | 8,605 | 277,081 |
| DYAX CORP | COMMON STOCK USD.01 | UNITED STATES | 77,500 | 105,400 |
| DYCOM INDUSTRIES INC | COMMON STOCK USD.333 | UNITED STATES | 39,300 | 822,156 |
| DYNAMIC MATERIALS CORP | COMMON STOCK USD.05 | UNITED STATES | 14,950 | 295,711 |
| DYNAMICS RESEARCH CORP | COMMON STOCK USD.1 | UNITED STATES | 3,500 | 39,690 |
| DYNAVAX TECHNOLOGIES CORP | COMMON STOCK USD.001 | UNITED STATES | 177,700 | 589,964 |
| DYNEGY INC | COMMON STOCK NPV | UNITED STATES | 118,400 | 327,968 |
| DYNEX CAPITAL INC | REIT USD.01 | UNITED STATES | 38,800 | 354,244 |
| EAGLE BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 16,400 | 238,456 |
| EAGLE BULK SHIPPING INC | COMMON STOCK USD.01 | UNITED STATES | 76,100 | 71,694 |
| EAGLE MATERIALS INC | COMMON STOCK USD.01 | UNITED STATES | 48,748 | 1,250,874 |
| EARTHLINK INC | COMMON STOCK USD.01 | UNITED STATES | 118,822 | 765,214 |
| EAST WEST BANCORP INC | COMMON STOCK USD.001 | UNITED STATES | 148,600 | 2,934,850 |
| EASTGROUP PROPERTIES INC | REIT NPV | UNITED STATES | 27,900 | 1,213,092 |
| EASTMAN KODAK CO | COMMON STOCK USD2.5 | UNITED STATES | 287,600 | 186,796 |
| EATON VANCE CORP | COMMON STOCK USD.90625 | UNITED STATES | 117,329 | 2,773,658 |
| EBIX INC | COMMON STOCK USD.1 | UNITED STATES | 29,031 | 641,585 |
| ECHELON CORP | COMMON STOCK USD.01 | UNITED STATES | 36,500 | 177,755 |
| ECHO GLOBAL LOGISTICS INC | COMMON STOCK USD.0001 | UNITED STATES | 6,100 | 98,515 |
| ECHOSTAR CORP A | COMMON STOCK USD.001 | UNITED STATES | 37,325 | 781,586 |
| EDELMAN FINANCIAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 14,268 | 93,741 |
| EDUCATION MANAGEMENT CORP | COMMON STOCK USD.01 | UNITED STATES | 38,000 | 1,063,620 |
| EDUCATION REALTY TRUST INC | REIT USD.01 | UNITED STATES | 99,800 | 1,020,954 |
| EHEALTH INC | COMMON STOCK USD.001 | UNITED STATES | 24,391 | 358,548 |
| EINSTEIN NOAH RESTAURANT GRO | COMMON STOCK USD.001 | UNITED STATES | 11,600 | 183,512 |
| EL PASO ELECTRIC CO | COMMON STOCK NPV | UNITED STATES | 43,420 | 1,504,069 |
| ELECTRO RENT CORP | COMMON STOCK NPV | UNITED STATES | 24,343 | 417,482 |
| ELECTRO SCIENTIFIC INDS INC | COMMON STOCK NPV | UNITED STATES | 27,847 | 403,225 |
| ELECTRONICS FOR IMAGING | COMMON STOCK USD.01 | UNITED STATES | 52,700 | 750,975 |
| ELIZABETH ARDEN INC | COMMON STOCK USD.01 | UNITED STATES | 23,878 | 884,441 |
| EMC INS GROUP INC | COMMON STOCK USD1. | UNITED STATES | 7,200 | 148,104 |
| EMCOR GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 68,412 | 1,834,126 |
| EMCORE CORP | COMMON STOCK NPV | UNITED STATES | 400 | 345 |
| EMERGENT BIOSOLUTIONS INC | COMMON STOCK USD.001 | UNITED STATES | 23,900 | 402,476 |
| EMERITUS CORP | COMMON STOCK USD.0001 | UNITED STATES | 30,000 | 525,300 |
| EMPIRE DISTRICT ELECTRIC CO | COMMON STOCK USD1. | UNITED STATES | 41,270 | 870,384 |
| EMPLOYERS HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 37,704 | 682,065 |
| EMULEX CORP | COMMON STOCK USD.1 | UNITED STATES | 96,200 | 659,932 |
| ENCORE CAPITAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 16,762 | 356,360 |
| ENCORE WIRE CORP | COMMON STOCK USD.01 | UNITED STATES | 20,300 | 525,770 |
| ENDEAVOUR INTERNATIONAL CORP | COMMON STOCK USD.001 | UNITED STATES | 39,300 | 341,517 |
| ENDO PHARMACEUT HLDGS INC | COMMON STOCK USD.01 | UNITED STATES | 114,513 | 3,954,134 |
| ENDOCYTE INC | COMMON STOCK | UNITED STATES | 8,900 | 33,464 |
| ENDOLOGIX INC | COMMON STOCK USD.001 | UNITED STATES | 45,300 | 520,044 |
| ENERGEN CORP | COMMON STOCK USD.01 | UNITED STATES | 72,000 | 3,600,000 |
| ENERGIZER HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 69,381 | 5,375,640 |

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|---------------------------------|-----------------------|---------------|---------|-----------|
| ENERGY PARTNERS LTD | COMMON STOCK | UNITED STATES | 23,900 | 348,940 |
| ENERGY RECOVERY INC | COMMON STOCK USD.001 | UNITED STATES | 41,000 | 105,780 |
| ENERGYSOLUTIONS INC | COMMON STOCK USD.01 | UNITED STATES | 78,000 | 241,020 |
| ENERNOC INC | COMMON STOCK USD.001 | UNITED STATES | 14,200 | 154,354 |
| ENERSYS | COMMON STOCK USD.01 | UNITED STATES | 44,100 | 1,145,277 |
| ENNIS INC | COMMON STOCK USD2.5 | UNITED STATES | 31,765 | 423,427 |
| ENPRO INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 18,900 | 623,322 |
| ENSIGN GROUP INC/THE | COMMON STOCK USD.001 | UNITED STATES | 16,032 | 392,784 |
| ENTEGRIS INC | COMMON STOCK USD.01 | UNITED STATES | 146,087 | 1,274,609 |
| ENTERCOM COMMUNICATIONS CL A | COMMON STOCK USD.01 | UNITED STATES | 18,000 | 110,700 |
| ENTERPRISE FINANCIAL SERVICE | COMMON STOCK USD.01 | UNITED STATES | 9,158 | 135,538 |
| ENTERTAINMENT PROPERTIES TR | REIT USD.01 | UNITED STATES | 47,300 | 2,067,483 |
| ENTRAVISION COMMUNICATIONS A | COMMON STOCK USD.0001 | UNITED STATES | 50,800 | 79,248 |
| ENTROPIC COMMUNICATIONS INC | COMMON STOCK USD.001 | UNITED STATES | 70,500 | 360,255 |
| ENVESTNET INC | COMMON STOCK | UNITED STATES | 12,100 | 144,716 |
| ENZO BIOCHEM INC | COMMON STOCK USD.01 | UNITED STATES | 38,708 | 86,706 |
| ENZON PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 52,620 | 352,554 |
| EPIQ SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 35,299 | 424,294 |
| EPLUS INC | COMMON STOCK USD.01 | UNITED STATES | 4,100 | 115,948 |
| EPOCH HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 16,800 | 373,464 |
| EQUINIX INC | COMMON STOCK USD.001 | UNITED STATES | 46,405 | 4,705,467 |
| EQUITY LIFESTYLE PROPERTIES | REIT USD.01 | UNITED STATES | 29,900 | 1,994,031 |

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| EQUITY ONE INC | REIT USD.01 | UNITED STATES | 56,100 | 952,578 |
| ERESEARCH TECHNOLOGY INC | COMMON STOCK USD.01 | UNITED STATES | 51,458 | 241,338 |
| ERIE INDEMNITY COMPANY CL A | COMMON STOCK NPV | UNITED STATES | 28,198 | 2,203,956 |
| ESB FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 11,400 | 160,398 |
| ESCO TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 30,200 | 869,156 |
| ESSA BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 18,800 | 196,836 |
| ESSEX PROPERTY TRUST INC | REIT USD.0001 | UNITED STATES | 31,728 | 4,458,101 |
| ESTERLINE TECHNOLOGIES CORP | COMMON STOCK USD.2 | UNITED STATES | 30,940 | 1,731,712 |
| ETHAN ALLEN INTERIORS INC | COMMON STOCK USD.01 | UNITED STATES | 27,200 | 644,912 |
| EURONET WORLDWIDE INC | COMMON STOCK USD.02 | UNITED STATES | 53,700 | 992,376 |
| EVERCORE PARTNERS INC CL A | COMMON STOCK USD.01 | UNITED STATES | 15,600 | 415,272 |
| EVOLUTION PETROLEUM CORP | COMMON STOCK USD.001 | UNITED STATES | 10,600 | 85,330 |
| EW SCRIPPS CO/THE A | COMMON STOCK USD.01 | UNITED STATES | 24,999 | 200,242 |
| EXACT SCIENCES CORP | COMMON STOCK USD.01 | UNITED STATES | 51,300 | 416,556 |
| EXACTECH INC | COMMON STOCK USD.01 | UNITED STATES | 7,500 | 123,525 |
| EXAMWORKS GROUP INC | COMMON STOCK | UNITED STATES | 24,500 | 232,260 |
| EXAR CORP | COMMON STOCK USD.0001 | UNITED STATES | 37,701 | 245,057 |
| EXCEL TRUST INC | REIT USD.01 | UNITED STATES | 34,360 | 412,320 |
| EXCO RESOURCES INC | COMMON STOCK USD.001 | UNITED STATES | 152,084 | 1,589,278 |
| EXELIS INC | COMMON STOCK | UNITED STATES | 180,500 | 1,633,525 |
| EXELIXIS INC | COMMON STOCK USD.001 | UNITED STATES | 123,400 | 584,299 |
| EXIDE TECHNOLOGIES | COMMON STOCK USD.01 | UNITED STATES | 79,711 | 209,640 |
| EXLSERVICE HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 19,986 | 447,087 |
| EXPONENT INC | COMMON STOCK USD.001 | UNITED STATES | 15,100 | 694,147 |
| EXPRESS INC | COMMON STOCK | UNITED STATES | 51,100 | 1,018,934 |
| EXTERRAN HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 63,436 | 577,268 |
| EXTRA SPACE STORAGE INC | REIT USD.01 | UNITED STATES | 94,191 | 2,282,248 |
| EXTREME NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 106,000 | 309,520 |
| EZCORP INC CL A | COMMON STOCK USD.01 | UNITED STATES | 48,700 | 1,284,219 |
| FACTSET RESEARCH SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 45,870 | 4,003,534 |
| FAIR ISAAC CORP | COMMON STOCK USD.01 | UNITED STATES | 41,204 | 1,476,751 |
| FAIRCHILD SEMICONDUCTOR INTE | COMMON STOCK USD.01 | UNITED STATES | 119,420 | 1,437,817 |
| FALCONSTOR SOFTWARE INC | COMMON STOCK USD.001 | UNITED STATES | 40,600 | 104,748 |
| FARMER BROS CO | COMMON STOCK USD1. | UNITED STATES | 8,300 | 63,412 |
| FARO TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 18,900 | 869,400 |
| FBL FINANCIAL GROUP INC CL A | COMMON STOCK NPV | UNITED STATES | 13,995 | 476,110 |
| FBR + CO | COMMON STOCK USD.001 | UNITED STATES | 30,500 | 62,525 |
| FEDERAL AGRIC MTG CORP CL C | COMMON STOCK USD1. | UNITED STATES | 7,700 | 138,754 |
| FEDERAL MOGUL CORP | COMMON STOCK USD.01 | UNITED STATES | 26,600 | 392,350 |
| FEDERAL REALTY INVS TRUST | REIT USD.01 | UNITED STATES | 62,780 | 5,697,285 |
| FEDERAL SIGNAL CORP | COMMON STOCK USD1. | UNITED STATES | 66,550 | 276,183 |
| FEI COMPANY | COMMON STOCK NPV | UNITED STATES | 37,800 | 1,541,484 |
| FELCOR LODGING TRUST INC | REIT USD.01 | UNITED STATES | 117,985 | 359,854 |
| FEMALE HEALTH COMPANY | COMMON STOCK USD.01 | UNITED STATES | 17,100 | 77,121 |
| FERRO CORP | COMMON STOCK USD1. | UNITED STATES | 96,150 | 470,174 |
| FIDELITY NATIONAL FINL A | COMMON STOCK USD.0001 | UNITED STATES | 220,157 | 3,507,101 |
| FIFTH STREET FINANCE CORP | COMMON STOCK USD.01 | UNITED STATES | 73,946 | 707,663 |
| * FINANCIAL ENGINES INC | COMMON STOCK USD.0001 | UNITED STATES | 35,200 | 786,016 |
| FINANCIAL INSTITUTIONS INC | COMMON STOCK USD.01 | UNITED STATES | 15,200 | 245,328 |
| FINISAR CORPORATION | COMMON STOCK USD.001 | UNITED STATES | 87,500 | 1,465,188 |
| FINISH LINE/THE CL A | COMMON STOCK USD.01 | UNITED STATES | 56,000 | 1,079,960 |
| FIRST AMERICAN FINANCIAL | COMMON STOCK USD.00001 | UNITED STATES | 107,343 | 1,360,036 |
| FIRST BANCORP INC/ME | COMMON STOCK USD.01 | UNITED STATES | 9,600 | 147,552 |
| FIRST BANCORP/NC | COMMON STOCK NPV | UNITED STATES | 14,350 | 160,003 |
| FIRST BUSEY CORP | COMMON STOCK USD.001 | UNITED STATES | 75,160 | 375,800 |
| FIRST CASH FINL SVCS INC | COMMON STOCK USD.01 | UNITED STATES | 32,289 | 1,133,021 |
| FIRST CITIZENS BCSHS CL A | COMMON STOCK USD1. | UNITED STATES | 5,800 | 1,014,942 |
| FIRST COMMONWEALTH FINL CORP | COMMON STOCK USD1. | UNITED STATES | 115,161 | 605,747 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| FIRST COMMUNITY BANCSHARES | COMMON STOCK USD1. | UNITED STATES | 15,690 | 195,811 |
| FIRST CONNECTICUT BANCORP | COMMON STOCK | UNITED STATES | 17,500 | 227,675 |
| FIRST DEFIANCE FINL CORP | COMMON STOCK USD.01 | UNITED STATES | 3,600 | 52,524 |
| FIRST FINANCIAL BANCORP | COMMON STOCK NPV | UNITED STATES | 57,104 | 950,211 |
| FIRST FINANCIAL CORP/INDIANA | COMMON STOCK NPV | UNITED STATES | 14,014 | 466,386 |
| FIRST FINANCIAL HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 17,600 | 157,168 |
| FIRST FINL BANKSHARES INC | COMMON STOCK USD.01 | UNITED STATES | 33,774 | 1,129,065 |
| FIRST INDUSTRIAL REALTY TR | REIT USD.01 | UNITED STATES | 80,700 | 825,561 |
| FIRST INTERSTATE BANCSYS/MT | COMMON STOCK NPV | UNITED STATES | 8,800 | 114,664 |
| FIRST MARBLEHEAD CORP/THE | COMMON STOCK USD.01 | UNITED STATES | 57,050 | 66,749 |
| FIRST MERCHANTS CORP | COMMON STOCK NPV | UNITED STATES | 32,566 | 275,834 |
| FIRST MIDWEST BANCORP INC/IL | COMMON STOCK USD.01 | UNITED STATES | 79,838 | 808,759 |
| FIRST NIAGARA FINANCIAL GRP | COMMON STOCK USD.01 | UNITED STATES | 356,365 | 3,075,430 |
| FIRST OF LONG ISLAND CORP | COMMON STOCK USD.1 | UNITED STATES | 6,500 | 171,080 |
| FIRST POTOMAC REALTY TRUST | REIT USD.001 | UNITED STATES | 54,190 | 707,180 |
| FIRST REPUBLIC BANK/SAN FRAN | COMMON STOCK USD.01 | UNITED STATES | 68,900 | 2,109,029 |
| FIRSTMERIT CORP | COMMON STOCK NPV | UNITED STATES | 112,355 | 1,699,931 |
| FISHER COMMUNICATIONS INC | COMMON STOCK USD1.25 | UNITED STATES | 8,000 | 230,640 |
| FIVE STAR QUALITY CARE | COMMON STOCK USD.01 | UNITED STATES | 39,400 | 118,200 |
| FLAGSTAR BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 55,810 | 28,184 |
| FLEETCOR TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 14,800 | 442,076 |
| FLOTEK INDUSTRIES INC | COMMON STOCK USD.0001 | UNITED STATES | 43,700 | 435,252 |

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| FLOW INTL CORP | COMMON STOCK USD.01 | UNITED STATES | 45,300 | 158,550 |
| FLOWERS FOODS INC | COMMON STOCK USD.01 | UNITED STATES | 106,075 | 2,013,304 |
| FLUIDIGM CORP | COMMON STOCK | UNITED STATES | 5,900 | 77,644 |
| FLUSHING FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 31,041 | 392,048 |
| FNB CORP | COMMON STOCK USD.01 | UNITED STATES | 132,102 | 1,494,074 |
| FOOT LOCKER INC | COMMON STOCK USD.01 | UNITED STATES | 155,600 | 3,709,504 |
| FOREST CITY ENTERPRISES CL A | COMMON STOCK USD.333 | UNITED STATES | 131,881 | 1,558,833 |
| FOREST OIL CORP | COMMON STOCK USD.1 | UNITED STATES | 116,516 | 1,578,792 |
| FORESTAR GROUP INC | COMMON STOCK USD1. | UNITED STATES | 39,233 | 593,595 |
| FORMFACTOR INC | COMMON STOCK USD.001 | UNITED STATES | 51,797 | 262,093 |
| FORRESTER RESEARCH INC | COMMON STOCK USD.01 | UNITED STATES | 17,200 | 583,768 |
| FORTINET INC | COMMON STOCK USD.001 | UNITED STATES | 123,200 | 2,686,992 |
| FORTUNE BRANDS HOME + SECURI | COMMON STOCK USD.01 | UNITED STATES | 156,000 | 2,656,680 |
| FORWARD AIR CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 32,240 | 1,033,292 |
| FOSSIL INC | COMMON STOCK USD.01 | UNITED STATES | 51,362 | 4,076,088 |
| FOSTER (LB) CO A | COMMON STOCK USD.01 | UNITED STATES | 12,086 | 341,913 |
| FOX CHASE BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 3,890 | 49,131 |
| FRANSCAS HOLDINGS CORP | COMMON STOCK | UNITED STATES | 9,800 | 169,540 |
| FRANKLIN COVEY CO | COMMON STOCK USD.05 | UNITED STATES | 13,800 | 116,886 |
| FRANKLIN ELECTRIC CO INC | COMMON STOCK USD.1 | UNITED STATES | 24,600 | 1,071,576 |
| FRANKLIN FINANCIAL CORP/VA | COMMON STOCK | UNITED STATES | 1,700 | 20,128 |
| FRANKLIN STREET PROPERTIES C | REIT USD.0001 | UNITED STATES | 72,100 | 717,395 |
| FRED S INC CLASS A | COMMON STOCK NPV | UNITED STATES | 45,615 | 665,067 |
| FREESCALE SEMICONDUCTOR LTD | COMMON STOCK | UNITED STATES | 39,400 | 498,410 |
| FREIGHTCAR AMERICA INC | COMMON STOCK USD.01 | UNITED STATES | 13,650 | 285,968 |
| FRESH DEL MONTE PRODUCE INC | COMMON STOCK USD.01 | UNITED STATES | 41,100 | 1,027,911 |
| FRESH MARKET INC/THE | COMMON STOCK USD.01 | UNITED STATES | 25,900 | 1,033,410 |
| FSI INTL INC | COMMON STOCK NPV | UNITED STATES | 65,900 | 241,194 |
| FTI CONSULTING INC | COMMON STOCK USD.01 | UNITED STATES | 41,100 | 1,743,462 |
| FUEL SYSTEMS SOLUTIONS INC | COMMON STOCK USD.001 | UNITED STATES | 16,300 | 268,787 |
| FUEL TECH INC | COMMON STOCK USD.01 | UNITED STATES | 19,400 | 127,652 |
| FUELCELL ENERGY INC | COMMON STOCK USD.0001 | UNITED STATES | 82,196 | 71,675 |
| FULTON FINANCIAL CORP | COMMON STOCK USD2.5 | UNITED STATES | 201,061 | 1,972,408 |
| FURIEX PHARMACEUTICALS | COMMON STOCK | UNITED STATES | 9,489 | 158,561 |
| FURMANITE CORP | COMMON STOCK NPV | UNITED STATES | 34,800 | 219,588 |
| FURNITURE BRANDS INTL INC | COMMON STOCK USD1. | UNITED STATES | 47,000 | 57,810 |
| FUSION IO INC | COMMON STOCK | UNITED STATES | 16,400 | 396,880 |
| FUTUREFUEL CORP | COMMON STOCK USD.0001 | UNITED STATES | 13,700 | 170,154 |
| FX ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 53,000 | 254,400 |
| FXCM INC A | COMMON STOCK USD.01 | UNITED STATES | 23,100 | 225,225 |
| G + K SERVICES INC CL A | COMMON STOCK USD.5 | UNITED STATES | 20,800 | 605,488 |
| G III APPAREL GROUP LTD | COMMON STOCK USD.01 | UNITED STATES | 18,935 | 471,671 |
| GAMCO INVESTORS INC A | COMMON STOCK USD.001 | UNITED STATES | 8,590 | 373,579 |
| GARDNER DENVER INC | COMMON STOCK USD.01 | UNITED STATES | 51,343 | 3,956,492 |
| GARTNER INC | COMMON STOCK USD.0005 | UNITED STATES | 96,900 | 3,369,213 |
| GASTAR EXPLORATION LTD | COMMON STOCK NPV | UNITED STATES | 48,000 | 152,640 |
| GATX CORP | COMMON STOCK USD.625 | UNITED STATES | 48,300 | 2,108,778 |
| GAYLORD ENTERTAINMENT CO | COMMON STOCK USD.01 | UNITED STATES | 37,294 | 900,277 |
| GEN PROBE INC | COMMON STOCK USD.0001 | UNITED STATES | 47,110 | 2,785,143 |
| GENCO SHIPPING + TRADING LTD | COMMON STOCK USD.01 | UNITED STATES | 28,900 | 195,364 |
| GENCORP INC | COMMON STOCK USD.1 | UNITED STATES | 70,700 | 376,124 |
| GENERAC HOLDINGS INC | COMMON STOCK | UNITED STATES | 20,600 | 577,418 |
| GENERAL CABLE CORP | COMMON STOCK USD.01 | UNITED STATES | 48,250 | 1,206,733 |
| GENERAL COMMUNICATION INC A | COMMON STOCK NPV | UNITED STATES | 50,095 | 490,430 |
| GENERAL GROWTH PROPERTIES | REIT USD.01 | UNITED STATES | 568,200 | 8,534,364 |
| GENERAL MOLY INC | COMMON STOCK USD.001 | UNITED STATES | 50,500 | 156,045 |
| GENERAL MOTORS CO | COMMON STOCK USD.01 | UNITED STATES | 753,900 | 15,281,553 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| GENESCO INC | COMMON STOCK USD1. | UNITED STATES | 24,700 | 1,524,978 |
| GENESEE + WYOMING INC CL A | COMMON STOCK USD.01 | UNITED STATES | 40,650 | 2,462,577 |
| GENIE ENERGY LTD B | COMMON STOCK | UNITED STATES | 17,100 | 135,603 |
| GENOMIC HEALTH INC | COMMON STOCK USD.0001 | UNITED STATES | 15,468 | 392,733 |
| GENON ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 725,424 | 1,893,357 |
| GENTEX CORP | COMMON STOCK USD.06 | UNITED STATES | 141,832 | 4,196,809 |
| GENTIVA HEALTH SERVICES | COMMON STOCK USD.1 | UNITED STATES | 34,371 | 232,004 |
| GEO GROUP INC/THE | COMMON STOCK USD.01 | UNITED STATES | 62,750 | 1,051,063 |
| GEOEYE INC | COMMON STOCK USD.01 | UNITED STATES | 22,100 | 491,062 |
| GEORESOURCES INC | COMMON STOCK USD.01 | UNITED STATES | 17,583 | 515,358 |
| GEORGIA GULF CORP | COMMON STOCK USD.01 | UNITED STATES | 29,500 | 574,955 |
| GERMAN AMERICAN BANCORP | COMMON STOCK NPV | UNITED STATES | 13,100 | 238,289 |
| GERON CORP | COMMON STOCK USD.001 | UNITED STATES | 122,936 | 181,945 |
| GETTY REALTY CORP | REIT USD.01 | UNITED STATES | 24,700 | 344,565 |
| GFI GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 64,800 | 266,976 |
| GIBRALTAR INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 35,000 | 488,600 |
| GLACIER BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 74,919 | 901,276 |
| GLADSTONE CAPITAL CORP | COMMON STOCK USD.001 | UNITED STATES | 23,200 | 177,016 |
| GLADSTONE COMMERCIAL CORP | REIT USD.001 | UNITED STATES | 8,800 | 154,440 |
| GLADSTONE INVESTMENT CORP | COMMON STOCK USD.001 | UNITED STATES | 16,100 | 117,047 |
| GLATFELTER | COMMON STOCK USD.01 | UNITED STATES | 49,750 | 702,470 |
| GLEACHER + CO INC | COMMON STOCK USD.01 | UNITED STATES | 47,600 | 79,968 |
| GLIMCHER REALTY TRUST | REIT USD.01 | UNITED STATES | 103,963 | 956,460 |

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| GLOBAL CASH ACCESS HOLDINGS | COMMON STOCK USD.001 | UNITED STATES | 46,500 | 206,925 |
| GLOBAL GEOPHYSICAL SERVICES | COMMON STOCK USD.01 | UNITED STATES | 20,100 | 135,072 |
| GLOBAL PAYMENTS INC | COMMON STOCK NPV | UNITED STATES | 79,824 | 3,782,061 |
| GLOBAL POWER EQUIPMENT GROUP | COMMON STOCK | UNITED STATES | 13,900 | 330,125 |
| GLOBE SPECIALTY METALS INC | COMMON STOCK USD.0001 | UNITED STATES | 54,300 | 727,077 |
| GLOBECOMM SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 21,943 | 300,180 |
| GLU MOBILE INC | COMMON STOCK USD.0001 | UNITED STATES | 71,100 | 223,254 |
| GMX RESOURCES INC | COMMON STOCK USD.001 | UNITED STATES | 33,200 | 41,500 |
| GNC HOLDINGS INC CL A | COMMON STOCK USD.001 | UNITED STATES | 20,300 | 587,685 |
| GOLD RESOURCE CORP | COMMON STOCK USD.001 | UNITED STATES | 25,700 | 546,125 |
| GOLDEN MINERALS CO | COMMON STOCK USD.01 | UNITED STATES | 16,027 | 93,117 |
| GOLDEN STAR RESOURCES LTD | COMMON STOCK NPV | UNITED STATES | 278,100 | 458,865 |
| GOLUB CAPITAL BDC INC | COMMON STOCK | UNITED STATES | 8,700 | 134,850 |
| GOODRICH PETROLEUM CORP | COMMON STOCK USD.2 | UNITED STATES | 30,915 | 424,463 |
| GORMAN RUPP CO | COMMON STOCK NPV | UNITED STATES | 17,687 | 480,202 |
| GOVERNMENT PROPERTIES INCOME | REIT USD.01 | UNITED STATES | 34,440 | 776,622 |
| GP STRATEGIES CORP | COMMON STOCK USD.01 | UNITED STATES | 24,600 | 331,608 |
| GRACO INC | COMMON STOCK USD1. | UNITED STATES | 59,012 | 2,413,001 |
| GRAFTECH INTERNATIONAL LTD | COMMON STOCK USD.01 | UNITED STATES | 129,060 | 1,761,669 |
| GRAHAM CORP | COMMON STOCK USD.1 | UNITED STATES | 12,300 | 276,012 |
| GRAND CANYON EDUCATION INC | COMMON STOCK USD.01 | UNITED STATES | 27,600 | 440,496 |
| GRANITE CONSTRUCTION INC | COMMON STOCK USD.01 | UNITED STATES | 38,000 | 901,360 |
| GRAPHIC PACKAGING HOLDING CO | COMMON STOCK USD.01 | UNITED STATES | 143,900 | 613,014 |
| GRAY TELEVISION INC | COMMON STOCK NPV | UNITED STATES | 44,600 | 72,252 |
| GREAT LAKES DREDGE + DOCK CO | COMMON STOCK USD.0001 | UNITED STATES | 43,200 | 240,192 |
| GREAT PLAINS ENERGY INC | COMMON STOCK NPV | UNITED STATES | 137,529 | 2,995,382 |
| GREAT SOUTHERN BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 12,338 | 291,053 |
| GREATBATCH INC | COMMON STOCK USD.001 | UNITED STATES | 25,831 | 570,865 |
| GREEN DOT CORP CLASS A | COMMON STOCK USD.001 | UNITED STATES | 20,100 | 627,522 |
| GREEN MOUNTAIN COFFEE ROASTE | COMMON STOCK USD.1 | UNITED STATES | 120,047 | 5,384,108 |
| GREEN PLAINS RENEWABLE ENERG | COMMON STOCK USD.001 | UNITED STATES | 20,400 | 199,104 |
| GREENBRIER COMPANIES INC | COMMON STOCK NPV | UNITED STATES | 19,597 | 475,815 |
| GREENHILL + CO INC | COMMON STOCK USD.01 | UNITED STATES | 27,400 | 996,538 |
| GREIF INC CL A | COMMON STOCK NPV | UNITED STATES | 35,506 | 1,617,298 |
| GRIFFIN LAND + NURSERIES | COMMON STOCK USD.01 | UNITED STATES | 2,364 | 62,551 |
| GRIFFON CORP | COMMON STOCK USD.25 | UNITED STATES | 54,861 | 500,881 |
| GROUP 1 AUTOMOTIVE INC | COMMON STOCK USD.01 | UNITED STATES | 23,500 | 1,217,300 |
| GROUPON INC | COMMON STOCK | UNITED STATES | 43,500 | 897,405 |
| GSI GROUP INC | COMMON STOCK NPV | UNITED STATES | 22,100 | 226,083 |
| GSI TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 19,900 | 93,132 |
| GT ADVANCED TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 117,500 | 850,700 |
| GUESS? INC | COMMON STOCK USD.01 | UNITED STATES | 65,977 | 1,967,434 |
| GULF ISLAND FABRICATION INC | COMMON STOCK NPV | UNITED STATES | 13,000 | 379,730 |
| GULFMARK OFFSHORE INC CL A | COMMON STOCK USD.01 | UNITED STATES | 25,496 | 1,071,087 |
| GULFPORT ENERGY CORP | COMMON STOCK USD.01 | UNITED STATES | 40,619 | 1,196,230 |
| H.B. FULLER CO. | COMMON STOCK USD1. | UNITED STATES | 53,800 | 1,243,318 |
| H+E EQUIPMENT SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 29,500 | 395,890 |
| HACKETT GROUP INC/THE | COMMON STOCK USD.001 | UNITED STATES | 44,500 | 166,430 |
| HAEMONETICS CORP/MASS | COMMON STOCK USD.01 | UNITED STATES | 25,406 | 1,555,355 |
| HAIN CELESTIAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 35,547 | 1,303,153 |
| HALLMARK FINL SERVICES INC | COMMON STOCK USD.18 | UNITED STATES | 3,500 | 24,465 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| HALOZYME THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 81,000 | 770,310 |
| HANCOCK HOLDING CO | COMMON STOCK USD3.33 | UNITED STATES | 73,862 | 2,361,368 |
| HANESBRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 99,793 | 2,181,475 |
| HANGER ORTHOPEDIC GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 31,400 | 586,866 |
| HANMI FINANCIAL CORPORATION | COMMON STOCK USD.001 | UNITED STATES | 42,550 | 314,870 |
| HANOVER INSURANCE GROUP INC/ | COMMON STOCK USD.01 | UNITED STATES | 45,500 | 1,590,225 |
| HANSEN MEDICAL INC | COMMON STOCK USD.0001 | UNITED STATES | 26,700 | 68,886 |
| HARBINGER GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 2,300 | 9,223 |
| HARLEYSVILLE GROUP INC | COMMON STOCK USD1. | UNITED STATES | 14,300 | 808,951 |
| HARMONIC INC | COMMON STOCK USD.001 | UNITED STATES | 113,314 | 571,103 |
| HARRIS + HARRIS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 43,900 | 151,894 |
| HARRIS TEETER SUPERMARKETS I | COMMON STOCK NPV | UNITED STATES | 48,400 | 2,063,776 |
| HARSCO CORP | COMMON STOCK USD1.25 | UNITED STATES | 83,050 | 1,709,169 |
| HARTE HANKS INC | COMMON STOCK USD1. | UNITED STATES | 39,750 | 361,328 |
| HARVARD BIOSCIENCE INC | COMMON STOCK USD.01 | UNITED STATES | 16,200 | 62,694 |
| HARVEST NATURAL RESOURCES IN | COMMON STOCK USD.01 | UNITED STATES | 38,100 | 281,178 |
| HATTERAS FINANCIAL CORP | REIT USD.001 | UNITED STATES | 73,600 | 1,940,832 |
| HAVERTY FURNITURE | COMMON STOCK USD1. | UNITED STATES | 20,400 | 223,992 |
| HAWAIIAN ELECTRIC INDS | COMMON STOCK NPV | UNITED STATES | 94,900 | 2,512,952 |
| HAWAIIAN HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 54,800 | 317,840 |
| HAWKINS INC | COMMON STOCK USD.05 | UNITED STATES | 10,200 | 375,972 |
| HAYNES INTERNATIONAL INC | COMMON STOCK USD.001 | UNITED STATES | 12,200 | 666,120 |
| HCA HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 110,100 | 2,425,503 |
| HCC INSURANCE HOLDINGS INC | COMMON STOCK USD1. | UNITED STATES | 113,424 | 3,119,160 |
| HEADWATERS INC | COMMON STOCK USD.001 | UNITED STATES | 65,000 | 144,300 |
| HEALTH MGMT ASSOCIATES INC A | COMMON STOCK USD.01 | UNITED STATES | 246,937 | 1,819,926 |
| HEALTH NET INC | COMMON STOCK USD.001 | UNITED STATES | 88,958 | 2,706,102 |
| HEALTHCARE REALTY TRUST INC | REIT USD.01 | UNITED STATES | 79,400 | 1,476,046 |
| HEALTHCARE SERVICES GROUP | COMMON STOCK USD.01 | UNITED STATES | 69,208 | 1,224,290 |

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| HEALTHSOUTH CORP | COMMON STOCK USD.01 | UNITED STATES | 89,100 | 1,574,397 |
| HEALTHSPRING INC | COMMON STOCK USD.01 | UNITED STATES | 69,100 | 3,768,714 |
| HEALTHSTREAM INC | COMMON STOCK NPV | UNITED STATES | 16,800 | 309,960 |
| HEALTHWAYS INC | COMMON STOCK USD.001 | UNITED STATES | 36,100 | 247,646 |
| HEARTLAND EXPRESS INC | COMMON STOCK USD.01 | UNITED STATES | 57,310 | 818,960 |
| HEARTLAND FINANCIAL USA INC | COMMON STOCK USD1. | UNITED STATES | 14,006 | 214,852 |
| HEARTLAND PAYMENT SYSTEMS IN | COMMON STOCK USD.001 | UNITED STATES | 42,100 | 1,025,556 |
| HEARTWARE INTERNATIONAL INC | COMMON STOCK | UNITED STATES | 12,400 | 855,600 |
| HECKMANN CORP | COMMON STOCK USD.001 | UNITED STATES | 108,900 | 724,185 |
| HECLA MINING CO | COMMON STOCK USD.25 | UNITED STATES | 285,235 | 1,491,779 |
| HEICO CORP | COMMON STOCK USD.01 | UNITED STATES | 42,775 | 2,501,482 |
| HEIDRICK + STRUGGLES INTL | COMMON STOCK USD.01 | UNITED STATES | 18,300 | 394,182 |
| HELIX ENERGY SOLUTIONS GROUP | COMMON STOCK NPV | UNITED STATES | 103,594 | 1,636,785 |
| HENRY SCHEIN INC | COMMON STOCK USD.01 | UNITED STATES | 90,641 | 5,840,000 |
| HERCULES OFFSHORE INC | COMMON STOCK USD.01 | UNITED STATES | 129,136 | 573,364 |
| HERCULES TECHNOLOGY GROWTH | COMMON STOCK USD.001 | UNITED STATES | 52,460 | 495,223 |
| HERITAGE COMMERCE CORP | COMMON STOCK NPV | UNITED STATES | 15,600 | 73,944 |
| HERITAGE FINANCIAL CORP | COMMON STOCK NPV | UNITED STATES | 11,419 | 143,423 |
| HERMAN MILLER INC | COMMON STOCK USD.2 | UNITED STATES | 57,005 | 1,051,742 |
| HERSHA HOSPITALITY TRUST | REIT USD.01 | UNITED STATES | 135,805 | 662,728 |
| HERTZ GLOBAL HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 230,400 | 2,700,288 |
| HEXCEL CORP | COMMON STOCK USD.01 | UNITED STATES | 101,100 | 2,447,631 |
| HFF INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 31,400 | 324,362 |
| HHGREGG INC | COMMON STOCK USD.0001 | UNITED STATES | 17,000 | 245,650 |
| HI TECH PHARMACAL CO INC | COMMON STOCK USD.01 | UNITED STATES | 10,400 | 404,456 |
| HIBBETT SPORTS INC | COMMON STOCK USD.01 | UNITED STATES | 27,275 | 1,232,285 |
| HICKORYTECH CORP | COMMON STOCK NPV | UNITED STATES | 2,366 | 26,215 |
| HIGHER ONE HOLDINGS INC | COMMON STOCK | UNITED STATES | 27,500 | 507,100 |
| HIGHWOODS PROPERTIES INC | REIT USD.01 | UNITED STATES | 70,100 | 2,079,867 |
| HILL INTERNATIONAL INC | COMMON STOCK USD.0001 | UNITED STATES | 23,100 | 118,734 |
| HILL ROM HOLDINGS INC | COMMON STOCK NPV | UNITED STATES | 59,400 | 2,001,186 |
| HILLENBRAND INC | COMMON STOCK NPV | UNITED STATES | 67,076 | 1,497,136 |
| HILLTOP HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 46,499 | 392,917 |
| HITTITE MICROWAVE CORP | COMMON STOCK USD.01 | UNITED STATES | 28,773 | 1,420,811 |
| HMS HOLDINGS CORP | COMMON STOCK USD.01 | UNITED STATES | 85,800 | 2,743,884 |
| HNI CORP | COMMON STOCK USD1. | UNITED STATES | 45,100 | 1,177,110 |
| HOLLYFRONTIER CORP | COMMON STOCK USD.01 | UNITED STATES | 187,006 | 4,375,940 |
| HOLOGIC INC | COMMON STOCK USD.01 | UNITED STATES | 254,135 | 4,449,904 |
| HOME BANCSHARES INC | COMMON STOCK USD.01 | UNITED STATES | 20,815 | 539,317 |
| HOME FEDERAL BANCORP INC/MD | COMMON STOCK USD.01 | UNITED STATES | 17,200 | 178,880 |
| HOME PROPERTIES INC | REIT USD.01 | UNITED STATES | 47,116 | 2,712,468 |
| HOMEAWAY INC | COMMON STOCK USD.0001 | UNITED STATES | 8,500 | 197,625 |
| HORACE MANN EDUCATORS | COMMON STOCK USD.001 | UNITED STATES | 46,600 | 638,886 |
| HORNBECK OFFSHORE SERVICES | COMMON STOCK USD.01 | UNITED STATES | 33,300 | 1,032,966 |
| HORSEHEAD HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 47,800 | 430,678 |
| HOSPITALITY PROPERTIES TRUST | REIT USD.01 | UNITED STATES | 123,100 | 2,828,838 |
| HOT TOPIC INC | COMMON STOCK NPV | UNITED STATES | 47,775 | 315,793 |
| HOUSTON AMERICAN ENERGY CORP | COMMON STOCK USD.001 | UNITED STATES | 13,700 | 167,003 |
| HOUSTON WIRE + CABLE CO | COMMON STOCK USD.001 | UNITED STATES | 16,243 | 224,478 |
| HOVNANIAN ENTERPRISES A | COMMON STOCK USD.01 | UNITED STATES | 61,800 | 89,610 |
| HOWARD HUGHES CORP/THE | COMMON STOCK | UNITED STATES | 20,004 | 883,577 |
| HSN INC | COMMON STOCK USD.01 | UNITED STATES | 39,000 | 1,414,140 |
| HUB GROUP INC CL A | COMMON STOCK USD.01 | UNITED STATES | 37,180 | 1,205,747 |
| HUBBELL INC CL B | COMMON STOCK USD.01 | UNITED STATES | 60,222 | 4,026,443 |

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|---------------------------------|----------------------|---------------|---------|-----------|
| HUDSON HIGHLAND GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 23,900 | 114,481 |
| HUDSON PACIFIC PROPERTIES IN | REIT USD.01 | UNITED STATES | 13,500 | 191,160 |
| HUDSON VALLEY HOLDING CORP | COMMON STOCK USD.2 | UNITED STATES | 14,454 | 306,714 |
| HUMAN GENOME SCIENCES INC | COMMON STOCK USD.01 | UNITED STATES | 188,353 | 1,391,929 |
| HUNT (JB) TRANSPRT SVCS INC | COMMON STOCK USD.01 | UNITED STATES | 91,018 | 4,102,181 |
| HUNTINGTON INGALLS INDUSTRIE | COMMON STOCK USD.01 | UNITED STATES | 51,544 | 1,612,296 |
| HUNTSMAN CORP | COMMON STOCK USD.01 | UNITED STATES | 192,633 | 1,926,330 |
| HURCO COMPANIES INC | COMMON STOCK NPV | UNITED STATES | 5,100 | 107,100 |
| HURON CONSULTING GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 21,600 | 836,784 |
| HYATT HOTELS CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 40,500 | 1,524,420 |
| HYPERDYNAMICS CORP | COMMON STOCK USD.001 | UNITED STATES | 141,000 | 345,450 |
| IAC/INTERACTIVECORP | COMMON STOCK USD.001 | UNITED STATES | 74,700 | 3,182,220 |
| IBERIABANK CORP | COMMON STOCK USD1. | UNITED STATES | 28,875 | 1,423,538 |
| ICF INTERNATIONAL INC | COMMON STOCK USD.001 | UNITED STATES | 14,400 | 356,832 |
| ICG GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 41,600 | 321,152 |
| ICONIX BRAND GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 75,700 | 1,233,153 |
| ICU MEDICAL INC | COMMON STOCK USD.1 | UNITED STATES | 13,809 | 621,405 |
| IDACORP INC | COMMON STOCK NPV | UNITED STATES | 49,481 | 2,098,489 |
| IDENIX PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 55,736 | 414,955 |
| IDEX CORP | COMMON STOCK USD.01 | UNITED STATES | 84,887 | 3,150,157 |
| IDEXX LABORATORIES INC | COMMON STOCK USD.1 | UNITED STATES | 56,933 | 4,381,564 |
| IDT CORP CLASS B | COMMON STOCK USD.01 | UNITED STATES | 17,100 | 160,398 |
| IGATE CORP | COMMON STOCK USD.01 | UNITED STATES | 24,600 | 386,958 |
| IHS INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 49,175 | 4,236,918 |
| II VI INC | COMMON STOCK NPV | UNITED STATES | 53,600 | 984,096 |
| ILLUMINA INC | COMMON STOCK USD.01 | UNITED STATES | 120,298 | 3,666,683 |

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|---------------------------------|-----------------------|---------------|---------|-----------|
| IMATION CORP | COMMON STOCK USD.01 | UNITED STATES | 35,610 | 204,045 |
| IMMERSION CORPORATION | COMMON STOCK USD.001 | UNITED STATES | 41,900 | 217,042 |
| IMMUNOGEN INC | COMMON STOCK USD.01 | UNITED STATES | 69,604 | 806,014 |
| IMMUNOMEDICS INC | COMMON STOCK USD.01 | UNITED STATES | 93,700 | 312,021 |
| IMPAX LABORATORIES INC | COMMON STOCK USD.01 | UNITED STATES | 67,800 | 1,367,526 |
| IMPERIAL SUGAR CO | COMMON STOCK NPV | UNITED STATES | 13,800 | 49,266 |
| IMPERVA INC | COMMON STOCK USD.0001 | UNITED STATES | 8,400 | 292,404 |
| INCYTE CORP | COMMON STOCK USD.001 | UNITED STATES | 87,839 | 1,318,463 |
| INDEPENDENCE HOLDING CO | COMMON STOCK USD1. | UNITED STATES | 3,700 | 30,081 |
| INDEPENDENT BANK CORP/MA | COMMON STOCK USD.01 | UNITED STATES | 21,400 | 584,006 |
| INFINERA CORP | COMMON STOCK USD.001 | UNITED STATES | 95,100 | 597,228 |
| INFINITY PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 19,364 | 171,178 |
| INFINITY PROPERTY + CASUALTY | COMMON STOCK NPV | UNITED STATES | 14,580 | 827,269 |
| INFORMATICA CORP | COMMON STOCK USD.001 | UNITED STATES | 107,500 | 3,969,975 |
| INFOSPACE INC | COMMON STOCK USD.0001 | UNITED STATES | 35,600 | 391,244 |
| INGLES MARKETS INC CLASS A | COMMON STOCK USD.05 | UNITED STATES | 12,731 | 191,729 |
| INGRAM MICRO INC CL A | COMMON STOCK USD.01 | UNITED STATES | 153,244 | 2,787,508 |
| INHIBITEX INC | COMMON STOCK USD.001 | UNITED STATES | 60,900 | 666,246 |
| INLAND REAL ESTATE CORP | REIT USD.01 | UNITED STATES | 76,200 | 579,882 |
| INNERWORKINGS INC | COMMON STOCK USD.0001 | UNITED STATES | 31,500 | 293,265 |
| INNOPHOS HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 21,083 | 1,023,790 |
| INNOSPEC INC | COMMON STOCK USD.01 | UNITED STATES | 22,500 | 631,575 |
| INPHI CORP | COMMON STOCK | UNITED STATES | 17,800 | 212,888 |
| INSIGHT ENTERPRISES INC | COMMON STOCK USD.01 | UNITED STATES | 52,150 | 797,374 |
| INSMED INC | COMMON STOCK USD.01 | UNITED STATES | 21,200 | 64,660 |
| INSPERITY INC | COMMON STOCK USD.01 | UNITED STATES | 23,900 | 605,865 |
| INSTEEL INDUSTRIES INC | COMMON STOCK NPV | UNITED STATES | 17,950 | 197,271 |
| INSULET CORP | COMMON STOCK USD.001 | UNITED STATES | 45,200 | 851,116 |
| INTEGRA LIFESCIENCES HOLDING | COMMON STOCK USD.01 | UNITED STATES | 22,400 | 690,592 |
| INTEGRATED DEVICE TECH INC | COMMON STOCK USD.001 | UNITED STATES | 153,652 | 838,940 |
| INTEGRATED SILICON SOLUTION | COMMON STOCK USD.0001 | UNITED STATES | 20,800 | 190,112 |
| INTER PARFUMS INC | COMMON STOCK USD.001 | UNITED STATES | 17,262 | 268,597 |
| INTERACTIVE BROKERS GRO CL A | COMMON STOCK USD.01 | UNITED STATES | 41,600 | 621,504 |
| INTERACTIVE INTELLIGENCE GRO | COMMON STOCK USD.01 | UNITED STATES | 14,500 | 332,340 |
| INTERDIGITAL INC | COMMON STOCK USD.01 | UNITED STATES | 44,300 | 1,930,151 |
| INTERFACE INC CLASS A | COMMON STOCK USD.1 | UNITED STATES | 49,400 | 570,076 |
| INTERLINE BRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 35,000 | 544,950 |
| INTERMEC INC | COMMON STOCK USD.01 | UNITED STATES | 63,000 | 432,180 |
| INTERMUNE INC | COMMON STOCK USD.001 | UNITED STATES | 53,100 | 669,060 |
| INTERNAP NETWORK SERVICES | COMMON STOCK USD.001 | UNITED STATES | 63,565 | 377,576 |
| INTERNATIONAL BANCSHARES CRP | COMMON STOCK USD1. | UNITED STATES | 58,847 | 1,078,960 |
| INTERSIL CORP A | COMMON STOCK USD.01 | UNITED STATES | 123,884 | 1,293,349 |
| INTERVAL LEISURE GROUP | COMMON STOCK USD.01 | UNITED STATES | 41,800 | 568,898 |
| INTEVAC INC | COMMON STOCK NPV | UNITED STATES | 22,000 | 162,800 |
| INTL FCSTONE INC | COMMON STOCK USD.01 | UNITED STATES | 10,677 | 251,657 |
| INTL RECTIFIER CORP | COMMON STOCK USD1. | UNITED STATES | 70,655 | 1,372,120 |
| INTL SHIPHOLDING CORP | COMMON STOCK USD1. | UNITED STATES | 6,000 | 112,140 |
| INTL SPEEDWAY CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 33,200 | 841,620 |
| INTRALINKS HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 28,700 | 179,088 |
| INTREPID POTASH INC | COMMON STOCK USD.001 | UNITED STATES | 52,900 | 1,197,127 |
| INVACARE CORP | COMMON STOCK USD.25 | UNITED STATES | 30,100 | 460,229 |
| INVESCO MORTGAGE CAPITAL | REIT USD.01 | UNITED STATES | 111,400 | 1,565,170 |
| INVESTMENT TECHNOLOGY GROUP | COMMON STOCK USD.01 | UNITED STATES | 46,200 | 499,422 |
| INVESTORS BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 45,700 | 616,036 |
| | REIT NPV | UNITED STATES | 78,700 | 574,117 |

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| INVESTORS REAL ESTATE TRUST | | | | | |
|------------------------------|-----------------------|---------------|---------|-----------|--|
| ION GEOPHYSICAL CORP | COMMON STOCK USD.01 | UNITED STATES | 129,100 | 791,383 | |
| IPC THE HOSPITALIST CO | COMMON STOCK USD.001 | UNITED STATES | 16,600 | 758,952 | |
| IPG PHOTONICS CORP | COMMON STOCK USD.0001 | UNITED STATES | 27,900 | 944,973 | |
| IRIDIUM COMMUNICATIONS INC | COMMON STOCK USD.001 | UNITED STATES | 52,200 | 402,462 | |
| IRIS INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 21,332 | 199,454 | |
| IROBOT CORP | COMMON STOCK USD.01 | UNITED STATES | 22,025 | 657,446 | |
| IRONWOOD PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 46,100 | 551,817 | |
| ISIS PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 109,000 | 785,890 | |
| ISLE OF CAPRI CASINOS | COMMON STOCK USD.01 | UNITED STATES | 17,400 | 81,258 | |
| ISRAMCO INC | COMMON STOCK USD.01 | UNITED STATES | 1,400 | 125,384 | |
| ISTA PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 9,400 | 66,270 | |
| ISTAR FINANCIAL INC | REIT USD.001 | UNITED STATES | 99,618 | 526,979 | |
| ITC HOLDINGS CORP | COMMON STOCK NPV | UNITED STATES | 50,700 | 3,847,116 | |
| ITRON INC | COMMON STOCK NPV | UNITED STATES | 41,200 | 1,473,724 | |
| ITT CORP | COMMON STOCK USD1. | UNITED STATES | 90,200 | 1,743,566 | |
| ITT EDUCATIONAL SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 26,420 | 1,503,034 | |
| IXIA | COMMON STOCK NPV | UNITED STATES | 38,300 | 402,533 | |
| IXYS CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 23,580 | 255,371 | |
| J + J SNACK FOODS CORP | COMMON STOCK NPV | UNITED STATES | 15,922 | 848,324 | |
| J2 GLOBAL INC | COMMON STOCK USD.01 | UNITED STATES | 45,160 | 1,270,802 | |
| JACK HENRY + ASSOCIATES INC | COMMON STOCK USD.01 | UNITED STATES | 88,100 | 2,961,041 | |
| JACK IN THE BOX INC | COMMON STOCK USD.01 | UNITED STATES | 51,398 | 1,074,218 | |
| JAGUAR MINING INC | COMMON STOCK NPV | UNITED STATES | 75,600 | 482,328 | |
| JAKKS PACIFIC INC | COMMON STOCK USD.001 | UNITED STATES | 34,100 | 481,151 | |
| JAMES RIVER COAL CO | COMMON STOCK USD.01 | UNITED STATES | 29,500 | 204,140 | |

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| JANUS CAPITAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 183,600 | 1,158,516 |
| JARDEN CORP | COMMON STOCK USD.01 | UNITED STATES | 93,233 | 2,785,802 |
| JAZZ PHARMACEUTICALS INC | COMMON STOCK USD.0001 | UNITED STATES | 21,700 | 838,271 |
| JDA SOFTWARE GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 40,692 | 1,318,014 |
| JEFFERIES GROUP INC | COMMON STOCK USD.0001 | UNITED STATES | 132,000 | 1,815,000 |
| JETBLUE AIRWAYS CORP | COMMON STOCK USD.01 | UNITED STATES | 241,585 | 1,256,242 |
| JMP GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 15,768 | 112,741 |
| JOHN BEAN TECHNOLOGIES CORP | COMMON STOCK USD.01 | UNITED STATES | 29,465 | 452,877 |
| JOHNSON OUTDOORS INC A | COMMON STOCK USD.05 | UNITED STATES | 1,800 | 27,630 |
| JONES GROUP INC/THE | COMMON STOCK USD.01 | UNITED STATES | 89,576 | 945,027 |
| JONES LANG LASALLE INC | COMMON STOCK USD.01 | UNITED STATES | 43,100 | 2,640,306 |
| JOS A BANK CLOTHIERS INC | COMMON STOCK USD.01 | UNITED STATES | 27,255 | 1,328,954 |
| JOURNAL COMMUNICATIONS INC A | COMMON STOCK USD.01 | UNITED STATES | 42,600 | 187,440 |
| K SWISS INC A | COMMON STOCK USD.01 | UNITED STATES | 26,400 | 77,088 |
| K12 INC | COMMON STOCK USD.0001 | UNITED STATES | 24,400 | 437,736 |
| KADANT INC | COMMON STOCK USD.01 | UNITED STATES | 13,544 | 306,230 |
| KAISER ALUMINUM CORP | COMMON STOCK USD.01 | UNITED STATES | 17,000 | 779,960 |
| KAMAN CORP | COMMON STOCK USD1. | UNITED STATES | 29,154 | 796,487 |
| KANSAS CITY LIFE INS CO | COMMON STOCK USD1.25 | UNITED STATES | 6,140 | 201,515 |
| KANSAS CITY SOUTHERN | COMMON STOCK USD.01 | UNITED STATES | 109,050 | 7,416,491 |
| KAPSTONE PAPER AND PACKAGING | COMMON STOCK USD.0001 | UNITED STATES | 35,500 | 558,770 |
| KAR AUCTION SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 30,300 | 409,050 |
| KAYDON CORP | COMMON STOCK USD.1 | UNITED STATES | 31,800 | 969,900 |
| KB HOME | COMMON STOCK USD1. | UNITED STATES | 88,100 | 592,032 |
| KBR INC | COMMON STOCK USD.001 | UNITED STATES | 145,887 | 4,065,871 |
| KBW INC | COMMON STOCK USD.01 | UNITED STATES | 37,300 | 566,214 |
| KEARNY FINANCIAL CORP | COMMON STOCK USD.1 | UNITED STATES | 19,019 | 180,681 |
| KELLY SERVICES INC A | COMMON STOCK USD1. | UNITED STATES | 32,000 | 437,760 |
| KEMET CORP | COMMON STOCK USD.01 | UNITED STATES | 39,800 | 280,590 |
| KEMPER CORP | COMMON STOCK USD.1 | UNITED STATES | 49,600 | 1,448,816 |
| KENEXA CORP | COMMON STOCK USD.01 | UNITED STATES | 29,100 | 776,970 |
| KENNAMETAL INC | COMMON STOCK USD1.25 | UNITED STATES | 83,010 | 3,031,525 |
| KENNEDY WILSON HOLDINGS INC | COMMON STOCK | UNITED STATES | 15,400 | 162,932 |
| KENNETH COLE PRODUCTIONS A | COMMON STOCK USD.01 | UNITED STATES | 12,800 | 135,552 |
| KENSEY NASH CORP | COMMON STOCK USD.001 | UNITED STATES | 7,910 | 151,793 |
| KERYX BIOPHARMACEUTICALS | COMMON STOCK USD.001 | UNITED STATES | 37,200 | 94,116 |
| KEY ENERGY SERVICES INC | COMMON STOCK USD.1 | UNITED STATES | 121,908 | 1,885,917 |
| KEYNOTE SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 13,342 | 274,045 |
| KEYW HOLDING CORP/THE | COMMON STOCK | UNITED STATES | 6,600 | 48,840 |
| KFORCE INC | COMMON STOCK USD.01 | UNITED STATES | 31,390 | 387,039 |
| KILROY REALTY CORP | REIT USD.01 | UNITED STATES | 59,281 | 2,256,828 |
| KIMBALL INTERNATIONAL B | COMMON STOCK USD.05 | UNITED STATES | 39,400 | 199,758 |
| KINDER MORGAN INC | COMMON STOCK USD.01 | UNITED STATES | 167,900 | 5,401,343 |
| KINDRED HEALTHCARE INC | COMMON STOCK USD.25 | UNITED STATES | 48,017 | 565,160 |
| KIOR INC CL A | COMMON STOCK | UNITED STATES | 10,600 | 107,908 |
| KIRBY CORP | COMMON STOCK USD.1 | UNITED STATES | 53,251 | 3,506,046 |
| KIRKLAND S INC | COMMON STOCK NPV | UNITED STATES | 17,800 | 236,740 |
| KIT DIGITAL INC | COMMON STOCK USD.0001 | UNITED STATES | 30,900 | 261,105 |
| KITE REALTY GROUP TRUST | REIT USD.01 | UNITED STATES | 51,600 | 232,716 |
| KMG CHEMICALS INC | COMMON STOCK USD.01 | UNITED STATES | 500 | 8,635 |
| KNIGHT CAPITAL GROUP INC A | COMMON STOCK USD.01 | UNITED STATES | 101,916 | 1,204,647 |
| KNIGHT TRANSPORTATION INC | COMMON STOCK USD.01 | UNITED STATES | 59,087 | 924,121 |
| KNOLL INC | COMMON STOCK USD.01 | UNITED STATES | 47,700 | 708,345 |
| KNOLGY INC | COMMON STOCK USD.01 | UNITED STATES | 32,044 | 455,025 |
| KODIAK OIL + GAS CORP | COMMON STOCK NPV | UNITED STATES | 266,300 | 2,529,850 |
| KOPIN CORP | COMMON STOCK USD.01 | UNITED STATES | 75,929 | 294,605 |
| KOPPERS HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 22,800 | 783,408 |
| KORN/FERRY INTERNATIONAL | COMMON STOCK USD.01 | UNITED STATES | 53,100 | 905,886 |

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|---------------------------------|-----------------------|---------------|---------|------------|
| KOSMOS ENERGY LTD | COMMON STOCK | UNITED STATES | 29,700 | 364,122 |
| KRATON PERFORMANCE POLYMERS | COMMON STOCK USD.01 | UNITED STATES | 29,500 | 598,850 |
| KRATOS DEFENSE + SECURITY | COMMON STOCK USD.001 | UNITED STATES | 18,673 | 111,478 |
| KRISPY KREME DOUGHNUTS INC | COMMON STOCK NPV | UNITED STATES | 60,000 | 392,400 |
| KRONOS WORLDWIDE INC | COMMON STOCK USD.01 | UNITED STATES | 19,600 | 353,584 |
| KULICKE + SOFFA INDUSTRIES | COMMON STOCK NPV | UNITED STATES | 73,800 | 682,650 |
| KV PHARMACEUTICAL CO CL A | COMMON STOCK USD.01 | UNITED STATES | 41,700 | 58,380 |
| KVH INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 15,103 | 117,501 |
| LA Z BOY INC | COMMON STOCK USD1. | UNITED STATES | 62,600 | 744,940 |
| LACLEDE GROUP INC/THE | COMMON STOCK USD1. | UNITED STATES | 23,400 | 946,998 |
| LADENBURG THALMANN FINANCIAL | COMMON STOCK USD.0001 | UNITED STATES | 81,400 | 201,872 |
| LAKELAND BANCORP INC | COMMON STOCK NPV | UNITED STATES | 22,718 | 195,829 |
| LAKELAND FINANCIAL CORP | COMMON STOCK NPV | UNITED STATES | 17,100 | 442,377 |
| LAM RESEARCH CORP | COMMON STOCK USD.001 | UNITED STATES | 123,240 | 4,562,345 |
| LAMAR ADVERTISING CO A | COMMON STOCK USD.001 | UNITED STATES | 62,254 | 1,711,985 |
| LANCASTER COLONY CORP | COMMON STOCK NPV | UNITED STATES | 19,450 | 1,348,663 |
| LANDAUER INC | COMMON STOCK USD.1 | UNITED STATES | 10,000 | 515,000 |
| LANDEC CORP | COMMON STOCK USD.001 | UNITED STATES | 26,549 | 146,550 |
| LANDSTAR SYSTEM INC | COMMON STOCK USD.01 | UNITED STATES | 47,000 | 2,252,240 |
| LANNETT CO INC | COMMON STOCK USD.001 | UNITED STATES | 1,700 | 7,514 |
| LANTRONIX INC | LANTRONIX INC | UNITED STATES | 438 | |
| LAS VEGAS SANDS CORP | COMMON STOCK USD.001 | UNITED STATES | 393,550 | 16,816,392 |

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| LASALLE HOTEL PROPERTIES | REIT USD.01 | UNITED STATES | 86,300 | 2,089,323 |
| LATTICE SEMICONDUCTOR CORP | COMMON STOCK USD.01 | UNITED STATES | 128,000 | 760,320 |
| LAWSON PRODUCTS INC | COMMON STOCK USD1. | UNITED STATES | 4,300 | 66,349 |
| LAYNE CHRISTENSEN COMPANY | COMMON STOCK USD.01 | UNITED STATES | 21,400 | 517,880 |
| LAZARD LTD CL A | LTD PART USD.01 | UNITED STATES | 104,600 | 2,731,106 |
| LEAP WIRELESS INTL INC | COMMON STOCK USD.0001 | UNITED STATES | 60,900 | 565,761 |
| LEAPFROG ENTERPRISES INC | COMMON STOCK USD.0001 | UNITED STATES | 30,200 | 168,818 |
| LEAR CORP | COMMON STOCK USD.01 | UNITED STATES | 107,100 | 4,262,580 |
| LECROY CORP | COMMON STOCK USD.01 | UNITED STATES | 11,100 | 93,351 |
| LENDER PROCESSING SERVICES | COMMON STOCK USD.0001 | UNITED STATES | 89,250 | 1,344,998 |
| LENNOX INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 50,033 | 1,688,614 |
| LEVEL 3 COMMUNICATIONS INC | COMMON STOCK USD.01 | UNITED STATES | 162,207 | 2,755,897 |
| LEXICON PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 112,600 | 145,254 |
| LEXICON PHARMACEUTICALS INC | RTS EXP 22DEC11 | UNITED STATES | 112,600 | |
| LEXINGTON REALTY TRUST | REIT USD.0001 | UNITED STATES | 112,593 | 843,322 |
| LHC GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 17,149 | 220,022 |
| LIBBEY INC | COMMON STOCK USD.01 | UNITED STATES | 19,500 | 248,430 |
| LIBERTY GLOBAL INC A | COMMON STOCK USD.01 | UNITED STATES | 273,270 | 11,212,268 |
| LIBERTY INTERACTIVE CORP | TRACKING STK USD.01 | UNITED STATES | 605,363 | 9,815,961 |
| LIBERTY MEDIA CORP LIBER A | COMMON STOCK USD.01 | UNITED STATES | 117,968 | 9,207,402 |
| LIBERTY PROPERTY TRUST | REIT USD.001 | UNITED STATES | 115,400 | 3,563,552 |
| LIFE TIME FITNESS INC | COMMON STOCK USD.02 | UNITED STATES | 43,400 | 2,028,950 |
| LIFEPOINT HOSPITALS INC | COMMON STOCK USD.01 | UNITED STATES | 51,436 | 1,910,847 |
| LIFETIME BRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 12,800 | 155,392 |
| LIFEWAY FOODS INC | COMMON STOCK NPV | UNITED STATES | 3,200 | 30,848 |
| LIGAND PHARMACEUTICALS CL B | COMMON STOCK USD.001 | UNITED STATES | 19,533 | 231,857 |
| LIMELIGHT NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 57,600 | 170,496 |
| LIMONEIRA CO | COMMON STOCK USD.01 | UNITED STATES | 1,100 | 18,601 |
| LIN TV CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 32,600 | 137,898 |
| LINCARE HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 87,307 | 2,244,663 |
| LINCOLN EDUCATIONAL SERVICES | COMMON STOCK NPV | UNITED STATES | 11,400 | 90,060 |
| LINCOLN ELECTRIC HOLDINGS | COMMON STOCK NPV | UNITED STATES | 83,260 | 3,257,131 |
| LINDSAY CORP | COMMON STOCK USD1. | UNITED STATES | 13,033 | 715,381 |
| LINKEDIN CORP A | COMMON STOCK | UNITED STATES | 8,100 | 510,381 |
| LIONBRIDGE TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 61,900 | 141,751 |
| LIONS GATE ENTERTAINMENT COR | COMMON STOCK NPV | UNITED STATES | 44,000 | 366,080 |
| LIQUIDITY SERVICES INC | COMMON STOCK USD.001 | UNITED STATES | 20,800 | 767,520 |
| LITHIA MOTORS INC CL A | COMMON STOCK NPV | UNITED STATES | 20,700 | 452,502 |
| LITTELFUSE INC | COMMON STOCK USD.01 | UNITED STATES | 24,600 | 1,057,308 |
| LIVE NATION ENTERTAINMENT IN | COMMON STOCK USD.01 | UNITED STATES | 130,462 | 1,084,139 |
| LIVEPERSON INC | COMMON STOCK USD.001 | UNITED STATES | 42,600 | 534,630 |
| LIZ CLAIBORNE INC | COMMON STOCK USD1. | UNITED STATES | 112,800 | 973,464 |
| LKQ CORP | COMMON STOCK USD.01 | UNITED STATES | 145,357 | 4,372,339 |
| LMI AEROSPACE INC | COMMON STOCK USD.02 | UNITED STATES | 9,800 | 171,990 |
| LOGMEIN INC | COMMON STOCK USD.01 | UNITED STATES | 16,900 | 651,495 |
| LOOPNET INC | COMMON STOCK USD.001 | UNITED STATES | 14,207 | 259,704 |
| LORAL SPACE + COMMUNICATIONS | COMMON STOCK USD.01 | UNITED STATES | 10,900 | 707,192 |
| LOUISIANA PACIFIC CORP | COMMON STOCK USD1. | UNITED STATES | 140,851 | 1,136,668 |
| LPL INVESTMENT HOLDINGS INC | COMMON STOCK | UNITED STATES | 31,800 | 971,172 |
| LSB INDUSTRIES INC | COMMON STOCK USD.1 | UNITED STATES | 20,900 | 585,827 |
| LSI INDUSTRIES INC | COMMON STOCK NPV | UNITED STATES | 21,387 | 128,322 |
| LTC PROPERTIES INC | REIT USD.01 | UNITED STATES | 29,600 | 913,456 |
| LTX CREDENCE CORP | COMMON STOCK USD.05 | UNITED STATES | 42,033 | 224,877 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| LUBY S INC | COMMON STOCK USD.32 | UNITED STATES | 7,700 | 34,727 |
| LUFKIN INDUSTRIES INC | COMMON STOCK USD1. | UNITED STATES | 29,000 | 1,951,990 |
| LUMBER LIQUIDATORS HOLDINGS | COMMON STOCK USD.001 | UNITED STATES | 19,500 | 344,370 |
| LUMINEX CORP | COMMON STOCK USD.001 | UNITED STATES | 37,505 | 796,231 |
| LUMOS NETWORKS CORP | COMMON STOCK | UNITED STATES | 16,476 | 252,742 |
| LYDALL INC | COMMON STOCK USD.1 | UNITED STATES | 10,300 | 97,747 |
| M/I HOMES INC | COMMON STOCK USD.01 | UNITED STATES | 18,400 | 176,640 |
| MAC GRAY CORP | COMMON STOCK USD.01 | UNITED STATES | 11,800 | 162,722 |
| MACERICH CO/THE | REIT USD.01 | UNITED STATES | 130,100 | 6,583,060 |
| MACK CALI REALTY CORP | REIT USD.01 | UNITED STATES | 83,240 | 2,221,676 |
| MADISON SQUARE GARDEN CO A | COMMON STOCK | UNITED STATES | 56,468 | 1,617,244 |
| MAGELLAN HEALTH SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 32,750 | 1,620,143 |
| MAGMA DESIGN AUTOMATION INC | COMMON STOCK USD.0001 | UNITED STATES | 76,100 | 546,398 |
| MAGNUM HUNTER RESOURCES CORP | COMMON STOCK USD.01 | UNITED STATES | 100,900 | 543,851 |
| MAGNUM HUNTER RESOURCES WTS | EXP 14OCT2013 | UNITED STATES | 10,090 | |
| MAIDENFORM BRANDS INC | COMMON STOCK USD.01 | UNITED STATES | 23,291 | 426,225 |
| MAIN STREET CAPITAL CORP | COMMON STOCK USD.01 | UNITED STATES | 18,245 | 387,531 |
| MAINSOURCE FINANCIAL GROUP I | COMMON STOCK NPV | UNITED STATES | 20,412 | 180,238 |
| MAKO SURGICAL CORP | COMMON STOCK USD.001 | UNITED STATES | 31,300 | 789,073 |
| MANHATTAN ASSOCIATES INC | COMMON STOCK USD.01 | UNITED STATES | 21,244 | 859,957 |
| MANITOWOC COMPANY INC | COMMON STOCK USD.01 | UNITED STATES | 137,800 | 1,266,382 |
| MANNING + NAPIER INC | COMMON STOCK | UNITED STATES | 18,500 | 231,065 |
| MANNKIND CORP | COMMON STOCK USD.01 | UNITED STATES | 58,129 | 145,323 |
| MANPOWER INC | COMMON STOCK USD.01 | UNITED STATES | 80,623 | 2,882,272 |
| MANTECH INTERNATIONAL CORP A | COMMON STOCK USD.01 | UNITED STATES | 24,639 | 769,722 |
| MAP PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 18,700 | 246,279 |
| MARCHEX INC CLASS B | COMMON STOCK USD.01 | UNITED STATES | 27,900 | 174,375 |

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|------------------------------|-----------------------|---------------|---------|-----------|
| MARCUS CORPORATION | COMMON STOCK USD1. | UNITED STATES | 24,400 | 307,684 |
| MARINE PRODUCTS CORP | COMMON STOCK USD.1 | UNITED STATES | 15,125 | 75,020 |
| MARINEMAX INC | COMMON STOCK USD.001 | UNITED STATES | 1,200 | 7,824 |
| MARKEL CORP | COMMON STOCK NPV | UNITED STATES | 9,754 | 4,044,691 |
| MARKETAXESS HOLDINGS INC | COMMON STOCK USD.003 | UNITED STATES | 28,000 | 843,080 |
| MARLIN BUSINESS SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 8,800 | 111,760 |
| MARRIOTT VACATIONS WORLD | COMMON STOCK | UNITED STATES | 25,500 | 437,580 |
| MARTEN TRANSPORT LTD | COMMON STOCK USD.01 | UNITED STATES | 17,643 | 317,398 |
| MARTHA STEWART LIVING A | COMMON STOCK USD.01 | UNITED STATES | 25,600 | 112,640 |
| MARTIN MARIETTA MATERIALS | COMMON STOCK USD.01 | UNITED STATES | 45,251 | 3,412,378 |
| MASIMO CORPORATION | COMMON STOCK USD.001 | UNITED STATES | 55,400 | 1,035,149 |
| MASTEC INC | COMMON STOCK USD.1 | UNITED STATES | 57,000 | 990,090 |
| MATERION CORP | COMMON STOCK NPV | UNITED STATES | 23,899 | 580,268 |
| MATRIX SERVICE CO | COMMON STOCK USD.01 | UNITED STATES | 31,700 | 299,248 |
| MATTHEWS INTL CORP CLASS A | COMMON STOCK USD1. | UNITED STATES | 32,246 | 1,013,492 |
| MATTRESS FIRM HOLDING CORP | COMMON STOCK | UNITED STATES | 9,000 | 208,710 |
| MAXIM INTEGRATED PRODUCTS | COMMON STOCK USD.001 | UNITED STATES | 294,800 | 7,676,592 |
| MAXIMUS INC | COMMON STOCK NPV | UNITED STATES | 33,864 | 1,400,276 |
| MAXWELL TECHNOLOGIES INC | COMMON STOCK USD.1 | UNITED STATES | 29,100 | 472,584 |
| MXYGEN INC | COMMON STOCK USD.0001 | UNITED STATES | 29,600 | 166,648 |
| MB FINANCIAL INC | COMMON STOCK USD.01 | UNITED STATES | 58,683 | 1,003,479 |
| MBIA INC | COMMON STOCK USD1. | UNITED STATES | 160,300 | 1,857,877 |
| MCCLATCHY CO CLASS A | COMMON STOCK USD.01 | UNITED STATES | 65,800 | 157,262 |
| MCCORMICK + SCHMICK S SEAFOO | COMMON STOCK USD.001 | UNITED STATES | 16,000 | 139,840 |
| MCDERMOTT INTL INC | COMMON STOCK USD1. | UNITED STATES | 231,613 | 2,665,866 |
| MCG CAPITAL CORP | COMMON STOCK USD.01 | UNITED STATES | 65,625 | 261,844 |
| MCGRATH RENTCORP | COMMON STOCK NPV | UNITED STATES | 28,248 | 818,910 |
| MCMORAN EXPLORATION CO | COMMON STOCK USD.01 | UNITED STATES | 101,600 | 1,478,280 |
| MDC HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 41,615 | 733,672 |
| MDU RESOURCES GROUP INC | COMMON STOCK USD1. | UNITED STATES | 188,645 | 4,048,322 |
| MEADOWBROOK INSURANCE GROUP | COMMON STOCK USD.01 | UNITED STATES | 63,043 | 673,299 |
| MEASUREMENT SPECIALTIES INC | COMMON STOCK NPV | UNITED STATES | 14,700 | 411,012 |
| MEDALLION FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 20,084 | 228,556 |
| MEDASSETS INC | COMMON STOCK USD.01 | UNITED STATES | 40,700 | 376,475 |
| MEDCATH CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 18,800 | 137,052 |
| MEDICAL ACTION IND INC | COMMON STOCK USD.001 | UNITED STATES | 13,550 | 70,867 |
| MEDICAL PROPERTIES TRUST INC | REIT USD.001 | UNITED STATES | 103,681 | 1,023,331 |
| MEDICINES COMPANY | COMMON STOCK USD.001 | UNITED STATES | 56,700 | 1,056,888 |
| MEDICIS PHARMACEUTICAL CL A | COMMON STOCK USD.014 | UNITED STATES | 59,700 | 1,985,025 |
| MEDIDATA SOLUTIONS INC | COMMON STOCK USD.01 | UNITED STATES | 20,700 | 450,225 |
| MEDIFAST INC | COMMON STOCK USD.001 | UNITED STATES | 13,400 | 183,848 |
| MEDIVATION INC | COMMON STOCK USD.01 | UNITED STATES | 32,700 | 1,507,797 |
| MEDNAX INC | COMMON STOCK USD.01 | UNITED STATES | 47,349 | 3,409,601 |
| MEDTOX SCIENTIFIC INC | COMMON STOCK USD.15 | UNITED STATES | 2,100 | 29,505 |
| MEMC ELECTRONIC MATERIALS | COMMON STOCK USD.01 | UNITED STATES | 250,700 | 987,758 |
| MEN S WEARHOUSE INC/THE | COMMON STOCK USD.01 | UNITED STATES | 50,460 | 1,635,409 |
| MENTOR GRAPHICS CORP | COMMON STOCK NPV | UNITED STATES | 94,700 | 1,284,132 |
| MERCHANTS BANCSHARES INC | COMMON STOCK USD.01 | UNITED STATES | 8,476 | 247,499 |
| MERCURY COMPUTER SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 30,700 | 408,003 |
| MERCURY GENERAL CORP | COMMON STOCK NPV | UNITED STATES | 27,700 | 1,263,674 |
| MEREDITH CORP | COMMON STOCK USD1. | UNITED STATES | 37,100 | 1,211,315 |
| MERGE HEALTHCARE INC | COMMON STOCK USD.01 | UNITED STATES | 37,100 | 179,935 |
| MERIDIAN BIOSCIENCE INC | COMMON STOCK NPV | UNITED STATES | 43,140 | 812,758 |
| MERIDIAN INTERSTATE BANCORP | COMMON STOCK NPV | UNITED STATES | 6,600 | 82,170 |
| MERIT MEDICAL SYSTEMS INC | COMMON STOCK NPV | UNITED STATES | 40,620 | 543,496 |

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|---------------------------------|------------------------|---------------|---------|-----------|
| MERITAGE HOMES CORP | COMMON STOCK USD.01 | UNITED STATES | 28,400 | 658,596 |
| MERITOR INC | COMMON STOCK USD1. | UNITED STATES | 91,112 | 484,716 |
| MET PRO CORP | COMMON STOCK USD.1 | UNITED STATES | 15,200 | 137,408 |
| METABOLIX INC | COMMON STOCK USD.01 | UNITED STATES | 22,069 | 100,414 |
| METALICO INC | COMMON STOCK USD.001 | UNITED STATES | 28,000 | 92,120 |
| METHODE ELECTRONICS INC | COMMON STOCK USD.5 | UNITED STATES | 42,160 | 349,506 |
| METRO BANCORP INC | COMMON STOCK USD1. | UNITED STATES | 8,395 | 70,350 |
| METRO HEALTH NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 40,552 | 302,923 |
| METTLER TOLEDO INTERNATIONAL | COMMON STOCK USD.01 | UNITED STATES | 32,000 | 4,726,720 |
| MFA FINANCIAL INC | REIT USD.01 | UNITED STATES | 358,200 | 2,407,104 |
| MGE ENERGY INC | COMMON STOCK USD1. | UNITED STATES | 23,300 | 1,089,741 |
| MGIC INVESTMENT CORP | COMMON STOCK USD1. | UNITED STATES | 205,000 | 764,650 |
| MGM RESORTS INTERNATIONAL | COMMON STOCK USD.01 | UNITED STATES | 350,550 | 3,656,237 |
| MGP INGREDIENTS INC | COMMON STOCK NPV | UNITED STATES | 8,900 | 44,856 |
| MICHAEL BAKER CORP | COMMON STOCK USD1. | UNITED STATES | 9,542 | 187,119 |
| MICREL INC | COMMON STOCK NPV | UNITED STATES | 51,400 | 519,654 |
| MICROMET INC | COMMON STOCK USD.00004 | UNITED STATES | 89,932 | 646,611 |
| MICROS SYSTEMS INC | COMMON STOCK USD.0125 | UNITED STATES | 81,100 | 3,777,638 |
| MICROSEMI CORP | COMMON STOCK USD.2 | UNITED STATES | 87,600 | 1,467,300 |
| MICROSTRATEGY INC CL A | COMMON STOCK USD.001 | UNITED STATES | 8,168 | 884,758 |
| MICROVISION INC | COMMON STOCK USD.001 | UNITED STATES | 95,600 | 34,426 |
| MID AMERICA APARTMENT COMM | REIT USD.01 | UNITED STATES | 36,412 | 2,277,571 |
| MIDDLEBY CORP | COMMON STOCK USD.01 | UNITED STATES | 19,294 | 1,814,408 |
| MIDDLESEX WATER CO | COMMON STOCK NPV | UNITED STATES | 17,200 | 320,952 |
| MIDSOUTH BANCORP INC | COMMON STOCK USD.1 | UNITED STATES | 6,093 | 79,270 |

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| MILLER ENERGY RESOURCES INC | COMMON STOCK USD.0001 | UNITED STATES | 14,400 | 40,176 |
| MILLER INDUSTRIES INC/TENN | COMMON STOCK USD.01 | UNITED STATES | 10,900 | 171,457 |
| MINDSPEED TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 25,200 | 115,416 |
| MINE SAFETY APPLIANCES CO | COMMON STOCK NPV | UNITED STATES | 26,915 | 891,425 |
| MINERALS TECHNOLOGIES INC | COMMON STOCK USD.1 | UNITED STATES | 17,700 | 1,000,581 |
| MIPS TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 54,046 | 241,045 |
| MISSION WEST PROPERTIES | REIT USD.001 | UNITED STATES | 26,700 | 240,834 |
| MISTRAS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 10,800 | 275,292 |
| MITCHAM INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 12,400 | 270,816 |
| MKS INSTRUMENTS INC | COMMON STOCK NPV | UNITED STATES | 53,452 | 1,487,035 |
| MMODAL INC | COMMON STOCK | UNITED STATES | 27,800 | 267,436 |
| MOBILE MINI INC | COMMON STOCK USD.01 | UNITED STATES | 33,531 | 585,116 |
| MODINE MANUFACTURING CO | COMMON STOCK USD.625 | UNITED STATES | 54,600 | 516,516 |
| MODUSLINK GLOBAL SOLUTIONS I | COMMON STOCK USD.01 | UNITED STATES | 51,559 | 278,419 |
| MOHAWK INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 55,279 | 3,308,448 |
| MOLINA HEALTHCARE INC | COMMON STOCK USD.001 | UNITED STATES | 26,950 | 601,794 |
| MOLYCORP INC | COMMON STOCK | UNITED STATES | 56,800 | 1,362,064 |
| MOMENTA PHARMACEUTICALS INC | COMMON STOCK USD.0001 | UNITED STATES | 45,300 | 787,767 |
| MONARCH CASINO + RESORT INC | COMMON STOCK USD.01 | UNITED STATES | 12,125 | 123,554 |
| MONEYGRAM INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 10,650 | 189,038 |
| MONMOUTH REIT CLASS A | REIT USD.01 | UNITED STATES | 29,500 | 269,925 |
| MONOLITHIC POWER SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 35,400 | 533,478 |
| MONOTYPE IMAGING HOLDINGS IN | COMMON STOCK USD.001 | UNITED STATES | 34,800 | 542,532 |
| MONRO MUFFLER BRAKE INC | COMMON STOCK USD.01 | UNITED STATES | 31,939 | 1,238,914 |
| MONSTER BEVERAGE CORP | COMMON STOCK USD.005 | UNITED STATES | 68,900 | 6,348,446 |
| MONSTER WORLDWIDE INC | COMMON STOCK USD.001 | UNITED STATES | 138,800 | 1,100,684 |
| MOOG INC CLASS A | COMMON STOCK USD1. | UNITED STATES | 46,299 | 2,033,915 |
| MORGANS HOTEL GROUP CO | COMMON STOCK USD.01 | UNITED STATES | 21,760 | 128,384 |
| MORNINGSTAR INC | COMMON STOCK NPV | UNITED STATES | 23,317 | 1,386,196 |
| MOTORCAR PARTS OF AMERICA IN | COMMON STOCK USD.01 | UNITED STATES | 1,900 | 14,250 |
| MOTRICITY INC | COMMON STOCK | UNITED STATES | 31,600 | 28,440 |
| MOVADO GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 15,800 | 287,086 |
| MOVE INC | COMMON STOCK USD.001 | UNITED STATES | 33,440 | 211,341 |
| MSC INDUSTRIAL DIRECT CO A | COMMON STOCK USD.001 | UNITED STATES | 44,725 | 3,200,074 |
| MSCI INC A | COMMON STOCK USD.01 | UNITED STATES | 119,624 | 3,939,218 |
| MTS SYSTEMS CORP | COMMON STOCK USD.25 | UNITED STATES | 17,240 | 702,530 |
| MUELLER INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 39,600 | 1,521,432 |
| MUELLER WATER PRODUCTS INC A | COMMON STOCK USD.01 | UNITED STATES | 161,400 | 393,816 |
| MULTI COLOR CORP | COMMON STOCK NPV | UNITED STATES | 15,520 | 399,330 |
| MULTI FINELINE ELECTRONIX IN | COMMON STOCK USD.0001 | UNITED STATES | 10,200 | 209,610 |
| MULTIMEDIA GAMES HOLDING CO | COMMON STOCK USD.01 | UNITED STATES | 28,000 | 222,320 |
| MVC CAPITAL INC | COMMON STOCK USD.01 | UNITED STATES | 26,213 | 303,809 |
| MWI VETERINARY SUPPLY INC | COMMON STOCK USD.01 | UNITED STATES | 11,500 | 764,060 |
| MYERS INDUSTRIES INC | COMMON STOCK NPV | UNITED STATES | 37,643 | 464,515 |
| MYR GROUP INC/DELAWARE | COMMON STOCK USD.01 | UNITED STATES | 23,400 | 447,876 |
| MYRIAD GENETICS INC | COMMON STOCK USD.01 | UNITED STATES | 80,200 | 1,679,388 |
| N B T BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 37,514 | 830,185 |
| NABI BIOPHARMACEUTICALS | COMMON STOCK USD.1 | UNITED STATES | 53,400 | 100,392 |
| NACCO INDUSTRIES CL A | COMMON STOCK USD1. | UNITED STATES | 6,570 | 586,175 |
| NANOMETRICS INC | COMMON STOCK NPV | UNITED STATES | 19,600 | 361,032 |
| NASH FINCH CO | COMMON STOCK USD1.667 | UNITED STATES | 14,000 | 409,920 |
| | COMMON STOCK USD1.25 | UNITED STATES | 8,300 | 231,736 |

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| NATIONAL BANKSHARES | | | | | |
|------------------------------|-----------------------|---------------|---------|-----------|--|
| INC/VA | | | | | |
| NATIONAL BEVERAGE CORP | COMMON STOCK USD.01 | UNITED STATES | 11,260 | 180,948 | |
| NATIONAL CINEMEDIA INC | COMMON STOCK USD.01 | UNITED STATES | 45,700 | 566,680 | |
| NATIONAL FINANCIAL PARTNERS | COMMON STOCK USD.1 | UNITED STATES | 47,000 | 635,440 | |
| NATIONAL FUEL GAS CO | COMMON STOCK USD1. | UNITED STATES | 83,984 | 4,667,831 | |
| NATIONAL HEALTHCARE CORP | COMMON STOCK USD.01 | UNITED STATES | 9,800 | 410,620 | |
| NATIONAL INSTRUMENTS CORP | COMMON STOCK USD.01 | UNITED STATES | 92,125 | 2,390,644 | |
| NATIONAL INTERSTATE CORP | COMMON STOCK USD.01 | UNITED STATES | 5,834 | 143,925 | |
| NATIONAL PRESTO INDS INC | COMMON STOCK USD1. | UNITED STATES | 5,400 | 505,440 | |
| NATIONAL RESEARCH CORP | COMMON STOCK USD.001 | UNITED STATES | 207 | 8,034 | |
| NATIONAL RETAIL PROPERTIES | REIT USD.01 | UNITED STATES | 107,330 | 2,831,365 | |
| NATL HEALTH INVESTORS INC | REIT USD.01 | UNITED STATES | 25,316 | 1,113,398 | |
| NATL PENN BCSHS INC | COMMON STOCK NPV | UNITED STATES | 132,912 | 1,121,777 | |
| NATL WESTERN LIFE INS CL A | COMMON STOCK USD1. | UNITED STATES | 2,500 | 340,400 | |
| NATURAL GAS SERVICES GROUP | COMMON STOCK USD.01 | UNITED STATES | 11,500 | 166,290 | |
| NATURES SUNSHINE PRODS INC | COMMON STOCK NPV | UNITED STATES | 8,200 | 127,264 | |
| NATUS MEDICAL INC | COMMON STOCK USD.001 | UNITED STATES | 35,800 | 337,594 | |
| NAVIDEA BIOPHARMACEUTICALS I | COMMON STOCK USD.001 | UNITED STATES | 92,800 | 243,136 | |
| NAVIGANT CONSULTING INC | COMMON STOCK USD.001 | UNITED STATES | 54,800 | 625,268 | |
| NAVIGATORS GROUP INC | COMMON STOCK USD.1 | UNITED STATES | 13,000 | 619,840 | |
| NAVISTAR INTERNATIONAL CORP | COMMON STOCK USD.1 | UNITED STATES | 71,800 | 2,719,784 | |
| NCI BUILDING SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 15,205 | 165,278 | |
| NCI INC A | COMMON STOCK USD.019 | UNITED STATES | 7,200 | 83,880 | |
| NCR CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 158,000 | 2,600,680 | |
| NEENAH PAPER INC | COMMON STOCK USD.01 | UNITED STATES | 19,100 | 426,312 | |
| NEKTAR THERAPEUTICS | COMMON STOCK USD.0001 | UNITED STATES | 104,700 | 585,797 | |
| NELNET INC CL A | COMMON STOCK USD.01 | UNITED STATES | 26,400 | 646,008 | |
| NEOGEN CORP | COMMON STOCK USD.16 | UNITED STATES | 24,543 | 751,998 | |
| NETGEAR INC | COMMON STOCK USD.001 | UNITED STATES | 38,300 | 1,285,731 | |

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| NETLOGIC MICROSYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 68,690 | 3,404,963 |
| NETSCOUT SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 33,500 | 589,600 |
| NETSPEND HOLDINGS INC | COMMON STOCK | UNITED STATES | 36,100 | 292,771 |
| NETSUITE INC | COMMON STOCK USD.01 | UNITED STATES | 28,000 | 1,135,400 |
| NEUROCRINE BIOSCIENCES INC | COMMON STOCK USD.001 | UNITED STATES | 49,500 | 420,750 |
| NEUSTAR INC CLASS A | COMMON STOCK USD.001 | UNITED STATES | 75,860 | 2,592,136 |
| NEUTRAL TANDEM INC | COMMON STOCK USD.001 | UNITED STATES | 33,900 | 362,391 |
| NEW JERSEY RESOURCES CORP | COMMON STOCK USD2.5 | UNITED STATES | 42,325 | 2,082,390 |
| NEW YORK + CO | COMMON STOCK USD.001 | UNITED STATES | 21,054 | 56,004 |
| NEW YORK COMMUNITY BANCORP | COMMON STOCK USD.01 | UNITED STATES | 443,069 | 5,480,764 |
| NEW YORK TIMES CO A | COMMON STOCK USD.1 | UNITED STATES | 145,600 | 1,125,488 |
| NEWCASTLE INVESTMENT CORP | REIT USD.01 | UNITED STATES | 110,000 | 511,500 |
| NEWMARKET CORP | COMMON STOCK NPV | UNITED STATES | 9,172 | 1,817,065 |
| NEWPARK RESOURCES INC | COMMON STOCK USD.01 | UNITED STATES | 98,300 | 933,850 |
| NEWPORT CORP | COMMON STOCK USD.1167 | UNITED STATES | 36,600 | 498,126 |
| NEWSTAR FINANCIAL INC | COMMON STOCK USD.01 | UNITED STATES | 18,100 | 184,077 |
| NGP CAPITAL RESOURCES CO | COMMON STOCK USD.001 | UNITED STATES | 27,482 | 197,596 |
| NIC INC | COMMON STOCK NPV | UNITED STATES | 63,900 | 850,509 |
| NICHOLAS FINANCIAL INC | COMMON STOCK NPV | UNITED STATES | 7,000 | 89,740 |
| NIELSEN HOLDINGS NV | COMMON STOCK EUR.07 | UNITED STATES | 76,400 | 2,268,316 |
| NII HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 165,822 | 3,532,009 |
| NL INDUSTRIES | COMMON STOCK USD.125 | UNITED STATES | 6,200 | 80,414 |
| NN INC | COMMON STOCK USD.01 | UNITED STATES | 15,000 | 90,000 |
| NORANDA ALUMINUM HOLDING COR | COMMON STOCK USD.01 | UNITED STATES | 19,400 | 160,050 |
| NORDSON CORP | COMMON STOCK NPV | UNITED STATES | 62,148 | 2,559,255 |
| NORTHERN OIL AND GAS INC | COMMON STOCK USD.001 | UNITED STATES | 62,100 | 1,489,158 |
| NORTHFIELD BANCORP INC/NJ | COMMON STOCK USD.001 | UNITED STATES | 18,500 | 261,960 |
| NORTHSTAR REALTY FINANCE COR | REIT USD.01 | UNITED STATES | 69,878 | 333,318 |
| NORTHWEST BANCSHARES INC | COMMON STOCK USD.01 | UNITED STATES | 101,775 | 1,266,081 |
| NORTHWEST NATURAL GAS CO | COMMON STOCK USD3.167 | UNITED STATES | 26,833 | 1,286,106 |
| NORTHWEST PIPE CO | COMMON STOCK USD.01 | UNITED STATES | 9,800 | 224,028 |
| NORTHWESTERN CORP | COMMON STOCK USD.01 | UNITED STATES | 33,595 | 1,202,365 |
| NOVATEL WIRELESS INC | COMMON STOCK USD.001 | UNITED STATES | 36,000 | 112,680 |
| NOVAVAX INC | COMMON STOCK USD.01 | UNITED STATES | 65,400 | 82,404 |
| NPS PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 78,500 | 517,315 |
| NSTAR | COMMON STOCK USD1. | UNITED STATES | 103,110 | 4,842,046 |
| NTELOS HOLDINGS CORP | COMMON STOCK USD.01 | UNITED STATES | 16,476 | 335,781 |
| NU SKIN ENTERPRISES INC A | COMMON STOCK USD.001 | UNITED STATES | 53,200 | 2,583,924 |
| NUANCE COMMUNICATIONS INC | COMMON STOCK USD.001 | UNITED STATES | 233,304 | 5,869,929 |
| NUMEREX CORP CL A | COMMON STOCK NPV | UNITED STATES | 9,100 | 74,893 |
| NUTRACEUTICAL INTL CORP | COMMON STOCK USD.01 | UNITED STATES | 12,361 | 139,927 |
| NUTRISYSTEM INC | COMMON STOCK USD.001 | UNITED STATES | 33,125 | 428,306 |
| NUVASIVE INC | COMMON STOCK USD.001 | UNITED STATES | 39,599 | 498,551 |
| NV ENERGY INC | COMMON STOCK USD1. | UNITED STATES | 235,600 | 3,852,060 |
| NVE CORP | COMMON STOCK USD.01 | UNITED STATES | 4,717 | 261,935 |
| NVR INC | COMMON STOCK USD.01 | UNITED STATES | 4,900 | 3,361,400 |
| NXSTAGE MEDICAL INC | COMMON STOCK USD.001 | UNITED STATES | 40,900 | 727,202 |
| O CHARLEYS INC | COMMON STOCK NPV | UNITED STATES | 27,500 | 150,975 |
| OASIS PETROLEUM INC | COMMON STOCK USD.01 | UNITED STATES | 60,400 | 1,757,036 |
| OBAGI MEDICAL PRODUCTS INC | COMMON STOCK USD.001 | UNITED STATES | 21,600 | 219,456 |
| OCEANEERING INTL INC | COMMON STOCK USD.25 | UNITED STATES | 109,732 | 5,061,937 |
| OCEANFIRST FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 14,192 | 185,489 |
| OCLARO INC | COMMON STOCK USD.01 | UNITED STATES | 43,600 | 122,952 |
| OCWEN FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 101,300 | 1,466,824 |
| OCZ TECHNOLOGY GROUP INC | COMMON STOCK USD.0025 | UNITED STATES | 45,100 | 298,111 |
| ODYSSEY MARINE EXPLORATION | COMMON STOCK USD.01 | UNITED STATES | 59,800 | 163,852 |
| OFFICE DEPOT INC | COMMON STOCK USD.01 | UNITED STATES | 297,200 | 638,980 |
| OFFICEMAX INC | COMMON STOCK USD2.5 | UNITED STATES | 93,400 | 424,036 |
| OGE ENERGY CORP | COMMON STOCK USD.01 | UNITED STATES | 97,000 | 5,500,870 |

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|---------------------------------|----------------------|---------------|---------|-----------|
| OIL DRI CORP OF AMERICA | COMMON STOCK USD.1 | UNITED STATES | 5,500 | 111,320 |
| OIL STATES INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 51,400 | 3,925,418 |
| OLD DOMINION FREIGHT LINE | COMMON STOCK USD.1 | UNITED STATES | 45,980 | 1,863,569 |
| OLD NATIONAL BANCORP | COMMON STOCK NPV | UNITED STATES | 98,721 | 1,150,100 |
| OLD REPUBLIC INTL CORP | COMMON STOCK USD1. | UNITED STATES | 262,570 | 2,434,024 |
| OLIN CORP | COMMON STOCK USD1. | UNITED STATES | 81,932 | 1,609,964 |
| OLYMPIC STEEL INC | COMMON STOCK NPV | UNITED STATES | 11,389 | 265,591 |
| OM GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 34,300 | 767,977 |
| OMEGA FLEX INC | COMMON STOCK USD.01 | UNITED STATES | 600 | 8,478 |
| OMEGA HEALTHCARE INVESTORS | REIT USD.1 | UNITED STATES | 101,292 | 1,960,000 |
| OMEGA PROTEIN CORP | COMMON STOCK USD.01 | UNITED STATES | 21,900 | 156,147 |
| OMNIAMERICAN BANCORP INC | COMMON STOCK | UNITED STATES | 6,900 | 108,330 |
| OMNICARE INC | COMMON STOCK USD1. | UNITED STATES | 113,700 | 3,916,965 |
| OMNICELL INC | COMMON STOCK USD.001 | UNITED STATES | 31,500 | 520,380 |
| OMNIVISION TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 59,500 | 727,983 |
| OMNOVA SOLUTIONS INC | COMMON STOCK USD.1 | UNITED STATES | 49,800 | 229,578 |
| ON ASSIGNMENT INC | COMMON STOCK USD.01 | UNITED STATES | 43,452 | 485,793 |
| ON SEMICONDUCTOR CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 440,780 | 3,402,822 |
| ONCOGENEX PHARMACEUTICAL INC | COMMON STOCK USD.001 | UNITED STATES | 3,700 | 43,438 |
| ONCOTHYREON INC | COMMON STOCK NPV | UNITED STATES | 36,000 | 272,880 |
| ONE LIBERTY PROPERTIES INC | REIT USD1. | UNITED STATES | 8,085 | 133,403 |

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| ONEBEACON INSURANCE GROUP A | COMMON STOCK USD.01 | UNITED STATES | 25,600 | 393,984 |
| ONYX PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 64,200 | 2,821,590 |
| OPENTABLE INC | COMMON STOCK | UNITED STATES | 22,000 | 860,860 |
| OPENWAVE SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 89,884 | 142,017 |
| OPKO HEALTH INC | COMMON STOCK USD.01 | UNITED STATES | 110,100 | 539,490 |
| OPLINK COMMUNICATIONS INC | COMMON STOCK USD.001 | UNITED STATES | 26,406 | 434,907 |
| OPNET TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 14,300 | 524,381 |
| OPNEXT INC | COMMON STOCK USD.01 | UNITED STATES | 24,300 | 19,630 |
| OPPENHEIMER HOLDINGS CL A | COMMON STOCK NPV | UNITED STATES | 11,400 | 183,540 |
| OPTIMER PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 45,000 | 550,800 |
| ORASURE TECHNOLOGIES INC | COMMON STOCK USD.000001 | UNITED STATES | 49,310 | 449,214 |
| ORBITAL SCIENCES CORP | COMMON STOCK USD.01 | UNITED STATES | 57,300 | 832,569 |
| ORBITZ WORLDWIDE INC | COMMON STOCK USD.01 | UNITED STATES | 36,700 | 137,992 |
| OREXIGEN THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 28,700 | 46,207 |
| ORION MARINE GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 28,500 | 189,525 |
| ORITANI FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 50,100 | 639,777 |
| ORMAT TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 20,400 | 367,812 |
| ORRSTOWN FINL SERVICES INC | COMMON STOCK NPV | UNITED STATES | 9,300 | 76,725 |
| OSHKOSH CORP | COMMON STOCK USD.01 | UNITED STATES | 92,539 | 1,978,484 |
| OSI SYSTEMS INC | COMMON STOCK NPV | UNITED STATES | 18,300 | 892,674 |
| OSIRIS THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 14,900 | 79,715 |
| OTTER TAIL CORP | COMMON STOCK USD5. | UNITED STATES | 39,000 | 858,780 |
| OUTDOOR CHANNEL HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 15,384 | 114,765 |
| OVERSEAS SHIPHOLDING GROUP | COMMON STOCK USD1. | UNITED STATES | 26,606 | 290,804 |
| OVERSTOCK.COM INC | COMMON STOCK USD.0001 | UNITED STATES | 14,200 | 111,328 |
| OWENS + MINOR INC | COMMON STOCK USD2. | UNITED STATES | 64,850 | 1,802,182 |
| OWENS CORNING | COMMON STOCK USD.001 | UNITED STATES | 124,500 | 3,575,640 |
| OXFORD INDUSTRIES INC | COMMON STOCK USD1. | UNITED STATES | 16,233 | 732,433 |
| OYO GEOSPACE CORP | COMMON STOCK USD.01 | UNITED STATES | 4,500 | 347,985 |
| PACER INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 40,800 | 218,280 |
| PACIFIC BIOSCIENCES OF CALIF | COMMON STOCK USD.0001 | UNITED STATES | 29,700 | 83,160 |
| PACIFIC CONTINENTAL CORP | COMMON STOCK NPV | UNITED STATES | 19,793 | 175,168 |
| PACIFIC SUNWEAR OF CALIF | COMMON STOCK USD.01 | UNITED STATES | 70,962 | 121,345 |
| PACKAGING CORP OF AMERICA | COMMON STOCK USD.01 | UNITED STATES | 95,800 | 2,417,992 |
| PACWEST BANCORP | COMMON STOCK NPV | UNITED STATES | 34,000 | 644,300 |
| PAIN THERAPEUTICS INC | COMMON STOCK USD.001 | UNITED STATES | 35,300 | 134,140 |
| PALOMAR MEDICAL TECHNOLOGIES | COMMON STOCK USD.01 | UNITED STATES | 19,200 | 178,560 |
| PANDORA MEDIA INC | COMMON STOCK USD.0001 | UNITED STATES | 15,900 | 159,159 |
| PANERA BREAD COMPANY CLASS A | COMMON STOCK USD.0001 | UNITED STATES | 28,700 | 4,059,615 |
| PANHANDLE OIL AND GAS INC A | COMMON STOCK USD.01666 | UNITED STATES | 8,341 | 273,668 |
| PANTRY INC | COMMON STOCK USD.01 | UNITED STATES | 23,900 | 286,083 |
| PAPA JOHN S INTL INC | COMMON STOCK USD.01 | UNITED STATES | 21,300 | 802,584 |
| PAR PHARMACEUTICAL COS INC | COMMON STOCK USD.01 | UNITED STATES | 38,469 | 1,259,090 |
| PARAMETRIC TECHNOLOGY CORP | COMMON STOCK USD.01 | UNITED STATES | 118,600 | 2,165,636 |
| PARAMOUNT GOLD AND SILVER | COMMON STOCK USD.001 | UNITED STATES | 103,900 | 222,346 |
| PAREXEL INTERNATIONAL CORP | COMMON STOCK USD.01 | UNITED STATES | 59,270 | 1,229,260 |
| PARK ELECTROCHEMICAL CORP | COMMON STOCK USD.1 | UNITED STATES | 22,850 | 585,417 |
| PARK NATIONAL CORP | COMMON STOCK NPV | UNITED STATES | 13,217 | 859,898 |
| PARK OHIO HOLDINGS CORP | COMMON STOCK USD1. | UNITED STATES | 5,100 | 90,984 |
| PARKER DRILLING CO | COMMON STOCK USD.167 | UNITED STATES | 132,880 | 952,750 |
| PARKWAY PROPERTIES INC | REIT USD.001 | UNITED STATES | 27,842 | 274,522 |
| PATRIOT COAL CORP | COMMON STOCK USD.01 | UNITED STATES | 82,000 | 694,540 |
| PATRIOT TRANSPORTATION HLDG | COMMON STOCK USD.1 | UNITED STATES | 4,800 | 104,160 |
| PATTERSON UTI ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 151,900 | 3,034,962 |

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| | | | | |
|--------------------------------|------------------------|---------------|---------|-----------|
| PC CONNECTION INC | COMMON STOCK USD.01 | UNITED STATES | 7,900 | 87,611 |
| PDF SOLUTIONS INC | COMMON STOCK USD.00015 | UNITED STATES | 9,900 | 69,003 |
| PDL BIOPHARMA INC | COMMON STOCK USD.01 | UNITED STATES | 138,910 | 861,242 |
| PEBBLEBROOK HOTEL TRUST | REIT USD.01 | UNITED STATES | 52,300 | 1,003,114 |
| PEETS COFFEE + TEA INC | COMMON STOCK NPV | UNITED STATES | 13,400 | 839,912 |
| PEGASYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 16,431 | 483,071 |
| PENDRELL CORP | COMMON STOCK USD.01 | UNITED STATES | 133,600 | 342,016 |
| PENN NATIONAL GAMING INC | COMMON STOCK USD.01 | UNITED STATES | 69,100 | 2,630,637 |
| PENN REAL ESTATE INVEST TST | REIT USD1. | UNITED STATES | 60,048 | 626,901 |
| PENN VIRGINIA CORP | COMMON STOCK USD.01 | UNITED STATES | 50,600 | 267,674 |
| PENNANTPARK INVESTMENT CORP | COMMON STOCK USD.001 | UNITED STATES | 38,974 | 393,248 |
| PENNICHUCK CORP | COMMON STOCK USD1. | UNITED STATES | 1,800 | 51,894 |
| PENNS WOODS BANCORP INC | COMMON STOCK USD8.33 | UNITED STATES | 4,000 | 155,120 |
| PENSKE AUTOMOTIVE GROUP INC | COMMON STOCK USD.0001 | UNITED STATES | 44,100 | 848,925 |
| PENTAIR INC | COMMON STOCK USD.167 | UNITED STATES | 98,800 | 3,289,052 |
| PEOPLES BANCORP INC | COMMON STOCK NPV | UNITED STATES | 12,495 | 185,051 |
| PEP BOYS MANNY MOE + JACK | COMMON STOCK USD1. | UNITED STATES | 58,880 | 647,680 |
| PERFICIENT INC | COMMON STOCK USD.001 | UNITED STATES | 34,200 | 342,342 |
| PERICOM SEMICONDUCTOR CORP | COMMON STOCK NPV | UNITED STATES | 27,600 | 210,036 |
| PERRY ELLIS INTERNATIONAL | COMMON STOCK USD.01 | UNITED STATES | 12,150 | 172,773 |
| PETMED EXPRESS INC | COMMON STOCK USD.001 | UNITED STATES | 26,700 | 277,146 |
| PETROLEUM DEVELOPMENT CORP | COMMON STOCK USD.01 | UNITED STATES | 22,694 | 796,786 |
| PETROQUEST ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 61,753 | 407,570 |
| PETSMART INC | COMMON STOCK USD.0001 | UNITED STATES | 110,606 | 5,672,982 |
| PF CHANG S CHINA BISTRO INC | COMMON STOCK USD.001 | UNITED STATES | 26,300 | 812,933 |
| PHARMACYCLICS INC | COMMON STOCK USD.0001 | UNITED STATES | 43,400 | 643,188 |

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| PHARMASSET INC | COMMON STOCK USD.001 | UNITED STATES | 74,900 | 9,602,180 |
| PHARMERICA CORP | COMMON STOCK USD.01 | UNITED STATES | 33,079 | 502,139 |
| PHH CORP | COMMON STOCK USD.01 | UNITED STATES | 57,900 | 619,530 |
| PHI INC NON VOTING | COMMON STOCK USD.1 | UNITED STATES | 15,400 | 382,690 |
| PHOENIX COMPANIES INC | COMMON STOCK USD.01 | UNITED STATES | 121,800 | 204,624 |
| PHOTRONICS INC | COMMON STOCK USD.01 | UNITED STATES | 59,242 | 360,191 |
| PICO HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 24,084 | 495,649 |
| PIEDMONT NATURAL GAS CO | COMMON STOCK NPV | UNITED STATES | 73,300 | 2,490,734 |
| PIEDMONT OFFICE REALTY TRU A | REIT USD.01 | UNITED STATES | 163,800 | 2,791,152 |
| PIER 1 IMPORTS INC | COMMON STOCK USD.001 | UNITED STATES | 106,950 | 1,489,814 |
| PIKE ELECTRIC CORP | COMMON STOCK USD.001 | UNITED STATES | 14,700 | 105,693 |
| PILGRIM S PRIDE CORP | COMMON STOCK USD.01 | UNITED STATES | 40,200 | 231,552 |
| PINNACLE ENTERTAINMENT INC | COMMON STOCK USD.1 | UNITED STATES | 71,000 | 721,360 |
| PINNACLE FINANCIAL PARTNERS | COMMON STOCK USD1. | UNITED STATES | 36,860 | 595,289 |
| PIONEER DRILLING COMPANY | COMMON STOCK USD.1 | UNITED STATES | 61,505 | 595,368 |
| PIPER JAFFRAY COS | COMMON STOCK USD.01 | UNITED STATES | 15,441 | 311,908 |
| PLAINS EXPLORATION + PRODUCT | COMMON STOCK USD.01 | UNITED STATES | 138,546 | 5,087,409 |
| PLANTRONICS INC | COMMON STOCK USD.01 | UNITED STATES | 47,400 | 1,689,336 |
| PLEXUS CORP | COMMON STOCK USD.01 | UNITED STATES | 38,700 | 1,059,606 |
| PLX TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 29,400 | 84,378 |
| PMC SIERRA INC | COMMON STOCK USD.001 | UNITED STATES | 240,300 | 1,324,053 |
| PMFG INC | COMMON STOCK USD1. | UNITED STATES | 18,300 | 357,033 |
| PNM RESOURCES INC | COMMON STOCK NPV | UNITED STATES | 85,950 | 1,566,869 |
| POLARIS INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 64,468 | 3,608,919 |
| POLYCOM INC | COMMON STOCK USD.0005 | UNITED STATES | 167,584 | 2,731,619 |
| POLYONE CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 98,925 | 1,142,584 |
| POLYPORE INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 36,600 | 1,610,034 |
| POOL CORP | COMMON STOCK USD.001 | UNITED STATES | 48,274 | 1,453,047 |
| PORTFOLIO RECOVERY ASSOCIATE | COMMON STOCK USD.01 | UNITED STATES | 18,100 | 1,222,112 |
| PORTLAND GENERAL ELECTRIC CO | COMMON STOCK NPV | UNITED STATES | 69,500 | 1,757,655 |
| POST PROPERTIES INC | REIT USD.01 | UNITED STATES | 50,210 | 2,195,181 |
| POTLATCH CORP | REIT USD1. | UNITED STATES | 41,905 | 1,303,665 |
| POWELL INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 9,600 | 300,288 |
| POWER INTEGRATIONS INC | COMMON STOCK USD.001 | UNITED STATES | 28,900 | 958,324 |
| POWER ONE INC | COMMON STOCK USD.001 | UNITED STATES | 76,600 | 299,506 |
| POWERSECURE INTERNATIONAL IN | COMMON STOCK USD.01 | UNITED STATES | 22,912 | 113,414 |
| POWERWAVE TECHNOLOGIES INC | COMMON STOCK USD.0001 | UNITED STATES | 33,428 | 69,530 |
| POZEN INC | COMMON STOCK USD.001 | UNITED STATES | 28,200 | 111,390 |
| PREFORMED LINE PRODUCTS CO | COMMON STOCK USD2. | UNITED STATES | 3,500 | 208,810 |
| PREMIERE GLOBAL SERVICES INC | COMMON STOCK USD.01 | UNITED STATES | 67,470 | 571,471 |
| PRESIDENTIAL LIFE CORP | COMMON STOCK USD.01 | UNITED STATES | 27,800 | 277,722 |
| PRESTIGE BRANDS HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 40,233 | 453,426 |
| PRICESMART INC | COMMON STOCK USD.0001 | UNITED STATES | 18,100 | 1,259,579 |
| PRIMERICA INC | COMMON STOCK | UNITED STATES | 29,300 | 680,932 |
| PRIMORIS SERVICES CORP | COMMON STOCK USD.0001 | UNITED STATES | 29,300 | 437,449 |
| PRIVATEBANCORP INC | COMMON STOCK NPV | UNITED STATES | 57,200 | 628,056 |
| PROASSURANCE CORP | COMMON STOCK USD.01 | UNITED STATES | 29,770 | 2,376,241 |
| PROCERA NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 15,900 | 247,722 |
| PROGENICS PHARMACEUTICALS | COMMON STOCK USD.0013 | UNITED STATES | 25,105 | 214,397 |
| PROGRESS SOFTWARE CORP | COMMON STOCK USD.01 | UNITED STATES | 69,000 | 1,335,150 |
| PROS HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 22,900 | 340,752 |
| PROSPECT CAPITAL CORP | COMMON STOCK USD.001 | UNITED STATES | 109,803 | 1,020,070 |
| PROSPERITY BANCSHARES INC | COMMON STOCK USD1. | UNITED STATES | 47,000 | 1,896,450 |
| PROTECTIVE LIFE CORP | COMMON STOCK USD.5 | UNITED STATES | 88,482 | 1,996,154 |

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| | | | | |
|------------------------------|----------------------|---------------|---------|-----------|
| PROVIDENCE SERVICE CORP | COMMON STOCK USD.001 | UNITED STATES | 14,755 | 203,029 |
| PROVIDENT FINANCIAL SERVICES | COMMON STOCK USD.01 | UNITED STATES | 61,201 | 819,481 |
| PROVIDENT NEW YORK BANCORP | COMMON STOCK USD.01 | UNITED STATES | 43,899 | 291,489 |
| PS BUSINESS PARKS INC/CA | REIT USD.01 | UNITED STATES | 20,240 | 1,121,903 |
| PSS WORLD MEDICAL INC | COMMON STOCK USD.01 | UNITED STATES | 57,107 | 1,381,418 |
| PULSE ELECTRONICS CORP | COMMON STOCK USD.125 | UNITED STATES | 31,085 | 87,038 |
| PVH CORP | COMMON STOCK USD1. | UNITED STATES | 59,499 | 4,194,085 |
| PZENA INVESTMENT MANAGM CL A | COMMON STOCK USD.01 | UNITED STATES | 8,300 | 35,939 |
| QAD INC A | COMMON STOCK | UNITED STATES | 5,756 | 60,438 |
| QLIK TECHNOLOGIES INC | COMMON STOCK | UNITED STATES | 65,900 | 1,594,780 |
| QLOGIC CORP | COMMON STOCK USD.001 | UNITED STATES | 108,300 | 1,624,500 |
| QUAD GRAPHICS INC | COMMON STOCK | UNITED STATES | 23,300 | 334,122 |
| QUAKER CHEMICAL CORP | COMMON STOCK USD1. | UNITED STATES | 12,800 | 497,792 |
| QUALITY DISTRIBUTION INC | COMMON STOCK NPV | UNITED STATES | 20,500 | 230,625 |
| QUALITY SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 37,600 | 1,390,824 |
| QUANEX BUILDING PRODUCTS | COMMON STOCK USD.01 | UNITED STATES | 42,555 | 639,176 |
| QUANTUM CORP | COMMON STOCK USD.01 | UNITED STATES | 211,580 | 507,792 |
| QUEPASA CORP | COMMON STOCK USD.001 | UNITED STATES | 9,200 | 30,544 |
| QUEST SOFTWARE INC | COMMON STOCK NPV | UNITED STATES | 66,900 | 1,244,340 |
| QUESTAR CORP | COMMON STOCK NPV | UNITED STATES | 178,100 | 3,537,066 |
| QUESTCOR PHARMACEUTICALS | COMMON STOCK NPV | UNITED STATES | 54,251 | 2,255,757 |
| QUICKSILVER RESOURCES INC | COMMON STOCK USD.01 | UNITED STATES | 109,100 | 732,061 |
| QUIDEL CORP | COMMON STOCK USD.001 | UNITED STATES | 29,638 | 448,423 |
| QUIKSILVER INC | COMMON STOCK USD.01 | UNITED STATES | 140,500 | 507,205 |
| QUINSTREET INC | COMMON STOCK | UNITED STATES | 23,700 | 221,832 |
| RACKSPACE HOSTING INC | COMMON STOCK USD.001 | UNITED STATES | 104,700 | 4,503,147 |

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| RADIAN GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 145,480 | 340,423 |
| RADIOSHACK CORP | COMMON STOCK USD1. | UNITED STATES | 100,000 | 971,000 |
| RADISYS CORP | COMMON STOCK NPV | UNITED STATES | 24,150 | 122,199 |
| RAILAMERICA INC | COMMON STOCK USD.01 | UNITED STATES | 23,700 | 352,893 |
| RAIT FINANCIAL TRUST | REIT USD.01 | UNITED STATES | 30,600 | 145,350 |
| RALCORP HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 54,703 | 4,677,107 |
| RAMBUS INC | COMMON STOCK USD.001 | UNITED STATES | 97,764 | 738,118 |
| RAMCO GERSHENSON PROPERTIES | REIT USD.01 | UNITED STATES | 44,127 | 433,768 |
| RAPTOR PHARMACEUTICAL CORP | COMMON STOCK USD.001 | UNITED STATES | 27,900 | 174,654 |
| RAVEN INDUSTRIES INC | COMMON STOCK USD1. | UNITED STATES | 17,741 | 1,098,168 |
| RAYMOND JAMES FINANCIAL INC | COMMON STOCK USD.01 | UNITED STATES | 102,612 | 3,176,868 |
| RAYONIER INC | REIT NPV | UNITED STATES | 120,782 | 5,390,501 |
| RBC BEARINGS INC | COMMON STOCK USD.01 | UNITED STATES | 24,040 | 1,002,468 |
| REALD INC | COMMON STOCK USD.0001 | UNITED STATES | 35,800 | 284,252 |
| REALNETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 24,775 | 185,813 |
| REALPAGE INC | COMMON STOCK | UNITED STATES | 27,700 | 699,979 |
| REALTY INCOME CORP | REIT USD1. | UNITED STATES | 130,600 | 4,565,776 |
| RED LION HOTELS CORP | COMMON STOCK USD.01 | UNITED STATES | 26,058 | 180,582 |
| RED ROBIN GOURMET BURGERS | COMMON STOCK USD.001 | UNITED STATES | 12,700 | 351,790 |
| REDWOOD TRUST INC | REIT USD.01 | UNITED STATES | 85,200 | 867,336 |
| REGAL BELOIT CORP | COMMON STOCK USD.01 | UNITED STATES | 39,500 | 2,013,315 |
| REGAL ENTERTAINMENT GROUP A | COMMON STOCK USD.001 | UNITED STATES | 86,665 | 1,034,780 |
| REGENCY CENTERS CORP | REIT USD.01 | UNITED STATES | 91,880 | 3,456,526 |
| REGENERON PHARMACEUTICALS | COMMON STOCK USD.001 | UNITED STATES | 72,900 | 4,040,847 |
| REGIS CORP | COMMON STOCK USD.05 | UNITED STATES | 63,740 | 1,054,897 |
| REINSURANCE GROUP OF AMERICA | COMMON STOCK USD.01 | UNITED STATES | 73,675 | 3,849,519 |
| RELIANCE STEEL + ALUMINUM | COMMON STOCK NPV | UNITED STATES | 74,986 | 3,651,068 |
| RENASANT CORP | COMMON STOCK USD5. | UNITED STATES | 28,675 | 430,125 |
| RENT A CENTER INC | COMMON STOCK USD.01 | UNITED STATES | 61,750 | 2,284,750 |
| RENTECH INC | COMMON STOCK USD.01 | UNITED STATES | 265,900 | 348,329 |
| RENTRAK CORP | COMMON STOCK USD.001 | UNITED STATES | 13,100 | 187,068 |
| REPUBLIC AIRWAYS HOLDINGS IN | COMMON STOCK USD.001 | UNITED STATES | 34,223 | 117,385 |
| REPUBLIC BANCORP INC CLASS A | COMMON STOCK NPV | UNITED STATES | 9,490 | 217,321 |
| RESMED INC | COMMON STOCK USD.004 | UNITED STATES | 148,464 | 3,770,986 |
| RESOLUTE ENERGY CORP | COMMON STOCK USD.0001 | UNITED STATES | 44,900 | 484,920 |
| RESOURCE CAPITAL CORP | REIT USD.001 | UNITED STATES | 91,270 | 512,025 |
| RESOURCES CONNECTION INC | COMMON STOCK USD.01 | UNITED STATES | 46,300 | 490,317 |
| RETAIL OPPORTUNITY INVESTMEN | REIT USD.0001 | UNITED STATES | 56,200 | 665,408 |
| REVLON INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 11,400 | 169,518 |
| REX AMERICAN RESOURCES CORP | COMMON STOCK USD.01 | UNITED STATES | 8,400 | 185,724 |
| REX ENERGY CORP | COMMON STOCK USD.001 | UNITED STATES | 33,330 | 491,951 |
| RF MICRO DEVICES INC | COMMON STOCK NPV | UNITED STATES | 269,716 | 1,456,466 |
| RICHARDSON ELEC LTD | COMMON STOCK USD.05 | UNITED STATES | 13,500 | 165,915 |
| RIGEL PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 61,163 | 482,576 |
| RIGHTNOW TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 27,600 | 1,179,348 |
| RIGNET INC | COMMON STOCK USD.001 | UNITED STATES | 2,600 | 43,524 |
| RIMAGE CORP | COMMON STOCK USD.01 | UNITED STATES | 11,215 | 126,169 |
| RITE AID CORP | COMMON STOCK USD1. | UNITED STATES | 622,400 | 784,224 |
| RIVERBED TECHNOLOGY INC | COMMON STOCK USD.0001 | UNITED STATES | 153,300 | 3,602,550 |
| RLI CORP | COMMON STOCK USD1. | UNITED STATES | 18,700 | 1,362,482 |
| RLJ LODGING TRUST | REIT | UNITED STATES | 24,600 | 414,018 |
| ROBBINS + MYERS INC | COMMON STOCK NPV | UNITED STATES | 39,640 | 1,924,522 |
| ROCK TENN COMPANY CL A | COMMON STOCK USD.01 | UNITED STATES | 67,079 | 3,870,458 |

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|---|------------------------|---------------|---------|-----------|
| ROCKVILLE FINANCIAL INC | COMMON STOCK NPV | UNITED STATES | 16,447 | 170,391 |
| ROCKWELL MEDICAL TECH INC | COMMON STOCK NPV | UNITED STATES | 6,100 | 51,667 |
| ROCKWOOD HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 70,400 | 2,771,648 |
| ROFIN SINAR TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 32,040 | 732,114 |
| ROGERS CORP | COMMON STOCK USD1. | UNITED STATES | 16,000 | 589,760 |
| ROLLINS INC | COMMON STOCK USD1. | UNITED STATES | 65,337 | 1,451,788 |
| ROMA FINANCIAL CORP | COMMON STOCK USD.1 | UNITED STATES | 11,300 | 111,192 |
| ROSETTA RESOURCES INC | COMMON STOCK USD.001 | UNITED STATES | 52,100 | 2,266,350 |
| ROSETTA STONE INC | COMMON STOCK USD.00005 | UNITED STATES | 6,500 | 49,595 |
| ROVI CORP | COMMON STOCK USD.001 | UNITED STATES | 112,072 | 2,754,730 |
| ROYAL CARIBBEAN CRUISES LTD | COMMON STOCK USD.01 | UNITED STATES | 134,241 | 3,325,150 |
| ROYAL GOLD INC | COMMON STOCK USD.01 | UNITED STATES | 53,500 | 3,607,505 |
| RPC INC | COMMON STOCK USD.1 | UNITED STATES | 41,862 | 763,982 |
| RPM INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 128,847 | 3,163,194 |
| RPX CORP | COMMON STOCK USD.0001 | UNITED STATES | 10,800 | 136,620 |
| RSC HOLDINGS INC | COMMON STOCK NPV | UNITED STATES | 68,200 | 1,261,700 |
| RTI BIOLOGICS INC | COMMON STOCK USD.001 | UNITED STATES | 48,000 | 213,120 |
| RTI INTERNATIONAL METALS INC | COMMON STOCK USD.01 | UNITED STATES | 32,400 | 752,004 |
| RUBICON TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 12,600 | 118,314 |
| RUBY TUESDAY INC | COMMON STOCK USD.01 | UNITED STATES | 78,300 | 540,270 |
| RUDOLPH TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 28,906 | 267,670 |
| RUE21 INC | COMMON STOCK USD.001 | UNITED STATES | 12,600 | 272,160 |
| RUSH ENTERPRISES INC CL A | COMMON STOCK USD.01 | UNITED STATES | 36,322 | 759,856 |
| RUSSELL 2000 MINI INDEX FTRS MAR11 ICUS | | UNITED STATES | 21,500 | (295,625) |
| RUSSELL 2000 MINI INDEX FTRS MAR12 ICUS | | UNITED STATES | 23,300 | 508,110 |
| RUTH S HOSPITALITY GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 23,464 | 116,616 |
| RYLAND GROUP INC/THE | COMMON STOCK USD1. | UNITED STATES | 48,900 | 770,664 |

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| S + T BANCORP INC | COMMON STOCK USD2.5 | UNITED STATES | 29,200 | 570,860 |
| S.Y. BANCORP INC | COMMON STOCK NPV | UNITED STATES | 15,710 | 322,526 |
| S+P MIDCAP 400 EMINI IDX FTRS MAR11 XIOM | | UNITED STATES | 27,000 | (674,350) |
| S+P MIDCAP 400 EMINI IDX FTRS MAR12 XIOM | | UNITED STATES | 29,000 | 491,900 |
| S1 CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 55,466 | 530,810 |
| SABA SOFTWARE INC | COMMON STOCK USD.001 | UNITED STATES | 26,500 | 209,085 |
| SABRA HEALTH CARE REIT INC | REIT USD.01 | UNITED STATES | 35,609 | 430,513 |
| SAFEGUARD SCIENTIFICS INC | COMMON STOCK USD.1 | UNITED STATES | 25,306 | 399,582 |
| SAFETY INSURANCE GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 13,900 | 562,672 |
| SAGENT PHARMACEUTICALS INC | COMMON STOCK | UNITED STATES | 6,000 | 126,000 |
| SAIA INC | COMMON STOCK USD.001 | UNITED STATES | 16,250 | 202,800 |
| SAKS INC | COMMON STOCK USD.1 | UNITED STATES | 118,650 | 1,156,838 |
| SALIX PHARMACEUTICALS LTD | COMMON STOCK USD.001 | UNITED STATES | 59,963 | 2,869,230 |
| SALLY BEAUTY HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 88,517 | 1,870,364 |
| SANDERSON FARMS INC | COMMON STOCK USD1. | UNITED STATES | 23,550 | 1,180,562 |
| SANDRIDGE ENERGY INC | COMMON STOCK USD.001 | UNITED STATES | 402,978 | 3,288,300 |
| SANDY SPRING BANCORP INC | COMMON STOCK USD1. | UNITED STATES | 25,150 | 441,383 |
| SANGAMO BIOSCIENCES INC | COMMON STOCK USD.01 | UNITED STATES | 47,800 | 135,752 |
| SANMINA SCI CORP | COMMON STOCK USD.01 | UNITED STATES | 79,800 | 742,938 |
| SANTARUS INC | COMMON STOCK USD.0001 | UNITED STATES | 53,500 | 177,085 |
| SAPIENT CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 110,200 | 1,388,520 |
| SATCON TECHNOLOGY CORP | COMMON STOCK USD.01 | UNITED STATES | 80,200 | 48,128 |
| SAUER DANFOSS INC | COMMON STOCK USD.01 | UNITED STATES | 11,500 | 416,415 |
| SAUL CENTERS INC | REIT USD.01 | UNITED STATES | 8,835 | 312,936 |
| SAVIENT PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 82,836 | 184,724 |
| SBA COMMUNICATIONS CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 112,571 | 4,836,050 |
| SCANSOURCE INC | COMMON STOCK NPV | UNITED STATES | 29,400 | 1,058,400 |
| SCBT FINANCIAL CORP | COMMON STOCK USD2.5 | UNITED STATES | 15,557 | 451,309 |
| SCHAWK INC | COMMON STOCK USD.008 | UNITED STATES | 18,100 | 202,901 |
| SCHIFF NUTRITION INTERNATION | COMMON STOCK USD.01 | UNITED STATES | 12,160 | 130,112 |
| SCHNITZER STEEL INDS INC A | COMMON STOCK USD1. | UNITED STATES | 23,334 | 986,562 |
| SCHOLASTIC CORP | COMMON STOCK USD.01 | UNITED STATES | 26,600 | 797,202 |
| SCHOOL SPECIALTY INC | COMMON STOCK USD.001 | UNITED STATES | 20,846 | 52,115 |
| SCHULMAN (A.) INC | COMMON STOCK USD1. | UNITED STATES | 34,536 | 731,472 |
| SCHWEITZER MAUDUIT INTL INC | COMMON STOCK USD.1 | UNITED STATES | 18,600 | 1,236,156 |
| SCICLONE PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 32,400 | 138,996 |
| SCIENTIFIC GAMES CORP A | COMMON STOCK USD.01 | UNITED STATES | 69,787 | 676,934 |
| SCIQUEST INC | COMMON STOCK USD.001 | UNITED STATES | 10,900 | 155,543 |
| SCORE BRD INC | COM NEW | UNITED STATES | 137 | |
| SCOTTS MIRACLE GRO CO CL A | COMMON STOCK USD.01 | UNITED STATES | 44,320 | 2,069,301 |
| SEABOARD CORP | COMMON STOCK USD1. | UNITED STATES | 345 | 702,420 |
| SEABRIGHT HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 22,120 | 169,218 |
| SEACHANGE INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 34,700 | 243,941 |
| SEACOAST BANKING CORP/FL | COMMON STOCK USD.1 | UNITED STATES | 87,200 | 132,544 |
| SEACOR HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 21,362 | 1,900,364 |
| SEACUBE CONTAINER LEASING LT | COMMON STOCK USD.01 | UNITED STATES | 7,200 | 106,632 |
| SEALY CORP | COMMON STOCK USD.01 | UNITED STATES | 40,900 | 70,348 |
| SEATTLE GENETICS INC | COMMON STOCK USD.001 | UNITED STATES | 91,924 | 1,536,510 |
| SEI INVESTMENTS COMPANY | COMMON STOCK USD.01 | UNITED STATES | 144,444 | 2,506,103 |
| SELECT COMFORT CORPORATION | COMMON STOCK USD.01 | UNITED STATES | 52,700 | 1,143,063 |
| SELECT MEDICAL HOLDINGS CORP | COMMON STOCK USD.001 | UNITED STATES | 36,400 | 308,672 |

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|---------------------------------|-----------------------|---------------|-----------|-----------|
| SELECTIVE INSURANCE GROUP | COMMON STOCK USD2. | UNITED STATES | 60,358 | 1,070,147 |
| SEMGROUP CORP CLASS A | COMMON STOCK | UNITED STATES | 38,400 | 1,000,704 |
| SEMTECH CORP | COMMON STOCK USD.01 | UNITED STATES | 65,600 | 1,628,192 |
| SENECA FOODS CORP CL A | COMMON STOCK USD.25 | UNITED STATES | 10,100 | 260,782 |
| SENIOR HOUSING PROP TRUST | REIT USD.01 | UNITED STATES | 162,290 | 3,641,788 |
| SENOXYX INC | COMMON STOCK USD.001 | UNITED STATES | 49,900 | 173,652 |
| SENSIENT TECHNOLOGIES CORP | COMMON STOCK USD.1 | UNITED STATES | 52,200 | 1,978,380 |
| SEQUENOM INC | COMMON STOCK USD.001 | UNITED STATES | 96,222 | 428,188 |
| SERVICE CORP INTERNATIONAL | COMMON STOCK USD1. | UNITED STATES | 237,569 | 2,530,110 |
| SERVICESTOURCE INTERNATIONAL | COMMON STOCK | UNITED STATES | 4,400 | 69,036 |
| SHAW GROUP INC | COMMON STOCK NPV | UNITED STATES | 74,805 | 2,012,255 |
| SHENANDOAH TELECOMMUNICATION | COMMON STOCK NPV | UNITED STATES | 26,200 | 274,576 |
| SHILOH INDUSTRIES INC | COMMON STOCK USD.01 | UNITED STATES | 7,100 | 59,498 |
| SHOE CARNIVAL INC | COMMON STOCK USD.01 | UNITED STATES | 10,800 | 277,560 |
| SHORETEL INC | COMMON STOCK USD.001 | UNITED STATES | 46,400 | 296,032 |
| SHUFFLE MASTER INC | COMMON STOCK USD.01 | UNITED STATES | 61,125 | 716,385 |
| SHUTTERFLY INC | COMMON STOCK USD.0001 | UNITED STATES | 28,993 | 659,881 |
| SIERRA BANCORP | COMMON STOCK NPV | UNITED STATES | 12,800 | 112,640 |
| SIGA TECHNOLOGIES INC | COMMON STOCK USD.0001 | UNITED STATES | 26,800 | 67,536 |
| SIGMA DESIGNS INC | COMMON STOCK NPV | UNITED STATES | 36,816 | 220,896 |
| SIGNATURE BANK | COMMON STOCK USD.01 | UNITED STATES | 45,100 | 2,705,549 |
| SILGAN HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 46,500 | 1,796,760 |
| SILICON GRAPHICS INTERNATION | COMMON STOCK USD.001 | UNITED STATES | 30,400 | 348,384 |
| SILICON IMAGE INC | COMMON STOCK USD.001 | UNITED STATES | 91,000 | 427,700 |
| SILICON LABORATORIES INC | COMMON STOCK USD.0001 | UNITED STATES | 42,900 | 1,862,718 |
| SIMMONS FIRST NATL CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 20,900 | 568,271 |
| SIMPSON MANUFACTURING CO INC | COMMON STOCK USD.01 | UNITED STATES | 40,900 | 1,376,694 |
| SINCLAIR BROADCAST GROUP A | COMMON STOCK USD.01 | UNITED STATES | 52,896 | 599,312 |
| SIRIUS XM RADIO INC | COMMON STOCK USD.001 | UNITED STATES | 3,922,200 | 7,138,404 |

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| SIRONA DENTAL SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 54,800 | 2,413,392 |
| SIX FLAGS ENTERTAINMENT CORP | COMMON STOCK | UNITED STATES | 38,800 | 1,600,112 |
| SJW CORP | COMMON STOCK USD1.042 | UNITED STATES | 15,067 | 356,184 |
| SKECHERS USA INC CL A | COMMON STOCK USD.001 | UNITED STATES | 35,700 | 432,684 |
| SKILLED HEALTHCARE GROU CL A | COMMON STOCK USD.001 | UNITED STATES | 27,576 | 150,565 |
| SKYLINE CORP | COMMON STOCK USD.028 | UNITED STATES | 7,069 | 30,750 |
| SKYWEST INC | COMMON STOCK NPV | UNITED STATES | 60,666 | 763,785 |
| SKYWORKS SOLUTIONS INC | COMMON STOCK USD.25 | UNITED STATES | 190,835 | 3,095,344 |
| SL GREEN REALTY CORP | REIT USD.01 | UNITED STATES | 87,415 | 5,825,336 |
| SM ENERGY CO | COMMON STOCK USD.01 | UNITED STATES | 63,200 | 4,619,920 |
| SMART BALANCE INC | COMMON STOCK USD.0001 | UNITED STATES | 59,800 | 320,528 |
| SMITH (A.O.) CORP | COMMON STOCK USD1. | UNITED STATES | 38,442 | 1,542,293 |
| SMITH + WESSON HOLDING CORP | COMMON STOCK USD.001 | UNITED STATES | 64,100 | 279,476 |
| SMITH MICRO SOFTWARE INC | COMMON STOCK USD.001 | UNITED STATES | 31,224 | 35,283 |
| SMITHFIELD FOODS INC | COMMON STOCK USD.5 | UNITED STATES | 168,392 | 4,088,558 |
| SNYDERS LANCE INC | COMMON STOCK USD.833 | UNITED STATES | 43,600 | 981,000 |
| SOLAR CAPITAL LTD | COMMON STOCK USD.01 | UNITED STATES | 34,485 | 761,774 |
| SOLARWINDS INC | COMMON STOCK USD.001 | UNITED STATES | 53,000 | 1,481,350 |
| SOLAZYME INC | COMMON STOCK | UNITED STATES | 10,800 | 128,520 |
| SOLERA HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 70,300 | 3,131,162 |
| SOLTA MEDICAL INC | COMMON STOCK USD.001 | UNITED STATES | 11,900 | 37,366 |
| SOLUTIA INC | COMMON STOCK USD.01 | UNITED STATES | 117,300 | 2,026,944 |
| SONIC AUTOMOTIVE INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 38,700 | 573,147 |
| SONIC CORP | COMMON STOCK USD.01 | UNITED STATES | 67,133 | 451,805 |
| SONOCO PRODUCTS CO | COMMON STOCK NPV | UNITED STATES | 100,020 | 3,296,659 |
| SONOSITE INC | COMMON STOCK USD.01 | UNITED STATES | 13,900 | 748,654 |
| SONUS NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 235,515 | 565,236 |
| SOTHEBY S | COMMON STOCK USD.01 | UNITED STATES | 69,000 | 1,968,570 |
| SOURCEFIRE INC | COMMON STOCK USD.001 | UNITED STATES | 24,300 | 786,834 |
| SOUTH JERSEY INDUSTRIES | COMMON STOCK USD1.25 | UNITED STATES | 31,300 | 1,778,153 |
| SOUTHERN COPPER CORP | COMMON STOCK USD.01 | UNITED STATES | 168,200 | 5,076,276 |
| SOUTHERN UNION CO | COMMON STOCK USD1. | UNITED STATES | 122,843 | 5,172,919 |
| SOUTHSIDE BANCSHARES INC | COMMON STOCK USD1.25 | UNITED STATES | 17,272 | 374,112 |
| SOUTHWEST BANCORP INC/OKLA | COMMON STOCK USD1. | UNITED STATES | 21,400 | 127,544 |
| SOUTHWEST GAS CORP | COMMON STOCK USD1. | UNITED STATES | 46,800 | 1,988,532 |
| SOVRAN SELF STORAGE INC | REIT USD.01 | UNITED STATES | 27,002 | 1,152,175 |
| SPANSION INC CLASS A | COMMON STOCK USD.001 | UNITED STATES | 46,200 | 382,536 |
| SPARTAN MOTORS INC | COMMON STOCK USD.01 | UNITED STATES | 34,450 | 165,705 |
| SPARTAN STORES INC | COMMON STOCK NPV | UNITED STATES | 24,258 | 448,773 |
| SPARTECH CORP | COMMON STOCK USD.75 | UNITED STATES | 31,725 | 150,059 |
| SPECTRANETICS CORP | COMMON STOCK USD.001 | UNITED STATES | 31,234 | 225,509 |
| SPECTRUM BRANDS HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 15,700 | 430,180 |
| SPECTRUM PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 54,839 | 802,295 |
| SPEEDWAY MOTORSPORTS INC | COMMON STOCK USD.01 | UNITED STATES | 14,400 | 220,752 |
| SPIRIT AEROSYSTEMS HOLD CL A | COMMON STOCK USD.01 | UNITED STATES | 118,130 | 2,454,741 |
| SPIRIT AIRLINES INC | COMMON STOCK | UNITED STATES | 13,500 | 210,600 |
| SPS COMMERCE INC | COMMON STOCK USD.001 | UNITED STATES | 2,900 | 75,255 |
| SPX CORP | COMMON STOCK USD10. | UNITED STATES | 50,886 | 3,066,899 |
| SRS LABS INC | COMMON STOCK USD.001 | UNITED STATES | 12,500 | 71,875 |
| SS+C TECHNOLOGIES HOLDINGS | COMMON STOCK | UNITED STATES | 29,700 | 536,382 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 33,282,638 | 33,282,638 |
| ST JOE CO/THE | COMMON STOCK NPV | UNITED STATES | 64,200 | 941,172 |
| STAAR SURGICAL CO | COMMON STOCK USD.01 | UNITED STATES | 44,200 | 463,658 |
| STAG INDUSTRIAL INC | REIT USD.01 | UNITED STATES | 5,700 | 65,379 |
| STAGE STORES INC | COMMON STOCK USD.01 | UNITED STATES | 35,248 | 489,595 |

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|---------------------------------|-----------------------|---------------|---------|-----------|
| STAMPS.COM INC | COMMON STOCK USD.001 | UNITED STATES | 7,350 | 192,056 |
| STANCORP FINANCIAL GROUP | COMMON STOCK NPV | UNITED STATES | 44,200 | 1,624,350 |
| STANDARD MICROSYSTEMS CORP | COMMON STOCK USD.1 | UNITED STATES | 24,450 | 630,077 |
| STANDARD MOTOR PRODS | COMMON STOCK USD2. | UNITED STATES | 25,800 | 517,290 |
| STANDARD PACIFIC CORP | COMMON STOCK USD.01 | UNITED STATES | 118,563 | 377,030 |
| STANDARD PARKING CORP | COMMON STOCK USD.001 | UNITED STATES | 20,100 | 359,187 |
| STANDEX INTERNATIONAL CORP | COMMON STOCK USD1.5 | UNITED STATES | 15,000 | 512,550 |
| STAR SCIENTIFIC INC | COMMON STOCK USD.0001 | UNITED STATES | 72,600 | 158,268 |
| STARWOOD PROPERTY TRUST INC | REIT USD.01 | UNITED STATES | 95,400 | 1,765,854 |
| STATE AUTO FINANCIAL CORP | COMMON STOCK NPV | UNITED STATES | 15,800 | 214,722 |
| STATE BANCORP INC | COMMON STOCK USD5. | UNITED STATES | 12,713 | 155,099 |
| STATE BANK FINANCIAL CORP | COMMON STOCK | UNITED STATES | 28,400 | 429,124 |
| STEC INC | COMMON STOCK USD.001 | UNITED STATES | 43,800 | 376,242 |
| STEEL DYNAMICS INC | COMMON STOCK USD.005 | UNITED STATES | 208,800 | 2,745,720 |
| STEELCASE INC CL A | COMMON STOCK NPV | UNITED STATES | 84,790 | 632,533 |
| STEIN MART INC | COMMON STOCK USD.01 | UNITED STATES | 27,600 | 187,956 |
| STEINWAY MUSICAL INSTRUMENTS | COMMON STOCK USD.001 | UNITED STATES | 7,594 | 190,154 |
| STELLARONE CORP | COMMON STOCK USD1. | UNITED STATES | 21,600 | 245,808 |
| STEPAN CO | COMMON STOCK USD1. | UNITED STATES | 9,416 | 754,787 |
| STEREOTAXIS INC | COMMON STOCK USD.001 | UNITED STATES | 30,100 | 24,790 |
| STERIS CORP | COMMON STOCK NPV | UNITED STATES | 56,600 | 1,687,812 |
| STERLING BANCORP N Y | COMMON STOCK USD1. | UNITED STATES | 32,412 | 280,040 |
| STERLING CONSTRUCTION CO | COMMON STOCK USD.01 | UNITED STATES | 16,450 | 177,167 |
| STERLING FINL CORP/SPOKANE | COMMON STOCK USD1. | UNITED STATES | 23,900 | 399,130 |
| STEVEN MADDEN LTD | COMMON STOCK USD.0001 | UNITED STATES | 36,975 | 1,275,638 |

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| STEWART ENTERPRISES INC CL A | COMMON STOCK USD1. | UNITED STATES | 88,366 | 508,988 |
| STEWART INFORMATION SERVICES | COMMON STOCK USD1. | UNITED STATES | 21,500 | 248,325 |
| STIFEL FINANCIAL CORP | COMMON STOCK USD.15 | UNITED STATES | 54,673 | 1,752,270 |
| STILLWATER MINING CO | COMMON STOCK USD.01 | UNITED STATES | 122,343 | 1,279,708 |
| STONE ENERGY CORP | COMMON STOCK USD.01 | UNITED STATES | 46,872 | 1,236,483 |
| STONERIDGE INC | COMMON STOCK NPV | UNITED STATES | 15,800 | 133,194 |
| STR HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 24,800 | 204,104 |
| STRATASYS INC | COMMON STOCK USD.01 | UNITED STATES | 21,700 | 659,897 |
| STRATEGIC HOTELS + RESORTS I | REIT USD.01 | UNITED STATES | 165,500 | 888,735 |
| STRAYER EDUCATION INC | COMMON STOCK USD.01 | UNITED STATES | 12,500 | 1,214,875 |
| STURM RUGER + CO INC | COMMON STOCK USD1. | UNITED STATES | 18,500 | 619,010 |
| SUCAMPO PHARMACEUTICALS CL A | COMMON STOCK USD.01 | UNITED STATES | 4,200 | 18,606 |
| SUCCESSFACTORS INC | COMMON STOCK USD.001 | UNITED STATES | 79,700 | 3,177,639 |
| SUFFOLK BANCORP | COMMON STOCK USD2.5 | UNITED STATES | 9,800 | 105,742 |
| SUMMIT HOTEL PROPERTIES INC | REIT | UNITED STATES | 15,500 | 146,320 |
| SUN BANCORP INC NJ | COMMON STOCK USD1. | UNITED STATES | 6,000 | 14,520 |
| SUN COMMUNITIES INC | REIT USD.01 | UNITED STATES | 20,600 | 752,518 |
| SUN HEALTHCARE GROUP INC | COMMON STOCK | UNITED STATES | 17,709 | 68,711 |
| SUN HYDRAULICS CORP | COMMON STOCK USD.001 | UNITED STATES | 18,900 | 442,827 |
| SUNCOKE ENERGY INC | COMMON STOCK | UNITED STATES | 7,000 | 78,400 |
| SUNPOWER CORP | COMMON STOCK USD.001 | UNITED STATES | 101,285 | 631,006 |
| SUNRISE SENIOR LIVING INC | COMMON STOCK USD.01 | UNITED STATES | 48,900 | 316,872 |
| SUNSTONE HOTEL INVESTORS INC | REIT USD.01 | UNITED STATES | 104,682 | 853,158 |
| SUPER MICRO COMPUTER INC | COMMON STOCK USD.001 | UNITED STATES | 24,300 | 381,024 |
| SUPERIOR ENERGY SERVICES INC | COMMON STOCK USD.001 | UNITED STATES | 77,503 | 2,204,185 |
| SUPERIOR INDUSTRIES INTL | COMMON STOCK NPV | UNITED STATES | 28,500 | 471,390 |
| SUPERTEX INC | COMMON STOCK NPV | UNITED STATES | 11,398 | 215,194 |
| SUPPORT.COM INC | COMMON STOCK USD.0001 | UNITED STATES | 46,100 | 103,725 |
| SUREWEST COMMUNICATIONS | COMMON STOCK NPV | UNITED STATES | 13,700 | 164,811 |
| SURMODICS INC | COMMON STOCK USD.05 | UNITED STATES | 16,825 | 246,655 |
| SUSQUEHANNA BANCSHARES INC | COMMON STOCK USD2. | UNITED STATES | 173,278 | 1,452,070 |
| SUSSER HOLDINGS CORP | COMMON STOCK USD.01 | UNITED STATES | 8,000 | 180,960 |
| SVB FINANCIAL GROUP | COMMON STOCK USD.001 | UNITED STATES | 43,000 | 2,050,670 |
| SWIFT ENERGY CO | COMMON STOCK USD.01 | UNITED STATES | 43,550 | 1,294,306 |
| SWIFT TRANSPORTATION CO | COMMON STOCK USD.001 | UNITED STATES | 73,200 | 603,168 |
| SWISHER HYGIENE INC | COMMON STOCK NPV | UNITED STATES | 75,600 | 282,744 |
| SWS GROUP INC | COMMON STOCK USD.1 | UNITED STATES | 28,309 | 194,483 |
| SXC HEALTH SOLUTIONS CORP | COMMON STOCK NPV | UNITED STATES | 60,800 | 3,433,984 |
| SYCAMORE NETWORKS INC | COMMON STOCK USD.001 | UNITED STATES | 19,830 | 354,957 |
| SYKES ENTERPRISES INC | COMMON STOCK USD.01 | UNITED STATES | 45,443 | 711,637 |
| SYMETRA FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 62,000 | 562,340 |
| SYMMETRICOM INC | COMMON STOCK USD.0001 | UNITED STATES | 48,500 | 261,415 |
| SYMMETRY MEDICAL INC | COMMON STOCK USD.0001 | UNITED STATES | 36,145 | 288,799 |
| SYNAPTICS INC | COMMON STOCK USD.001 | UNITED STATES | 31,500 | 949,725 |
| SYNCHRONOSS TECHNOLOGIES INC | COMMON STOCK USD.0001 | UNITED STATES | 24,600 | 743,166 |
| SYNERGETICS USA INC | COMMON STOCK USD.001 | UNITED STATES | 11,200 | 82,656 |
| SYNNEX CORP | COMMON STOCK USD.001 | UNITED STATES | 20,200 | 615,292 |
| SYNOPSYS INC | COMMON STOCK USD.01 | UNITED STATES | 142,647 | 3,879,998 |
| SYNOVIS LIFE TECHNOLOGIES IN | COMMON STOCK USD.01 | UNITED STATES | 13,500 | 375,705 |
| SYNOVUS FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 822,923 | 1,160,321 |
| SYNTA PHARMACEUTICALS CORP | COMMON STOCK USD.0001 | UNITED STATES | 16,700 | 77,989 |
| SYNTEL INC | COMMON STOCK NPV | UNITED STATES | 14,600 | 682,842 |
| SYNTROLEUM CORP | COMMON STOCK USD.01 | UNITED STATES | 65,100 | 62,496 |
| SYNUTRA INTERNATIONAL INC | COMMON STOCK USD.0001 | UNITED STATES | 19,399 | 98,159 |

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|-------------------------------|------------------------|---------------|---------|-----------|
| SYSTEMAX INC | COMMON STOCK USD.01 | UNITED STATES | 10,600 | 173,946 |
| TAKE TWO INTERACTIVE SOFTWARE | COMMON STOCK USD.01 | UNITED STATES | 72,550 | 983,053 |
| TAL INTERNATIONAL GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 23,785 | 684,770 |
| TALBOTS INC | COMMON STOCK USD.01 | UNITED STATES | 73,700 | 196,042 |
| TALEO CORP CLASS A | COMMON STOCK USD.00001 | UNITED STATES | 42,400 | 1,640,456 |
| TANGER FACTORY OUTLET CENTER | REIT USD.01 | UNITED STATES | 83,892 | 2,459,713 |
| TARGA RESOURCES CORP | COMMON STOCK USD.001 | UNITED STATES | 16,700 | 679,523 |
| TARGACEPT INC | COMMON STOCK USD.001 | UNITED STATES | 20,600 | 114,742 |
| TASER INTERNATIONAL INC | COMMON STOCK USD.00001 | UNITED STATES | 63,100 | 323,072 |
| TAUBMAN CENTERS INC | REIT USD.01 | UNITED STATES | 55,600 | 3,452,760 |
| TAYLOR CAPITAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 10,270 | 99,824 |
| TCF FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 147,375 | 1,520,910 |
| TD AMERITRADE HOLDING CORP | COMMON STOCK USD.01 | UNITED STATES | 218,376 | 3,417,584 |
| TEAM HEALTH HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 29,800 | 657,686 |
| TEAM INC | COMMON STOCK USD.3 | UNITED STATES | 20,580 | 612,255 |
| TECH DATA CORP | COMMON STOCK USD.0015 | UNITED STATES | 48,275 | 2,385,268 |
| TECHNE CORP | COMMON STOCK USD.01 | UNITED STATES | 36,700 | 2,505,142 |
| TECUMSEH PRODUCTS CO CLASS A | COMMON STOCK USD1. | UNITED STATES | 20,284 | 95,335 |
| TEJON RANCH CO | COMMON STOCK USD.5 | UNITED STATES | 15,384 | 376,600 |
| TEKELEC | COMMON STOCK NPV | UNITED STATES | 77,500 | 847,075 |
| TELECOMMUNICATION SYSTEMS A | COMMON STOCK USD.01 | UNITED STATES | 43,600 | 102,460 |
| TELEDYNE TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 35,837 | 1,965,659 |
| TELEFLEX INC | COMMON STOCK USD1. | UNITED STATES | 41,276 | 2,529,806 |
| TELENAV INC | COMMON STOCK USD.001 | UNITED STATES | 18,400 | 143,704 |
| TELEPHONE AND DATA SYSTEMS | COMMON STOCK USD.01 | UNITED STATES | 86,400 | 2,236,896 |
| TELETECH HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 25,200 | 408,240 |

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| TELLABS INC | COMMON STOCK USD.01 | UNITED STATES | 362,000 | 1,462,480 |
| TEMPLE INLAND INC | COMMON STOCK USD1. | UNITED STATES | 109,800 | 3,481,758 |
| TEMPUR PEDIC INTERNATIONAL | COMMON STOCK USD.01 | UNITED STATES | 68,029 | 3,573,563 |
| TENNANT CO | COMMON STOCK USD.375 | UNITED STATES | 21,200 | 824,044 |
| TENNECO INC | COMMON STOCK USD.01 | UNITED STATES | 61,382 | 1,827,956 |
| TEREX CORP | COMMON STOCK USD.01 | UNITED STATES | 111,500 | 1,506,365 |
| TERRITORIAL BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 12,800 | 252,800 |
| TESCO CORP | COMMON STOCK NPV | UNITED STATES | 24,900 | 314,736 |
| TESLA MOTORS INC | COMMON STOCK USD.001 | UNITED STATES | 55,000 | 1,570,800 |
| TESSERA TECHNOLOGIES INC | COMMON STOCK USD.001 | UNITED STATES | 57,209 | 958,251 |
| TETRA TECH INC | COMMON STOCK USD.01 | UNITED STATES | 59,483 | 1,284,238 |
| TETRA TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 81,605 | 762,191 |
| TEXAS CAPITAL BANCSHARES INC | COMMON STOCK USD.01 | UNITED STATES | 36,725 | 1,124,152 |
| TEXAS INDUSTRIES INC | COMMON STOCK USD1. | UNITED STATES | 22,363 | 688,333 |
| TEXAS ROADHOUSE INC | COMMON STOCK USD.001 | UNITED STATES | 60,115 | 895,714 |
| TEXTAINER GROUP HOLDINGS LTD | COMMON STOCK USD.01 | UNITED STATES | 9,500 | 276,640 |
| TFS FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 72,600 | 650,496 |
| THERAVANCE INC | COMMON STOCK USD.01 | UNITED STATES | 68,800 | 1,520,480 |
| THERMON GROUP HOLDINGS INC | COMMON STOCK USD.001 | UNITED STATES | 9,700 | 170,914 |
| THOMAS + BETTS CORP | COMMON STOCK USD.1 | UNITED STATES | 52,200 | 2,850,120 |
| THOMSON REUTERS CORP | COMMON STOCK NPV | UNITED STATES | 378,600 | 10,097,262 |
| THOR INDUSTRIES INC | COMMON STOCK USD.1 | UNITED STATES | 46,200 | 1,267,266 |
| THORATEC CORP | COMMON STOCK NPV | UNITED STATES | 53,983 | 1,811,669 |
| THQ INC | COMMON STOCK USD.01 | UNITED STATES | 70,812 | 53,817 |
| TIBCO SOFTWARE INC | COMMON STOCK USD.001 | UNITED STATES | 166,000 | 3,969,060 |
| TICC CAPITAL CORP | COMMON STOCK USD.01 | UNITED STATES | 33,765 | 292,067 |
| TIDEWATER INC | COMMON STOCK USD.1 | UNITED STATES | 52,735 | 2,599,836 |
| TIMKEN CO | COMMON STOCK NPV | UNITED STATES | 86,975 | 3,366,802 |
| TITAN INTERNATIONAL INC | COMMON STOCK NPV | UNITED STATES | 40,400 | 786,184 |
| TITAN MACHINERY INC | COMMON STOCK USD.00001 | UNITED STATES | 8,981 | 195,157 |
| TIVO INC | COMMON STOCK USD.001 | UNITED STATES | 121,600 | 1,090,752 |
| TNS INC | COMMON STOCK USD.001 | UNITED STATES | 26,600 | 471,352 |
| TOLL BROTHERS INC | COMMON STOCK USD.01 | UNITED STATES | 147,100 | 3,003,782 |
| TOMPKINS FINANCIAL CORP | COMMON STOCK USD.1 | UNITED STATES | 10,587 | 407,705 |
| TOOTSIE ROLL INDS | COMMON STOCK USD.694 | UNITED STATES | 24,086 | 570,116 |
| TORO CO | COMMON STOCK USD1. | UNITED STATES | 32,578 | 1,976,181 |
| TOWER BANCORP INC | COMMON STOCK NPV | UNITED STATES | 5,100 | 145,554 |
| TOWER GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 36,509 | 736,387 |
| TOWERS WATSON + CO CL A | COMMON STOCK USD.01 | UNITED STATES | 57,200 | 3,427,996 |
| TOWN SPORTS INTERNATIONAL | COMMON STOCK USD.001 | UNITED STATES | 19,900 | 146,265 |
| TOWNE BANK | COMMON STOCK USD1.667 | UNITED STATES | 25,000 | 306,000 |
| TPC GROUP INC | COMMON STOCK | UNITED STATES | 11,800 | 275,294 |
| TRACTOR SUPPLY COMPANY | COMMON STOCK USD.008 | UNITED STATES | 71,622 | 5,024,283 |
| TRANSATLANTIC HOLDINGS INC | COMMON STOCK USD1. | UNITED STATES | 60,450 | 3,308,429 |
| TRANSCEND SERVICES INC | COMMON STOCK USD.05 | UNITED STATES | 11,000 | 261,030 |
| TRANSDIGM GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 49,700 | 4,755,296 |
| TRAVELZOO INC | COMMON STOCK USD.01 | UNITED STATES | 6,000 | 147,480 |
| TRC COS INC | COMMON STOCK USD.1 | UNITED STATES | 7,900 | 47,479 |
| TREASURY BILL | 0.000001% 29 Mar 2012 | UNITED STATES | 634,000 | 633,992 |
| TREASURY BILL | 0.0195% 12 Jan 2012 | UNITED STATES | 3,398,000 | 3,397,999 |
| TREDEGAR CORP | COMMON STOCK NPV | UNITED STATES | 27,946 | 620,960 |
| TREEHOUSE FOODS INC | COMMON STOCK USD.01 | UNITED STATES | 35,784 | 2,339,558 |
| TREX COMPANY INC | COMMON STOCK USD.01 | UNITED STATES | 17,541 | 401,864 |
| TRIANGLE CAPITAL CORP | COMMON STOCK USD.001 | UNITED STATES | 26,249 | 501,881 |
| TRIANGLE PETROLEUM CORP | COMMON STOCK USD.00001 | UNITED STATES | 42,200 | 251,934 |
| TRICO BANCSHARES | COMMON STOCK NPV | UNITED STATES | 14,100 | 200,502 |
| TRIMAS CORP | COMMON STOCK USD.01 | UNITED STATES | 26,600 | 477,470 |
| TRIMBLE NAVIGATION LTD | COMMON STOCK NPV | UNITED STATES | 119,085 | 5,168,289 |
| TRINITY INDUSTRIES INC | COMMON STOCK USD1. | UNITED STATES | 80,900 | 2,431,854 |
| TRIQUINT SEMICONDUCTOR INC | COMMON STOCK USD.001 | UNITED STATES | 161,270 | 785,385 |

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|---------------------------------|------------------------|---------------|---------|-----------|
| TRIUMPH GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 37,000 | 2,162,650 |
| TRUE RELIGION APPAREL INC | COMMON STOCK USD.00001 | UNITED STATES | 26,200 | 905,996 |
| TRUEBLUE INC | COMMON STOCK NPV | UNITED STATES | 46,028 | 638,869 |
| TRUSTCO BANK CORP NY | COMMON STOCK USD1. | UNITED STATES | 88,933 | 498,914 |
| TRUSTMARK CORP | COMMON STOCK NPV | UNITED STATES | 67,082 | 1,629,422 |
| TRW AUTOMOTIVE HOLDINGS CORP | COMMON STOCK USD.01 | UNITED STATES | 97,551 | 3,180,163 |
| TTM TECHNOLOGIES | COMMON STOCK USD.001 | UNITED STATES | 52,768 | 578,337 |
| TUESDAY MORNING CORP | COMMON STOCK USD.01 | UNITED STATES | 30,950 | 106,778 |
| TUPPERWARE BRANDS CORP | COMMON STOCK USD.01 | UNITED STATES | 62,200 | 3,481,334 |
| TUTOR PERINI CORP | COMMON STOCK USD1. | UNITED STATES | 26,649 | 328,849 |
| TW TELECOM INC | COMMON STOCK USD.01 | UNITED STATES | 154,400 | 2,992,272 |
| TWIN DISC INC | COMMON STOCK NPV | UNITED STATES | 8,900 | 323,248 |
| TWO HARBORS INVESTMENT CORP | REIT | UNITED STATES | 137,300 | 1,268,652 |
| TYLER TECHNOLOGIES INC | COMMON STOCK USD.01 | UNITED STATES | 34,630 | 1,042,709 |
| U S ENERGY CORP WYOMING | COMMON STOCK USD.01 | UNITED STATES | 19,300 | 56,163 |
| U.S. PHYSICAL THERAPY INC | COMMON STOCK USD.01 | UNITED STATES | 12,900 | 253,872 |
| UBIQUITI NETWORKS INC | COMMON STOCK | UNITED STATES | 12,400 | 226,052 |
| UDR INC | REIT USD.01 | UNITED STATES | 212,294 | 5,328,579 |
| UGI CORP | COMMON STOCK NPV | UNITED STATES | 110,900 | 3,260,460 |
| UIL HOLDINGS CORP | COMMON STOCK NPV | UNITED STATES | 51,733 | 1,829,796 |

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| ULTA SALON COSMETICS + FRAGR | COMMON STOCK USD.01 | UNITED STATES | 45,300 | 2,940,876 |
| ULTIMATE SOFTWARE GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 25,720 | 1,674,886 |
| ULTRA CLEAN HOLDINGS | COMMON STOCK USD.001 | UNITED STATES | 15,400 | 94,094 |
| ULTRA PETROLEUM CORP | COMMON STOCK NPV | UNITED STATES | 149,000 | 4,414,870 |
| ULTRATECH INC | COMMON STOCK USD.001 | UNITED STATES | 25,800 | 633,906 |
| UMB FINANCIAL CORP | COMMON STOCK USD1. | UNITED STATES | 33,602 | 1,251,675 |
| UMH PROPERTIES INC | REIT USD.1 | UNITED STATES | 11,700 | 108,927 |
| UMPQUA HOLDINGS CORP | COMMON STOCK NPV | UNITED STATES | 116,521 | 1,443,695 |
| UNDER ARMOUR INC CLASS A | COMMON STOCK USD.000333 | UNITED STATES | 34,449 | 2,473,094 |
| UNIFI INC | COMMON STOCK USD.1 | UNITED STATES | 16,200 | 123,120 |
| UNIFIRST CORP/MA | COMMON STOCK USD.1 | UNITED STATES | 16,400 | 930,536 |
| UNILIFE CORP | COMMON STOCK USD.01 | UNITED STATES | 38,300 | 119,496 |
| UNION DRILLING INC | COMMON STOCK USD.01 | UNITED STATES | 16,200 | 101,088 |
| UNION FIRST MARKET BANKSHARE | COMMON STOCK USD1.33 | UNITED STATES | 15,600 | 207,324 |
| UNISOURCE ENERGY CORP CO | COMMON STOCK NPV | UNITED STATES | 38,200 | 1,410,344 |
| UNISYS CORP | COMMON STOCK USD.01 | UNITED STATES | 47,140 | 929,129 |
| UNIT CORP | COMMON STOCK USD.2 | UNITED STATES | 41,650 | 1,932,560 |
| UNITED BANKSHARES INC | COMMON STOCK USD2.5 | UNITED STATES | 49,235 | 1,391,873 |
| UNITED COMMUNITY BANKS/GA HOLDINGS | COMMON STOCK USD1. | UNITED STATES | 40,162 | 280,732 |
| UNITED CONTINENTAL HOLDINGS | COMMON STOCK USD.01 | UNITED STATES | 335,133 | 6,323,960 |
| UNITED FINANCIAL BANCORP INC | COMMON STOCK USD.01 | UNITED STATES | 17,600 | 283,184 |
| UNITED FIRE + CASUALTY CO | COMMON STOCK USD3.333 | UNITED STATES | 24,900 | 502,482 |
| UNITED NATURAL FOODS INC | COMMON STOCK USD.01 | UNITED STATES | 49,200 | 1,968,492 |
| UNITED ONLINE INC | COMMON STOCK USD.0001 | UNITED STATES | 91,610 | 498,358 |
| UNITED RENTALS INC | COMMON STOCK USD.01 | UNITED STATES | 63,870 | 1,887,359 |
| UNITED STATES LIME + MINERAL | COMMON STOCK USD.1 | UNITED STATES | 2,700 | 162,297 |
| UNITED STATIONERS INC | COMMON STOCK USD.1 | UNITED STATES | 48,818 | 1,589,514 |
| UNITED THERAPEUTICS CORP | COMMON STOCK USD.01 | UNITED STATES | 51,310 | 2,424,398 |
| UNITIL CORP | COMMON STOCK NPV | UNITED STATES | 11,300 | 320,694 |
| UNIVERSAL AMERICAN CORP | COMMON STOCK USD.01 | UNITED STATES | 32,061 | 407,495 |
| UNIVERSAL CORP/VA | COMMON STOCK NPV | UNITED STATES | 24,766 | 1,138,245 |
| UNIVERSAL DISPLAY CORP | COMMON STOCK USD.01 | UNITED STATES | 37,900 | 1,390,551 |
| UNIVERSAL ELECTRONICS INC | COMMON STOCK USD.01 | UNITED STATES | 16,300 | 274,981 |
| UNIVERSAL FOREST PRODUCTS | COMMON STOCK NPV | UNITED STATES | 21,200 | 654,444 |
| UNIVERSAL HEALTH RLTY INCOME | REIT USD.01 | UNITED STATES | 12,600 | 491,400 |
| UNIVERSAL HEALTH SERVICES B | COMMON STOCK USD.01 | UNITED STATES | 89,999 | 3,497,361 |
| UNIVERSAL INSURANCE HOLDINGS | COMMON STOCK USD.01 | UNITED STATES | 16,200 | 57,996 |
| UNIVERSAL STAINLESS + ALLOY | COMMON STOCK USD.001 | UNITED STATES | 7,400 | 276,464 |
| UNIVERSAL TECHNICAL INSTITUT | COMMON STOCK USD.0001 | UNITED STATES | 22,300 | 284,994 |
| UNIVERSAL TRUCKLOAD SERVICES | COMMON STOCK NPV | UNITED STATES | 8,000 | 145,200 |
| UNIVEST CORP OF PENNSYLVANIA | COMMON STOCK USD5. | UNITED STATES | 18,149 | 265,701 |
| URANIUM ENERGY CORP | COMMON STOCK USD.001 | UNITED STATES | 47,900 | 146,574 |
| URANIUM RESOURCES INC | COMMON STOCK USD.001 | UNITED STATES | 200 | 145 |
| UROPLASTY INC | COMMON STOCK USD.01 | UNITED STATES | 8,900 | 37,825 |
| URS CORP | COMMON STOCK USD.01 | UNITED STATES | 79,183 | 2,780,907 |
| URSTADT BIDDLE CLASS A | REIT USD.01 | UNITED STATES | 22,500 | 406,800 |
| US AIRWAYS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 149,500 | 757,965 |
| US AUTO PARTS NETWORK INC | COMMON STOCK USD.001 | UNITED STATES | 6,800 | 29,716 |
| US CELLULAR CORP | COMMON STOCK USD1. | UNITED STATES | 15,250 | 665,358 |
| US DOLLAR | | UNITED STATES | (488,849) | (488,849) |
| US ECOLOGY INC | COMMON STOCK USD.01 | UNITED STATES | 20,200 | 379,356 |

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|---------------------------------|-----------------------|---------------|---------|-----------|
| USA MOBILITY INC | COMMON STOCK USD.0001 | UNITED STATES | 25,260 | 350,356 |
| USANA HEALTH SCIENCES INC | COMMON STOCK USD.001 | UNITED STATES | 6,390 | 194,064 |
| USEC INC | COMMON STOCK USD.1 | UNITED STATES | 119,976 | 136,773 |
| USG CORP | COMMON STOCK USD.1 | UNITED STATES | 72,625 | 737,870 |
| VAALCO ENERGY INC | COMMON STOCK USD.1 | UNITED STATES | 61,189 | 369,582 |
| VAIL RESORTS INC | COMMON STOCK USD.01 | UNITED STATES | 36,300 | 1,537,668 |
| VALASSIS COMMUNICATIONS INC | COMMON STOCK USD.01 | UNITED STATES | 50,100 | 963,423 |
| VALENCE TECHNOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 15,000 | 14,700 |
| VALLEY NATIONAL BANCORP | COMMON STOCK NPV | UNITED STATES | 172,366 | 2,132,167 |
| VALMONT INDUSTRIES | COMMON STOCK USD1. | UNITED STATES | 23,400 | 2,124,486 |
| VALSPAR CORP | COMMON STOCK USD.5 | UNITED STATES | 94,558 | 3,684,925 |
| VALUE LINE INC | COMMON STOCK USD.1 | UNITED STATES | 1,700 | 17,476 |
| VALUECLICK INC | COMMON STOCK USD.001 | UNITED STATES | 74,300 | 1,210,347 |
| VALUEVISION MEDIA INC A | COMMON STOCK USD.01 | UNITED STATES | 35,300 | 66,364 |
| VANDA PHARMACEUTICALS INC | COMMON STOCK USD.001 | UNITED STATES | 27,500 | 130,900 |
| VANGUARD HEALTH SYSTEMS INC | COMMON STOCK | UNITED STATES | 29,900 | 305,578 |
| VANTAGE DRILLING CO | COMMON STOCK USD.001 | UNITED STATES | 171,700 | 199,172 |
| VASCO DATA SECURITY INTL | COMMON STOCK USD.001 | UNITED STATES | 25,597 | 166,892 |
| VASCULAR SOLUTIONS INC | COMMON STOCK USD.01 | UNITED STATES | 16,700 | 185,871 |
| VCA ANTECH INC | COMMON STOCK USD.001 | UNITED STATES | 80,400 | 1,587,900 |
| VECTOR GROUP LTD | COMMON STOCK USD.1 | UNITED STATES | 51,756 | 919,187 |
| VECTREN CORPORATION | COMMON STOCK NPV | UNITED STATES | 81,788 | 2,472,451 |
| VEECO INSTRUMENTS INC | COMMON STOCK USD.01 | UNITED STATES | 41,600 | 865,280 |
| VENOCO INC | COMMON STOCK USD.01 | UNITED STATES | 29,100 | 197,007 |
| VERA BRADLEY INC | COMMON STOCK | UNITED STATES | 19,200 | 619,200 |
| VERIFONE SYSTEMS INC | COMMON STOCK USD.01 | UNITED STATES | 101,561 | 3,607,447 |
| VERINT SYSTEMS INC | COMMON STOCK USD.001 | UNITED STATES | 19,300 | 531,522 |
| VERISK ANALYTICS INC CLASS A | COMMON STOCK USD.001 | UNITED STATES | 118,200 | 4,743,366 |
| VERTEX PHARMACEUTICALS INC | COMMON STOCK USD.01 | UNITED STATES | 201,260 | 6,683,845 |

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| VIAD CORP | COMMON STOCK USD1.5 | UNITED STATES | 22,894 | 400,187 |
| VIASAT INC | COMMON STOCK USD.0001 | UNITED STATES | 36,780 | 1,696,294 |
| VICAL INC | COMMON STOCK USD.01 | UNITED STATES | 52,500 | 231,525 |
| VICOR CORP | COMMON STOCK USD.01 | UNITED STATES | 20,000 | 159,200 |
| VIEWPOINT FINANCIAL GROUP | COMMON STOCK USD.01 | UNITED STATES | 29,660 | 385,877 |
| VILLAGE SUPER MARKET | | | | |
| CLASS A | COMMON STOCK NPV | UNITED STATES | 6,800 | 193,460 |
| VIRGIN MEDIA INC | COMMON STOCK USD.01 | UNITED STATES | 309,878 | 6,625,192 |
| VIRGINIA COMMERCE BANCORP | COMMON STOCK USD1. | UNITED STATES | 9,000 | 69,570 |
| VIRNETX HOLDING CORP | COMMON STOCK USD.0001 | UNITED STATES | 41,600 | 1,038,752 |
| VIOPHARMA INC | COMMON STOCK USD.002 | UNITED STATES | 72,400 | 1,983,036 |
| VIRTUS INVESTMENT PARTNERS | COMMON STOCK USD.01 | UNITED STATES | 6,089 | 462,825 |
| VIRTUSA CORP | COMMON STOCK USD.01 | UNITED STATES | 20,444 | 296,029 |
| VISHAY INTERTECHNOLOGY | | | | |
| INC | COMMON STOCK USD.1 | UNITED STATES | 152,258 | 1,368,799 |
| VISHAY PRECISION GROUP | COMMON STOCK | UNITED STATES | 11,477 | 183,402 |
| VISTA GOLD CORP | COMMON STOCK NPV | UNITED STATES | 69,000 | 211,830 |
| VITEON CORP | COMMON STOCK | UNITED STATES | 48,100 | 2,402,114 |
| VITAMIN SHOPPE INC | COMMON STOCK USD.01 | UNITED STATES | 22,875 | 912,255 |
| VIVUS INC | COMMON STOCK USD.001 | UNITED STATES | 93,400 | 910,650 |
| VMWARE INC CLASS A | COMMON STOCK USD.01 | UNITED STATES | 85,500 | 7,112,745 |
| VOCUS INC | COMMON STOCK USD.01 | UNITED STATES | 18,300 | 404,247 |
| VOLCANO CORP | COMMON STOCK USD.001 | UNITED STATES | 54,140 | 1,287,991 |
| VOLTERRA SEMICONDUCTOR | | | | |
| CORP | COMMON STOCK USD.001 | UNITED STATES | 24,000 | 614,640 |
| VONAGE HOLDINGS CORP | COMMON STOCK USD.001 | UNITED STATES | 154,700 | 379,015 |
| VOXX INTERNATIONAL CORP | COMMON STOCK USD.01 | UNITED STATES | 17,500 | 147,875 |
| VOYAGER OIL + GAS INC | COMMON STOCK USD.001 | UNITED STATES | 19,500 | 50,115 |
| VSE CORP | COMMON STOCK USD.05 | UNITED STATES | 4,500 | 109,260 |
| W+T OFFSHORE INC | COMMON STOCK USD.00001 | UNITED STATES | 32,500 | 689,325 |
| WABASH NATIONAL CORP | COMMON STOCK USD.01 | UNITED STATES | 74,657 | 585,311 |
| WABCO HOLDINGS INC | COMMON STOCK USD.01 | UNITED STATES | 66,015 | 2,865,051 |
| WABTEC CORP | COMMON STOCK USD.01 | UNITED STATES | 48,002 | 3,357,740 |
| WADDELL + REED FINANCIAL A | COMMON STOCK USD.01 | UNITED STATES | 81,208 | 2,011,522 |
| WALTER ENERGY INC | COMMON STOCK USD.01 | UNITED STATES | 61,200 | 3,706,272 |
| WALTER INVESTMENT | | | | |
| MANAGEMENT | REIT USD.01 | UNITED STATES | 24,682 | 506,228 |
| WARNACO GROUP INC/THE | COMMON STOCK USD.01 | UNITED STATES | 44,407 | 2,222,126 |
| WARREN RESOURCES INC | COMMON STOCK USD.0001 | UNITED STATES | 53,478 | 174,338 |
| WASHINGTON BANKING CO | COMMON STOCK NPV | UNITED STATES | 16,539 | 196,979 |
| WASHINGTON FEDERAL INC | COMMON STOCK USD1. | UNITED STATES | 115,322 | 1,613,355 |
| WASHINGTON REIT | REIT USD.01 | UNITED STATES | 66,700 | 1,824,245 |
| WASHINGTON TRUST BANCORP | COMMON STOCK USD.0625 | UNITED STATES | 15,400 | 367,444 |
| WASTE CONNECTIONS INC | COMMON STOCK USD.01 | UNITED STATES | 113,037 | 3,746,046 |
| WATSCO INC | COMMON STOCK USD.5 | UNITED STATES | 27,100 | 1,779,386 |
| WATTS WATER TECHNOLOGIES | | | | |
| A | COMMON STOCK USD.1 | UNITED STATES | 33,700 | 1,152,877 |
| WAUSAU PAPER CORP | COMMON STOCK NPV | UNITED STATES | 57,000 | 470,820 |
| WAVE SYSTEMS CORP CLASS A | COMMON STOCK USD.01 | UNITED STATES | 72,800 | 157,976 |
| WD 40 CO | COMMON STOCK USD.001 | UNITED STATES | 17,900 | 723,339 |
| WEB.COM GROUP INC | COMMON STOCK USD.001 | UNITED STATES | 25,000 | 286,250 |
| WEBMD HEALTH CORP | COMMON STOCK USD.01 | UNITED STATES | 58,657 | 2,202,570 |
| WEBSense INC | COMMON STOCK USD.005 | UNITED STATES | 40,400 | 756,692 |
| WEBSTER FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 76,762 | 1,565,177 |
| WEIGHT WATCHERS INTL INC | COMMON STOCK NPV | UNITED STATES | 27,200 | 1,496,272 |
| WEINGARTEN REALTY | | | | |
| INVESTORS | REIT USD.03 | UNITED STATES | 122,150 | 2,665,313 |
| WEIS MARKETS INC | COMMON STOCK NPV | UNITED STATES | 12,500 | 499,250 |
| WELLCARE HEALTH PLANS INC | COMMON STOCK USD.01 | UNITED STATES | 41,800 | 2,194,500 |
| WENDY S CO/THE | COMMON STOCK USD.1 | UNITED STATES | 303,257 | 1,625,458 |
| WERNER ENTERPRISES INC | COMMON STOCK USD.01 | UNITED STATES | 48,332 | 1,164,801 |
| WESBANCO INC | COMMON STOCK USD2.0833 | UNITED STATES | 27,774 | 540,760 |
| | COMMON STOCK USD.001 | UNITED STATES | 20,600 | 288,194 |

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WESCO AIRCRAFT HOLDINGS
INC

| | | | | |
|-------------------------|---------------------|---------------|--------|-----------|
| WESCO INTERNATIONAL INC | COMMON STOCK USD.01 | UNITED STATES | 42,300 | 2,242,323 |
|-------------------------|---------------------|---------------|--------|-----------|

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| WEST BANCORPORATION | COMMON STOCK NPV | UNITED STATES | 19,400 | 185,852 |
| WEST COAST BANCORP/OREGON | COMMON STOCK NPV | UNITED STATES | 22,500 | 351,000 |
| WEST MARINE INC | COMMON STOCK USD.001 | UNITED STATES | 15,400 | 179,102 |
| WEST PHARMACEUTICAL SERVICES | COMMON STOCK USD.25 | UNITED STATES | 32,600 | 1,237,170 |
| WESTAMERICA BANCORPORATION | COMMON STOCK NPV | UNITED STATES | 27,838 | 1,222,088 |
| WESTAR ENERGY INC | COMMON STOCK USD5. | UNITED STATES | 116,300 | 3,347,114 |
| WESTELL TECHNOLOGIES INC A | COMMON STOCK USD.01 | UNITED STATES | 8,500 | 18,870 |
| WESTERN ALLIANCE BANCORP | COMMON STOCK USD.0001 | UNITED STATES | 48,200 | 300,286 |
| WESTERN REFINING INC | COMMON STOCK USD.01 | UNITED STATES | 55,400 | 736,266 |
| WESTFIELD FINANCIAL INC | COMMON STOCK USD.01 | UNITED STATES | 28,852 | 212,351 |
| WESTLAKE CHEMICAL CORP | COMMON STOCK USD.01 | UNITED STATES | 22,200 | 893,328 |
| WESTMORELAND COAL CO | COMMON STOCK USD2.5 | UNITED STATES | 7,600 | 96,900 |
| WESTWOOD HOLDINGS GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 5,700 | 208,335 |
| WET SEAL INC/THE CLASS A | COMMON STOCK USD.1 | UNITED STATES | 103,043 | 335,920 |
| WEYCO GROUP INC | COMMON STOCK USD1. | UNITED STATES | 8,386 | 205,876 |
| WGL HOLDINGS INC | COMMON STOCK NPV | UNITED STATES | 51,908 | 2,295,372 |
| WHITE MOUNTAINS INSURANCE/WD | COMMON STOCK USD1. | UNITED STATES | 6,689 | 3,033,194 |
| WHITING PETROLEUM CORP | COMMON STOCK USD.001 | UNITED STATES | 115,404 | 5,388,213 |
| WILEY (JOHN) + SONS CLASS A | COMMON STOCK USD1. | UNITED STATES | 47,433 | 2,106,025 |
| WILLBROS GROUP INC | COMMON STOCK USD.05 | UNITED STATES | 47,424 | 174,046 |
| WILLIAMS SONOMA INC | COMMON STOCK USD.01 | UNITED STATES | 104,638 | 4,028,563 |
| WILSHIRE BANCORP INC | COMMON STOCK NPV | UNITED STATES | 21,474 | 77,951 |
| WINMARK CORP | COMMON STOCK NPV | UNITED STATES | 600 | 34,422 |
| WINN DIXIE STORES INC | COMMON STOCK USD.001 | UNITED STATES | 59,000 | 553,420 |
| WINNEBAGO INDUSTRIES | COMMON STOCK USD.5 | UNITED STATES | 33,100 | 244,278 |
| WINTHROP REALTY TRUST | REIT USD1. | UNITED STATES | 35,036 | 356,316 |
| WINTRUST FINANCIAL CORP | COMMON STOCK NPV | UNITED STATES | 36,096 | 1,012,493 |
| WMS INDUSTRIES INC | COMMON STOCK USD.5 | UNITED STATES | 59,726 | 1,225,578 |
| WOLVERINE WORLD WIDE INC | COMMON STOCK USD1. | UNITED STATES | 51,729 | 1,843,622 |
| WOODWARD INC | COMMON STOCK USD.00292 | UNITED STATES | 63,400 | 2,594,962 |
| WORLD ACCEPTANCE CORP | COMMON STOCK NPV | UNITED STATES | 14,600 | 1,073,100 |
| WORLD FUEL SERVICES CORP | COMMON STOCK USD.01 | UNITED STATES | 70,300 | 2,951,194 |
| WORLD WRESTLING ENTERTAIN A | COMMON STOCK USD.01 | UNITED STATES | 21,700 | 202,244 |
| WORTHINGTON INDUSTRIES | COMMON STOCK NPV | UNITED STATES | 59,400 | 972,972 |
| WR BERKLEY CORP | COMMON STOCK USD.2 | UNITED STATES | 112,071 | 3,854,122 |
| WR GRACE + CO | COMMON STOCK USD.01 | UNITED STATES | 74,185 | 3,406,575 |
| WRIGHT EXPRESS CORP | COMMON STOCK USD.01 | UNITED STATES | 36,081 | 1,958,477 |
| WRIGHT MEDICAL GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 39,737 | 655,661 |
| WSFS FINANCIAL CORP | COMMON STOCK USD.01 | UNITED STATES | 6,500 | 233,740 |
| X RITE INC | COMMON STOCK USD.1 | UNITED STATES | 20,363 | 94,484 |
| XENOPORT INC | COMMON STOCK USD.001 | UNITED STATES | 32,200 | 122,682 |
| XO GROUP INC | COMMON STOCK USD.01 | UNITED STATES | 32,300 | 269,382 |
| YORK RESH CORP | WT CL B EXP 01DEC02 | UNITED STATES | 70 | |
| YORK WATER CO | COMMON STOCK NPV | UNITED STATES | 13,500 | 238,140 |
| YOUNG INNOVATIONS INC | COMMON STOCK USD.01 | UNITED STATES | 5,600 | 165,928 |
| ZAGG INC | COMMON STOCK USD.001 | UNITED STATES | 17,500 | 123,725 |
| ZEBRA TECHNOLOGIES CORP CL A | COMMON STOCK USD.01 | UNITED STATES | 54,125 | 1,936,593 |
| ZEP INC | COMMON STOCK USD.01 | UNITED STATES | 26,401 | 369,086 |
| ZIOPHARM ONCOLOGY INC | COMMON STOCK USD.001 | UNITED STATES | 39,800 | 175,518 |
| ZIPCAR INC | COMMON STOCK USD.001 | UNITED STATES | 8,100 | 108,702 |
| ZIX CORP | COMMON STOCK USD.01 | UNITED STATES | 65,800 | 185,556 |
| ZOLL MEDICAL CORP | COMMON STOCK USD.01 | UNITED STATES | 20,753 | 1,311,175 |

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| | | | | |
|---|---------------------|----------------------------|--------|-------------------------|
| ZOLTEK COMPANIES INC | COMMON STOCK USD.01 | UNITED STATES | 31,796 | 242,286 |
| ZUMIEZ INC | COMMON STOCK NPV | UNITED STATES | 19,162 | 531,937 |
| ZYGO CORP | COMMON STOCK USD.1 | UNITED STATES | 17,200 | 303,580 |
| UTI WORLDWIDE INC | COMMON STOCK NPV | VIRGIN ISLANDS, BRITISH | 93,700 | 1,245,273 |
| Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund | | | | \$ 2,643,154,729 |

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, 2011****Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

| | | | | |
|-----------------|-------------------------|------------|----|-------------|
| SSGA | G STIFF ERISA QUALIFIED | 2,929,671 | \$ | 2,929,671 |
| TSY INFL IX N/B | 0.5% 15 Apr 2015 | 61,281,626 | | 64,120,681 |
| TSY INFL IX N/B | 0.625% 15 Jul 2021 | 98,271,796 | | 105,127,826 |
| TSY INFL IX N/B | 1.25% 15 Apr 2014 | 44,895,102 | | 47,045,173 |
| TSY INFL IX N/B | 1.375% 15 Jan 2020 | 52,628,251 | | 59,922,211 |
| TSY INFL IX N/B | 1.625% 15 Jan 2015 | 56,263,602 | | 60,681,195 |
| TSY INFL IX N/B | 1.75% 15 Jan 2028 | 42,515,628 | | 51,128,359 |
| TSY INFL IX N/B | 1.875% 15 Jul 2015 | 54,219,821 | | 59,794,269 |
| TSY INFL IX N/B | 2% 15 Jan 2014 | 66,261,163 | | 70,169,511 |
| TSY INFL IX N/B | 2% 15 Jan 2026 | 52,594,107 | | 64,649,676 |
| TSY INFL IX N/B | 2.125% 15 Feb 2040 | 32,691,606 | | 43,870,599 |
| TSY INFL IX N/B | 2.125% 15 Jan 2019 | 38,284,158 | | 45,504,320 |
| TSY INFL IX N/B | 2.375% 15 Jan 2025 | 72,881,051 | | 92,661,405 |
| TSY INFL IX N/B | 2.5% 15 Jan 2029 | 41,105,374 | | 54,840,364 |
| TSY INFL IX N/B | 2.625% 15 Jul 2017 | 39,566,336 | | 47,099,410 |
| TSY INFL IX N/B | 3.625% 15 Apr 2028 | 50,372,000 | | 74,896,868 |

n / a - Cost is not applicable

Table of Contents**EXHIBIT D - Total Bond Market Fund****(Managed by Neuberger Berman)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2011****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/ Par Value | | |
| | BARRICK PD AU FIN PTY LT | 5.95% 15 Oct 2039 | AUSTRALIA | 1,055,000 | \$ 1,221,359 |
| | BHP BILLITON FIN USA LTD | 3.25% 21 Nov 2021 | AUSTRALIA | 1,100,000 | 1,132,560 |
| | RIO TINTO FIN USA LTD | 5.2% 02 Nov 2040 | AUSTRALIA | 625,000 | 715,818 |
| | OEKB OEST. KONTROLLBANK | 4.875% 16 Feb 2016 | AUSTRIA | 1,025,000 | 1,139,674 |
| | INGERSOLL RAND GL HLD CO | 6% 15 Aug 2013 | BERMUDA | 1,290,000 | 1,378,957 |
| | FED REPUBLIC OF BRAZIL | 5.625% 07 Jan 2041 | BRAZIL | 1,400,000 | 1,624,000 |
| | FED REPUBLIC OF BRAZIL | 6% 17 Jan 2017 | BRAZIL | 2,765,000 | 3,228,138 |
| | VALE OVERSEAS LIMITED | 4.625% 15 Sep 2020 | BRAZIL | 1,000,000 | 1,034,104 |
| | VALE OVERSEAS LIMITED | 6.875% 21 Nov 2036 | BRAZIL | 525,000 | 597,739 |
| | BRITISH COLUMBIA PROV OF | 2.1% 18 May 2016 | CANADA | 2,035,000 | 2,117,373 |
| | HUSKY ENERGY INC | 5.9% 15 Jun 2014 | CANADA | 1,700,000 | 1,847,679 |
| | ONTARIO (PROVINCE OF) | 4.4% 14 Apr 2020 | CANADA | 3,132,000 | 3,568,598 |
| | ROGERS COMMUNICATIONS IN | 5.5% 15 Mar 2014 | CANADA | 850,000 | 916,246 |
| | SUNCOR ENERGY INC | 6.5% 15 Jun 2038 | CANADA | 850,000 | 1,070,538 |
| | TRANS CANADA PIPELINES | 7.625% 15 Jan 2039 | CANADA | 1,000,000 | 1,442,235 |
| | NOBLE HOLDING INTL LTD | 4.625% 01 Mar 2021 | CAYMAN ISLANDS | 1,290,000 | 1,346,926 |
| | PETROBRAS INTL FIN CO | 5.75% 20 Jan 2020 | CAYMAN ISLANDS | 1,250,000 | 1,337,650 |
| | NORDIC INVESTMENT BANK | 5% 01 Feb 2017 | FINLAND | 765,000 | 900,563 |
| | BNP PARIBAS | 3.6% 23 Feb 2016 | FRANCE | 955,000 | 895,764 |
| | FRANCE TELECOM | 4.375% 08 Jul 2014 | FRANCE | 1,505,000 | 1,589,760 |
| | SANOFI | 4% 29 Mar 2021 | FRANCE | 965,000 | 1,069,160 |
| | TOTAL CAPITAL SA | 4.45% 24 Jun 2020 | FRANCE | 1,300,000 | 1,448,013 |
| | DEUTSCHE TELEKOM INT FIN | 5.75% 23 Mar 2016 | GERMANY | 1,620,000 | 1,802,861 |
| | KFW | 1.375% 13 Jan 2014 | GERMANY | 6,100,000 | 6,155,778 |
| | LANDWIRTSCH. RENTENBANK | 3.125% 15 Jul 2015 | GERMANY | 1,000,000 | 1,061,138 |
| | REPUBLIC OF ITALY | 4.5% 21 Jan 2015 | ITALY | 2,025,000 | 1,928,430 |
| | JAPAN FINANCE CORP | 2.5% 18 May 2016 | JAPAN | 1,100,000 | 1,150,259 |
| | EXPORT IMPORT BK KOREA | 3.75% 20 Oct 2016 | KOREA, REPUBLIC OF | 1,025,000 | 1,027,727 |
| | KOREA DEVELOPMENT BANK | 3.25% 09 Mar 2016 | KOREA, REPUBLIC OF | 1,025,000 | 1,009,670 |
| | ARCELORMITTAL | 5.25% 05 Aug 2020 | LUXEMBOURG | 150,000 | 136,209 |
| | ARCELORMITTAL | 6.125% 01 Jun 2018 | LUXEMBOURG | 915,000 | 903,619 |
| | EUROPEAN INVESTMENT BANK | 2.375% 14 Mar 2014 | LUXEMBOURG | 8,200,000 | 8,390,379 |
| | TELECOM ITALIA CAPITAL | 5.25% 01 Oct 2015 | LUXEMBOURG | 700,000 | 642,131 |
| | TYCO INTERNATIONAL FINAN | 3.375% 15 Oct 2015 | LUXEMBOURG | 1,395,000 | 1,459,909 |
| | AMERICA MOVIL SAB DE CV | 5% 30 Mar 2020 | MEXICO | 1,800,000 | 1,988,590 |
| | PETROLEOS MEXICANOS | 6% 05 Mar 2020 | MEXICO | 1,025,000 | 1,138,058 |
| | UNITED MEXICAN STATES | 5.125% 15 Jan 2020 | MEXICO | 1,950,000 | 2,227,875 |
| | UNITED MEXICAN STATES | 6.75% 27 Sep 2034 | MEXICO | 1,300,000 | 1,693,250 |

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| | | | | |
|-----------------------------------|---------------------|----------------|-----------|-----------|
| SHELL INTERNATIONAL FIN | 3.1% 28 Jun 2015 | NETHERLANDS | 1,370,000 | 1,468,832 |
| REPUBLIC OF PERU | 6.55% 14 Mar 2037 | PERU | 1,250,000 | 1,587,500 |
| REPUBLIC OF PERU | 7.125% 30 Mar 2019 | PERU | 930,000 | 1,169,475 |
| ASIAN DEVELOPMENT BANK | 2.625% 09 Feb 2015 | PHILIPPINES | 1,435,000 | 1,513,053 |
| REPUBLIC OF POLAND | 5.125% 21 Apr 2021 | POLAND | 770,000 | 783,475 |
| TELEFONICA EMISIONES SAU | 3.992% 16 Feb 2016 | SPAIN | 3,470,000 | 3,336,408 |
| ANGLOGOLD HOLDINGS PLC | 5.375% 15 Apr 2020 | UNITED KINGDOM | 1,040,000 | 1,033,193 |
| BARCLAYS BANK PLC | 6.75% 22 May 2019 | UNITED KINGDOM | 1,060,000 | 1,175,140 |
| BP CAPITAL MARKETS PLC | 3.2% 11 Mar 2016 | UNITED KINGDOM | 1,351,000 | 1,415,878 |
| BRITISH TELECOM PLC | 9.625% 15 Dec 2030 | UNITED KINGDOM | 400,000 | 563,720 |
| DEUTSCHE BANK AG LONDON | 4.875% 20 May 2013 | UNITED KINGDOM | 875,000 | 894,429 |
| ENSCO PLC | 3.25% 15 Mar 2016 | UNITED KINGDOM | 1,480,000 | 1,509,815 |
| HSBC HOLDINGS PLC | 6.5% 15 Sep 2037 | UNITED KINGDOM | 850,000 | 839,027 |
| VODAFONE GROUP PLC | 6.15% 27 Feb 2037 | UNITED KINGDOM | 1,000,000 | 1,244,402 |
| ABBOTT LABORATORIES | 6% 01 Apr 2039 | UNITED STATES | 575,000 | 730,508 |
| ALTRIA GROUP INC | 9.95% 10 Nov 2038 | UNITED STATES | 1,035,000 | 1,574,216 |
| AMERICAN EXPRESS CO | 7% 19 Mar 2018 | UNITED STATES | 1,925,000 | 2,326,201 |
| AMERICAN MUNI PWR OHIO INC OH | 7.834% 15 Feb 2041 | UNITED STATES | 930,000 | 1,284,265 |
| AMGEN INC | 3.875% 15 Nov 2021 | UNITED STATES | 1,300,000 | 1,311,850 |
| ANADARKO PETROLEUM CORP | 6.45% 15 Sep 2036 | UNITED STATES | 700,000 | 798,071 |
| ANHEUSER BUSCH INBEV WOR | 5.375% 15 Jan 2020 | UNITED STATES | 1,490,000 | 1,747,478 |
| APACHE CORP | 5.25% 01 Feb 2042 | UNITED STATES | 1,000,000 | 1,194,959 |
| ARCHER DANIELS MIDLAND C | 4.479% 01 Mar 2021 | UNITED STATES | 1,500,000 | 1,699,184 |
| AT+T INC | 2.95% 15 May 2016 | UNITED STATES | 2,000,000 | 2,084,274 |
| AT+T INC | 5.625% 15 Jun 2016 | UNITED STATES | 605,000 | 694,037 |
| AT+T INC | 6.5% 01 Sep 2037 | UNITED STATES | 1,325,000 | 1,649,742 |
| AVALONBAY COMMUNITIES | 5.7% 15 Mar 2017 | UNITED STATES | 875,000 | 980,797 |
| BANC OF AMERICA COMMERCIAL MOR | 5.356% 10 Oct 2045 | UNITED STATES | 935,000 | 1,005,354 |
| BANC OF AMERICA COMMERCIAL MOR | 5.6385% 10 Apr 2049 | UNITED STATES | 2,535,000 | 2,723,196 |
| BANC OF AMERICA COMMERCIAL MOR | 5.889% 10 Jul 2044 | UNITED STATES | 2,500,000 | 2,740,715 |
| BANK OF AMERICA CORP | 5.65% 01 May 2018 | UNITED STATES | 3,660,000 | 3,487,076 |

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| BANK OF AMERICA CORP | 6.5% 01 Aug 2016 | UNITED STATES | 2,995,000 | 3,016,175 |
| BECTON DICKINSON | 3.125% 08 Nov 2021 | UNITED STATES | 1,100,000 | 1,137,786 |
| BERKSHIRE HATHAWAY FIN | 5.75% 15 Jan 2040 | UNITED STATES | 1,275,000 | 1,512,780 |
| BOEING CAPITAL CORP | 2.125% 15 Aug 2016 | UNITED STATES | 1,170,000 | 1,195,211 |
| BOSTON PROPERTIES LP | 5.625% 15 Nov 2020 | UNITED STATES | 1,400,000 | 1,562,438 |
| BROADCOM CORP | 2.7% 01 Nov 2018 | UNITED STATES | 1,100,000 | 1,112,121 |
| CALIFORNIA ST | 7.55% 01 Apr 2039 | UNITED STATES | 1,210,000 | 1,480,750 |
| CARRINGTON MORTGAGE LOAN TRUST | 0.53175% 25 Jun 2036 | UNITED STATES | 1,015,000 | 9,378 |
| CBS CORP | 8.2% 15 May 2014 | UNITED STATES | 500,000 | 566,902 |
| CELGENE CORP | 3.95% 15 Oct 2020 | UNITED STATES | 795,000 | 800,662 |
| CISCO SYSTEMS INC | 5.5% 15 Jan 2040 | UNITED STATES | 765,000 | 936,026 |
| CITIGROUP INC | 5% 15 Sep 2014 | UNITED STATES | 3,375,000 | 3,340,265 |
| CITIGROUP INC | 5.875% 29 May 2037 | UNITED STATES | 2,630,000 | 2,626,726 |
| CITIGROUP INC | 8.125% 15 Jul 2039 | UNITED STATES | 640,000 | 783,572 |
| CITIGROUP MORTGAGE LOAN TRUST | 0.62175% 25 Nov 2036 | UNITED STATES | 4,168,000 | 43,664 |
| COCA COLA CO/THE | 3.15% 15 Nov 2020 | UNITED STATES | 1,500,000 | 1,574,255 |
| COMCAST CORP | 6.3% 15 Nov 2017 | UNITED STATES | 1,565,000 | 1,851,079 |
| CONNECTICUT ST | 5.85% 15 Mar 2032 | UNITED STATES | 1,045,000 | 1,279,216 |
| CONOCOPHILLIPS | 6% 15 Jan 2020 | UNITED STATES | 930,000 | 1,148,490 |
| CONOCOPHILLIPS | 6.5% 01 Feb 2039 | UNITED STATES | 575,000 | 795,379 |
| CONTL AIRLINES 2007 1 | 5.983% 19 Apr 2022 | UNITED STATES | 1,394,216 | 1,451,657 |
| CORN PRODUCTS INTL INC | 4.625% 01 Nov 2020 | UNITED STATES | 875,000 | 930,475 |
| COUNTRYWIDE ASSET BACKED CERTI | 1% 25 Mar 2037 | UNITED STATES | 1,235,000 | 26,499 |
| COX COMMUNICATIONS INC | 5.45% 15 Dec 2014 | UNITED STATES | 730,000 | 810,320 |
| CREDIT SUISSE NEW YORK | 2.2% 14 Jan 2014 | UNITED STATES | 2,000,000 | 1,977,974 |
| CRH AMERICA INC | 5.3% 15 Oct 2013 | UNITED STATES | 900,000 | 934,777 |
| CVS CAREMARK CORP | 6.25% 01 Jun 2027 | UNITED STATES | 1,075,000 | 1,300,652 |
| DAIMLER FINANCE NA LLC | 6.5% 15 Nov 2013 | UNITED STATES | 1,000,000 | 1,089,197 |
| DELTA AIR LINES 2007 1 A | 1% 10 Feb 2024 | UNITED STATES | 680,706 | 710,453 |
| DEVON ENERGY CORPORATION | 5.625% 15 Jan 2014 | UNITED STATES | 1,000,000 | 1,090,381 |
| DIRECTV HOLDINGS/FING | 3.5% 01 Mar 2016 | UNITED STATES | 285,000 | 293,813 |
| DIRECTV HOLDINGS/FING | 6% 15 Aug 2040 | UNITED STATES | 730,000 | 796,338 |
| DISCOVERY COMMUNICATIONS | 5.05% 01 Jun 2020 | UNITED STATES | 1,350,000 | 1,480,316 |
| DOMINION RESOURCES INC | 1.8% 15 Mar 2014 | UNITED STATES | 1,015,000 | 1,033,444 |
| DOVER CORP | 4.3% 01 Mar 2021 | UNITED STATES | 960,000 | 1,081,954 |
| DOW CHEMICAL CO/THE | 8.55% 15 May 2019 | UNITED STATES | 1,140,000 | 1,491,494 |
| DR PEPPER SNAPPLE GROUP | 2.9% 15 Jan 2016 | UNITED STATES | 1,650,000 | 1,711,251 |
| DUKE ENERGY CORP | 3.95% 15 Sep 2014 | UNITED STATES | 1,205,000 | 1,285,639 |
| DUKE REALTY LP | 5.95% 15 Feb 2017 | UNITED STATES | 720,000 | 774,090 |
| EATON CORP | 4.9% 15 May 2013 | UNITED STATES | 585,000 | 616,224 |
| EMBARQ CORP | 7.082% 01 Jun 2016 | UNITED STATES | 800,000 | 867,157 |
| ENTERPRISE PRODUCTS OPER | 3.2% 01 Feb 2016 | UNITED STATES | 1,185,000 | 1,226,807 |
| EXELON GENERATION CO LLC | 5.2% 01 Oct 2019 | UNITED STATES | 2,000,000 | 2,196,986 |
| EXPRESS SCRIPTS HOLDING | 3.125% 15 May 2016 | UNITED STATES | 1,140,000 | 1,146,319 |
| FANNIE MAE | 0.01% 09 Oct 2019 | UNITED STATES | 250,000 | 192,216 |
| FANNIE MAE | 0.55% 27 Sep 2013 | UNITED STATES | 600,000 | 599,285 |
| FANNIE MAE | 0.75% 19 Dec 2014 | UNITED STATES | 505,000 | 506,557 |
| FANNIE MAE | 0.875% 28 Aug 2014 | UNITED STATES | 6,865,000 | 6,898,494 |
| FANNIE MAE | 1.25% 27 Feb 2014 | UNITED STATES | 1,805,000 | 1,831,097 |
| FANNIE MAE | 1.5% 20 Oct 2016 | UNITED STATES | 2,320,000 | 2,325,730 |
| FANNIE MAE | 1.5% 28 Mar 2014 | UNITED STATES | 5,975,000 | 5,990,529 |
| FANNIE MAE | 2.375% 11 Apr 2016 | UNITED STATES | 500,000 | 528,277 |
| FANNIE MAE | 5.25% 15 Sep 2016 | UNITED STATES | 3,075,000 | 3,650,293 |
| FANNIE MAE | 5.375% 12 Jun 2017 | UNITED STATES | 3,075,000 | 3,715,295 |
| FANNIE MAE | 6% 18 Apr 2036 | UNITED STATES | 195,000 | 226,425 |
| FANNIE MAE | 6.625% 15 Nov 2030 | UNITED STATES | 535,000 | 792,417 |
| FANNIE MAE | 7.125% 15 Jan 2030 | UNITED STATES | 695,000 | 1,068,321 |
| FANNIE MAE | 7.25% 15 May 2030 | UNITED STATES | 330,000 | 515,368 |
| FED HM LN PC POOL A23137 | 5% 01 Jun 2034 | UNITED STATES | 5,426,303 | 5,838,554 |
| FED HM LN PC POOL A46663 | 5% 01 Aug 2035 | UNITED STATES | 434,765 | 467,795 |

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|--------------------------|------------------|---------------|-----------|-----------|
| FED HM LN PC POOL A48972 | 5.5% 01 May 2036 | UNITED STATES | 1,243,095 | 1,351,910 |
| FED HM LN PC POOL A50219 | 5% 01 Jul 2036 | UNITED STATES | 80,087 | 86,196 |
| FED HM LN PC POOL A51249 | 6% 01 Aug 2036 | UNITED STATES | 280,859 | 309,437 |
| FED HM LN PC POOL A54174 | 6% 01 Nov 2036 | UNITED STATES | 27,109 | 29,913 |
| FED HM LN PC POOL A55275 | 5.5% 01 Dec 2036 | UNITED STATES | 1,543,627 | 1,678,749 |
| FED HM LN PC POOL A56733 | 6% 01 Jan 2037 | UNITED STATES | 183,292 | 201,943 |
| FED HM LN PC POOL A56988 | 5.5% 01 Feb 2037 | UNITED STATES | 1,021,482 | 1,109,780 |
| FED HM LN PC POOL A59973 | 6% 01 May 2037 | UNITED STATES | 234,743 | 258,189 |
| FED HM LN PC POOL A61985 | 6% 01 Jun 2037 | UNITED STATES | 397,536 | 437,242 |
| FED HM LN PC POOL A63820 | 6% 01 Aug 2037 | UNITED STATES | 144,439 | 158,865 |
| FED HM LN PC POOL A65895 | 6% 01 Sep 2037 | UNITED STATES | 12,533 | 13,785 |
| FED HM LN PC POOL A66380 | 6% 01 Sep 2037 | UNITED STATES | 200,678 | 220,722 |
| FED HM LN PC POOL A66777 | 6% 01 Oct 2037 | UNITED STATES | 358,835 | 394,675 |
| FED HM LN PC POOL A67245 | 6% 01 Oct 2037 | UNITED STATES | 161,987 | 178,166 |
| FED HM LN PC POOL A68939 | 6% 01 Nov 2037 | UNITED STATES | 218,749 | 241,008 |
| FED HM LN PC POOL A72232 | 6% 01 Feb 2038 | UNITED STATES | 101,990 | 112,145 |
| FED HM LN PC POOL A74128 | 5.5% 01 Feb 2038 | UNITED STATES | 404,857 | 439,853 |
| FED HM LN PC POOL A75230 | 5% 01 Apr 2038 | UNITED STATES | 710,993 | 764,787 |
| FED HM LN PC POOL A77976 | 6% 01 Jun 2038 | UNITED STATES | 262,974 | 289,157 |
| FED HM LN PC POOL A78147 | 5.5% 01 Jun 2038 | UNITED STATES | 15,787 | 17,152 |
| FED HM LN PC POOL A78982 | 5.5% 01 Jul 2038 | UNITED STATES | 190,133 | 206,568 |
| FED HM LN PC POOL A80388 | 6% 01 Dec 2036 | UNITED STATES | 6,201 | 6,832 |

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| FED HM LN PC POOL A80970 | 5.5% 01 Aug 2038 | UNITED STATES | 128,001 | 139,066 |
| FED HM LN PC POOL A81327 | 6% 01 Aug 2038 | UNITED STATES | 110,751 | 121,778 |
| FED HM LN PC POOL A81426 | 6% 01 Sep 2038 | UNITED STATES | 38,900 | 42,773 |
| FED HM LN PC POOL A81569 | 6% 01 Aug 2038 | UNITED STATES | 335,351 | 368,741 |
| FED HM LN PC POOL A83435 | 6% 01 Dec 2038 | UNITED STATES | 227,467 | 250,115 |
| FED HM LN PC POOL A84660 | 5.5% 01 Feb 2039 | UNITED STATES | 50,776 | 55,197 |
| FED HM LN PC POOL A85013 | 5.5% 01 Jan 2039 | UNITED STATES | 873,835 | 952,920 |
| FED HM LN PC POOL A88235 | 5.5% 01 Aug 2039 | UNITED STATES | 181,955 | 197,798 |
| FED HM LN PC POOL A88305 | 4.5% 01 Sep 2039 | UNITED STATES | 658,800 | 698,696 |
| FED HM LN PC POOL A88343 | 4.5% 01 Sep 2039 | UNITED STATES | 1,192,246 | 1,264,448 |
| FED HM LN PC POOL A90575 | 5.5% 01 Jan 2040 | UNITED STATES | 82,716 | 90,202 |
| FED HM LN PC POOL A90974 | 4.5% 01 Feb 2040 | UNITED STATES | 475,248 | 504,028 |
| FED HM LN PC POOL A91538 | 4.5% 01 Mar 2040 | UNITED STATES | 1,133,671 | 1,201,971 |
| FED HM LN PC POOL A91703 | 4.5% 01 Apr 2040 | UNITED STATES | 402,373 | 426,615 |
| FED HM LN PC POOL A92473 | 4.5% 01 Jun 2040 | UNITED STATES | 122,224 | 129,588 |
| FED HM LN PC POOL A93010 | 4.5% 01 Jul 2040 | UNITED STATES | 1,042,437 | 1,105,240 |
| FED HM LN PC POOL A93261 | 4% 01 Aug 2040 | UNITED STATES | 486,072 | 510,539 |
| FED HM LN PC POOL A93520 | 4.5% 01 Aug 2040 | UNITED STATES | 1,273,987 | 1,350,740 |
| FED HM LN PC POOL A93547 | 4.5% 01 Aug 2040 | UNITED STATES | 825,741 | 875,489 |
| FED HM LN PC POOL A95258 | 4% 01 Nov 2040 | UNITED STATES | 1,168,867 | 1,227,705 |
| FED HM LN PC POOL A97473 | 4.5% 01 Mar 2041 | UNITED STATES | 854,065 | 905,320 |
| FED HM LN PC POOL A97479 | 4.5% 01 Mar 2041 | UNITED STATES | 1,212,951 | 1,285,743 |
| FED HM LN PC POOL B14973 | 5% 01 Jun 2019 | UNITED STATES | 722,819 | 779,130 |
| FED HM LN PC POOL B15314 | 5% 01 Jul 2019 | UNITED STATES | 507,521 | 547,059 |
| FED HM LN PC POOL C01846 | 5% 01 Jun 2034 | UNITED STATES | 1,633,796 | 1,757,920 |
| FED HM LN PC POOL C02551 | 6% 01 Jun 2036 | UNITED STATES | 165,177 | 182,471 |
| FED HM LN PC POOL C03478 | 4.5% 01 Jun 2040 | UNITED STATES | 726,560 | 770,333 |
| FED HM LN PC POOL C03479 | 5% 01 Jun 2040 | UNITED STATES | 634,490 | 682,396 |
| FED HM LN PC POOL E00756 | 6.5% 01 Nov 2014 | UNITED STATES | 7,489 | 7,919 |
| FED HM LN PC POOL E01279 | 5.5% 01 Jan 2018 | UNITED STATES | 636,787 | 687,132 |
| FED HM LN PC POOL E93129 | 6.5% 01 Apr 2017 | UNITED STATES | 3,397 | 3,551 |
| FED HM LN PC POOL E93873 | 5.5% 01 Jan 2018 | UNITED STATES | 229,932 | 249,353 |
| FED HM LN PC POOL E94294 | 5.5% 01 Feb 2018 | UNITED STATES | 305,060 | 330,828 |
| FED HM LN PC POOL G01781 | 6.5% 01 Dec 2034 | UNITED STATES | 4,887,033 | 5,550,772 |
| FED HM LN PC POOL G01842 | 4.5% 01 Jun 2035 | UNITED STATES | 2,814,508 | 2,990,230 |
| FED HM LN PC POOL G01883 | 5% 01 Aug 2035 | UNITED STATES | 232,203 | 249,844 |
| FED HM LN PC POOL G01974 | 5% 01 Dec 2035 | UNITED STATES | 128,632 | 138,404 |
| FED HM LN PC POOL G02391 | 6% 01 Nov 2036 | UNITED STATES | 43,770 | 48,224 |
| FED HM LN PC POOL G02469 | 5.5% 01 Dec 2036 | UNITED STATES | 589,001 | 640,559 |
| FED HM LN PC POOL G02478 | 5.5% 01 Dec 2036 | UNITED STATES | 333,656 | 362,862 |
| FED HM LN PC POOL G03238 | 6% 01 Aug 2037 | UNITED STATES | 351,633 | 386,754 |
| FED HM LN PC POOL G03432 | 5.5% 01 Nov 2037 | UNITED STATES | 121,822 | 132,353 |
| FED HM LN PC POOL G03698 | 6% 01 Dec 2037 | UNITED STATES | 242,669 | 266,907 |
| FED HM LN PC POOL G03776 | 6% 01 Jan 2038 | UNITED STATES | 77,008 | 84,700 |
| FED HM LN PC POOL G03781 | 6% 01 Jan 2038 | UNITED STATES | 654,517 | 719,890 |
| FED HM LN PC POOL G03819 | 6% 01 Jan 2038 | UNITED STATES | 401,388 | 441,479 |
| FED HM LN PC POOL G04316 | 6% 01 May 2038 | UNITED STATES | 344,132 | 379,149 |
| FED HM LN PC POOL G04832 | 5% 01 Oct 2038 | UNITED STATES | 29,593 | 31,832 |
| FED HM LN PC POOL G04891 | 5.5% 01 Jan 2038 | UNITED STATES | 257,486 | 280,307 |
| FED HM LN PC POOL G04916 | 5% 01 Dec 2035 | UNITED STATES | 633,992 | 682,158 |
| FED HM LN PC POOL G04920 | 6% 01 Nov 2038 | UNITED STATES | 148,446 | 163,273 |
| FED HM LN PC POOL G05082 | 5% 01 Mar 2038 | UNITED STATES | 1,019,698 | 1,097,168 |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039 | UNITED STATES | 173,603 | 188,610 |
| FED HM LN PC POOL G05432 | 6% 01 Apr 2039 | UNITED STATES | 1,168,234 | 1,284,551 |
| FED HM LN PC POOL G05666 | 6% 01 Apr 2038 | UNITED STATES | 216,158 | 237,747 |
| FED HM LN PC POOL G05922 | 5.5% 01 Jul 2039 | UNITED STATES | 347,249 | 377,266 |
| FED HM LN PC POOL G05958 | 5% 01 Aug 2040 | UNITED STATES | 451,157 | 485,221 |
| FED HM LN PC POOL G06021 | 5.5% 01 Jan 2040 | UNITED STATES | 1,143,691 | 1,242,554 |
| FED HM LN PC POOL G06222 | 4% 01 Jan 2041 | UNITED STATES | 404,872 | 425,252 |
| FED HM LN PC POOL G08160 | 5.5% 01 Nov 2036 | UNITED STATES | 4,043,433 | 4,397,376 |
| FED HM LN PC POOL G08210 | 6% 01 Jul 2037 | UNITED STATES | 1,024,960 | 1,127,332 |
| FED HM LN PC POOL G08271 | 6% 01 May 2038 | UNITED STATES | 198,392 | 218,146 |
| FED HM LN PC POOL G08273 | 5.5% 01 Jun 2038 | UNITED STATES | 190,522 | 206,991 |

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|---------------------------------|--------------------|---------------|-----------|-----------|
| FED HM LN PC POOL G08300 | 5.5% 01 Nov 2038 | UNITED STATES | 623,794 | 677,716 |
| FED HM LN PC POOL G08364 | 4.5% 01 Sep 2039 | UNITED STATES | 1,276,731 | 1,354,049 |
| FED HM LN PC POOL G11552 | 5.5% 01 Feb 2019 | UNITED STATES | 327,674 | 355,966 |
| FED HM LN PC POOL G14047 | 5.5% 01 Dec 2024 | UNITED STATES | 1,851,758 | 2,008,170 |
| FED HM LN PC POOL G18188 | 4.5% 01 Apr 2022 | UNITED STATES | 191,239 | 203,457 |
| FED HM LN PC POOL J05098 | 4.5% 01 Jun 2022 | UNITED STATES | 670,651 | 711,821 |
| FED HM LN PC POOL Q00093 | 4% 01 Apr 2041 | UNITED STATES | 1,945,544 | 2,043,782 |
| FED HM LN PC POOL Q00291 | 5% 01 Apr 2041 | UNITED STATES | 1,694,192 | 1,825,022 |
| FED HM LN PC POOL Q01085 | 4% 01 May 2041 | UNITED STATES | 1,782,133 | 1,872,120 |
| FED HM LN PC POOL Q01348 | 4.5% 01 Jun 2041 | UNITED STATES | 1,227,545 | 1,301,213 |
| FED HM LN PC POOL Q01838 | 4% 01 Jun 2041 | UNITED STATES | 684,691 | 719,264 |
| FED HM LN PC POOL Q02583 | 4.5% 01 Aug 2041 | UNITED STATES | 517,110 | 548,143 |
| FEDERAL HOME LOAN BANK | 5.125% 15 Aug 2019 | UNITED STATES | 365,000 | 449,007 |
| FEDERAL HOME LOAN BANK | 5.375% 15 May 2019 | UNITED STATES | 260,000 | 323,423 |
| FEDERAL HOME LOAN BANK | 5.5% 15 Jul 2036 | UNITED STATES | 100,000 | 129,711 |
| FEDEX CORP | 7.375% 15 Jan 2014 | UNITED STATES | 770,000 | 860,283 |
| FHLMC TBA JAN 30 GOLD SINGLE | 4.5% 01 Dec 2099 | UNITED STATES | 7,475,000 | 7,919,996 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5% 01 Dec 2099 | UNITED STATES | 4,580,000 | 4,921,353 |
| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | UNITED STATES | 6,535,000 | 6,853,581 |

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| FHLMC TBA JAN 30 GOLD SINGLE | 3.5% 01 Dec 2099 | UNITED STATES | 1,235,000 | 1,267,998 |
| FIRST FRANKLIN MTG LOAN ASSET | 5.55% 25 Jan 2038 | UNITED STATES | 927,815 | 3,426 |
| FIRSTENERGY SOLUTIONS CO | 6.8% 15 Aug 2039 | UNITED STATES | 810,000 | 907,008 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | UNITED STATES | 9,930,000 | 10,566,141 |
| FNMA TBA JAN 30 SINGLE FAM | 5% 01 Dec 2099 | UNITED STATES | 6,550,000 | 7,076,047 |
| FNMA TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | UNITED STATES | 4,390,000 | 4,780,298 |
| FNMA TBA JUN 30 SINGLE FAM | 5% 01 Jun 2041 | UNITED STATES | 375,000 | 402,808 |
| FNMA TBA OCT 30 SINGLE FAM | 4.5% 01 Dec 2099 | UNITED STATES | 1,330,000 | 1,406,588 |
| FNMA OCT TBA TBAXXX | 4% 01 Dec 2099 | UNITED STATES | 960,000 | 998,640 |
| FNMA POOL 190396 | 4.5% 01 Jun 2039 | UNITED STATES | 1,282,306 | 1,365,630 |
| FNMA POOL 254508 | 5% 01 Nov 2012 | UNITED STATES | 75,806 | 81,152 |
| FNMA POOL 254845 | 4% 01 Jul 2013 | UNITED STATES | 5,249 | 5,532 |
| FNMA POOL 256000 | 5.5% 01 Nov 2015 | UNITED STATES | 262,970 | 285,760 |
| FNMA POOL 256043 | 4.5% 01 Nov 2015 | UNITED STATES | 85,968 | 91,732 |
| FNMA POOL 256268 | 5.5% 01 May 2016 | UNITED STATES | 432,643 | 470,138 |
| FNMA POOL 256476 | 6% 01 Nov 2036 | UNITED STATES | 17,727 | 19,555 |
| FNMA POOL 256719 | 5.5% 01 May 2017 | UNITED STATES | 8,337 | 9,059 |
| FNMA POOL 256805 | 5.5% 01 Jul 2022 | UNITED STATES | 6,087 | 6,609 |
| FNMA POOL 256883 | 6% 01 Sep 2037 | UNITED STATES | 436,442 | 481,057 |
| FNMA POOL 257262 | 5.5% 01 Jul 2038 | UNITED STATES | 203,183 | 221,413 |
| FNMA POOL 257481 | 5% 01 Nov 2018 | UNITED STATES | 279,699 | 301,317 |
| FNMA POOL 448481 | 5.5% 01 Apr 2014 | UNITED STATES | 299,079 | 324,715 |
| FNMA POOL 504924 | 5.5% 01 Jun 2014 | UNITED STATES | 8,695 | 9,441 |
| FNMA POOL 506482 | 6.5% 01 Jul 2029 | UNITED STATES | 3,479 | 3,977 |
| FNMA POOL 545962 | 5.5% 01 Dec 2013 | UNITED STATES | 199,868 | 217,000 |
| FNMA POOL 625993 | 5% 01 Jan 2017 | UNITED STATES | 306,021 | 330,914 |
| FNMA POOL 671146 | 5% 01 Feb 2018 | UNITED STATES | 7,207 | 7,784 |
| FNMA POOL 673111 | 5% 01 Dec 2017 | UNITED STATES | 4,057 | 4,382 |
| FNMA POOL 697601 | 4.5% 01 Apr 2018 | UNITED STATES | 1,718,756 | 1,840,364 |
| FNMA POOL 710703 | 4.5% 01 May 2018 | UNITED STATES | 200,594 | 214,787 |
| FNMA POOL 720311 | 4.5% 01 Jun 2018 | UNITED STATES | 172,167 | 184,584 |
| FNMA POOL 725250 | 5% 01 Mar 2034 | UNITED STATES | 1,838,210 | 1,987,917 |
| FNMA POOL 725422 | 5% 01 Apr 2034 | UNITED STATES | 3,002,819 | 3,247,374 |
| FNMA POOL 735591 | 5% 01 Jun 2035 | UNITED STATES | 793,266 | 857,871 |
| FNMA POOL 745275 | 5% 01 Feb 2036 | UNITED STATES | 2,662,946 | 2,878,988 |
| FNMA POOL 745456 | 5.5% 01 Mar 2016 | UNITED STATES | 106,492 | 115,721 |
| FNMA POOL 745511 | 5% 01 Apr 2036 | UNITED STATES | 768,182 | 830,384 |
| FNMA POOL 745873 | 5.5% 01 Oct 2036 | UNITED STATES | 1,105,598 | 1,206,177 |
| FNMA POOL 745932 | 6.5% 01 Nov 2036 | UNITED STATES | 337,166 | 378,692 |
| FNMA POOL 747428 | 5.5% 01 Oct 2033 | UNITED STATES | 1,290,725 | 1,410,970 |
| FNMA POOL 748841 | 5% 01 Jun 2022 | UNITED STATES | 140,247 | 151,129 |
| FNMA POOL 749079 | 5.5% 01 Dec 2033 | UNITED STATES | 1,587,890 | 1,757,155 |
| FNMA POOL 763978 | 5.5% 01 Dec 2033 | UNITED STATES | 467,975 | 511,572 |
| FNMA POOL 797554 | 4% 01 May 2020 | UNITED STATES | 282,072 | 299,870 |
| FNMA POOL 813870 | 4% 01 Jun 2020 | UNITED STATES | 379,438 | 403,380 |
| FNMA POOL 829187 | 5% 01 Jul 2035 | UNITED STATES | 694,303 | 750,631 |
| FNMA POOL 831824 | 5.5% 01 Oct 2021 | UNITED STATES | 867,817 | 942,746 |
| FNMA POOL 833126 | 5% 01 Sep 2035 | UNITED STATES | 452,297 | 488,991 |
| FNMA POOL 833729 | 4% 01 Jul 2020 | UNITED STATES | 59,539 | 63,296 |
| FNMA POOL 835783 | 5% 01 Sep 2035 | UNITED STATES | 814,585 | 880,672 |
| FNMA POOL 847817 | 6% 01 Nov 2035 | UNITED STATES | 1,273,509 | 1,408,467 |
| FNMA POOL 868934 | 5% 01 May 2036 | UNITED STATES | 947,779 | 1,024,524 |
| FNMA POOL 872188 | 6% 01 Sep 2036 | UNITED STATES | 247,745 | 273,303 |
| FNMA POOL 878340 | 6% 01 Apr 2037 | UNITED STATES | 9,726 | 10,720 |
| FNMA POOL 879131 | 5% 01 Jun 2021 | UNITED STATES | 5,670 | 6,122 |
| FNMA POOL 880622 | 5.5% 01 Apr 2036 | UNITED STATES | 304,945 | 332,687 |
| FNMA POOL 886090 | 6.5% 01 Jul 2036 | UNITED STATES | 134,187 | 150,713 |
| FNMA POOL 886958 | 6% 01 Jun 2036 | UNITED STATES | 1,077,334 | 1,188,472 |
| FNMA POOL 888120 | 5% 01 Oct 2035 | UNITED STATES | 2,664,576 | 2,880,750 |
| FNMA POOL 888219 | 5.5% 01 Mar 2037 | UNITED STATES | 1,561,879 | 1,703,967 |
| FNMA POOL 888221 | 5.5% 01 Mar 2037 | UNITED STATES | 1,887,290 | 2,058,982 |

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|------------------|------------------|---------------|-----------|-----------|
| FNMA POOL 888743 | 6% 01 Jan 2036 | UNITED STATES | 4,192,584 | 4,636,884 |
| FNMA POOL 889479 | 5% 01 Jul 2037 | UNITED STATES | 557,485 | 602,713 |
| FNMA POOL 889579 | 6% 01 May 2038 | UNITED STATES | 505,027 | 558,551 |
| FNMA POOL 889749 | 5.5% 01 Jun 2038 | UNITED STATES | 1,330,773 | 1,451,837 |
| FNMA POOL 889762 | 5% 01 Sep 2037 | UNITED STATES | 177,039 | 191,375 |
| FNMA POOL 889970 | 5% 01 Oct 2038 | UNITED STATES | 1,139,447 | 1,231,890 |
| FNMA POOL 889996 | 5.5% 01 Oct 2038 | UNITED STATES | 1,523,782 | 1,660,500 |
| FNMA POOL 890306 | 4% 01 Apr 2026 | UNITED STATES | 576,209 | 608,605 |
| FNMA POOL 890337 | 4.5% 01 May 2041 | UNITED STATES | 1,816,229 | 1,937,923 |
| FNMA POOL 891436 | 6% 01 Mar 2036 | UNITED STATES | 329,485 | 363,475 |
| FNMA POOL 892537 | 6.5% 01 Sep 2036 | UNITED STATES | 9,682 | 10,875 |
| FNMA POOL 893511 | 6% 01 Sep 2036 | UNITED STATES | 298,536 | 329,333 |
| FNMA POOL 893533 | 6.5% 01 Sep 2036 | UNITED STATES | 340,052 | 381,932 |
| FNMA POOL 897100 | 6.5% 01 Jul 2036 | UNITED STATES | 393,911 | 442,425 |
| FNMA POOL 897909 | 6% 01 Jan 2037 | UNITED STATES | 468,001 | 517,012 |
| FNMA POOL 899588 | 5.5% 01 Jun 2037 | UNITED STATES | 571,911 | 623,225 |
| FNMA POOL 899671 | 6.5% 01 Aug 2037 | UNITED STATES | 280,645 | 314,157 |
| FNMA POOL 902591 | 5.5% 01 Nov 2021 | UNITED STATES | 209,832 | 227,950 |
| FNMA POOL 903677 | 6.5% 01 Oct 2036 | UNITED STATES | 8,561 | 9,616 |
| FNMA POOL 905953 | 5.5% 01 Jan 2022 | UNITED STATES | 945,908 | 1,027,579 |
| FNMA POOL 920079 | 6% 01 Dec 2036 | UNITED STATES | 92,042 | 101,537 |

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| FNMA POOL 925224 | 6.5% 01 Sep 2037 | UNITED STATES | 3,306 | 3,700 |
| FNMA POOL 930539 | 6% 01 Feb 2039 | UNITED STATES | 230,568 | 254,714 |
| FNMA POOL 930627 | 4% 01 Feb 2024 | UNITED STATES | 445,857 | 470,367 |
| FNMA POOL 931410 | 4% 01 Jun 2024 | UNITED STATES | 256,052 | 270,128 |
| FNMA POOL 931507 | 4.5% 01 Jul 2039 | UNITED STATES | 2,589,353 | 2,768,533 |
| FNMA POOL 932091 | 6.5% 01 Sep 2039 | UNITED STATES | 238,206 | 267,543 |
| FNMA POOL 933008 | 6% 01 Sep 2037 | UNITED STATES | 520,656 | 573,878 |
| FNMA POOL 933990 | 5% 01 Aug 2023 | UNITED STATES | 42,809 | 46,077 |
| FNMA POOL 934084 | 6.5% 01 Jun 2038 | UNITED STATES | 119,771 | 133,924 |
| FNMA POOL 934362 | 6% 01 Aug 2038 | UNITED STATES | 538,604 | 594,924 |
| FNMA POOL 935964 | 4.5% 01 Apr 2025 | UNITED STATES | 497,629 | 530,661 |
| FNMA POOL 939697 | 6% 01 Jul 2037 | UNITED STATES | 8,209 | 9,052 |
| FNMA POOL 941045 | 5% 01 Jul 2022 | UNITED STATES | 152,463 | 164,293 |
| FNMA POOL 941817 | 4.5% 01 Feb 2023 | UNITED STATES | 184,200 | 196,542 |
| FNMA POOL 943669 | 5.5% 01 Jul 2022 | UNITED STATES | 70,752 | 76,824 |
| FNMA POOL 944748 | 6.5% 01 Jul 2037 | UNITED STATES | 464,839 | 520,346 |
| FNMA POOL 947569 | 5.5% 01 Oct 2022 | UNITED STATES | 444,650 | 482,808 |
| FNMA POOL 947732 | 5% 01 Oct 2022 | UNITED STATES | 57,580 | 62,048 |
| FNMA POOL 949298 | 6.5% 01 Oct 2037 | UNITED STATES | 271,880 | 304,346 |
| FNMA POOL 949562 | 5.5% 01 Oct 2022 | UNITED STATES | 418,824 | 454,766 |
| FNMA POOL 952459 | 6% 01 Sep 2037 | UNITED STATES | 15,659 | 17,260 |
| FNMA POOL 953513 | 5.5% 01 Oct 2022 | UNITED STATES | 183,250 | 198,976 |
| FNMA POOL 953613 | 5.5% 01 Mar 2038 | UNITED STATES | 1,582,718 | 1,724,724 |
| FNMA POOL 955724 | 6.5% 01 Nov 2037 | UNITED STATES | 995,729 | 1,114,629 |
| FNMA POOL 955802 | 6% 01 Oct 2037 | UNITED STATES | 5,995 | 6,608 |
| FNMA POOL 955803 | 6.5% 01 Oct 2037 | UNITED STATES | 530,571 | 593,926 |
| FNMA POOL 956078 | 6.5% 01 Dec 2037 | UNITED STATES | 5,155 | 5,770 |
| FNMA POOL 961118 | 6% 01 Apr 2038 | UNITED STATES | 99,886 | 110,066 |
| FNMA POOL 962435 | 4% 01 Apr 2023 | UNITED STATES | 473,687 | 499,727 |
| FNMA POOL 964413 | 5.5% 01 Jul 2023 | UNITED STATES | 220,534 | 239,459 |
| FNMA POOL 964850 | 5.5% 01 Aug 2023 | UNITED STATES | 453,330 | 492,233 |
| FNMA POOL 966102 | 6.5% 01 Nov 2037 | UNITED STATES | 10,483 | 11,734 |
| FNMA POOL 967071 | 6% 01 Dec 2037 | UNITED STATES | 320,561 | 353,329 |
| FNMA POOL 968367 | 6.5% 01 Sep 2038 | UNITED STATES | 841,739 | 941,199 |
| FNMA POOL 969436 | 5% 01 Jan 2023 | UNITED STATES | 82,333 | 89,158 |
| FNMA POOL 972541 | 6% 01 Feb 2038 | UNITED STATES | 295,993 | 326,158 |
| FNMA POOL 973571 | 5% 01 Mar 2023 | UNITED STATES | 430,119 | 462,955 |
| FNMA POOL 974620 | 5% 01 May 2023 | UNITED STATES | 65,838 | 70,947 |
| FNMA POOL 974678 | 4.5% 01 Apr 2023 | UNITED STATES | 6,626 | 7,070 |
| FNMA POOL 976452 | 4.5% 01 Apr 2023 | UNITED STATES | 290,928 | 310,422 |
| FNMA POOL 979639 | 5% 01 Jun 2023 | UNITED STATES | 187,537 | 201,854 |
| FNMA POOL 979919 | 6% 01 May 2038 | UNITED STATES | 50,686 | 56,136 |
| FNMA POOL 981274 | 5% 01 Apr 2023 | UNITED STATES | 123,322 | 132,736 |
| FNMA POOL 981359 | 4.5% 01 Apr 2023 | UNITED STATES | 48,823 | 52,094 |
| FNMA POOL 981571 | 5% 01 Jun 2023 | UNITED STATES | 718,789 | 773,663 |
| FNMA POOL 983629 | 4.5% 01 May 2023 | UNITED STATES | 92,269 | 98,451 |
| FNMA POOL 990970 | 5% 01 Sep 2023 | UNITED STATES | 130,790 | 140,775 |
| FNMA POOL 991066 | 5% 01 Nov 2023 | UNITED STATES | 55,553 | 59,794 |
| FNMA POOL 991073 | 5% 01 Dec 2023 | UNITED STATES | 324,010 | 348,745 |
| FNMA POOL 994149 | 5.5% 01 Dec 2023 | UNITED STATES | 432,133 | 469,217 |
| FNMA POOL 994207 | 6% 01 Dec 2038 | UNITED STATES | 106,670 | 117,541 |
| FNMA POOL 994810 | 5% 01 Nov 2023 | UNITED STATES | 137,258 | 147,736 |
| FNMA POOL 994933 | 5% 01 Sep 2023 | UNITED STATES | 31,076 | 33,487 |
| FNMA POOL 995112 | 5.5% 01 Jul 2036 | UNITED STATES | 1,011,531 | 1,105,133 |
| FNMA POOL 995231 | 6.5% 01 Jan 2039 | UNITED STATES | 64,809 | 72,547 |
| FNMA POOL 995266 | 5% 01 Dec 2023 | UNITED STATES | 49,649 | 53,439 |
| FNMA POOL 995526 | 5% 01 Jan 2019 | UNITED STATES | 231,641 | 249,544 |
| FNMA POOL 995692 | 4.5% 01 May 2024 | UNITED STATES | 113,869 | 121,498 |
| FNMA POOL AA1657 | 4% 01 Feb 2024 | UNITED STATES | 13,197 | 13,923 |
| FNMA POOL AA6378 | 4.5% 01 Jun 2024 | UNITED STATES | 645,757 | 688,622 |
| FNMA POOL AA6832 | 4% 01 May 2024 | UNITED STATES | 469,159 | 494,950 |
| FNMA POOL AA6931 | 4% 01 Aug 2024 | UNITED STATES | 249,498 | 263,213 |
| FNMA POOL AA8487 | 4.5% 01 Jul 2039 | UNITED STATES | 3,763,976 | 4,008,558 |

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|------------------|------------------|---------------|-----------|-----------|
| FNMA POOL AA8868 | 5% 01 Apr 2024 | UNITED STATES | 73,427 | 79,033 |
| FNMA POOL AA9443 | 4.5% 01 Jul 2024 | UNITED STATES | 157,544 | 168,001 |
| FNMA POOL AA9591 | 5.5% 01 Apr 2039 | UNITED STATES | 65,365 | 71,230 |
| FNMA POOL AA9782 | 4% 01 Jul 2024 | UNITED STATES | 290,809 | 306,795 |
| FNMA POOL AA9845 | 4.5% 01 Aug 2039 | UNITED STATES | 1,524,266 | 1,623,312 |
| FNMA POOL AB3453 | 4% 01 Aug 2041 | UNITED STATES | 1,177,845 | 1,241,920 |
| FNMA POOL AC0380 | 4.5% 01 Jul 2039 | UNITED STATES | 858,064 | 913,821 |
| FNMA POOL AC2489 | 4.5% 01 Jul 2024 | UNITED STATES | 784,574 | 836,653 |
| FNMA POOL AC3434 | 4% 01 Nov 2024 | UNITED STATES | 336,889 | 355,408 |
| FNMA POOL AC5302 | 6.5% 01 Nov 2039 | UNITED STATES | 19,892 | 22,143 |
| FNMA POOL AC5695 | 4.5% 01 Dec 2039 | UNITED STATES | 1,986,852 | 2,115,958 |
| FNMA POOL AC6795 | 4.5% 01 Dec 2039 | UNITED STATES | 514,037 | 547,439 |
| FNMA POOL AC6897 | 4.5% 01 Dec 2024 | UNITED STATES | 669,238 | 713,661 |
| FNMA POOL AC8512 | 4.5% 01 Dec 2039 | UNITED STATES | 1,815,837 | 1,933,830 |
| FNMA POOL AC9419 | 4% 01 Mar 2025 | UNITED STATES | 733,333 | 773,646 |
| FNMA POOL AC9708 | 4% 01 Feb 2025 | UNITED STATES | 830,851 | 876,524 |
| FNMA POOL AD0255 | 6% 01 Jun 2039 | UNITED STATES | 34,997 | 38,563 |
| FNMA POOL AD0527 | 5.5% 01 Jun 2039 | UNITED STATES | 2,143,086 | 2,335,370 |
| FNMA POOL AD0662 | 5.5% 01 Jan 2025 | UNITED STATES | 668,779 | 726,171 |

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| FNMA POOL AD1753 | 4% 01 Jan 2025 | UNITED STATES | 220,619 | 232,747 |
| FNMA POOL AD2381 | 4.5% 01 Mar 2040 | UNITED STATES | 896,198 | 954,433 |
| FNMA POOL AD3808 | 4.5% 01 Apr 2040 | UNITED STATES | 795,412 | 847,098 |
| FNMA POOL AD3859 | 4% 01 Mar 2025 | UNITED STATES | 104,149 | 109,875 |
| FNMA POOL AD6388 | 4% 01 May 2025 | UNITED STATES | 352,704 | 372,093 |
| FNMA POOL AD7371 | 5% 01 Jul 2040 | UNITED STATES | 713,321 | 771,415 |
| FNMA POOL AD8266 | 4.5% 01 Sep 2025 | UNITED STATES | 126,005 | 134,369 |
| FNMA POOL AD8950 | 5% 01 Jul 2040 | UNITED STATES | 583,052 | 630,537 |
| FNMA POOL AD9194 | 5% 01 Aug 2040 | UNITED STATES | 512,353 | 554,080 |
| FNMA POOL AE0025 | 5.5% 01 Jan 2040 | UNITED STATES | 426,375 | 464,630 |
| FNMA POOL AE0408 | 4.5% 01 Mar 2025 | UNITED STATES | 166,005 | 177,128 |
| FNMA POOL AE0880 | 6.5% 01 May 2040 | UNITED STATES | 556,995 | 623,506 |
| FNMA POOL AE1475 | 4% 01 Aug 2025 | UNITED STATES | 341,851 | 360,644 |
| FNMA POOL AE1856 | 4.5% 01 Aug 2040 | UNITED STATES | 654,026 | 696,525 |
| FNMA POOL AE2977 | 4% 01 Aug 2025 | UNITED STATES | 277,847 | 293,121 |
| FNMA POOL AE4778 | 4.5% 01 Sep 2040 | UNITED STATES | 331,303 | 352,831 |
| FNMA POOL AE5546 | 4% 01 Sep 2025 | UNITED STATES | 969,400 | 1,022,691 |
| FNMA POOL AE5745 | 5% 01 Feb 2034 | UNITED STATES | 232,107 | 251,010 |
| FNMA POOL AE9059 | 6% 01 Feb 2033 | UNITED STATES | 570,553 | 636,008 |
| FNMA POOL AH0297 | 4% 01 Dec 2040 | UNITED STATES | 1,408,913 | 1,481,375 |
| FNMA POOL AH1114 | 4% 01 Dec 2040 | UNITED STATES | 1,091,715 | 1,151,105 |
| FNMA POOL AH2767 | 4.5% 01 Jul 2041 | UNITED STATES | 840,957 | 895,602 |
| FNMA POOL AH5620 | 4% 01 Feb 2026 | UNITED STATES | 440,937 | 465,727 |
| FNMA POOL AH6221 | 4.5% 01 Mar 2041 | UNITED STATES | 941,630 | 1,002,817 |
| FNMA POOL AH7285 | 4% 01 Mar 2041 | UNITED STATES | 714,518 | 751,490 |
| FNMA POOL AH7449 | 4.5% 01 Jun 2041 | UNITED STATES | 662,675 | 705,735 |
| FNMA POOL AI1058 | 4.5% 01 Jun 2041 | UNITED STATES | 710,979 | 757,179 |
| FNMA POOL AI1186 | 4% 01 Apr 2041 | UNITED STATES | 2,290,240 | 2,408,747 |
| FNMA POOL AI1740 | 3.5% 01 Aug 2026 | UNITED STATES | 1,574,054 | 1,647,520 |
| FNMA POOL AI3435 | 4% 01 May 2026 | UNITED STATES | 992,342 | 1,048,134 |
| FNMA POOL AI4052 | 4% 01 Sep 2026 | UNITED STATES | 424,332 | 448,189 |
| FNMA POOL AI7977 | 4% 01 Sep 2041 | UNITED STATES | 823,434 | 866,042 |
| FNMA POOL AJ0303 | 3.5% 01 Aug 2026 | UNITED STATES | 634,398 | 664,007 |
| FNMA POOL AJ5186 | 3.5% 01 Nov 2026 | UNITED STATES | 1,169,436 | 1,224,016 |
| FNMA POOL AL0102 | 5.5% 01 Jan 2025 | UNITED STATES | 250,000 | 272,210 |
| FNMA POOL AL0408 | 5.5% 01 Oct 2021 | UNITED STATES | 2,841,167 | 3,088,255 |
| FNMA POOL MA0537 | 4.5% 01 Oct 2040 | UNITED STATES | 2,242,556 | 2,388,277 |
| FNMA POOL MA0665 | 4% 01 Feb 2041 | UNITED STATES | 3,494,733 | 3,674,472 |
| FNMA POOL MA0790 | 4.5% 01 Jun 2041 | UNITED STATES | 141,543 | 150,740 |
| FNMA TBA 15 YR | 3% 01 Dec 2099 | UNITED STATES | 2,875,000 | 2,968,887 |
| FNMA TBA 15 YR | 3.5% 01 Dec 2099 | UNITED STATES | 6,310,000 | 6,597,894 |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | UNITED STATES | 4,050,000 | 4,165,172 |
| FNMA TBA JAN 30 SINGLE FAM | 6% 01 Dec 2099 | UNITED STATES | 2,110,000 | 2,323,308 |
| FNMA TBA SINGLE FAMILY JAN 15 | 4% 01 Dec 2099 | UNITED STATES | 3,475,000 | 3,664,496 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | UNITED STATES | 11,135,000 | 11,696,970 |
| FREDDIE MAC | 0.375% 30 Oct 2013 | UNITED STATES | 3,990,000 | 3,985,032 |
| FREDDIE MAC | 0.625% 29 Dec 2014 | UNITED STATES | 1,640,000 | 1,638,800 |

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| FREDDIE MAC | 1% 27 Aug 2014 | UNITED STATES | 490,000 | 494,769 |
| FREDDIE MAC | 1% 30 Jul 2014 | UNITED STATES | 470,000 | 475,039 |
| FREDDIE MAC | 1.375% 25 Feb 2014 | UNITED STATES | 795,000 | 807,857 |
| FREDDIE MAC | 1.6% 10 Aug 2015 | UNITED STATES | 3,860,000 | 3,885,935 |
| FREDDIE MAC | 2% 25 Aug 2016 | UNITED STATES | 325,000 | 337,956 |
| FREDDIE MAC | 2.5% 27 May 2016 | UNITED STATES | 935,000 | 990,235 |
| FREDDIE MAC | 2.875% 09 Feb 2015 | UNITED STATES | 8,355,000 | 8,910,240 |
| FREDDIE MAC | 3% 28 Jul 2014 | UNITED STATES | 3,880,000 | 4,117,153 |
| FREDDIE MAC | 3.75% 27 Mar 2019 | UNITED STATES | 460,000 | 525,104 |
| FREDDIE MAC | 5% 13 Nov 2014 | UNITED STATES | 100,000 | 111,902 |
| FREDDIE MAC | 5.05% 26 Jan 2015 | UNITED STATES | 160,000 | 181,204 |
| FREDDIE MAC | 5.4% 17 Mar 2021 | UNITED STATES | 50,000 | 58,239 |
| FREDDIE MAC | 5.625% 23 Nov 2035 | UNITED STATES | 75,000 | 83,653 |
| FREDDIE MAC | 6.25% 15 Jul 2032 | UNITED STATES | 675,000 | 982,410 |
| FREDDIE MAC | 6.75% 15 Mar 2031 | UNITED STATES | 485,000 | 729,084 |
| GENERAL ELEC CAP CORP | 5.875% 14 Jan 2038 | UNITED STATES | 825,000 | 874,159 |
| GENERAL ELEC CAP CORP | 5.9% 13 May 2014 | UNITED STATES | 2,400,000 | 2,628,365 |
| GENERAL ELEC CAP CORP | 6.75% 15 Mar 2032 | UNITED STATES | 2,985,000 | 3,495,259 |
| GNMA I TBA JAN 30 SINGLE FAM | 4% 01 Dec 2099 | UNITED STATES | 3,415,000 | 3,663,121 |
| GNMA II POOL 004561 | 6% 20 Oct 2039 | UNITED STATES | 156,710 | 177,537 |
| GNMA II POOL 004774 | 6% 20 Aug 2040 | UNITED STATES | 155,385 | 176,148 |
| GNMA II POOL 004804 | 6% 20 Sep 2040 | UNITED STATES | 230,663 | 261,486 |
| GNMA II POOL 004905 | 6% 20 Dec 2040 | UNITED STATES | 529,328 | 601,051 |
| GNMA II POOL 004928 | 6% 20 Jan 2041 | UNITED STATES | 657,838 | 746,153 |
| GNMA II POOL 004991 | 6% 20 Mar 2041 | UNITED STATES | 56,987 | 64,638 |
| GNMA II POOL 005055 | 4.5% 20 May 2041 | UNITED STATES | 2,347,346 | 2,565,135 |
| GNMA II POOL 005057 | 5.5% 20 May 2041 | UNITED STATES | 467,647 | 524,890 |
| GNMA II POOL 005082 | 4.5% 20 Jun 2041 | UNITED STATES | 2,672,789 | 2,920,773 |
| GNMA II POOL 005115 | 4.5% 20 Jul 2041 | UNITED STATES | 337,780 | 369,120 |
| GNMA II POOL 005204 | 4.5% 20 Oct 2041 | UNITED STATES | 1,124,562 | 1,228,900 |
| GNMA II POOL 782909 | 5.5% 20 Sep 2039 | UNITED STATES | 1,699,958 | 1,899,607 |
| GNMA II POOL 782913 | 5.5% 20 Nov 2039 | UNITED STATES | 1,492,986 | 1,668,340 |
| GNMA II POOL 783229 | 5.5% 20 Dec 2040 | UNITED STATES | 3,172,968 | 3,560,731 |
| GNMA II TBA JAN 30 JUMBOS | 4% 01 Dec 2099 | UNITED STATES | 8,565,000 | 9,160,535 |
| GNMA II TBA JAN 30 JUMBOS | 4.5% 01 Dec 2099 | UNITED STATES | 19,660,000 | 21,410,967 |
| GNMA POOL 475810 | 6.5% 15 Aug 2028 | UNITED STATES | 37,101 | 43,012 |
| GNMA POOL 562466 | 6% 15 Aug 2034 | UNITED STATES | 2,733,394 | 3,107,357 |
| GNMA POOL 592872 | 5.5% 15 Mar 2036 | UNITED STATES | 259,425 | 295,299 |
| GNMA POOL 615278 | 5% 15 Jul 2033 | UNITED STATES | 2,852,965 | 3,179,362 |
| GNMA POOL 618700 | 6.5% 15 Sep 2036 | UNITED STATES | 5,370 | 6,127 |
| GNMA POOL 645990 | 6.5% 15 Oct 2036 | UNITED STATES | 143,787 | 164,542 |
| GNMA POOL 646541 | 6.5% 15 Aug 2036 | UNITED STATES | 25,947 | 29,692 |
| GNMA POOL 657982 | 6.5% 15 Oct 2036 | UNITED STATES | 8,039 | 9,172 |
| GNMA POOL 658028 | 5.5% 15 Jul 2036 | UNITED STATES | 85,824 | 96,512 |
| GNMA POOL 667843 | 6.5% 15 May 2037 | UNITED STATES | 47,380 | 54,270 |
| GNMA POOL 692374 | 5% 15 Feb 2039 | UNITED STATES | 2,452,794 | 2,719,612 |
| GNMA POOL 714130 | 5% 15 Sep 2039 | UNITED STATES | 1,537,454 | 1,704,700 |
| GNMA POOL 726765 | 5% 15 Sep 2039 | UNITED STATES | 1,615,921 | 1,791,703 |
| GNMA POOL 729038 | 5% 15 Feb 2040 | UNITED STATES | 1,684,180 | 1,867,387 |
| GNMA POOL 729985 | 5% 15 Apr 2040 | UNITED STATES | 36,061 | 39,984 |
| GNMA POOL 733603 | 5% 15 Apr 2040 | UNITED STATES | 2,075,220 | 2,306,802 |
| GNMA POOL 738423 | 5% 15 Jun 2041 | UNITED STATES | 176,550 | 196,032 |
| GNMA POOL 745134 | 5% 15 Jun 2040 | UNITED STATES | 2,327,588 | 2,580,786 |
| GNMA POOL 749368 | 5% 15 Apr 2041 | UNITED STATES | 579,029 | 642,921 |
| GOLDMAN SACHS GROUP INC | 3.625% 07 Feb 2016 | UNITED STATES | 3,150,000 | 3,043,602 |
| GOLDMAN SACHS GROUP INC | 6.15% 01 Apr 2018 | UNITED STATES | 635,000 | 655,377 |
| GOLDMAN SACHS GROUP INC | 6.75% 01 Oct 2037 | UNITED STATES | 1,000,000 | 930,513 |
| GOOGLE INC | 2.125% 19 May 2016 | UNITED STATES | 1,165,000 | 1,211,397 |
| GS MORTGAGE SECURITIES CORPORA | 5.56% 10 Nov 2039 | UNITED STATES | 1,400,000 | 1,537,064 |
| GS MORTGAGE SECURITIES TRUST | 5.788194% 10 Aug 2045 | UNITED STATES | 2,000,000 | 2,171,972 |
| GSAMP TRUST | 5.64% 25 Jan 2037 | UNITED STATES | 2,615,000 | 18,064 |

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|-----------------------------------|----------------------|---------------|-----------|-----------|
| HARTFORD FINL SVCS GRP | 5.375% 15 Mar 2017 | UNITED STATES | 1,100,000 | 1,106,688 |
| HCP INC | 3.75% 01 Feb 2016 | UNITED STATES | 1,000,000 | 1,017,466 |
| HEWLETT PACKARD CO | 4.5% 01 Mar 2013 | UNITED STATES | 855,000 | 879,324 |
| HEWLETT PACKARD CO | 6.125% 01 Mar 2014 | UNITED STATES | 1,030,000 | 1,110,600 |
| HOME DEPOT INC | 5.875% 16 Dec 2036 | UNITED STATES | 800,000 | 1,003,906 |
| HONEYWELL INTERNATIONAL | 5.375% 01 Mar 2041 | UNITED STATES | 1,000,000 | 1,226,654 |
| ILLINOIS ST | 4.421% 01 Jan 2015 | UNITED STATES | 1,030,000 | 1,071,427 |
| INTEL CORP | 1.95% 01 Oct 2016 | UNITED STATES | 890,000 | 914,935 |
| INTER AMERICAN DEVEL BK | 3% 22 Apr 2014 | UNITED STATES | 1,670,000 | 1,761,068 |
| INTL BK RECON + DEVELOP | 1.125% 25 Aug 2014 | UNITED STATES | 2,290,000 | 2,327,279 |
| INTL FINANCE CORP | 2.25% 11 Apr 2016 | UNITED STATES | 1,025,000 | 1,081,001 |
| JOHN DEERE CAPITAL CORP | 2.25% 07 Jun 2016 | UNITED STATES | 1,025,000 | 1,052,993 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.879% 12 Jan 2038 | UNITED STATES | 957,880 | 1,004,630 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.44% 12 Jun 2047 | UNITED STATES | 3,000,000 | 3,215,436 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.688% 12 Nov 2016 | UNITED STATES | 1,525,000 | 1,630,669 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.79% 15 Oct 2014 | UNITED STATES | 2,900,000 | 3,032,431 |
| JP MORGAN MORTGAGE ACQUISITION | 0.54175% 25 Jul 2036 | UNITED STATES | 2,845,000 | 72,929 |
| JPMORGAN CHASE + CO | 2.6% 15 Jan 2016 | UNITED STATES | 4,300,000 | 4,237,061 |
| JPMORGAN CHASE + CO | 5.5% 15 Oct 2040 | UNITED STATES | 1,465,000 | 1,518,046 |
| KENTUCKY UTILITIES | 5.125% 01 Nov 2040 | UNITED STATES | 1,370,000 | 1,641,745 |
| KIMBERLY CLARK CORP | 3.875% 01 Mar 2021 | UNITED STATES | 880,000 | 972,933 |
| KINDER MORGAN ENER PART | 6.95% 15 Jan 2038 | UNITED STATES | 800,000 | 903,591 |
| KRAFT FOODS INC | 6.125% 01 Feb 2018 | UNITED STATES | 1,290,000 | 1,512,089 |
| KROGER CO/THE | 5.5% 01 Feb 2013 | UNITED STATES | 1,000,000 | 1,043,022 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.3% 15 Nov 2038 | UNITED STATES | 1,266,485 | 1,268,576 |
| LINCOLN NATIONAL CORP | 4.3% 15 Jun 2015 | UNITED STATES | 1,110,000 | 1,149,567 |
| LOCKHEED MARTIN CORP | 3.35% 15 Sep 2021 | UNITED STATES | 1,200,000 | 1,193,758 |
| LORILLARD TOBACCO CO | 8.125% 23 Jun 2019 | UNITED STATES | 1,360,000 | 1,620,029 |
| LOWE S COMPANIES INC | 2.125% 15 Apr 2016 | UNITED STATES | 1,665,000 | 1,677,711 |
| MARATHON PETROLEUM CORP | 3.5% 01 Mar 2016 | UNITED STATES | 1,000,000 | 1,017,892 |
| MCKESSON CORP | 3.25% 01 Mar 2016 | UNITED STATES | 1,470,000 | 1,555,735 |
| MERRILL LYNCH + CO | 6.22% 15 Sep 2026 | UNITED STATES | 285,000 | 235,087 |
| MET TRANSPRTN AUTH NY REVENUE | 6.814% 15 Nov 2040 | UNITED STATES | 990,000 | 1,242,094 |
| METLIFE INC | 6.75% 01 Jun 2016 | UNITED STATES | 1,480,000 | 1,705,016 |
| MIDAMERICAN ENERGY HLDGS | 6.125% 01 Apr 2036 | UNITED STATES | 1,035,000 | 1,236,151 |
| MORGAN STANLEY | 5.375% 15 Oct 2015 | UNITED STATES | 1,600,000 | 1,563,406 |
| MORGAN STANLEY | 6.625% 01 Apr 2018 | UNITED STATES | 3,610,000 | 3,564,669 |
| MORGAN STANLEY CAPITAL I | 5.328% 12 Nov 2041 | UNITED STATES | 2,500,000 | 2,729,840 |
| MORGAN STANLEY CAPITAL INC | 5.58% 25 Nov 2036 | UNITED STATES | 1,700,581 | 5,086 |
| MORGAN STANLEY CAPITAL INC | 5.6% 25 Nov 2036 | UNITED STATES | 1,071,535 | 2,708 |
| MORGAN STANLEY CAPITAL INC | 5.63% 25 Oct 2036 | UNITED STATES | 5,735,000 | 42,106 |
| NBCUNIVERSAL MEDIA LLC | 3.65% 30 Apr 2015 | UNITED STATES | 370,000 | 390,524 |

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| NEW CENTURY HOME EQUITY LOAN T | 5.66% 25 May 2036 | UNITED STATES | 2,695,000 | 46,893 |
| NEW JERSEY ST TURNPIKE AUTH | 7.102% 01 Jan 2041 | UNITED STATES | 955,000 | 1,307,452 |
| NEWS AMERICA INC | 6.15% 01 Mar 2037 | UNITED STATES | 750,000 | 819,835 |
| NEXTERA ENERGY CAPITAL | 2.55% 15 Nov 2013 | UNITED STATES | 1,525,000 | 1,551,457 |
| NORDSTROM INC | 4.75% 01 May 2020 | UNITED STATES | 935,000 | 1,036,323 |
| NORFOLK SOUTHERN CORP | 6% 15 Mar 2105 | UNITED STATES | 1,605,000 | 1,898,709 |
| OHIO POWER COMPANY | 5.375% 01 Oct 2021 | UNITED STATES | 1,005,000 | 1,152,830 |
| ONCOR ELECTRIC DELIVERY | 5.95% 01 Sep 2013 | UNITED STATES | 880,000 | 941,611 |
| ONEOK PARTNERS LP | 3.25% 01 Feb 2016 | UNITED STATES | 1,090,000 | 1,121,984 |
| ORACLE CORP | 5.75% 15 Apr 2018 | UNITED STATES | 500,000 | 606,743 |
| PACIFIC GAS + ELECTRIC | 3.5% 01 Oct 2020 | UNITED STATES | 1,060,000 | 1,106,848 |
| PEPSICO INC | 4.875% 01 Nov 2040 | UNITED STATES | 1,315,000 | 1,519,656 |
| PFIZER INC | 6.2% 15 Mar 2019 | UNITED STATES | 1,365,000 | 1,684,283 |
| PHILIP MORRIS INTL INC | 4.875% 16 May 2013 | UNITED STATES | 1,265,000 | 1,334,898 |
| PNC FUNDING CORP | 3.625% 08 Feb 2015 | UNITED STATES | 1,730,000 | 1,817,225 |
| PORT AUTH OF NEW YORK + NEW JE | 4.926% 01 Oct 2051 | UNITED STATES | 655,000 | 675,613 |
| PPL ENERGY SUPPLY LLC | 6.3% 15 Jul 2013 | UNITED STATES | 590,000 | 630,354 |
| PROGRESS ENERGY INC | 4.4% 15 Jan 2021 | UNITED STATES | 985,000 | 1,085,751 |
| * PRUDENTIAL FINANCIAL INC | 3.875% 14 Jan 2015 | UNITED STATES | 910,000 | 942,545 |
| * PRUDENTIAL FINANCIAL INC | 6.2% 15 Nov 2040 | UNITED STATES | 1,000,000 | 1,046,405 |
| PUBLIC SERVICE COLORADO | 3.2% 15 Nov 2020 | UNITED STATES | 945,000 | 980,266 |
| QWEST CORP | 6.75% 01 Dec 2021 | UNITED STATES | 2,040,000 | 2,223,600 |
| RAYTHEON COMPANY | 3.125% 15 Oct 2020 | UNITED STATES | 1,015,000 | 1,022,903 |
| REPUBLIC SERVICES INC | 5.25% 15 Nov 2021 | UNITED STATES | 550,000 | 623,638 |
| SAFeway INC | 6.25% 15 Mar 2014 | UNITED STATES | 1,080,000 | 1,189,501 |
| SCANA CORPORATION | 4.75% 15 May 2021 | UNITED STATES | 1,020,000 | 1,081,422 |
| SIMON PROPERTY GROUP LP | 5.25% 01 Dec 2016 | UNITED STATES | 800,000 | 886,649 |
| SOUNDVIEW HOME EQUITY LOAN TRU | 5.606% 25 Jan 2037 | UNITED STATES | 492,677 | 198 |
| SOUTHERN CAL EDISON | 3.875% 01 Jun 2021 | UNITED STATES | 1,085,000 | 1,197,586 |
| SOUTHERN CO | 2.375% 15 Sep 2015 | UNITED STATES | 1,625,000 | 1,664,830 |
| SOUTHERN COPPER CORP | 5.375% 16 Apr 2020 | UNITED STATES | 900,000 | 949,240 |
| SOUTHERN POWER CO | 4.875% 15 Jul 2015 | UNITED STATES | 1,000,000 | 1,094,376 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 99,295,923 | 99,295,923 |
| TC PIPELINES LP | 4.65% 15 Jun 2021 | UNITED STATES | 960,000 | 1,005,157 |
| TENN VALLEY AUTHORITY | 4.375% 15 Jun 2015 | UNITED STATES | 100,000 | 112,233 |
| TENN VALLEY AUTHORITY | 4.65% 15 Jun 2035 | UNITED STATES | 65,000 | 76,612 |
| TENN VALLEY AUTHORITY | 5.375% 01 Apr 2056 | UNITED STATES | 50,000 | 67,694 |
| TENN VALLEY AUTHORITY | 6.75% 01 Nov 2025 | UNITED STATES | 150,000 | 214,045 |
| TEXAS INSTRUMENTS INC | 2.375% 16 May 2016 | UNITED STATES | 1,165,000 | 1,213,547 |
| TIME WARNER CABLE INC | 5.85% 01 May 2017 | UNITED STATES | 2,205,000 | 2,511,116 |
| TIME WARNER INC | 4.875% 15 Mar 2020 | UNITED STATES | 705,000 | 763,958 |
| TIME WARNER INC | 5.875% 15 Nov 2016 | UNITED STATES | 800,000 | 923,381 |
| TOYOTA MOTOR CREDIT CORP | 2.8% 11 Jan 2016 | UNITED STATES | 1,335,000 | 1,379,290 |
| TRAVELERS COS INC | 3.9% 01 Nov 2020 | UNITED STATES | 1,625,000 | 1,730,721 |
| TREASURY BILL | 0.01% 13 Dec 2012 | UNITED STATES | 50,000,000 | 49,948,550 |
| UNITED PARCEL SERVICE | 4.875% 15 Nov 2040 | UNITED STATES | 1,515,000 | 1,750,964 |
| US BANCORP | 1.125% 30 Oct 2013 | UNITED STATES | 1,550,000 | 1,552,899 |
| US DOLLAR | | UNITED STATES | 7,869,181 | 7,869,181 |
| US TREASURY N/B | 0.01% 15 Nov 2013 | UNITED STATES | 5,850,000 | 5,876,963 |
| US TREASURY N/B | 0.01% 31 Mar 2017 | UNITED STATES | 6,440,000 | 7,210,791 |
| US TREASURY N/B | 0.5% 15 Aug 2014 | UNITED STATES | 6,710,000 | 6,740,403 |
| US TREASURY N/B | 0.5% 15 Oct 2013 | UNITED STATES | 21,920,000 | 22,015,045 |
| US TREASURY N/B | 0.625% 30 Apr 2013 | UNITED STATES | 5,095,000 | 5,124,653 |
| US TREASURY N/B | 0.75% 15 Dec 2013 | UNITED STATES | 10,735,000 | 10,838,571 |
| US TREASURY N/B | 1% 15 Jul 2013 | UNITED STATES | 4,110,000 | 4,158,967 |
| US TREASURY N/B | 1% 15 May 2014 | UNITED STATES | 15,420,000 | 15,675,386 |
| US TREASURY N/B | 1.125% 15 Jun 2013 | UNITED STATES | 9,205,000 | 9,326,175 |
| US TREASURY N/B | 1.25% 31 Oct 2015 | UNITED STATES | 3,405,000 | 3,492,253 |
| US TREASURY N/B | 1.375% 15 Mar 2013 | UNITED STATES | 21,960,000 | 22,273,106 |

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| | | | | |
|---|--------------------|---------------|------------|----------------------|
| US TREASURY N/B | 1.375% 15 May 2013 | UNITED STATES | 6,710,000 | 6,816,414 |
| US TREASURY N/B | 1.375% 30 Sep 2018 | UNITED STATES | 460,000 | 462,480 |
| US TREASURY N/B | 1.5% 30 Jun 2016 | UNITED STATES | 4,635,000 | 4,793,244 |
| US TREASURY N/B | 1.5% 30 Nov 2015 | UNITED STATES | 2,365,000 | 2,437,059 |
| US TREASURY N/B | 1.875% 30 Apr 2014 | UNITED STATES | 12,335,000 | 12,782,144 |
| US TREASURY N/B | 1.875% 30 Sep 2017 | UNITED STATES | 17,745,000 | 18,553,232 |
| US TREASURY N/B | 2.125% 15 Aug 2021 | UNITED STATES | 5,200,000 | 5,333,250 |
| US TREASURY N/B | 2.125% 31 May 2015 | UNITED STATES | 2,215,000 | 2,338,382 |
| US TREASURY N/B | 2.25% 31 Jul 2017 | UNITED STATES | 28,495,000 | 30,625,457 |
| US TREASURY N/B | 2.375% 31 Mar 2016 | UNITED STATES | 18,740,000 | 20,067,898 |
| US TREASURY N/B | 2.5% 30 Apr 2015 | UNITED STATES | 5,850,000 | 6,243,050 |
| US TREASURY N/B | 2.625% 15 Aug 2020 | UNITED STATES | 11,145,000 | 12,020,061 |
| US TREASURY N/B | 2.625% 15 Nov 2020 | UNITED STATES | 3,400,000 | 3,660,311 |
| US TREASURY N/B | 2.625% 30 Apr 2018 | UNITED STATES | 8,495,000 | 9,249,594 |
| US TREASURY N/B | 2.75% 15 Feb 2019 | UNITED STATES | 4,645,000 | 5,087,362 |
| US TREASURY N/B | 2.75% 31 May 2017 | UNITED STATES | 1,630,000 | 1,783,958 |
| US TREASURY N/B | 3% 30 Sep 2016 | UNITED STATES | 440,000 | 485,066 |
| US TREASURY N/B | 3.125% 15 May 2021 | UNITED STATES | 12,815,000 | 14,308,742 |
| US TREASURY N/B | 3.375% 15 Nov 2019 | UNITED STATES | 6,785,000 | 7,734,371 |
| US TREASURY N/B | 3.5% 15 Feb 2018 | UNITED STATES | 7,975,000 | 9,092,122 |
| US TREASURY N/B | 3.5% 15 Feb 2039 | UNITED STATES | 25,390,000 | 28,559,789 |
| US TREASURY N/B | 3.5% 15 May 2020 | UNITED STATES | 4,840,000 | 5,567,892 |
| US TREASURY N/B | 3.875% 15 Aug 2040 | UNITED STATES | 2,190,000 | 2,625,263 |
| US TREASURY N/B | 4.25% 15 May 2039 | UNITED STATES | 480,000 | 610,650 |
| US TREASURY N/B | 4.375% 15 Feb 2038 | UNITED STATES | 8,000,000 | 10,342,496 |
| US TREASURY N/B | 4.375% 15 May 2040 | UNITED STATES | 8,130,000 | 10,561,374 |
| US TREASURY N/B | 6% 15 Feb 2026 | UNITED STATES | 2,065,000 | 2,976,181 |
| US TREASURY N/B | 6.25% 15 Aug 2023 | UNITED STATES | 655,000 | 937,469 |
| US TREASURY N/B | 6.5% 15 Nov 2026 | UNITED STATES | 4,910,000 | 7,449,393 |
| US TREASURY N/B | 8.875% 15 Aug 2017 | UNITED STATES | 985,000 | 1,409,858 |
| VALERO ENERGY CORP | 6.625% 15 Jun 2037 | UNITED STATES | 600,000 | 643,342 |
| VERIZON COMMUNICATIONS | 6.35% 01 Apr 2019 | UNITED STATES | 945,000 | 1,151,489 |
| VERIZON COMMUNICATIONS | 7.75% 01 Dec 2030 | UNITED STATES | 800,000 | 1,114,174 |
| VIACOM INC | 2.5% 15 Dec 2016 | UNITED STATES | 1,100,000 | 1,099,582 |
| WACHOVIA CORP | 5.5% 01 May 2013 | UNITED STATES | 1,000,000 | 1,055,099 |
| WAL MART STORES INC | 5% 25 Oct 2040 | UNITED STATES | 1,001,000 | 1,178,113 |
| WAL MART STORES INC | 5.625% 01 Apr 2040 | UNITED STATES | 840,000 | 1,063,994 |
| WASHINGTON ST | 5.14% 01 Aug 2040 | UNITED STATES | 1,080,000 | 1,237,648 |
| WASTE MANAGEMENT INC | 6.125% 30 Nov 2039 | UNITED STATES | 490,000 | 601,069 |
| WELLS FARGO + COMPANY | 3.625% 15 Apr 2015 | UNITED STATES | 2,905,000 | 3,041,085 |
| WELLS FARGO + COMPANY | 4.375% 31 Jan 2013 | UNITED STATES | 2,100,000 | 2,170,352 |
| WILLIAMS PARTNERS LP | 3.8% 15 Feb 2015 | UNITED STATES | 660,000 | 692,863 |
| CORP ANDINA DE FOMENTO | 8.125% 04 Jun 2019 | VENEZUELA | 655,000 | 804,538 |
| Total : EXHIBIT D - Total Bond Market Fund | | | \$ | 1,229,139,951 |

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, 2011****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/ Par Value | | |
| | ACADIA REALTY TRUST | REIT USD.001 | UNITED STATES | 101574 | \$ 2,045,700 |
| | ALEXANDER S INC | REIT USD1. | UNITED STATES | 4,872 | 1,802,786 |
| | ALEXANDRIA REAL ESTATE EQUIT | REIT USD.01 | UNITED STATES | 147,524 | 10,174,730 |
| | AMERICAN ASSETS TRUST INC | REIT | UNITED STATES | 79,654 | 1,633,704 |
| | AMERICAN CAMPUS COMMUNITIES | REIT USD.01 | UNITED STATES | 165,551 | 6,946,520 |
| | APARTMENT INVT + MGMT CO A | REIT USD.01 | UNITED STATES | 287,598 | 6,588,870 |
| | ASHFORD HOSPITALITY TRUST | REIT USD.01 | UNITED STATES | 129,869 | 1,038,952 |
| | ASSOCIATED ESTATES REALTY CP | REIT USD.1 | UNITED STATES | 99,079 | 1,580,310 |
| | AVALONBAY COMMUNITIES INC | REIT USD.01 | UNITED STATES | 224,064 | 29,262,758 |
| | BIOMED REALTY TRUST INC | REIT USD.01 | UNITED STATES | 366,244 | 6,621,692 |
| | BOSTON PROPERTIES INC | REIT USD.01 | UNITED STATES | 350,014 | 34,861,394 |
| | BRANDYWINE REALTY TRUST | REIT USD.01 | UNITED STATES | 323,243 | 3,070,809 |
| | BRE PROPERTIES INC | REIT USD.01 | UNITED STATES | 178,000 | 8,985,440 |
| | CAMDEN PROPERTY TRUST | REIT USD.01 | UNITED STATES | 169,540 | 10,552,170 |
| | CAMPUS CREST COMMUNITIES INC | REIT | UNITED STATES | 73,279 | 737,187 |
| | CAPLEASE INC | REIT USD.01 | UNITED STATES | 154,356 | 623,598 |
| | CBL + ASSOCIATES PROPERTIES | REIT USD.01 | UNITED STATES | 336,101 | 5,276,786 |
| | CEDAR REALTY TRUST INC | REIT USD.06 | UNITED STATES | 137,060 | 590,729 |
| | CHESAPEAKE LODGING TRUST | REIT USD.01 | UNITED STATES | 72,901 | 1,127,049 |
| | COGDELL SPENCER INC | REIT USD.01 | UNITED STATES | 115,483 | 490,803 |

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| | | | | |
|------------------------------|---------------|---------------|-----------|------------|
| COLONIAL PROPERTIES TRUST | REIT USD.01 | UNITED STATES | 196,737 | 4,103,934 |
| COMMONWEALTH REIT | REIT USD.01 | UNITED STATES | 199,487 | 3,319,464 |
| CORESITE REALTY CORP | REIT USD.01 | UNITED STATES | 47,386 | 844,419 |
| CORPORATE OFFICE PROPERTIES | REIT USD.01 | UNITED STATES | 171,493 | 3,645,941 |
| COUSINS PROPERTIES INC | REIT USD1. | UNITED STATES | 222,699 | 1,427,501 |
| CUBESMART | REIT USD.01 | UNITED STATES | 270,900 | 2,882,376 |
| DCT INDUSTRIAL TRUST INC | REIT USD.01 | UNITED STATES | 587,103 | 3,005,967 |
| DDR CORP | REIT USD.1 | UNITED STATES | 526,423 | 6,406,568 |
| DIAMONDROCK HOSPITALITY CO | REIT USD.01 | UNITED STATES | 399,178 | 3,848,076 |
| DIGITAL REALTY TRUST INC | REIT USD.01 | UNITED STATES | 236,772 | 15,785,589 |
| DOUGLAS EMMETT INC | REIT USD.01 | UNITED STATES | 289,116 | 5,273,476 |
| DUKE REALTY CORP | REIT USD.01 | UNITED STATES | 601,914 | 7,253,064 |
| DUPONT FABROS TECHNOLOGY | REIT USD.001 | UNITED STATES | 148,919 | 3,606,818 |
| EASTGROUP PROPERTIES INC | REIT NPV | UNITED STATES | 64,542 | 2,806,286 |
| EDUCATION REALTY TRUST INC | REIT USD.01 | UNITED STATES | 214,936 | 2,198,795 |
| ENTERTAINMENT PROPERTIES TR | REIT USD.01 | UNITED STATES | 111,266 | 4,863,437 |
| EQUITY LIFESTYLE PROPERTIES | REIT USD.01 | UNITED STATES | 92,033 | 6,137,681 |
| EQUITY ONE INC | REIT USD.01 | UNITED STATES | 150,398 | 2,553,758 |
| EQUITY RESIDENTIAL | REIT USD.01 | UNITED STATES | 706,409 | 40,286,505 |
| ESSEX PROPERTY TRUST INC | REIT USD.0001 | UNITED STATES | 80,558 | 11,319,205 |
| EXCEL TRUST INC | REIT USD.01 | UNITED STATES | 70,222 | 842,664 |
| EXTRA SPACE STORAGE INC | REIT USD.01 | UNITED STATES | 213,544 | 5,174,171 |
| FEDERAL REALTY INVS TRUST | REIT USD.01 | UNITED STATES | 149,639 | 13,579,739 |
| FELCOR LODGING TRUST INC | REIT USD.01 | UNITED STATES | 282,483 | 861,573 |
| FIRST INDUSTRIAL REALTY TR | REIT USD.01 | UNITED STATES | 196,277 | 2,007,914 |
| FIRST POTOMAC REALTY TRUST | REIT USD.001 | UNITED STATES | 119,414 | 1,558,353 |
| FRANKLIN STREET PROPERTIES C | REIT USD.0001 | UNITED STATES | 174,825 | 1,739,509 |
| GENERAL GROWTH PROPERTIES | REIT USD.01 | UNITED STATES | 1,036,567 | 15,569,236 |
| GETTY REALTY CORP | REIT USD.01 | UNITED STATES | 63,749 | 889,299 |
| GLIMCHER REALTY TRUST | REIT USD.01 | UNITED STATES | 256,283 | 2,357,804 |
| GOVERNMENT PROPERTIES INCOME | REIT USD.01 | UNITED STATES | 89,706 | 2,022,870 |
| HCP INC | REIT USD1. | UNITED STATES | 970,140 | 40,192,900 |
| HEALTH CARE REIT INC | REIT USD1. | UNITED STATES | 452,166 | 24,656,612 |
| HEALTHCARE REALTY TRUST INC | REIT USD.01 | UNITED STATES | 185,608 | 3,450,453 |
| HERSHA HOSPITALITY TRUST | REIT USD.01 | UNITED STATES | 364,734 | 1,779,902 |

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| | | | | |
|------------------------------|---------------|---------------|-----------|------------|
| HIGHWOODS PROPERTIES INC | REIT USD.01 | UNITED STATES | 169,326 | 5,023,902 |
| HOME PROPERTIES INC | REIT USD.01 | UNITED STATES | 113,703 | 6,545,882 |
| HOSPITALITY PROPERTIES TRUST | REIT USD.01 | UNITED STATES | 293,923 | 6,754,351 |
| HOST HOTELS + RESORTS INC | REIT USD.01 | UNITED STATES | 1,682,445 | 24,849,713 |
| HUDSON PACIFIC PROPERTIES IN | REIT USD.01 | UNITED STATES | 48,094 | 681,011 |
| INLAND REAL ESTATE CORP | REIT USD.01 | UNITED STATES | 211,969 | 1,613,084 |
| INVESTORS REAL ESTATE TRUST | REIT NPV | UNITED STATES | 193,847 | 1,414,114 |
| KILROY REALTY CORP | REIT USD.01 | UNITED STATES | 139,413 | 5,307,453 |
| KIMCO REALTY CORP | REIT USD.01 | UNITED STATES | 969,672 | 15,747,473 |
| KITE REALTY GROUP TRUST | REIT USD.01 | UNITED STATES | 144,226 | 650,459 |
| LASALLE HOTEL PROPERTIES | REIT USD.01 | UNITED STATES | 202,893 | 4,912,040 |
| LEXINGTON REALTY TRUST | REIT USD.0001 | UNITED STATES | 338,876 | 2,538,181 |
| LIBERTY PROPERTY TRUST | REIT USD.001 | UNITED STATES | 275,461 | 8,506,236 |
| LTC PROPERTIES INC | REIT USD.01 | UNITED STATES | 72,369 | 2,233,307 |
| MACERICH CO/THE | REIT USD.01 | UNITED STATES | 314,302 | 15,903,681 |
| MACK CALI REALTY CORP | REIT USD.01 | UNITED STATES | 207,577 | 5,540,230 |
| MEDICAL PROPERTIES TRUST INC | REIT USD.001 | UNITED STATES | 266,419 | 2,629,556 |
| MID AMERICA APARTMENT COMM | REIT USD.01 | UNITED STATES | 88,569 | 5,539,991 |
| MONMOUTH REIT CLASS A | REIT USD.01 | UNITED STATES | 69,140 | 632,631 |
| NATIONAL RETAIL PROPERTIES | REIT USD.01 | UNITED STATES | 246,170 | 6,493,965 |
| NATL HEALTH INVESTORS INC | REIT USD.01 | UNITED STATES | 56,187 | 2,471,104 |
| OMEGA HEALTHCARE INVESTORS | REIT USD.1 | UNITED STATES | 245,851 | 4,757,217 |
| PARKWAY PROPERTIES INC | REIT USD.001 | UNITED STATES | 52,302 | 515,698 |
| PEBBLEBROOK HOTEL TRUST | REIT USD.01 | UNITED STATES | 121,398 | 2,328,414 |
| PENN REAL ESTATE INVEST TST | REIT USD1. | UNITED STATES | 126,224 | 1,317,779 |
| PIEDMONT OFFICE REALTY TRU A | REIT USD.01 | UNITED STATES | 411,504 | 7,012,028 |
| POST PROPERTIES INC | REIT USD.01 | UNITED STATES | 120,359 | 5,262,095 |
| PROLOGIS INC | REIT USD.01 | UNITED STATES | 1,093,610 | 31,266,310 |
| PS BUSINESS PARKS INC/CA | REIT USD.01 | UNITED STATES | 47,159 | 2,614,023 |
| PUBLIC STORAGE | REIT USD.1 | UNITED STATES | 345,629 | 46,473,275 |
| RAMCO GERSHENSON PROPERTIES | REIT USD.01 | UNITED STATES | 92,021 | 904,566 |

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| | | | | |
|---|-------------------------|---------------|-----------|-----------------------|
| REALTY INCOME CORP | REIT USD1. | UNITED STATES | 317,306 | 11,093,018 |
| REGENCY CENTERS CORP | REIT USD.01 | UNITED STATES | 214,113 | 8,054,931 |
| RETAIL OPPORTUNITY INVESTMEN | REIT USD.0001 | UNITED STATES | 116,088 | 1,374,482 |
| RLJ LODGING TRUST | REIT | UNITED STATES | 228,201 | 3,840,623 |
| S+P MIDCAP 400 EMINI IDX | | UNITED STATES | | |
| FTRS MAR11 XIOM | | | 5,900 | (62,781) |
| S+P MIDCAP 400 EMINI IDX | | UNITED STATES | | |
| FTRS MAR12 XIOM | | | 5,700 | 114,986 |
| SABRA HEALTH CARE REIT INC | REIT USD.01 | UNITED STATES | 87,983 | 1,063,714 |
| SAUL CENTERS INC | REIT USD.01 | UNITED STATES | 29,366 | 1,040,144 |
| SENIOR HOUSING PROP TRUST | REIT USD.01 | UNITED STATES | 384,501 | 8,628,202 |
| SIMON PROPERTY GROUP INC | REIT USD.0001 | UNITED STATES | 699,495 | 90,192,885 |
| SL GREEN REALTY CORP | REIT USD.01 | UNITED STATES | 203,628 | 13,569,770 |
| SOVRAN SELF STORAGE INC | REIT USD.01 | UNITED STATES | 66,073 | 2,819,335 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 1,567,849 | 1,567,849 |
| STRATEGIC HOTELS + RESORTS I | REIT USD.01 | UNITED STATES | 354,210 | 1,902,108 |
| SUMMIT HOTEL PROPERTIES INC | REIT | UNITED STATES | 65,140 | 614,922 |
| SUN COMMUNITIES INC | REIT USD.01 | UNITED STATES | 48,726 | 1,779,961 |
| SUNSTONE HOTEL INVESTORS INC | REIT USD.01 | UNITED STATES | 282,292 | 2,300,680 |
| TANGER FACTORY OUTLET CENTER | REIT USD.01 | UNITED STATES | 204,870 | 6,006,788 |
| TAUBMAN CENTERS INC | REIT USD.01 | UNITED STATES | 137,874 | 8,561,975 |
| TREASURY BILL | 0% 22 Dec 2011 | UNITED STATES | 150,000 | 150,000 |
| TREASURY BILL | 0.01% 22 Mar 2012 | UNITED STATES | 690,000 | 689,997 |
| UDR INC | REIT USD.01 | UNITED STATES | 521,943 | 13,100,769 |
| UNIVERSAL HEALTH RLTY INCOME | REIT USD.01 | UNITED STATES | 28,629 | 1,116,531 |
| URSTADT BIDDLE CLASS A | REIT USD.01 | UNITED STATES | 49,851 | 901,306 |
| US DOLLAR | | UNITED STATES | (464,278) | (464,278) |
| VANGUARD REIT ETF | VANGUARD REIT ETF | UNITED STATES | 36,545 | 2,119,610 |
| VENTAS INC | REIT USD.25 | UNITED STATES | 651,695 | 35,927,945 |
| VORNADO REALTY TRUST | REIT USD.04 | UNITED STATES | 395,475 | 30,396,209 |
| WASHINGTON REIT | REIT USD.01 | UNITED STATES | 157,448 | 4,306,203 |
| WEINGARTEN REALTY INVESTORS | REIT USD.03 | UNITED STATES | 273,732 | 5,972,832 |
| WINTHROP REALTY TRUST | REIT USD1. | UNITED STATES | 70,816 | 720,199 |
| Total : EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund | | | | \$ 870,104,527 |

n / a - Cost is not applicable

Table of Contents**EXHIBIT F - Long-Term Corporate Bond Fund**

(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2011**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/ Par Value | |
| | BARRICK PD AU FIN PTY LT | 5.95% 15 Oct 2039 AUSTRALIA | 775,000 | \$ 897,207 |
| | RIO TINTO FIN USA LTD | 5.2% 02 Nov 2040 AUSTRALIA | 775,000 | 887,614 |
| | RIO TINTO FIN USA LTD | 7.125% 15 Jul 2028 AUSTRALIA | 1,125,000 | 1,533,287 |
| | FED REPUBLIC OF BRAZIL | 5.625% 07 Jan 2041 BRAZIL | 4,990,000 | 5,788,400 |
| | VALE OVERSEAS LIMITED | 6.875% 10 Nov 2039 BRAZIL | 2,110,000 | 2,416,794 |
| | CANADIAN NATL RAILWAY | 6.2% 01 Jun 2036 CANADA | 750,000 | 992,300 |
| | ENCANA CORP | 6.5% 15 Aug 2034 CANADA | 850,000 | 992,871 |
| | HUSKY ENERGY INC | 6.8% 15 Sep 2037 CANADA | 1,220,000 | 1,530,649 |
| | NEXEN INC | 6.4% 15 May 2037 CANADA | 1,100,000 | 1,165,185 |
| | POTASH CORP SASKATCHEWAN | 5.625% 01 Dec 2040 CANADA | 500,000 | 610,530 |
| | POTASH CORP SASKATCHEWAN | 5.875% 01 Dec 2036 CANADA | 370,000 | 451,171 |
| | ROGERS COMMUNICATIONS IN | 7.5% 15 Aug 2038 CANADA | 1,020,000 | 1,420,789 |
| | SUNCOR ENERGY INC | 6.5% 15 Jun 2038 CANADA | 1,885,000 | 2,374,075 |
| | TECK RESOURCES LIMITED | 6.25% 15 Jul 2041 CANADA | 1,100,000 | 1,270,734 |
| | TRANS CANADA PIPELINES | 7.625% 15 Jan 2039 CANADA | 2,390,000 | 3,446,942 |
| | NOBLE HOLDING INTL LTD | 6.05% 01 Mar 2041 CAYMAN ISLANDS | 1,475,000 | 1,639,604 |
| | PETROBRAS INTL FIN CO | 6.75% 27 Jan 2041 CAYMAN ISLANDS | 885,000 | 1,016,983 |
| | PETROBRAS INTL FIN CO | 6.875% 20 Jan 2040 CAYMAN ISLANDS | 875,000 | 1,013,412 |
| | DEUTSCHE TELEKOM INT FIN | 8.75% 15 Jun 2030 GERMANY | 1,000,000 | 1,394,910 |
| | REPUBLIC OF ITALY | 5.375% 15 Jun 2033 ITALY | 950,000 | 801,715 |
| | ARCELORMITTAL | 6.75% 01 Mar 2041 LUXEMBOURG | 2,585,000 | 2,324,510 |
| | COVIDIEN INTL FINANCE SA | 6.55% 15 Oct 2037 LUXEMBOURG | 1,000,000 | 1,270,452 |
| | TELECOM ITALIA CAPITAL | 7.2% 18 Jul 2036 LUXEMBOURG | 1,475,000 | 1,218,273 |
| | AMERICA MOVIL SAB DE CV | 6.125% 30 Mar 2040 MEXICO | 1,335,000 | 1,587,258 |
| | GRUPO BIMBO SAB DE CV | 4.875% 30 Jun 2020 MEXICO | 1,655,000 | 1,743,374 |
| | PETROLEOS MEXICANOS | 0% 02 Jun 2041 MEXICO | 1,200,000 | 1,350,000 |
| | UNITED MEXICAN STATES | 6.75% 27 Sep 2034 MEXICO | 3,895,000 | 5,073,238 |
| | SHELL INTERNATIONAL FIN | 6.375% 15 Dec 2038 NETHERLANDS | 1,300,000 | 1,789,204 |
| | TELEFONICA EUROPE BV | 8.25% 15 Sep 2030 NETHERLANDS | 1,000,000 | 1,099,809 |
| | STATOIL ASA | 4.25% 23 Nov 2041 NORWAY | 755,000 | 788,523 |
| | STATOIL ASA | 5.1% 17 Aug 2040 NORWAY | 1,250,000 | 1,479,693 |
| | REPUBLIC OF PERU | 6.55% 14 Mar 2037 PERU | 1,600,000 | 2,032,000 |
| | REPUBLIC OF SOUTH AFRICA | 6.25% 08 Mar 2041 SOUTH AFRICA | 725,000 | 842,813 |
| | TELEFONICA EMISIONES SAU | 5.462% 16 Feb 2021 SPAIN | 2,310,000 | 2,204,354 |
| | TELEFONICA EMISIONES SAU | 7.045% 20 Jun 2036 SPAIN | 900,000 | 877,563 |
| | ANGLOGOLD HOLDINGS PLC | 6.5% 15 Apr 2040 UNITED KINGDOM | 775,000 | 754,012 |
| | ASTRAZENECA PLC | 6.45% 15 Sep 2037 UNITED KINGDOM | 900,000 | 1,213,942 |
| | BRITISH TELECOM PLC | 9.625% 15 Dec 2030 UNITED KINGDOM | 500,000 | 704,650 |
| | HSBC HOLDINGS PLC | 5.1% 05 Apr 2021 UNITED KINGDOM | 1,500,000 | 1,593,890 |
| | HSBC HOLDINGS PLC | 6.5% 15 Sep 2037 UNITED KINGDOM | 1,300,000 | 1,283,218 |

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|--------------------------|--------------------|----------------|-----------|-----------|
| VODAFONE GROUP PLC | 6.15% 27 Feb 2037 | UNITED KINGDOM | 1,405,000 | 1,748,385 |
| ABBOTT LABORATORIES | 6% 01 Apr 2039 | UNITED STATES | 925,000 | 1,175,164 |
| ALCOA INC | 5.95% 01 Feb 2037 | UNITED STATES | 750,000 | 711,307 |
| ALTRIA GROUP INC | 10.2% 06 Feb 2039 | UNITED STATES | 720,000 | 1,120,406 |
| ALTRIA GROUP INC | 9.95% 10 Nov 2038 | UNITED STATES | 1,770,000 | 2,692,138 |
| AMERICAN EXPRESS CO | 8.15% 19 Mar 2038 | UNITED STATES | 810,000 | 1,201,825 |
| AMERICAN INTL GROUP | 6.25% 01 May 2036 | UNITED STATES | 850,000 | 761,020 |
| AMERICAN INTL GROUP | 6.4% 15 Dec 2020 | UNITED STATES | 1,500,000 | 1,513,845 |
| AMGEN INC | 5.15% 15 Nov 2041 | UNITED STATES | 2,100,000 | 2,177,036 |
| AMGEN INC | 6.375% 01 Jun 2037 | UNITED STATES | 400,000 | 463,712 |
| AMGEN INC | 6.4% 01 Feb 2039 | UNITED STATES | 1,250,000 | 1,473,884 |
| ANADARKO PETROLEUM CORP | 6.2% 15 Mar 2040 | UNITED STATES | 460,000 | 511,929 |
| ANADARKO PETROLEUM CORP | 6.45% 15 Sep 2036 | UNITED STATES | 895,000 | 1,020,390 |
| ANHEUSER BUSCH INBEV WOR | 6.375% 15 Jan 2040 | UNITED STATES | 750,000 | 1,030,544 |
| ANHEUSER BUSCH INBEV WOR | 8.2% 15 Jan 2039 | UNITED STATES | 660,000 | 1,040,538 |
| APACHE CORP | 5.25% 01 Feb 2042 | UNITED STATES | 1,100,000 | 1,314,455 |
| APPLIED MATERIALS INC | 5.85% 15 Jun 2041 | UNITED STATES | 540,000 | 615,450 |
| AT+T INC | 5.35% 01 Sep 2040 | UNITED STATES | 1,773,000 | 1,994,448 |
| AT+T INC | 6.5% 01 Sep 2037 | UNITED STATES | 7,170,000 | 8,927,281 |
| ATMOS ENERGY CORP | 5.5% 15 Jun 2041 | UNITED STATES | 480,000 | 561,027 |
| BANK OF AMERICA CORP | 5.65% 01 May 2018 | UNITED STATES | 2,030,000 | 1,934,089 |
| BARRICK NA FINANCE LLC | 5.7% 30 May 2041 | UNITED STATES | 1,200,000 | 1,421,580 |
| BB+T CAPITAL TRUST I | 5.85% 18 Aug 2035 | UNITED STATES | 850,000 | 848,422 |
| BECTON DICKINSON | 5% 12 Nov 2040 | UNITED STATES | 1,060,000 | 1,179,310 |
| BERKSHIRE HATHAWAY FIN | 5.75% 15 Jan 2040 | UNITED STATES | 1,585,000 | 1,880,593 |
| BOEING CO | 6.875% 15 Mar 2039 | UNITED STATES | 840,000 | 1,194,490 |

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|--------------------------|--------------------|---------------|-----------|-----------|
| BURLINGTN NORTH SANTA FE | 5.75% 01 May 2040 | UNITED STATES | 225,000 | 269,193 |
| BURLINGTN NORTH SANTA FE | 7% 15 Dec 2025 | UNITED STATES | 500,000 | 686,912 |
| CALIFORNIA INSTITUTE OF | 4.7% 01 Nov 2111 | UNITED STATES | 760,000 | 789,131 |
| CALIFORNIA ST | 7.55% 01 Apr 2039 | UNITED STATES | 3,805,000 | 4,652,450 |
| CATERPILLAR INC | 5.2% 27 May 2041 | UNITED STATES | 1,800,000 | 2,156,029 |
| CBS CORP | 5.5% 15 May 2033 | UNITED STATES | 625,000 | 642,120 |
| CBS CORP | 5.9% 15 Oct 2040 | UNITED STATES | 1,505,000 | 1,689,469 |
| CELGENE CORP | 5.7% 15 Oct 2040 | UNITED STATES | 1,100,000 | 1,210,638 |
| CISCO SYSTEMS INC | 5.5% 15 Jan 2040 | UNITED STATES | 1,390,000 | 1,700,754 |
| CITIGROUP INC | 5.875% 29 May 2037 | UNITED STATES | 2,885,000 | 2,881,408 |
| CITIGROUP INC | 8.125% 15 Jul 2039 | UNITED STATES | 2,130,000 | 2,607,827 |
| CLIFFS NATURAL RESOURCES | 6.25% 01 Oct 2040 | UNITED STATES | 2,035,000 | 2,004,320 |
| COMCAST CORP | 6.5% 15 Nov 2035 | UNITED STATES | 2,065,000 | 2,489,120 |
| COMCAST CORP | 6.95% 15 Aug 2037 | UNITED STATES | 375,000 | 477,116 |
| CONOCOPHILLIPS | 5.9% 15 May 2038 | UNITED STATES | 800,000 | 1,011,926 |
| CONOCOPHILLIPS | 6.5% 01 Feb 2039 | UNITED STATES | 1,795,000 | 2,482,964 |
| CONS EDISON CO OF NY | 5.85% 15 Mar 2036 | UNITED STATES | 525,000 | 659,116 |
| CONS EDISON CO OF NY | 6.75% 01 Apr 2038 | UNITED STATES | 725,000 | 1,015,185 |
| CONTL AIRLINES 2007 1 | 5.983% 19 Apr 2022 | UNITED STATES | 1,858,954 | 1,935,543 |
| CONTL AIRLINES 2009 2 | 7.25% 10 May 2021 | UNITED STATES | 1,260,528 | 1,342,462 |
| COX COMMUNICATIONS INC | 8.375% 01 Mar 2039 | UNITED STATES | 1,140,000 | 1,526,413 |
| CRH AMERICA INC | 6% 30 Sep 2016 | UNITED STATES | 1,500,000 | 1,602,329 |
| CSX CORP | 4.75% 30 May 2042 | UNITED STATES | 475,000 | 490,128 |
| CSX CORP | 6.15% 01 May 2037 | UNITED STATES | 650,000 | 781,657 |
| CVS CAREMARK CORP | 5.75% 15 May 2041 | UNITED STATES | 1,175,000 | 1,399,109 |
| CVS CAREMARK CORP | 6.25% 01 Jun 2027 | UNITED STATES | 1,510,000 | 1,826,963 |
| DAIMLER FINANCE NA LLC | 8.5% 18 Jan 2031 | UNITED STATES | 500,000 | 699,101 |
| DELTA AIR LINES 2007 1 A | 1% 10 Feb 2024 | UNITED STATES | 2,652,772 | 2,768,698 |
| DEVON FINANCING CORP ULC | 7.875% 30 Sep 2031 | UNITED STATES | 1,350,000 | 1,909,582 |
| DIRECTV HOLDINGS/FING | 6% 15 Aug 2040 | UNITED STATES | 2,085,000 | 2,274,472 |
| DIRECTV HOLDINGS/FING | 6.375% 01 Mar 2041 | UNITED STATES | 555,000 | 639,926 |
| DISCOVERY COMMUNICATIONS | 6.35% 01 Jun 2040 | UNITED STATES | 800,000 | 963,677 |
| DOMINION RESOURCES INC | 5.95% 15 Jun 2035 | UNITED STATES | 1,930,000 | 2,297,007 |
| DOW CHEMICAL CO/THE | 5.25% 15 Nov 2041 | UNITED STATES | 1,165,000 | 1,225,433 |
| DOW CHEMICAL CO/THE | 9.4% 15 May 2039 | UNITED STATES | 860,000 | 1,292,668 |
| DTE ENERGY COMPANY | 6.375% 15 Apr 2033 | UNITED STATES | 675,000 | 817,338 |
| DUKE ENERGY CAROLINAS | 6.45% 15 Oct 2032 | UNITED STATES | 1,000,000 | 1,283,013 |
| E.I. DU PONT DE NEMOURS | 4.9% 15 Jan 2041 | UNITED STATES | 350,000 | 395,718 |
| ECOLAB INC | 5.5% 08 Dec 2041 | UNITED STATES | 775,000 | 858,810 |
| ENTERPRISE PRODUCTS OPER | 6.875% 01 Mar 2033 | UNITED STATES | 1,450,000 | 1,750,008 |
| ENTERPRISE PRODUCTS OPER | 7.55% 15 Apr 2038 | UNITED STATES | 880,000 | 1,129,955 |
| ERAC USA FINANCE COMPANY | 6.7% 01 Jun 2034 | UNITED STATES | 1,390,000 | 1,571,419 |
| ERAC USA FINANCE COMPANY | 7% 15 Oct 2037 | UNITED STATES | 750,000 | 902,306 |
| EXELON GENERATION CO LLC | 5.75% 01 Oct 2041 | UNITED STATES | 1,715,000 | 1,973,272 |
| EXELON GENERATION CO LLC | 6.25% 01 Oct 2039 | UNITED STATES | 1,550,000 | 1,888,663 |
| EXPRESS SCRIPTS HOLDING | 6.125% 15 Nov 2041 | UNITED STATES | 1,630,000 | 1,762,332 |
| FIRSTENERGY CORP | 7.375% 15 Nov 2031 | UNITED STATES | 1,350,000 | 1,660,199 |
| FIRSTENERGY SOLUTIONS CO | 6.8% 15 Aug 2039 | UNITED STATES | 1,039,000 | 1,163,434 |
| FLORIDA POWER + LIGHT | 5.25% 01 Feb 2041 | UNITED STATES | 675,000 | 824,014 |
| FLORIDA POWER + LIGHT | 5.625% 01 Apr 2034 | UNITED STATES | 900,000 | 1,111,913 |
| FLORIDA POWER CORP | 6.4% 15 Jun 2038 | UNITED STATES | 700,000 | 949,481 |
| GENERAL ELEC CAP CORP | 5.625% 01 May 2018 | UNITED STATES | 1,000,000 | 1,120,002 |
| GENERAL ELEC CAP CORP | 5.875% 14 Jan 2038 | UNITED STATES | 2,745,000 | 2,908,566 |
| GENERAL ELEC CAP CORP | 6.75% 15 Mar 2032 | UNITED STATES | 3,285,000 | 3,846,541 |
| GEORGIA POWER COMPANY | 5.65% 01 Mar 2037 | UNITED STATES | 1,280,000 | 1,586,268 |
| GILEAD SCIENCES INC | 5.65% 01 Dec 2041 | UNITED STATES | 1,090,000 | 1,206,808 |
| GLAXOSMITHKLINE CAP INC | 6.375% 15 May 2038 | UNITED STATES | 675,000 | 903,185 |
| GOLDMAN SACHS GROUP INC | 6.45% 01 May 2036 | UNITED STATES | 3,245,000 | 2,928,032 |
| GOLDMAN SACHS GROUP INC | 6.75% 01 Oct 2037 | UNITED STATES | 3,700,000 | 3,442,898 |
| HARTFORD FINL SVCS GRP | 6.1% 01 Oct 2041 | UNITED STATES | 900,000 | 842,255 |
| HARTFORD FINL SVCS GRP | 6.625% 30 Mar 2040 | UNITED STATES | 570,000 | 565,677 |
| HCP INC | 6.75% 01 Feb 2041 | UNITED STATES | 1,005,000 | 1,136,164 |
| HEALTH CARE REIT INC | 6.5% 15 Mar 2041 | UNITED STATES | 1,170,000 | 1,172,294 |

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|-------------------------|--------------------|---------------|-----------|-----------|
| HESS CORP | 5.6% 15 Feb 2041 | UNITED STATES | 1,000,000 | 1,117,272 |
| HESS CORP | 6% 15 Jan 2040 | UNITED STATES | 550,000 | 650,726 |
| HEWLETT PACKARD CO | 6% 15 Sep 2041 | UNITED STATES | 710,000 | 785,702 |
| HOME DEPOT INC | 5.875% 16 Dec 2036 | UNITED STATES | 1,140,000 | 1,430,565 |
| HONEYWELL INTERNATIONAL | 5.375% 01 Mar 2041 | UNITED STATES | 710,000 | 870,924 |
| ILLINOIS ST | 5.1% 01 Jun 2033 | UNITED STATES | 2,600,000 | 2,359,864 |
| INDIANA MICHIGAN POWER | 6.05% 15 Mar 2037 | UNITED STATES | 905,000 | 1,105,073 |
| INTEL CORP | 4.8% 01 Oct 2041 | UNITED STATES | 715,000 | 801,306 |
| INTL PAPER CO | 6% 15 Nov 2041 | UNITED STATES | 605,000 | 656,796 |
| JOHNSON CONTROLS INC | 5.7% 01 Mar 2041 | UNITED STATES | 570,000 | 641,870 |
| JPMORGAN CHASE + CO | 5.4% 06 Jan 2042 | UNITED STATES | 1,100,000 | 1,147,944 |
| JPMORGAN CHASE + CO | 5.5% 15 Oct 2040 | UNITED STATES | 2,700,000 | 2,797,764 |
| JUNIPER NETWORKS INC | 5.95% 15 Mar 2041 | UNITED STATES | 1,645,000 | 1,799,150 |
| KENTUCKY UTILITIES | 5.125% 01 Nov 2040 | UNITED STATES | 1,585,000 | 1,899,391 |
| KINDER MORGAN ENER PART | 6.5% 01 Feb 2037 | UNITED STATES | 1,190,000 | 1,310,383 |
| KINDER MORGAN ENER PART | 6.95% 15 Jan 2038 | UNITED STATES | 930,000 | 1,050,425 |
| KRAFT FOODS INC | 6.5% 09 Feb 2040 | UNITED STATES | 2,835,000 | 3,688,165 |
| KRAFT FOODS INC | 6.875% 01 Feb 2038 | UNITED STATES | 1,235,000 | 1,635,352 |
| LINCOLN NATIONAL CORP | 7% 15 Jun 2040 | UNITED STATES | 825,000 | 932,693 |
| LOCKHEED MARTIN CORP | 0.01% 15 Sep 2041 | UNITED STATES | 925,000 | 937,503 |
| LORILLARD TOBACCO CO | 7% 04 Aug 2041 | UNITED STATES | 675,000 | 709,501 |
| LORILLARD TOBACCO CO | 8.125% 01 May 2040 | UNITED STATES | 730,000 | 840,110 |
| LOWE S COMPANIES INC | 5.125% 15 Nov 2041 | UNITED STATES | 1,455,000 | 1,612,139 |
| LOWE S COMPANIES INC | 5.8% 15 Apr 2040 | UNITED STATES | 350,000 | 412,076 |
| MACYS RETAIL HLDGS INC | 6.375% 15 Mar 2037 | UNITED STATES | 850,000 | 987,447 |
| MARATHON OIL CORP | 6.6% 01 Oct 2037 | UNITED STATES | 1,235,000 | 1,497,943 |
| MARATHON PETROLEUM CORP | 6.5% 01 Mar 2041 | UNITED STATES | 1,170,000 | 1,325,874 |
| MCKESSON CORP | 6% 01 Mar 2041 | UNITED STATES | 950,000 | 1,214,256 |
| MERCK + CO INC | 6.55% 15 Sep 2037 | UNITED STATES | 600,000 | 836,455 |
| MERRILL LYNCH + CO | 6.11% 29 Jan 2037 | UNITED STATES | 2,950,000 | 2,274,258 |
| MERRILL LYNCH + CO | 6.22% 15 Sep 2026 | UNITED STATES | 470,000 | 387,687 |
| MERRILL LYNCH + CO | 7.75% 14 May 2038 | UNITED STATES | 550,000 | 522,567 |

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| METLIFE INC | 6.5% 15 Dec 2032 | UNITED STATES | 1,125,000 | 1,348,430 |
| MIDAMERICAN ENERGY HLDGS | 6.125% 01 Apr 2036 | UNITED STATES | 2,695,000 | 3,218,771 |
| MORGAN STANLEY | 5.5% 24 Jul 2020 | UNITED STATES | 800,000 | 727,384 |
| MORGAN STANLEY | 5.625% 23 Sep 2019 | UNITED STATES | 1,200,000 | 1,111,295 |
| MORGAN STANLEY | 6.25% 09 Aug 2026 | UNITED STATES | 2,340,000 | 2,154,260 |
| MOSAIC CO | 4.875% 15 Nov 2041 | UNITED STATES | 675,000 | 697,761 |
| NBCUNIVERSAL MEDIA LLC | 6.4% 30 Apr 2040 | UNITED STATES | 2,890,000 | 3,552,949 |
| NEW JERSEY ST TRANSPRTN TRUST | 6.561% 15 Dec 2040 | UNITED STATES | 1,000,000 | 1,267,310 |
| NEWS AMERICA INC | 6.15% 01 Mar 2037 | UNITED STATES | 4,500,000 | 4,919,009 |
| NORFOLK SOUTHERN CORP | 5.59% 17 May 2025 | UNITED STATES | 1,100,000 | 1,270,665 |
| NORFOLK SOUTHERN CORP | 6% 15 Mar 2105 | UNITED STATES | 1,650,000 | 1,951,943 |
| NORTHERN STATES PWR MINN | 5.35% 01 Nov 2039 | UNITED STATES | 425,000 | 527,873 |
| NORTHROP GRUMMAN CORP | 5.05% 15 Nov 2040 | UNITED STATES | 950,000 | 1,039,785 |
| NORTHWESTERN MUTUAL LIFE | 6.063% 30 Mar 2040 | UNITED STATES | 1,850,000 | 2,220,799 |
| OHIO ST UNIV | 4.8% 01 Jun 2111 | UNITED STATES | 430,000 | 445,175 |
| ONEOK PARTNERS LP | 6.65% 01 Oct 2036 | UNITED STATES | 905,000 | 1,070,272 |
| ONEOK PARTNERS LP | 6.85% 15 Oct 2037 | UNITED STATES | 480,000 | 582,797 |
| ORACLE CORP | 5.375% 15 Jul 2040 | UNITED STATES | 1,625,000 | 1,979,700 |
| PACIFIC GAS + ELECTRIC | 6.05% 01 Mar 2034 | UNITED STATES | 2,100,000 | 2,599,462 |
| PEMEX PROJ FDG MASTER TR | 6.625% 15 Jun 2035 | UNITED STATES | 1,000,000 | 1,133,750 |
| PEPSICO INC | 4.875% 01 Nov 2040 | UNITED STATES | 850,000 | 982,287 |
| PFIZER INC | 7.2% 15 Mar 2039 | UNITED STATES | 2,060,000 | 3,041,137 |
| PHILIP MORRIS INTL INC | 6.375% 16 May 2038 | UNITED STATES | 825,000 | 1,075,547 |
| PORT AUTH OF NEW YORK + NEW JE | 4.926% 01 Oct 2051 | UNITED STATES | 2,000,000 | 2,062,940 |
| PRINCIPAL FINANCIAL GRP | 6.05% 15 Oct 2036 | UNITED STATES | 520,000 | 546,504 |
| PROGRESS ENERGY INC | 6% 01 Dec 2039 | UNITED STATES | 585,000 | 733,017 |
| PROGRESS ENERGY INC | 7.75% 01 Mar 2031 | UNITED STATES | 1,000,000 | 1,420,077 |
| * PRUDENTIAL FINANCIAL INC | 5.7% 14 Dec 2036 | UNITED STATES | 600,000 | 595,713 |
| * PRUDENTIAL FINANCIAL INC | 6.625% 21 Jun 2040 | UNITED STATES | 1,650,000 | 1,822,752 |
| PSEG POWER LLC | 8.625% 15 Apr 2031 | UNITED STATES | 625,000 | 921,964 |
| QUEST DIAGNOSTIC INC | 5.75% 30 Jan 2040 | UNITED STATES | 1,970,000 | 2,124,680 |
| QWEST CORP | 7.25% 15 Oct 2035 | UNITED STATES | 2,205,000 | 2,198,705 |
| RAYTHEON COMPANY | 4.7% 15 Dec 2041 | UNITED STATES | 760,000 | 780,522 |
| RAYTHEON COMPANY | 4.875% 15 Oct 2040 | UNITED STATES | 215,000 | 225,993 |
| REPUBLIC SERVICES INC | 6.2% 01 Mar 2040 | UNITED STATES | 1,060,000 | 1,281,410 |
| SAFWAY INC | 7.25% 01 Feb 2031 | UNITED STATES | 275,000 | 330,886 |
| SOUTHERN CAL EDISON | 5.35% 15 Jul 2035 | UNITED STATES | 350,000 | 420,761 |
| SOUTHERN CAL EDISON | 6% 15 Jan 2034 | UNITED STATES | 775,000 | 998,676 |
| SOUTHERN CALIF GAS CO | 5.125% 15 Nov 2040 | UNITED STATES | 1,200,000 | 1,449,938 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 11,509,890 | 11,509,890 |
| SW AIRLINES 07 1 TRUST | 6.15% 01 Feb 2024 | UNITED STATES | 1,268,795 | 1,363,955 |
| TARGET CORP | 7% 15 Jan 2038 | UNITED STATES | 1,500,000 | 2,096,720 |
| TEACHERS INSUR + ANNUITY | 6.85% 16 Dec 2039 | UNITED STATES | 584,000 | 749,507 |
| TIME WARNER CABLE INC | 6.55% 01 May 2037 | UNITED STATES | 4,580,000 | 5,209,365 |
| TIME WARNER INC | 6.1% 15 Jul 2040 | UNITED STATES | 1,380,000 | 1,617,822 |
| TIME WARNER INC | 6.5% 15 Nov 2036 | UNITED STATES | 3,015,000 | 3,637,721 |
| TRAVELERS COS INC | 5.35% 01 Nov 2040 | UNITED STATES | 1,000,000 | 1,155,347 |
| UNITED PARCEL SERVICE | 4.875% 15 Nov 2040 | UNITED STATES | 825,000 | 953,495 |
| UNITED TECHNOLOGIES CORP | 5.4% 01 May 2035 | UNITED STATES | 1,450,000 | 1,715,724 |
| UNITEDHEALTH GROUP INC | 6.5% 15 Jun 2037 | UNITED STATES | 535,000 | 680,432 |
| UNIV OF SOUTHERN CALIFOR | 5.25% 01 Oct 2111 | UNITED STATES | 850,000 | 1,061,646 |
| US DOLLAR | | UNITED STATES | 0 | 0 |
| US TREASURY N/B | 3.375% 15 Nov 2019 | UNITED STATES | 1,840,000 | 2,097,456 |
| US TREASURY N/B | 4.375% 15 Feb 2038 | UNITED STATES | 1,765,000 | 2,281,813 |
| USB CAPITAL XIII TRUST | 6.625% 15 Dec 2039 | UNITED STATES | 1,760,000 | 1,788,090 |
| VALERO ENERGY CORP | 6.625% 15 Jun 2037 | UNITED STATES | 1,795,000 | 1,924,665 |
| VERIZON COMMUNICATIONS | 4.75% 01 Nov 2041 | UNITED STATES | 1,480,000 | 1,592,823 |
| VERIZON COMMUNICATIONS | 6.9% 15 Apr 2038 | UNITED STATES | 1,940,000 | 2,592,992 |
| VERIZON COMMUNICATIONS | 7.75% 01 Dec 2030 | UNITED STATES | 2,415,000 | 3,363,412 |
| VIACOM INC | 6.875% 30 Apr 2036 | UNITED STATES | 900,000 | 1,126,400 |

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| WACHOVIA BANK NA | 5.85% 01 Feb 2037 | UNITED STATES | 1,700,000 | 1,779,164 |
| WACHOVIA CORP | 5.5% 01 Aug 2035 | UNITED STATES | 1,400,000 | 1,364,927 |
| WAL MART STORES INC | 5% 25 Oct 2040 | UNITED STATES | 2,705,000 | 3,183,612 |
| WAL MART STORES INC | 5.625% 01 Apr 2040 | UNITED STATES | 2,845,000 | 3,603,648 |
| WALT DISNEY COMPANY/THE | 4.125% 01 Dec 2041 | UNITED STATES | 925,000 | 954,224 |
| WASTE MANAGEMENT INC | 6.125% 30 Nov 2039 | UNITED STATES | 680,000 | 834,137 |
| WASTE MANAGEMENT INC | 7% 15 Jul 2028 | UNITED STATES | 1,000,000 | 1,253,806 |
| WEATHERFORD INTL INC | 6.8% 15 Jun 2037 | UNITED STATES | 465,000 | 520,156 |
| WELLPOINT INC | 5.85% 15 Jan 2036 | UNITED STATES | 500,000 | 585,146 |
| WILLIAMS PARTNERS LP | 6.3% 15 Apr 2040 | UNITED STATES | 1,175,000 | 1,432,672 |
| XEROX CORPORATION | 6.75% 15 Dec 2039 | UNITED STATES | 925,000 | 1,132,800 |
| Total : EXHIBIT F - Long-Term Corporate Bond Fund | | | \$ | 361,726,271 |

n / a - Cost is not applicable

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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/ Par Value | |
| | AUSTRALIAN DOLLAR | AUSTRALIA | 322 | \$ 330 |
| | FMG RESOURCES AUG 2006 | 7% 01 Nov 2015 AUSTRALIA | 200,000 | 202,000 |
| | FMG RESOURCES AUG 2006 | 8.25% 01 Nov 2019 AUSTRALIA | 200,000 | 203,500 |
| | KINGDOM OF BAHRAIN | 5.5% 31 Mar 2020 BAHRAIN | 300,000 | 283,500 |
| | COLUMBUS INTL INC | 11.5% 20 Nov 2014 BARBADOS | 300,000 | 315,750 |
| | QTEL INTERNATIONAL FIN | 4.75% 16 Feb 2021 BERMUDA | 200,000 | 201,500 |
| | BANCO NAC DE DESEN ECONO | 4.125% 15 Sep 2017 BRAZIL | 300,000 | 381,851 |
| | BRAZILIAN REAL | BRAZIL | 519 | 278 |
| | CENT ELET BRASILEIRAS SA | 6.875% 30 Jul 2019 BRAZIL | 550,000 | 621,500 |
| | CENT ELET BRASILEIRAS SA | 6.875% 30 Jul 2019 BRAZIL | 100,000 | 113,000 |
| | CENT ELET BRASILEIRAS SA | 6.875% 30 Jul 2019 BRAZIL | 100,000 | 113,000 |
| | CSN RESOURCES SA | 6.5% 21 Jul 2020 BRAZIL | 100,000 | 104,500 |
| | FED REPUBLIC OF BRAZIL | 8.25% 20 Jan 2034 BRAZIL | 690,000 | 1,040,175 |
| | NOTA DO TESOIRO NACIONAL | 0% 01 Jan 2014 BRAZIL | 5,900 | 31,328 |
| | NOTA DO TESOIRO NACIONAL | 10% 01 Jan 2013 BRAZIL | 10,000 | 53,585 |
| | NOTA DO TESOIRO NACIONAL | 10% 01 Jan 2017 BRAZIL | 237,400 | 1,223,267 |
| | NOTA DO TESOIRO NACIONAL | 10% 01 Jan 2021 BRAZIL | 66,500 | 332,153 |
| | SWU092905 IRS BRL P V 00MBRCDI | 1% 02 Jan 2012 BRAZIL | (3,600,000) | (1,930,036) |
| | SWU092905 IRS BRL R F 11.14000 | 11.14% 02 Jan 2012 BRAZIL | 3,600,000 | 1,970,164 |
| | SWU0A0HU2 IRS BRL P V 01MBSCW | 1% 02 Jan 2014 BRAZIL | (8,900,000) | (4,771,478) |
| | SWU0A0HU2 IRS BRL R F 12.12000 | 12.12% 02 Jan 2014 BRAZIL | 8,900,000 | 4,973,960 |
| | USIMINAS COMMERCIAL LTD | 7.25% 18 Jan 2018 BRAZIL | 200,000 | 217,000 |
| | VALE OVERSEAS LIMITED | 4.625% 15 Sep 2020 BRAZIL | 1,900,000 | 1,964,798 |
| | VALE OVERSEAS LIMITED | 6.875% 21 Nov 2036 BRAZIL | 200,000 | 227,710 |
| | BOMBARDIER INC | 6.75% 01 May 2012 CANADA | 40,000 | 40,400 |
| | CANADIAN DOLLAR | CANADA | 165 | 162 |
| | HARVEST OPERATIONS CORP | 6.875% 01 Oct 2017 CANADA | 100,000 | 103,500 |
| | QUEBECOR MEDIA | 7.75% 15 Mar 2016 CANADA | 550,000 | 565,125 |
| | TELESAT CANADA/TELESAT L | 11% 01 Nov 2015 CANADA | 1,100,000 | 1,181,125 |
| | VIDEOTRON LTEE | 6.375% 15 Dec 2015 CANADA | 1,150,000 | 1,170,125 |
| | | 6% 22 Jan 2020 CAYMAN ISLANDS | 200,000 | 218,000 |

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|-----------------------------|---------------------|----------------|---------------|-----------|--|
| BANCO DO BRASIL (CAYMAN) | | | | | |
| CSN ISLANDS IX CORP | 10% 15 Jan 2015 | CAYMAN ISLANDS | 1,200,000 | 1,422,000 | |
| CSN ISLANDS IX CORP | 10% 15 Jan 2015 | CAYMAN ISLANDS | 200,000 | 236,500 | |
| FIBRIA OVERSEAS FINANCE | 6.75% 03 Mar 2021 | CAYMAN ISLANDS | 400,000 | 365,000 | |
| FIBRIA OVERSEAS FINANCE | 7.5% 04 May 2020 | CAYMAN ISLANDS | 500,000 | 488,750 | |
| ODEBRECHT DRILL VIII/IX | 6.35% 30 Jun 2021 | CAYMAN ISLANDS | 196,000 | 201,880 | |
| PERU ENHANCED PASS THRU | 0% 31 May 2018 | CAYMAN ISLANDS | 174,825 | 143,551 | |
| PETROBRAS INTL FIN CO | 6.125% 06 Oct 2016 | CAYMAN ISLANDS | 2,800,000 | 3,103,976 | |
| PETROBRAS INTL FIN CO | 7.875% 15 Mar 2019 | CAYMAN ISLANDS | 240,000 | 286,487 | |
| BANCO SANTANDER CHILE | 3.75% 22 Sep 2015 | CHILE | 100,000 | 99,694 | |
| CELULOSA ARAUCO | | | | | |
| CONSTITU | 7.25% 29 Jul 2019 | CHILE | 250,000 | 295,916 | |
| ECOPETROL SA | 7.625% 23 Jul 2019 | COLOMBIA | 940,000 | 1,132,700 | |
| CGG VERITAS | 6.5% 01 Jun 2021 | FRANCE | 200,000 | 194,000 | |
| CGG VERITAS | 7.75% 15 May 2017 | FRANCE | 200,000 | 202,500 | |
| CGG VERITAS | 9.5% 15 May 2016 | FRANCE | 200,000 | 216,000 | |
| PERNOD RICARD SA | 7% 15 Jan 2015 | FRANCE | 500,000 | 713,509 | |
| SWPC485N1 CDS USD P V | | | | | |
| 03MEVENT | 1% 20 Sep 2016 | FRANCE | (300,000) | (300,000) | |
| SWPC485N1 CDS USD R F | | | | | |
| 5.00000 | 5% 20 Sep 2016 | FRANCE | 300,000 | 287,962 | |
| GROHE HOLDING GMBH | 3.873% 15 Jan 2014 | GERMANY | 315,000 | 381,724 | |
| UNITYMEDIA HESSEN / NRW | 8.125% 01 Dec 2017 | GERMANY | 800,000 | 1,072,272 | |
| NOBLE GROUP LTD | 4.875% 05 Aug 2015 | HONG KONG | 500,000 | 457,500 | |
| HUNGARIAN FORINT | | HUNGARY | 45,986 | 190 | |
| ICICI BANK LIMITED | 5.75% 16 Nov 2020 | INDIA | 200,000 | 184,006 | |
| ICICI BANK LIMITED | 5.75% 16 Nov 2020 | INDIA | 1,300,000 | 1,196,036 | |
| INDONESIA GOVERNMENT | 10% 15 Feb 2028 | INDONESIA | 3,000,000,000 | 424,901 | |
| INDONESIA GOVERNMENT | 9.5% 15 Jul 2031 | INDONESIA | 7,000,000,000 | 967,058 | |
| INDONESIAN RUPIAH | | INDONESIA | 788,250,000 | 86,931 | |
| REPUBLIC OF INDONESIA | 11.625% 04 Mar 2019 | INDONESIA | 600,000 | 886,500 | |
| REPUBLIC OF INDONESIA | 6.875% 09 Mar 2017 | INDONESIA | 300,000 | 348,750 | |
| REPUBLIC OF INDONESIA | 6.875% 09 Mar 2017 | INDONESIA | 400,000 | 465,000 | |
| REPUBLIC OF INDONESIA | 6.875% 17 Jan 2018 | INDONESIA | 400,000 | 471,000 | |
| REPUBLIC OF INDONESIA | 8.5% 12 Oct 2035 | INDONESIA | 100,000 | 144,000 | |
| EURO CURRENCY | | | | | |
| AWAS AVIATION CAPITAL LT | 0% 15 Oct 2016 | IRELAND | 90,400 | 90,400 | |
| RUSSIAN RR(RZD CAP) | 5.739% 03 Apr 2017 | IRELAND | 500,000 | 502,500 | |

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| SMURFIT KAPPA ACQUISITIO | 7.75% 15 Nov 2019 | IRELAND | 600,000 | 802,257 |
| SMURFIT KAPPA FUNDING | 7.75% 01 Apr 2015 | IRELAND | 400,000 | 400,000 |
| TRANSNEFT(TRANS CAP INV) | 5.67% 05 Mar 2014 | IRELAND | 700,000 | 726,250 |
| VNESHECONOMBANK(VEB) | 6.8% 22 Nov 2025 | IRELAND | 200,000 | 194,000 |
| VNESHECONOMBANK(VEB) | 6.902% 09 Jul 2020 | IRELAND | 400,000 | 410,000 |
| INTESA SANPAOLO SPA | 1% 24 Feb 2014 | ITALY | 300,000 | 264,134 |
| JAPANESE YEN | | JAPAN | 180,278 | 2,343 |
| KAZMUNAYGAS NATIONAL | 11.75% 23 Jan 2015 | KAZAKHSTAN | 1,300,000 | 1,527,500 |
| KAZMUNAYGAS NATIONAL | 8.375% 02 Jul 2013 | KAZAKHSTAN | 600,000 | 628,500 |
| EXPORT IMPORT BK KOREA | 5.125% 29 Jun 2020 | KOREA, REPUBLIC OF | 250,000 | 261,763 |
| KOREA HYDRO + NUCLEAR PO | 3.125% 16 Sep 2015 | KOREA, REPUBLIC OF | 200,000 | 200,251 |
| ALROSA FINANCE SA | 7.75% 03 Nov 2020 | LUXEMBOURG | 700,000 | 696,500 |
| EXPRO FINANCE LUXEMBOURG | 8.5% 15 Dec 2016 | LUXEMBOURG | 100,000 | 88,000 |
| FIAT FINANCE + TRADE | 7.625% 15 Sep 2014 | LUXEMBOURG | 600,000 | 763,312 |
| FIAT FINANCE + TRADE | 9% 30 Jul 2012 | LUXEMBOURG | 200,000 | 264,498 |
| GAZPROM (GAZ CAPITAL SA) | 6.212% 22 Nov 2016 | LUXEMBOURG | 500,000 | 517,500 |
| GAZPROM (GAZ CAPITAL SA) | 6.212% 22 Nov 2016 | LUXEMBOURG | 150,000 | 155,250 |
| GAZPROM (GAZ CAPITAL SA) | 6.51% 07 Mar 2022 | LUXEMBOURG | 1,600,000 | 1,624,000 |
| GAZPROM (GAZ CAPITAL SA) | 7.288% 16 Aug 2037 | LUXEMBOURG | 500,000 | 516,250 |
| GAZPROM (GAZ CAPITAL SA) | 8.625% 28 Apr 2034 | LUXEMBOURG | 630,000 | 738,675 |
| GAZPROM (GAZ CAPITAL SA) | 9.25% 23 Apr 2019 | LUXEMBOURG | 1,000,000 | 1,188,900 |
| GAZPROM(GAZPROM INTL SA) | 7.201% 01 Feb 2020 | LUXEMBOURG | 363,555 | 384,005 |
| INTELSAT JACKSON HLDG | 7.25% 15 Oct 2020 | LUXEMBOURG | 1,000,000 | 1,015,000 |
| INTELSAT JACKSON HLDG | 9.5% 15 Jun 2016 | LUXEMBOURG | 400,000 | 418,000 |
| INTELSAT LUXEMBOURG SA | 11.5% 04 Feb 2017 | LUXEMBOURG | 1,600,000 | 1,544,000 |
| OJSC RUSS AGRIC BK(RSHB) | 6.299% 15 May 2017 | LUXEMBOURG | 190,000 | 189,763 |
| OJSC RUSS AGRIC BK(RSHB) | 7.125% 14 Jan 2014 | LUXEMBOURG | 400,000 | 414,500 |
| OXEA FINANCE/CY SCA | 9.5% 15 Jul 2017 | LUXEMBOURG | 665,000 | 665,000 |
| OXEA FINANCE/CY SCA | 9.625% 15 Jul 2017 | LUXEMBOURG | 665,000 | 841,688 |
| RSHB(OJSC RUSS AGRIC BK) | 7.175% 16 May 2013 | LUXEMBOURG | 300,000 | 311,625 |
| SBERBANK (SB CAP SA) | 5.4% 24 Mar 2017 | LUXEMBOURG | 1,100,000 | 1,094,500 |
| SBERBANK (SB CAP SA) | 5.499% 07 Jul 2015 | LUXEMBOURG | 500,000 | 505,000 |
| TELENET FINANCE III LUX | 6.625% 15 Feb 2021 | LUXEMBOURG | 200,000 | 249,900 |
| TNK BP FINANCE SA | 6.25% 02 Feb 2015 | LUXEMBOURG | 400,000 | 412,500 |
| TNK BP FINANCE SA | 6.625% 20 Mar 2017 | LUXEMBOURG | 200,000 | 203,000 |
| TNK BP FINANCE SA | 6.625% 20 Mar 2017 | LUXEMBOURG | 400,000 | 406,000 |
| TNK BP FINANCE SA | 7.25% 02 Feb 2020 | LUXEMBOURG | 200,000 | 206,000 |
| TNK BP FINANCE SA | 7.5% 13 Mar 2013 | LUXEMBOURG | | |
| TNK BP FINANCE SA | 7.5% 18 Jul 2016 | LUXEMBOURG | 900,000 | 949,500 |
| TNK BP FINANCE SA | 7.875% 13 Mar 2018 | LUXEMBOURG | 200,000 | 213,750 |
| TNK BP FINANCE SA | 7.875% 13 Mar 2018 | LUXEMBOURG | 100,000 | 106,875 |
| VIMPELCOM (VIP FIN) | 9.125% 30 Apr 2018 | LUXEMBOURG | 800,000 | 783,000 |
| BANCO MERCANTIL DEL NORT | 4.375% 19 Jul 2015 | MEXICO | 100,000 | 100,375 |
| CORPORACION GEO SA DE CV | 8.875% 25 Sep 2014 | MEXICO | 100,000 | 97,500 |
| CORPORACION GEO SA DE CV | 9.25% 30 Jun 2020 | MEXICO | 200,000 | 195,500 |
| DESARROLLADORA HOMEX SA | 9.5% 11 Dec 2019 | MEXICO | 150,000 | 145,875 |
| HIPOTECARIA SU CASITA SA | 7.5% 29 Jun 2018 | MEXICO | 87,022 | 26,107 |
| MEXICAN PESO (NEW) | | MEXICO | 69,344 | 4,969 |
| PETROLEOS MEXICANOS | 8% 03 May 2019 | MEXICO | 1,440,000 | 1,796,400 |
| SWU0160L7 IRS MXN P V 01MTIIE | 4.7801% 09 Apr 2019 | MEXICO | (1,600,000) | (114,651) |
| SWU0160L7 IRS MXN R F 7.78000 | 7.78% 09 Apr 2019 | MEXICO | 1,600,000 | 124,181 |
| SWU0251K9 IRS MXN P V 01MMITIE | 1% 18 Feb 2019 | MEXICO | (3,600,000) | (257,966) |
| SWU0251K9 IRS MXN R F 8.95000 | 8.95% 18 Feb 2019 | MEXICO | 3,600,000 | 297,331 |
| TELEFONOS DE MEXICO SAB | 8.75% 31 Jan 2016 | MEXICO | 5,000,000 | 384,716 |
| UNITED MEXICAN STATES | 6.75% 27 Sep 2034 | MEXICO | 1,079,000 | 1,405,398 |
| URBI DESARROLLOS URBANOS | 9.5% 21 Jan 2020 | MEXICO | 100,000 | 101,000 |
| HEIDELBERGCEMENT FINANCE | 6.75% 15 Dec 2015 | NETHERLANDS | 100,000 | 134,377 |
| HEIDELBERGCEMENT FINANCE | 7.5% 31 Oct 2014 | NETHERLANDS | 100,000 | 138,253 |
| HEIDELBERGCEMENT FINANCE | 8% 31 Jan 2017 | NETHERLANDS | 200,000 | 264,823 |
| INTERGAS FINANCE BV | 6.375% 14 May 2017 | NETHERLANDS | 200,000 | 204,000 |

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|--------------------------|---------------------|---------------------|-----------|-----------|
| MAJAPAHIT HOLDING BV | 7.75% 20 Jan 2020 | NETHERLANDS | 100,000 | 116,125 |
| NXP BV/NXP FUNDING LLC | 4.077% 15 Oct 2013 | NETHERLANDS | 184,007 | 234,091 |
| OI EUROPEAN GROUP BV | 6.75% 15 Sep 2020 | NETHERLANDS | 100,000 | 128,517 |
| OI EUROPEAN GROUP BV | 6.875% 31 Mar 2017 | NETHERLANDS | 110,000 | 143,510 |
| UPC HOLDING BV | 9.875% 15 Apr 2018 | NETHERLANDS | 125,000 | 133,281 |
| ZIGGO BOND CO | 8% 15 May 2018 | NETHERLANDS | 1,500,000 | 1,966,697 |
| AES PANAMA SA | 6.35% 21 Dec 2016 | PANAMA | 200,000 | 215,500 |
| MMG FIDUC(AES EL SALV) | 6.75% 01 Feb 2016 | PANAMA | 650,000 | 630,500 |
| REPUBLIC OF PANAMA | 9.375% 01 Apr 2029 | PANAMA | 653,000 | 1,038,270 |
| REPUBLIC OF PERU | 7.35% 21 Jul 2025 | PERU | 500,000 | 662,500 |
| REPUBLIC OF PERU | 8.75% 21 Nov 2033 | PERU | 255,000 | 388,875 |
| REPUBLIC OF PHILIPPINES | 6.375% 23 Oct 2034 | PHILIPPINES | 400,000 | 477,500 |
| REPUBLIC OF PHILIPPINES | 7.5% 25 Sep 2024 | PHILIPPINES | 100,000 | 127,000 |
| REPUBLIC OF PHILIPPINES | 7.75% 14 Jan 2031 | PHILIPPINES | 700,000 | 938,000 |
| REPUBLIC OF POLAND | 6.375% 15 Jul 2019 | POLAND | 430,000 | 476,225 |
| WARNER CHILCOTT CO LLC | 7.75% 15 Sep 2018 | PUERTO RICO | 1,500,000 | 1,531,875 |
| STATE OF QATAR | 5.25% 20 Jan 2020 | QATAR | 200,000 | 219,500 |
| YANLORD LAND GROUP LTD | 10.625% 29 Mar 2018 | SINGAPORE | 500,000 | 385,000 |
| SOUTH AFRICAN RAND | | SOUTH AFRICA | 19,880 | 2,462 |
| PETRO CO TRIN/TOBAGO LTD | 6% 08 May 2022 | TRINIDAD AND TOBAGO | 175,000 | 171,500 |

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| PETRO CO TRIN/TOBAGO LTD | 9.75% 14 Aug 2019 | TRINIDAD AND TOBAGO | 100,000 | 118,000 |
| PETRO CO TRIN/TOBAGO LTD | 9.75% 14 Aug 2019 | TRINIDAD AND TOBAGO | 100,000 | 118,000 |
| REPUBLIC OF TURKEY | 5.625% 30 Mar 2021 | TURKEY | 1,400,000 | 1,415,750 |
| REPUBLIC OF TURKEY | 6.75% 30 May 2040 | TURKEY | 200,000 | 206,000 |
| REPUBLIC OF TURKEY | 7% 05 Jun 2020 | TURKEY | 500,000 | 552,500 |
| REPUBLIC OF TURKEY | 7% 11 Mar 2019 | TURKEY | 100,000 | 110,750 |
| TURKIYE GARANTI BANKASI | 2.75125% 20 Apr 2016 | TURKEY | 200,000 | 180,000 |
| DP WORLD | 6.85% 02 Jul 2037 | UNITED ARAB EMIRATES | 200,000 | 181,000 |
| ANGLOGOLD HOLDINGS PLC | 5.375% 15 Apr 2020 | UNITED KINGDOM | 100,000 | 99,346 |
| DFS FURNITURE HLDGS PLC | 9.75% 15 Jul 2017 | UNITED KINGDOM | 800,000 | 1,013,274 |
| HBOS PLC | 0.5034% 06 Sep 2017 | UNITED KINGDOM | 200,000 | 139,614 |
| INEOS FINANCE PLC | 9% 15 May 2015 | UNITED KINGDOM | 200,000 | 203,000 |
| INEOS GROUP HOLDINGS LTD | 8.5% 15 Feb 2016 | UNITED KINGDOM | 900,000 | 715,500 |
| LBG CAPITAL NO.1 PLC | 9.54% 19 Mar 2020 | UNITED KINGDOM | 700,000 | 941,008 |
| LBG CAPITAL NO.2 PLC | 9.334% 07 Feb 2020 | UNITED KINGDOM | 300,000 | 363,660 |
| POUND STERLING | | UNITED KINGDOM | 45,734 | 71,076 |
| ROYAL BK SCOTLND GRP PLC | 7.648% 31 Aug 2049 | UNITED KINGDOM | 1,000,000 | 681,250 |
| SANTANDER UK PLC | 1% 10 Oct 2017 | UNITED KINGDOM | 100,000 | 97,513 |
| SPIRIT ISSUER PLC | 1% 28 Dec 2027 | UNITED KINGDOM | 200,000 | 239,331 |
| SWPC074E8 CDS USD P V | 1% 20 Sep 2013 | | | |
| 03MEVENT | | UNITED KINGDOM | (200,000) | (200,000) |
| SWPC074E8 CDS USD R F 5.00000 | 5% 20 Sep 2013 | UNITED KINGDOM | 200,000 | 204,665 |
| SWPC232P2 CDS USD P V | 1% 20 Dec 2016 | | | |
| 03MEVENT | | UNITED KINGDOM | (4,500,000) | (4,500,000) |
| SWPC232P2 CDS USD R F 5.00000 | 5% 20 Dec 2016 | UNITED KINGDOM | 4,500,000 | 4,884,878 |
| SWPC241P1 CDS USD P V | 1% 20 Dec 2016 | | | |
| 03MEVENT | | UNITED KINGDOM | (400,000) | (400,000) |
| SWPC241P1 CDS USD R F 1.00000 | 1% 20 Dec 2016 | UNITED KINGDOM | 400,000 | 390,665 |
| SWPC275J4 CDS USD P V | 1% 20 Dec 2015 | | | |
| 03MEVENT | | UNITED KINGDOM | (1,000,000) | (1,000,000) |
| SWPC275J4 CDS USD R F 5.00000 | 5% 20 Dec 2015 | UNITED KINGDOM | 1,000,000 | 1,079,110 |
| SWPC285J2 CDS USD P V | 1% 20 Dec 2015 | | | |
| 03MEVENT | | UNITED KINGDOM | (300,000) | (300,000) |
| SWPC285J2 CDS USD R F 5.00000 | 100% 20 Dec 2015 | UNITED KINGDOM | 300,000 | 323,733 |
| SWPC294D4 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED KINGDOM | (100,000) | (100,000) |
| SWPC294D4 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED KINGDOM | 100,000 | 96,465 |
| SWPC383G9 CDS USD P V | 1% 20 Jun 2015 | | | |
| 03MEVENT | | UNITED KINGDOM | (3,300,000) | (3,300,000) |
| SWPC383G9 CDS USD R F 5.00000 | 5% 20 Jun 2015 | UNITED KINGDOM | 3,300,000 | 3,545,198 |
| SWPC414P2 CDS USD P V | 1% 20 Dec 2016 | | | |
| 03MEVENT | | UNITED KINGDOM | (8,232,000) | (8,232,000) |
| SWPC414P2 CDS USD R F 5.00000 | 5% 20 Dec 2016 | UNITED KINGDOM | 8,232,000 | 7,653,617 |
| SWPC553H1 CDS USD P V | 1% 20 Sep 2015 | | | |
| 03MEVENT | | UNITED KINGDOM | (500,000) | (500,000) |
| SWPC553H1 CDS USD R F .25000 | 0.25% 20 Sep 2015 | UNITED KINGDOM | 500,000 | 470,308 |
| SWPC809P5 CDS USD P V | 1% 20 Dec 2012 | | | |
| 03MEVENT | | UNITED KINGDOM | (5,208,000) | (5,208,000) |
| SWPC809P5 CDS USD R F 3.75000 | 3.75% 20 Dec 2012 | UNITED KINGDOM | 5,208,000 | 5,133,480 |
| SWPC886M8 CDS USD P V | 1% 20 Sep 2016 | | | |
| 03MEVENT | | UNITED KINGDOM | (1,200,000) | (1,200,000) |
| SWPC886M8 CDS USD R F 1.00000 | 1% 20 Sep 2016 | UNITED KINGDOM | 1,200,000 | 1,179,318 |
| SWPCN6629 CDS EUR P V | 1% 20 Dec 2013 | | | |
| 03MEVENT | | UNITED KINGDOM | (500,000) | (649,075) |
| SWPCN6629 CDS EUR R F 5.00000 | 5% 20 Dec 2013 | UNITED KINGDOM | 500,000 | 665,841 |
| SWU0062T9 IRS MXN P V 01MTIIE | 1% 02 Jun 2021 | UNITED KINGDOM | (33,000,000) | (2,364,685) |
| SWU0062T9 IRS MXN R F 6.65000 | 6.65% 02 Jun 2021 | UNITED KINGDOM | 33,000,000 | 2,351,644 |
| SWU0169T1 IRS MXN P V 01MTIIE | 1% 06 Sep 2016 | UNITED KINGDOM | (52,900,000) | (3,790,661) |
| SWU0169T1 IRS MXN R F 5.60000 | 5.6% 06 Sep 2016 | UNITED KINGDOM | 52,900,000 | 3,758,295 |
| | 1% 15 Jun 2022 | UNITED KINGDOM | (2,000,000) | (2,050,401) |

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|--------------------------------|-------------------|----------------|--------------|--|-------------|--|
| SWU0694T5 IRS AUD P V | | | | | | |
| 06MBBSW | | | | | | |
| SWU0694T5 IRS AUD R F 5.00000 | 5% 15 Jun 2022 | UNITED KINGDOM | 2,000,000 | | 2,110,644 | |
| 00104W9V8 METROPCS | 4% 17 Mar 2018 | | | | | |
| WIRELESS IN | | UNITED STATES | 316,931 | | 309,008 | |
| 10YR US TREASURY NOTE | | | | | | |
| FUTURES MAR11 XCBT | | UNITED STATES | 500000 | | 19,921.87 | |
| 10YR US TREASURY NOTE | | | | | | |
| FUTURES MAR12 XCBT | | UNITED STATES | 3000000 | | 11,995.65 | |
| 2566059U2 DOLE FOOD | 2.51% 13 Jul 2018 | | | | | |
| COMPANY TL | | UNITED STATES | 897,750 | | 896,207 | |
| 30YR US TREASURY BOND | | | | | | |
| FUTURES MAR12 XCBT | | UNITED STATES | 5000000 | | (33,634.75) | |
| 317U456C5 IRO USD 5Y P 2.0 DUB | SEP12 2 PUTO | UNITED STATES | (700,000) | | (3,437) | |
| 317U457C4 IRO USD 20Y P 3.2725 | SEP12 3.2725 PUTO | UNITED STATES | 200,000 | | 6,596 | |
| 317U460C9 IRO USD 5Y UAG | SEP12 2.0 PUT | UNITED STATES | (300,000) | | (1,473) | |
| 317U479C8 IRO USD1Y 0.795 JPM | OCT12 0.795 CALL | UNITED STATES | (1,500,000) | | (3,057) | |
| 317U480C5 IRO USD1Y 0.795 JPM | OCT12 0.795 PUT | UNITED STATES | (1,500,000) | | (2,597) | |
| 317U520C7 IRO USD 2Y P 2.25 DU | SEP12 2.25 PUT | UNITED STATES | (15,000,000) | | (6,071) | |
| 317U701B0 IRO USD 3Y P2.75 DUB | JUN12 2.75 PUT | UNITED STATES | (1,700,000) | | (110) | |
| 317U769B9 IRO USD 2Y CBK | SEP12 2.25 PUT | UNITED STATES | (400,000) | | (162) | |
| 4597459B3 INTAL LEASE FIN | 1% 23 Feb 2015 | | | | | |
| TERM | | UNITED STATES | 500,000 | | 502,500 | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME DEC12 XCME | | UNITED STATES | 34750000 | | 18,696.56 | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME JUN11 XCME | | UNITED STATES | 7000000 | | (73,500.00) | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME JUN12 XCME | | UNITED STATES | 7500000 | | (13,926.30) | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME JUN13 XCME | | UNITED STATES | 1500000 | | 24,225.00 | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME MAR11 XCME | | UNITED STATES | 13250000 | | (2,550.00) | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME MAR12 XCME | | UNITED STATES | 34750000 | | 78,992.50 | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME MAR13 XCME | | UNITED STATES | 25750000 | | 52,611.37 | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME SEP11 XCME | | UNITED STATES | 3500000 | | (32,200.00) | |
| 90DAY EURODOLLAR FUTURES | | | | | | |
| CME SEP13 XCME | | UNITED STATES | 2500000 | | 13,232.90 | |
| AES CORPORATION | 7.75% 01 Mar 2014 | UNITED STATES | 800,000 | | 864,000 | |
| AES CORPORATION | 8% 15 Oct 2017 | UNITED STATES | 350,000 | | 385,000 | |
| AES RED OAK LLC | 9.2% 30 Nov 2029 | UNITED STATES | 800,000 | | 812,000 | |
| ALLY FINANCIAL INC | 1% 20 Jun 2014 | UNITED STATES | 3,100,000 | | 2,898,996 | |
| ALLY FINANCIAL INC | 1.52% 11 Feb 2014 | UNITED STATES | 1,100,000 | | 1,039,643 | |
| ALLY FINANCIAL INC | 6.75% 01 Dec 2014 | UNITED STATES | 40,000 | | 40,349 | |
| ALLY FINANCIAL INC | 8% 01 Nov 2031 | UNITED STATES | 1,100,000 | | 1,039,500 | |
| ALLY FINANCIAL INC | 8.3% 12 Feb 2015 | UNITED STATES | 500,000 | | 527,500 | |

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| AMER AIRLN PT TRS 11 I | 7% 31 Jul 2019 | UNITED STATES | 99,340 | 88,412 |
| AMERICAN AIRLINES INC | 7.5% 15 Mar 2016 | UNITED STATES | 500,000 | 357,500 |
| AMERICAN INTL GROUP | 5.45% 18 May 2017 | UNITED STATES | 200,000 | 191,128 |
| AMERICAN INTL GROUP | 5.85% 16 Jan 2018 | UNITED STATES | 1,500,000 | 1,467,023 |
| AMERICAN INTL GROUP | 8.175% 15 May 2068 | UNITED STATES | 1,500,000 | 1,335,000 |
| AMERICAN STORES COMPANY | 7.1% 20 Mar 2028 | UNITED STATES | 100,000 | 77,250 |
| ARAMARK CORP | 6.73938% 01 Feb 2015 | UNITED STATES | 550,000 | 530,750 |
| ARAMARK CORP | 8.5% 01 Feb 2015 | UNITED STATES | 390,000 | 399,750 |
| BANK OF AMERICA CORP | 6% 01 Sep 2017 | UNITED STATES | 165,000 | 161,144 |
| BANK OF AMERICA CORP | COMMON STOCK USD.01 | UNITED STATES | 24,842 | 138,122 |
| BBVA BANCOMER SA TEXAS | 7.25% 22 Apr 2020 | UNITED STATES | 100,000 | 100,000 |
| BEAR STEARNS ADJUSTABLE RATE M | 4.4619% 25 Nov 2035 | UNITED STATES | 19,826 | 19,562 |
| BERRY PETROLEUM CO | 10.25% 01 Jun 2014 | UNITED STATES | 1,100,000 | 1,244,375 |
| BERRY PLASTICS CORP | 0.0515% 15 Feb 2015 | UNITED STATES | 800,000 | 790,000 |
| BERRY PLASTICS CORP | 8.25% 15 Nov 2015 | UNITED STATES | 1,000,000 | 1,065,000 |
| BERRY PLASTICS CORP | 9.75% 15 Jan 2021 | UNITED STATES | 600,000 | 598,500 |
| BIOMET INC | 10% 15 Oct 2017 | UNITED STATES | 650,000 | 702,000 |
| BIOMET INC | 10.375% 15 Oct 2017 | UNITED STATES | 200,000 | 216,500 |
| BIOMET INC | 11.625% 15 Oct 2017 | UNITED STATES | 2,025,000 | 2,197,125 |
| BUMBLE BEE ACQUISITION CO | 9% 15 Dec 2017 | UNITED STATES | 760,000 | 771,400 |
| CAESARS ENTERTAINMENT OP | 10% 15 Dec 2018 | UNITED STATES | 1,900,000 | 1,301,500 |
| CALPINE CORP | 7.25% 15 Oct 2017 | UNITED STATES | 1,000,000 | 1,050,000 |
| CDC COMMERCIAL MORTGAGE TRUST | 6.005% 15 May 2035 | UNITED STATES | 300,000 | 301,803 |
| CEDC FIN CORP INTL INC | 9.125% 01 Dec 2016 | UNITED STATES | 100,000 | 70,750 |
| CHRYSLER GROUP LLC | 1% 24 May 2017 | UNITED STATES | 1,496,250 | 1,419,941 |
| CHS/COMMUNITY HEALTH SYS | 8.875% 15 Jul 2015 | UNITED STATES | 542,000 | 559,615 |
| CIT GROUP INC | 7% 01 May 2015 | UNITED STATES | 4,563,006 | 4,572,132 |
| CIT GROUP INC | 7% 01 May 2016 | UNITED STATES | 105,012 | 105,012 |
| CIT GROUP INC | 7% 01 May 2017 | UNITED STATES | 147,014 | 147,014 |
| CITIGROUP | FUTURES CASH COLLATERAL | UNITED STATES | 35,000 | 35,000 |
| CITIGROUP CAPITAL XXI | 1% 21 Dec 2057 | UNITED STATES | 1,400,000 | 1,398,250 |
| CMS ENERGY CORP | 4.25% 30 Sep 2015 | UNITED STATES | 500,000 | 505,349 |
| CMS ENERGY CORP | 5.05% 15 Feb 2018 | UNITED STATES | 200,000 | 199,500 |
| CONCHO RESOURCES INC | 7% 15 Jan 2021 | UNITED STATES | 100,000 | 107,375 |
| CONSOL ENERGY INC | 8% 01 Apr 2017 | UNITED STATES | 1,575,000 | 1,724,625 |
| CONTINENTAL AIRLINES INC | 6.75% 15 Sep 2015 | UNITED STATES | 200,000 | 190,500 |
| CONTINENTAL RESOURCES | 7.125% 01 Apr 2021 | UNITED STATES | 200,000 | 217,000 |
| CONTL AIRLINES 2009 2 | 7.25% 10 May 2021 | UNITED STATES | 185,372 | 197,421 |
| CORRECTIONS CORP OF AMER | 6.25% 15 Mar 2013 | UNITED STATES | 40,000 | 40,000 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 5.25% 25 Jun 2035 | UNITED STATES | 1,359,977 | 1,118,768 |
| COUNTRYWIDE ASSET BACKED CERTI | 0.6175% 25 Sep 2036 | UNITED STATES | 229,978 | 180,646 |
| CROWN AMER/CAP CORP II | 7.625% 15 May 2017 | UNITED STATES | 200,000 | 218,250 |
| CS FIRST BOSTON MORTGAGE SECUR | 4.2296% 25 Jun 2033 | UNITED STATES | 38,221 | 34,871 |
| CSC HOLDINGS LLC | 7.875% 15 Feb 2018 | UNITED STATES | 590,000 | 653,425 |
| CSC HOLDINGS LLC | 8.5% 15 Apr 2014 | UNITED STATES | 800,000 | 885,000 |
| CSC HOLDINGS LLC | 8.625% 15 Feb 2019 | UNITED STATES | 800,000 | 922,000 |
| CVS PASS THROUGH TRUST | 7.507% 10 Jan 2032 | UNITED STATES | 96,395 | 111,493 |
| DAVITA INC | 4.5% 20 Oct 2016 | UNITED STATES | 897,739 | 898,188 |
| DAVITA INC | 6.375% 01 Nov 2018 | UNITED STATES | 100,000 | 102,375 |
| DELTA AIR LINES 2010 2A | 4.95% 23 May 2019 | UNITED STATES | 285,965 | 289,540 |
| DEUTSCHE CASH COLLATERAL | DEUTSCHE CASH COLLATERAL | UNITED STATES | 16,000 | 16,000 |
| DISH DBS CORP | 6.625% 01 Oct 2014 | UNITED STATES | 200,000 | 213,500 |
| DISH DBS CORP | 7% 01 Oct 2013 | UNITED STATES | 100,000 | 106,750 |
| DISH DBS CORP | 7.125% 01 Feb 2016 | UNITED STATES | 1,300,000 | 1,400,750 |
| EDISON MISSION ENERGY | 7.5% 15 Jun 2013 | UNITED STATES | 40,000 | 38,800 |
| EL PASO CORP | 12% 12 Dec 2013 | UNITED STATES | 600,000 | 696,000 |
| EL PASO CORP | 8.25% 15 Feb 2016 | UNITED STATES | 500,000 | 547,500 |
| EL PASO CORPORATION | 7% 15 Jun 2017 | UNITED STATES | 584,000 | 639,861 |

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|-----------------------------------|----------------------|---------------|-----------|-----------|
| EL PASO CORPORATION | 7.375% 15 Dec 2012 | UNITED STATES | 600,000 | 624,314 |
| ENERGY FUTURE/EFIH FINAN | 11.25% 01 Dec 2020 | UNITED STATES | 1,000,000 | 1,055,000 |
| ENTERPRISE PRODUCTS OPER | 1% 15 Jan 2068 | UNITED STATES | 300,000 | 312,000 |
| EURODOLLAR FTR OPTN | JUN12 99.5 CALL | UNITED STATES | (27,500) | (1,031) |
| EURODOLLAR FTR OPTN | JUN12 99.5 PUT | UNITED STATES | (27,500) | (6,669) |
| EURODOLLAR FTR OPTN | JUN12 99.625 CALL | UNITED STATES | (82,500) | (1,031) |
| EURODOLLAR FTR OPTN | JUN12 99.625 PUT | UNITED STATES | (200,000) | (68,500) |
| EXIDE TECHNOLOGIES | 8.625% 01 Feb 2018 | UNITED STATES | 100,000 | 77,000 |
| FANNIEMAE WHOLE LOAN | 3.55688% 25 Sep 2042 | UNITED STATES | 12,241 | 12,102 |
| FIRST DATA CORP | 1% 24 Sep 2014 | UNITED STATES | 1,877,186 | 1,708,240 |
| FIRST FRANKLIN MTG LOAN ASSET | 0.35625% 25 Nov 2036 | UNITED STATES | 506,904 | 472,656 |
| FNMA POOL 826128 | 5.221% 01 Jul 2035 | UNITED STATES | 166,951 | 178,486 |
| FNMA POOL 985616 | 5.5% 01 Apr 2034 | UNITED STATES | 23,369 | 25,546 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | UNITED STATES | 2,600,000 | 2,731,219 |
| FORD MOTOR CREDIT CO LLC | 12% 15 May 2015 | UNITED STATES | 1,900,000 | 2,327,481 |
| FORD MOTOR CREDIT CO LLC | 5.625% 15 Sep 2015 | UNITED STATES | 900,000 | 931,454 |
| FORD MOTOR CREDIT CO LLC | 8% 01 Jun 2014 | UNITED STATES | 1,900,000 | 2,068,087 |
| FORD MOTOR CREDIT CO LLC | 8.7% 01 Oct 2014 | UNITED STATES | 600,000 | 669,962 |
| FRONTIER COMMUNICATIONS | 6.25% 15 Jan 2013 | UNITED STATES | 32,000 | 32,640 |
| FRONTIER COMMUNICATIONS | 6.625% 15 Mar 2015 | UNITED STATES | 400,000 | 396,000 |
| FRONTIER COMMUNICATIONS | 7.125% 15 Mar 2019 | UNITED STATES | 1,250,000 | 1,218,750 |
| GAYLORD ENTERTAINMENT CO | 6.75% 15 Nov 2014 | UNITED STATES | 40,000 | 39,600 |

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| GEORGIA PACIFIC LLC | 7.25% 01 Jun 2028 | UNITED STATES | 100,000 | 120,647 |
| GEORGIA PACIFIC LLC | 8.875% 15 May 2031 | UNITED STATES | 1,400,000 | 1,924,390 |
| GERDAU HOLDINGS INC | 7% 20 Jan 2020 | UNITED STATES | 600,000 | 633,000 |
| GOLDMAN FUTURES CASH | COLLATERAL FEDL01 | UNITED STATES | 66,000 | 66,000 |
| GRIFOLS INC | 8.25% 01 Feb 2018 | UNITED STATES | 100,000 | 105,000 |
| GSR MORTGAGE LOAN TRUST | 2.6828% 25 Nov 2035 | UNITED STATES | 179,294 | 147,818 |
| GSR MORTGAGE LOAN TRUST | 3.001204% 25 Sep 2035 | UNITED STATES | 908,205 | 821,062 |
| GSR MORTGAGE LOAN TRUST | 4.548% 25 Sep 2035 | UNITED STATES | 272,462 | 247,373 |
| GSR MORTGAGE LOAN TRUST | 5.0268% 25 May 2035 | UNITED STATES | 740,476 | 553,064 |
| HCA INC | 6.5% 15 Feb 2020 | UNITED STATES | 1,700,000 | 1,763,750 |
| HCA INC | 7.875% 15 Feb 2020 | UNITED STATES | 400,000 | 432,000 |
| HCA INC | 8.5% 15 Apr 2019 | UNITED STATES | 800,000 | 876,000 |
| HCA INC | 9% 15 Dec 2014 | UNITED STATES | 660,000 | 688,050 |
| HCA INC | 9.875% 15 Feb 2017 | UNITED STATES | 260,000 | 284,050 |
| HERTZ CORP | 1% 11 Mar 2018 | UNITED STATES | 995,000 | 979,578 |
| HERTZ CORP | 8.875% 01 Jan 2014 | UNITED STATES | 4,279 | 4,300 |
| HEXION US FIN/NOVA SCOTI | 8.875% 01 Feb 2018 | UNITED STATES | 1,100,000 | 1,031,250 |
| HSBC FINANCE CORP | 6.676% 15 Jan 2021 | UNITED STATES | 600,000 | 620,638 |
| ISTAR FINL INC | 0.01% 30 Jun 2024 | UNITED STATES | 1,282,106 | 1,243,643 |
| JARDEN CORP | 6.125% 15 Nov 2022 | UNITED STATES | 300,000 | 306,750 |
| JPMORGAN CHASE + CO | 7.9% 29 Apr 2049 | UNITED STATES | 500,000 | 532,345 |
| KINDER MORGAN FINANCE | 5.7% 05 Jan 2016 | UNITED STATES | 1,000,000 | 1,022,500 |
| LEHMAN ABS MORTGAGE LOAN TRUST | 5.41% 25 Jun 2037 | UNITED STATES | 60,830 | 23,335 |
| LEHMAN BROTHERS HOLDINGS | 1% 10 Nov 2009 | UNITED STATES | 400,000 | 102,000 |
| LEHMAN BROTHERS HOLDINGS | 1% 31 Dec 2049 | UNITED STATES | 800,000 | 204,000 |
| LIBERTY INTERACTIVE LLC | 5.7% 15 May 2013 | UNITED STATES | 40,000 | 41,250 |
| LIN TELEVISION CORP | 6.5% 15 May 2013 | UNITED STATES | 24,000 | 24,030 |
| LINN ENERGY LLC/FIN CORP | 7.75% 01 Feb 2021 | UNITED STATES | 1,000,000 | 1,040,000 |
| LSI OPEN POSITION NET ASSET | 0% 31 Dec 2060 | UNITED STATES | 171,451 | 75,438 |
| LYONDELL CHEMICAL COMPAN | 11% 01 May 2018 | UNITED STATES | 648,829 | 708,846 |
| LYONDELL CHEMICAL COMPAN | 8% 01 Nov 2017 | UNITED STATES | 244,000 | 266,570 |
| MERITOR INC | 8.125% 15 Sep 2015 | UNITED STATES | 575,000 | 514,625 |
| MERITOR INC | 8.75% 01 Mar 2012 | UNITED STATES | 81,000 | 81,000 |
| MERRILL LYNCH + CO | 6.875% 25 Apr 2018 | UNITED STATES | 800,000 | 788,751 |
| METROPCS WIRELESS | 4% 17 Mar 2018 | | | |
| 00104W9T3 IN | | UNITED STATES | 678,065 | 661,113 |
| MGM RESORTS INTL | 9% 15 Mar 2020 | UNITED STATES | 100,000 | 110,750 |
| MICHAEL FOODS INC | 9.75% 15 Jul 2018 | UNITED STATES | 1,000,000 | 1,052,500 |
| MLCC MORTGAGE INVESTORS, INC. | 1% 25 Oct 2035 | UNITED STATES | 166,931 | 140,279 |
| MOHEGAN TRIBAL GAMING | 7.125% 15 Aug 2014 | UNITED STATES | 40,000 | 18,900 |
| MORGAN STANLEY CAP SVCS BOC | SWAP CASH COLLATERAL USD | UNITED STATES | (200,000) | (200,000) |
| MYLAN INC | 7.875% 15 Jul 2020 | UNITED STATES | 600,000 | 662,250 |
| NEW ALBERTSONS INC | 6.57% 23 Feb 2028 | UNITED STATES | 600,000 | 442,500 |
| NEWFIELD EXPLORATION CO | 4.75% 30 Jan 2022 | UNITED STATES | 300,000 | 324,000 |
| NEWFIELD EXPLORATION CO | 6.875% 01 Feb 2020 | UNITED STATES | 300,000 | 321,000 |
| NEWFIELD EXPLORATION CO | 7.125% 15 May 2018 | UNITED STATES | 200,000 | 213,500 |
| NEXTEL COMMUNICATIONS | 6.875% 31 Oct 2013 | UNITED STATES | 1,100,000 | 1,094,500 |
| NIELSEN FINANCE LLC/CO | 7.75% 15 Oct 2018 | UNITED STATES | 1,500,000 | 1,620,000 |
| NORANDA ALUMINIUM ACQUIS | 6.8275% 15 May 2015 | UNITED STATES | 1,436,349 | 1,328,623 |
| NOVELIS INC | 8.375% 15 Dec 2017 | UNITED STATES | 1,200,000 | 1,275,000 |
| NOVELIS INC | 8.75% 15 Dec 2020 | UNITED STATES | 100,000 | 107,250 |
| NRG ENERGY INC | 7.375% 15 Jan 2017 | UNITED STATES | 1,000,000 | 1,037,500 |
| OIL STATES INTL INC | 6.5% 01 Jun 2019 | UNITED STATES | 300,000 | 306,750 |
| OSHKOSH CORP | 8.5% 01 Mar 2020 | UNITED STATES | 200,000 | 206,000 |
| PEABODY ENERGY CORP | 6.5% 15 Sep 2020 | UNITED STATES | 300,000 | 315,000 |
| PEMEX PROJ FDG MASTER TR | 5.75% 01 Mar 2018 | UNITED STATES | 1,760,000 | 1,936,000 |
| PINNACLE FOODS FINANCE L | 8.25% 01 Sep 2017 | UNITED STATES | 1,700,000 | 1,768,000 |
| PITTSBURGH GLASS WORKS L | 8.5% 15 Apr 2016 | UNITED STATES | 100,000 | 96,250 |
| PLAINS EXPLORATION + PRO | 6.625% 01 May 2021 | UNITED STATES | 800,000 | 840,000 |
| POLYMER GROUP INC | 7.75% 01 Feb 2019 | UNITED STATES | 1,500,000 | 1,552,500 |

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|-------------------------------|--------------------|---------------|-----------|-----------|
| PROVIDENT FDG/PFG FIN | 10.25% 15 Apr 2017 | UNITED STATES | 300,000 | 279,750 |
| QUICKSILVER RESOURCES IN | 11.75% 01 Jan 2016 | UNITED STATES | 400,000 | 454,000 |
| QUICKSILVER INC | 6.875% 15 Apr 2015 | UNITED STATES | 40,000 | 37,150 |
| QWEST CORP | 7.25% 15 Sep 2025 | UNITED STATES | 1,300,000 | 1,422,953 |
| RADIATION THERAPY SERVIC | 9.875% 15 Apr 2017 | UNITED STATES | 700,000 | 523,250 |
| RAIN CII CARBON LLC/CII | 8% 01 Dec 2018 | UNITED STATES | 100,000 | 100,250 |
| RBS GLOBAL + REXNORD COR | 8.5% 01 May 2018 | UNITED STATES | 800,000 | 848,000 |
| REGIONS FINANCIAL CORP | 7.75% 10 Nov 2014 | UNITED STATES | 1,000,000 | 1,005,000 |
| REYNOLDS GROUP HLDGS INC | 1% 09 Aug 2018 | UNITED STATES | 990,000 | 986,040 |
| REYNOLDS GROUP HOLDINGS TL | 6.5% 31 Aug 2018 | UNITED STATES | 1,000,000 | 996,000 |
| REYNOLDS GRP ISS/REYNOLD | 7.125% 15 Apr 2019 | UNITED STATES | 200,000 | 203,500 |
| REYNOLDS GRP ISS/REYNOLD | 7.75% 15 Oct 2016 | UNITED STATES | 2,000,000 | 2,105,000 |
| REYNOLDS GRP ISS/REYNOLD | 8.5% 15 May 2018 | UNITED STATES | 1,300,000 | 1,244,750 |
| ROCKIES EXPRESS PIPELINE | 5.625% 15 Apr 2020 | UNITED STATES | 100,000 | 95,234 |
| RSC EQUIP RENT/RSC HLDGS | 8.25% 01 Feb 2021 | UNITED STATES | 1,300,000 | 1,316,250 |
| SANDRIDGE ENERGY INC | 8% 01 Jun 2018 | UNITED STATES | 800,000 | 808,000 |
| SANDRIDGE ENERGY INC | 8.75% 15 Jan 2020 | UNITED STATES | 300,000 | 309,750 |
| SANDRIDGE ENERGY INC | 9.875% 15 May 2016 | UNITED STATES | 300,000 | 321,000 |
| SCIENTIFIC GAMES INTERNA | 9.25% 15 Jun 2019 | UNITED STATES | 200,000 | 212,000 |
| SEALY MATTRESS CO | 8.25% 15 Jun 2014 | UNITED STATES | 40,000 | 39,600 |
| SLM CORP | 1% 27 Jan 2014 | UNITED STATES | 200,000 | 180,797 |

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| SLM CORP | 3.125% 17 Sep 2012 | UNITED STATES | 500,000 | 638,242 |
| SLM CORP | 5.05% 14 Nov 2014 | UNITED STATES | 800,000 | 789,040 |
| SLM CORP | 5.375% 15 May 2014 | UNITED STATES | 1,200,000 | 1,200,841 |
| SLM CORP | 8.45% 15 Jun 2018 | UNITED STATES | 100,000 | 103,000 |
| SMITHFIELD FOODS INC | 7.75% 15 May 2013 | UNITED STATES | 22,000 | 23,320 |
| SPECTRUM BRANDS INC | 9.5% 15 Jun 2018 | UNITED STATES | 500,000 | 546,875 |
| SPRINGLEAF FINANCIAL CORP | 5.5% 10 May 2017 | UNITED STATES | 1,000,000 | 995,000 |
| SPRINT CAPITAL CORP | 6.9% 01 May 2019 | UNITED STATES | 2,000,000 | 1,645,000 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 1,647,504 | 1,647,504 |
| STEEL DYNAMICS INC | 6.75% 01 Apr 2015 | UNITED STATES | 100,000 | 102,250 |
| STEEL DYNAMICS INC | 7.375% 01 Nov 2012 | UNITED STATES | 700,000 | 728,875 |
| STEEL DYNAMICS INC | 7.625% 15 Mar 2020 | UNITED STATES | 400,000 | 422,000 |
| STRUCTURED ASSET SECURITIES CO | 5.68217% 25 Jun 2033 | UNITED STATES | 67,166 | 59,018 |
| SU CASITA | COMMON STOCK | UNITED STATES | 10,518 | |
| SWAP BARCLAYS BOC | SWAP CASH COLLATERAL USD | UNITED STATES | (320,000) | (320,000) |
| SWAP CITIBANK BOC | SWAP CASH COLLATERAL USD | UNITED STATES | (720,000) | (720,000) |
| SWAP DEUTSCHE BOC | SWAP CASH COLLATERAL USD | UNITED STATES | (20,000) | (20,000) |
| SWAP HSBC BOC | SWAP CASH COLLATERAL USD | UNITED STATES | (370,000) | (370,000) |
| SWPC072E0 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED STATES | (200,000) | (200,000) |
| SWPC072E0 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED STATES | 200,000 | 204,813 |
| SWPC116L2 CDS USD P V | 1% 20 Mar 2016 | | | |
| 03MEVENT | | UNITED STATES | (200,000) | (200,000) |
| SWPC116L2 CDS USD R F 1.00000 | 1% 20 Mar 2016 | UNITED STATES | 200,000 | 193,059 |
| SWPC179L6 CDS USD P V | 1% 20 Mar 2016 | | | |
| 03MEVENT | | UNITED STATES | (200,000) | (200,000) |
| SWPC179L6 CDS USD R F 1.00000 | 1% 20 Mar 2016 | UNITED STATES | 200,000 | 193,059 |
| SWPC192D7 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED STATES | (300,000) | (300,000) |
| SWPC192D7 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED STATES | 300,000 | 309,543 |
| SWPC253D3 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED STATES | (300,000) | (300,000) |
| SWPC253D3 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED STATES | 300,000 | 309,543 |
| SWPC260D4 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED STATES | (100,000) | (100,000) |
| SWPC260D4 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED STATES | 100,000 | 103,181 |
| SWPC27372 CDS USD P V | 1% 20 Jun 2018 | | | |
| 00MEVENT | | UNITED STATES | (1,200,000) | (1,200,000) |
| SWPC27372 CDS USD R F 2.93000 | 2.93% 20 Jun 2018 | UNITED STATES | 1,200,000 | 1,259,055 |
| SWPC279J0 CDS USD P V | 1% 20 Dec 2015 | | | |
| 03MEVENT | | UNITED STATES | (200,000) | (200,000) |
| SWPC279J0 CDS USD R F 5.00000 | 5% 20 Dec 2015 | UNITED STATES | 200,000 | 215,822 |
| SWPC286J1 CDS USD P V | 1% 20 Dec 2015 | | | |
| 03MEVENT | | UNITED STATES | (6,800,000) | (6,800,000) |
| SWPC286J1 CDS USD R F 5.00000 | 5% 20 Dec 2015 | UNITED STATES | 6,800,000 | 7,337,945 |
| SWPC299D9 CDS USD P V | 1% 20 Sep 2014 | | | |
| 03MEVENT | | UNITED STATES | (100,000) | (100,000) |
| SWPC299D9 CDS USD R F 5.00000 | 5% 20 Sep 2014 | UNITED STATES | 100,000 | 103,181 |
| SWPC639M8 CDS USD P V | 1% 20 Jun 2016 | | | |
| 03MEVENT | | UNITED STATES | (1,100,000) | (1,100,000) |
| SWPC639M8 CDS USD R F 5.00000 | 5% 20 Jun 2016 | UNITED STATES | 1,100,000 | 1,065,188 |
| SWPC649L8 CDS USD P V | 1% 20 Jun 2016 | | | |
| 00MEVENT | | UNITED STATES | (500,000) | (500,000) |
| SWPC649L8 CDS USD R F 1.00000 | 1% 20 Jun 2016 | UNITED STATES | 500,000 | 496,379 |
| SWPC753G1 CDS USD P V | 1% 20 Jun 2015 | | | |
| 03MEVENT | | UNITED STATES | (1,200,000) | (1,200,000) |
| SWPC753G1 CDS USD R F 5.00000 | 5% 20 Jun 2015 | UNITED STATES | 1,200,000 | 1,289,163 |
| SWPC76882 CDS USD P V | 1% 20 Sep 2017 | | | |
| 00MEVENT | | UNITED STATES | (300,000) | (300,000) |
| SWPC76882 CDS USD R F 2.44000 | 2.44% 20 Sep 2017 | UNITED STATES | 300,000 | 307,184 |
| SWPC790B7 CDS USD P V | 1% 20 Sep 2012 | | | |
| 00MEVENT | | UNITED STATES | (800,000) | (800,000) |

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|-------------------------------|-----------------------|---------------|-------------|-------------|
| SWPC790B7 CDS USD R F 5.00000 | 5% 20 Sep 2012 | UNITED STATES | 800,000 | 802,990 |
| SWPC95908 PIMCO CDS PAY | 1% 20 Oct 2016 | UNITED STATES | (500,000) | (500,000) |
| SWPC95908 PIMCO CDS REC | 1.96% 20 Oct 2016 | UNITED STATES | 500,000 | 507,128 |
| SWPC963M4 CDS JPY P V | 1% 20 Sep 2013 | | | |
| 03MEVENT | | UNITED STATES | (1,000,000) | (12,997) |
| SWPC963M4 CDS JPY R F 1.00000 | 1% 20 Sep 2013 | UNITED STATES | 1,000,000 | 11,297 |
| SWPCN6637 CDS EUR P V | 1% 20 Dec 2013 | | | |
| 03MEVENT | | UNITED STATES | (1,200,000) | (1,557,780) |
| SWPCN6637 CDS EUR R F 5.00000 | 5% 20 Dec 2013 | UNITED STATES | 1,200,000 | 1,598,018 |
| TENET HEALTHCARE CORP | 10% 01 May 2018 | UNITED STATES | 300,000 | 342,750 |
| TEXAS COMP ELEC | 5% 10 Oct 2017 | UNITED STATES | 1,408,357 | 895,293 |
| TOMKINS LLC/TOMKINS INC | 1% 01 Oct 2018 | UNITED STATES | 900,000 | 997,875 |
| TRAINS HY 1 2006 | 7.548% 01 May 2016 | UNITED STATES | 120,000 | 117,940 |
| TRANSDIGM INC | 7.75% 15 Dec 2018 | UNITED STATES | 1,000,000 | 1,075,000 |
| TREASURY BILL | 0% 05 Apr 2012 | UNITED STATES | 600,000 | 599,956 |
| TREASURY BILL | 0% 12 Apr 2012 | UNITED STATES | 2,200,000 | 2,199,770 |
| TREASURY BILL | 0.000001% 21 Jun 2012 | UNITED STATES | 2,600,000 | 2,599,606 |
| TREASURY BILL | 0.01% 03 May 2012 | UNITED STATES | 400,000 | 399,945 |
| TREASURY BILL | 0.01% 10 May 2012 | UNITED STATES | 400,000 | 399,961 |
| TREASURY BILL | 0.01% 14 Jun 2012 | UNITED STATES | 1,000,000 | 999,864 |
| TREASURY BILL | 0.01% 19 Jan 2012 | UNITED STATES | 100,000 | 99,999 |
| TREASURY BILL | 0.01% 22 Mar 2012 | UNITED STATES | 400,000 | 399,984 |
| TREASURY BILL | 0.01% 24 May 2012 | UNITED STATES | 100,000 | 99,975 |
| TREASURY BILL | 0.01% 26 Apr 2012 | UNITED STATES | 200,000 | 199,979 |
| TREASURY BILL | 0.0195% 12 Jan 2012 | UNITED STATES | 13,000 | 13,000 |
| TREASURY BILL | 0.04% 23 Feb 2012 | UNITED STATES | 275,000 | 274,994 |
| TREASURY BILL | 0.04% 31 May 2012 | UNITED STATES | 200,000 | 199,962 |
| TREASURY BILL | 0.05% 15 Mar 2012 | UNITED STATES | 1,400,000 | 1,399,939 |
| TREASURY BILL | 0.09% 23 Aug 2012 | UNITED STATES | 200,000 | 199,915 |
| TW TELECOM HOLDINGS INC | 8% 01 Mar 2018 | UNITED STATES | 1,500,000 | 1,597,500 |
| TXU (TCEH) BANK LOAN 3.75375 | 1% 10 Oct 2014 | UNITED STATES | 17,500 | 11,996 |
| TXU (TCEH) TERM LN B1 3.75375 | 1% 10 Oct 2014 | UNITED STATES | 17,588 | 16,379 |
| TXU (TCEH) TERM LN B3 3.75375 | 1% 10 Oct 2014 | UNITED STATES | 17,544 | 15,785 |
| UAL 2009 1 PASS THRU TR | 10.4% 01 May 2018 | UNITED STATES | 230,357 | 254,821 |
| UAL 2009 2A PASS THRU TR | 9.75% 15 Jan 2017 | UNITED STATES | 88,934 | 96,049 |

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| UNIVISION COMMUNICATIONS | 8.5% 15 May 2021 | UNITED STATES | 1,000,000 | 910,000 |
| US DOLLAR | | UNITED STATES | (288,463) | (288,463) |
| US TREASURY N/B | 2% 15 Aug 2019 | UNITED STATES | | |
| US TREASURY N/B | 2.375% 31 Aug 2014 | UNITED STATES | 142,000 | 149,588 |
| VALEANT PHARMACEUTICALS | 7% 01 Oct 2020 | UNITED STATES | 100,000 | 98,750 |
| VANGUARD HLT HDG LLC/INC | 8% 01 Feb 2018 | UNITED STATES | 1,000,000 | 992,500 |
| VENTAS REALTY LP/CAP CRP | 6.75% 01 Apr 2017 | UNITED STATES | 300,000 | 311,129 |
| WAMU MORTGAGE PASS THROUGH CER | 2.21% 25 Aug 2046 | UNITED STATES | 505,106 | 281,417 |
| WELLS FARGO + COMPANY | 1% 29 Mar 2049 | UNITED STATES | 1,300,000 | 1,392,625 |
| WELLS FARGO CAPITAL X | 5.95% 01 Dec 2086 | UNITED STATES | 100,000 | 100,125 |
| WINDSTREAM CORP | 7.875% 01 Nov 2017 | UNITED STATES | 200,000 | 216,500 |
| WINDSTREAM CORP | 8.125% 01 Aug 2013 | UNITED STATES | 100,000 | 107,000 |
| WMG ACQUISITION CORP | 9.5% 15 Jun 2016 | UNITED STATES | 1,000,000 | 1,085,000 |
| WYNN LAS VEGAS LLC/CORP | 7.75% 15 Aug 2020 | UNITED STATES | 1,000,000 | 1,110,000 |
| REPUBLICA ORIENT URUGUAY | 7.625% 21 Mar 2036 | URUGUAY | 100,000 | 138,250 |
| PETROLEOS DE VENEZUELA S | 4.9% 28 Oct 2014 | VENEZUELA | 100,000 | 78,250 |
| PETROLEOS DE VENEZUELA S | 5% 28 Oct 2015 | VENEZUELA | 800,000 | 570,000 |
| PETROLEOS DE VENEZUELA S | 5.375% 12 Apr 2027 | VENEZUELA | 100,000 | 49,250 |
| PETROLEOS DE VENEZUELA S | 8.5% 02 Nov 2017 | VENEZUELA | 100,000 | 75,400 |
| REPUBLIC OF VENEZUELA | 7.75% 13 Oct 2019 | VENEZUELA | 100,000 | 71,500 |
| GOLD FIELDS OROGEN HOLD | 4.875% 07 Oct 2020 | VIRGIN ISLANDS, BRITISH | 500,000 | 441,471 |
| SINOCHEM OVERSEAS CAPITA | 4.5% 12 Nov 2020 | VIRGIN ISLANDS, BRITISH | 100,000 | 97,338 |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | | (59,117) |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 61,977 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 20,633 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 21,748 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 4,773 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 57,702 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | | 8,457 |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | | (26,031) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | | (2,700) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | | (5,340) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | | (44,255) |
| CURRENCY CONTRACT | BOUGHT KRW/SOLD USD | | | (1,832) |
| CURRENCY CONTRACT | BOUGHT MXN/SOLD USD | | | 24 |
| CURRENCY CONTRACT | BOUGHT MXN/SOLD USD | | | (21,137) |
| CURRENCY CONTRACT | BOUGHT ZAR/SOLD USD | | | (265) |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | | (41,493) |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | | 59,374 |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | | 20,813 |
| CURRENCY CONTRACT | SOLD CNY/BOUGHT USD | | | (57,702) |
| CURRENCY CONTRACT | SOLD CNY/BOUGHT USD | | | (68,815) |
| CURRENCY CONTRACT | SOLD CNY/BOUGHT USD | | | (16,314) |
| CURRENCY CONTRACT | SOLD CNY/BOUGHT USD | | | (5,526) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | | 166,859 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | | 142,970 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | | 157,312 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | | 145,109 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | | 26,850 |
| CURRENCY CONTRACT | SOLD GBP/BOUGHT USD | | | 28,444 |
| CURRENCY CONTRACT | SOLD IDR/BOUGHT USD | | | 174 |
| CURRENCY CONTRACT | SOLD MXN/BOUGHT USD | | | 15,847 |
| Total : EXHIBIT G - High Yield and Emerging Markets Bond Fund | | | \$ | 214,464,317 |

n / a - Cost is not applicable

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(Managed by BlackRock Institutional Trust Company)

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2011**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/ Par Value | |
| | ASX SPI 200 INDEX FUTURES MAR11 XSFE | AUSTRALIA | 100 | \$ (1,999) |
| | ASX SPI 200 INDEX FUTURES MAR12 XSFE | AUSTRALIA | 100.00 | (11,687) |
| | AUSTRALIAN DOLLAR | AUSTRALIA | 80,869.38 | 82,907 |
| | BGP HOLDINGS PLC | POST SPIN SHARES AUSTRALIA | 6,007,914.00 | 109 |
| | BWP TRUST | REIT NPV AUSTRALIA | 363,177.00 | 639,968 |
| | CFS RETAIL PROPERTY TRUST | REIT NPV AUSTRALIA | 1,477,352.00 | 2,549,493 |
| | CHARTER HALL OFFICE REIT | REIT NPV AUSTRALIA | 344,539.00 | 1,240,761 |
| | CHARTER HALL RETAIL REIT | REIT NPV AUSTRALIA | 211,030.00 | 691,653 |
| | COMMONWEALTH PROPERTY OFFICE | REIT NPV AUSTRALIA | 1,710,828.00 | 1,673,916 |
| | DEXUS PROPERTY GROUP | REIT NPV AUSTRALIA | 3,379,645.00 | 2,876,738 |
| | GOODMAN GROUP | REIT NPV AUSTRALIA | 5,164,501.00 | 3,012,899 |
| | GPT GROUP | REIT NPV AUSTRALIA | 1,282,461.00 | 4,033,055 |
| | INVESTA OFFICE FUND | REIT NPV AUSTRALIA | 1,855,993.00 | 1,140,563 |
| | WESTFIELD GROUP | REIT NPV AUSTRALIA | 1,611,788.00 | 12,910,516 |
| | WESTFIELD RETAIL TRUST | REIT AUSTRALIA | 2,133,080.00 | 5,423,350 |
| | CA IMMOBILIEN ANLAGEN AG | COMMON STOCK AUSTRIA | 61,359.00 | 661,718 |
| | BEFIMMO S.C.A. | REIT NPV BELGIUM | 12,182.00 | 794,912 |
| | COFINIMMO | REIT NPV BELGIUM | 9,782.00 | 1,151,080 |
| | INTERVEST OFFICES+WAREHOUSES | REIT BELGIUM | 4,826.00 | 113,588 |
| | LEASINVEST REAL ES | NPV BELGIUM | 1,116.00 | 94,086 |
| | WAREHOUSES DE PAUW SCA WDP | NPV BELGIUM | 6,919.00 | 332,840 |
| | WERELDHAVE BELGIUM | NPV BELGIUM | 1,483.00 | 128,792 |
| | ALLIED PROPERTIES REAL ESTAT | REIT NPV CANADA | 35,786.00 | 888,456 |
| | ARTIS REAL ESTATE INVESTMENT | REIT NPV CANADA | 58,128.00 | 798,636 |
| | BOARDWALK REAL ESTATE INVEST | REIT NPV CANADA | 33,415.00 | 1,655,244 |
| | CALLOWAY REAL ESTATE INVESTM | REIT NPV CANADA | 74,659.00 | 1,962,800 |
| | CAN APARTMENT PROP REAL ESTA | REIT NPV CANADA | 59,103.00 | 1,294,955 |
| | CAN REAL ESTATE INVEST TRUST | REIT NPV CANADA | 46,727.00 | 1,624,489 |
| | CANADIAN DOLLAR | CANADA | 95,792.48 | 94,076 |
| | CANMARC REAL ESTATE INVESTME | REIT CANADA | 38,270.00 | 601,345 |
| | CHARTWELL SENIORS HOUSING RE | REIT NPV CANADA | 100,623.00 | 839,966 |
| | COMINAR REAL ESTATE INV TR U | REIT NPV CANADA | 48,452.00 | 1,048,267 |

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| | | | | |
|-------------------------------|------------------------------|----------------|------------|------------|
| CROMBIE REAL ESTATE INVESTME | REIT | CANADA | 28,819.00 | 396,801 |
| DUNDEE REAL ESTATE INVESTMEN | REIT NPV | CANADA | 46,147.00 | 1,480,602 |
| EXTENDICARE REAL ESTATE INVE | REIT NPV | CANADA | 56,048.00 | 467,869 |
| FIRST CAPITAL REALTY INC | COMMON STOCK NPV | CANADA | 47,895.00 | 813,733 |
| H+R REAL ESTATE INV REIT UTS | REIT NPV | CANADA | 116,227.00 | 2,654,987 |
| INNVEST REAL ESTATE INVESTME | REIT | CANADA | 64,940.00 | 263,395 |
| KILLAM PROPERTIES INC | COMMON STOCK | CANADA | 34,096.00 | 387,420 |
| MORGUARD REAL ESTATE TR UTS | REIT NPV | CANADA | 29,910.00 | 469,983 |
| NORTHERN PROPERTY REAL ESTAT | REIT | CANADA | 20,516.00 | 598,807 |
| NORTHWEST HEALTHCARE PROPERT | REIT | CANADA | 24,379.00 | 275,094 |
| PRIMARIS RETAIL REAL ESTATE | REIT NPV | CANADA | 55,896.00 | 1,131,369 |
| RIOCAN REAL ESTATE INVST TR | REIT NPV | CANADA | 190,663.00 | 4,948,906 |
| TRANSGLOBE APARTMENT REAL ES | REIT | CANADA | 40,476.00 | 464,684 |
| WHITEROCK REAL ESTATE INVEST | REIT | CANADA | 25,003.00 | 325,107 |
| CITYCON OYJ | COMMON STOCK NPV | FINLAND | 145,515.00 | 435,301 |
| SPONDA OYJ | COMMON STOCK NPV | FINLAND | 197,870.00 | 798,610 |
| TECHNOPOLIS OYJ | COMMON STOCK NPV | FINLAND | 43,999.00 | 191,266 |
| FONCIERE DES REGIONS | REIT EUR3. | FRANCE | 19,180.00 | 1,231,013 |
| GECINA SA | REIT EUR7.5 | FRANCE | 13,119.00 | 1,105,272 |
| ICADE | REIT NPV | FRANCE | 15,164.00 | 1,194,900 |
| KLEPIERRE | REIT EUR1.4 | FRANCE | 66,226.00 | 1,887,158 |
| MERCIALYS | EUR1 | FRANCE | 32,117.00 | 1,037,732 |
| SILIC | REIT EUR4. | FRANCE | 9,064.00 | 881,283 |
| STE DE LA TOUR EIFFEL | REIT EUR5. | FRANCE | 4,020.00 | 200,389 |
| UNIBAIL RODAMCO SE | REIT EUR5. | FRANCE | 63,771.00 | 11,447,803 |
| ALSTRIA OFFICE REIT AG | REIT | GERMANY | 49,898.00 | 593,894 |
| COLONIA REAL ESTATE AG | REIT NPV | GERMANY | 11,470.00 | 44,603 |
| DEUTSCHE EUROSHOP AG | COMMON STOCK NPV | GERMANY | 36,060.00 | 1,160,903 |
| DEUTSCHE WOHNEN AG BR | COMMON STOCK NPV | GERMANY | 71,447.00 | 952,044 |
| DIC ASSET AG | COMMON STOCK NPV | GERMANY | 23,790.00 | 165,523 |
| GSW IMMOBILIEN AG | COMMON STOCK | GERMANY | 21,503.00 | 624,291 |
| PATRIZIA IMMOBILIEN AG | COMMON STOCK NPV | GERMANY | 17,779.00 | 79,093 |
| PRIME OFFICE REIT AG | REIT | GERMANY | 27,053.00 | 152,625 |
| EUROBANK PROPERTIES REAL EST | REIT EUR2.13 | GREECE | 12,768.00 | 62,980 |
| F+C COMMERCIAL PROPERTY TRUST | F+C COMMERCIAL PROPERTY TRUS | GUERNSEY, C.I. | 355,390.00 | 560,534 |

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| IRP PROPERTY INVESTMENTS LTD | IRP PROPERTY INVESTMT LTD | GUERNSEY, C.I. | 76,829.00 | 82,165 |
| | PICTON PROPERTY INCOME LTD | | | |
| PICTON PROPERTY INCOME LTD | | GUERNSEY, C.I. | 239,349.00 | 138,424 |
| SCHRODER REAL ESTATE INVESTM | COMMON STOCK NPV | GUERNSEY, C.I. | 247,769.00 | 127,973 |
| STANDARD LIFE INVESTMENT PROPE | STANDARD LIFE INV PROP INC | GUERNSEY, C.I. | 94,997.00 | 76,361 |
| | UK COMMERCIAL PROPERTY TRUST L | | | |
| UK COMMERCIAL PROPERTY TRUST L | TRUST | GUERNSEY, C.I. | 250,048.00 | 268,644 |
| CHAMPION REIT | REIT NPV | HONG KONG | 1,722,000.00 | 648,519 |
| HONG KONG DOLLAR | | HONG KONG | 102,002.98 | 13,134 |
| HONGKONG LAND HOLDINGS LTD | COMMON STOCK USD.1 | HONG KONG | 1,217,000.00 | 5,509,284 |
| HYSAN DEVELOPMENT CO | COMMON STOCK HKD5. | HONG KONG | 550,000.00 | 1,801,542 |
| LINK REIT | REIT NPV | HONG KONG | 1,571,000.00 | 5,788,455 |
| EURO CURRENCY | | INTERNATIONAL | 77,106.17 | 100,095 |
| AZRIELI GROUP | COMMON STOCK ILS.1 | ISRAEL | 24,259.00 | 571,729 |
| ISRAELI SHEKEL | | ISRAEL | 20,637.60 | 5,397 |
| BENI STABILI SPA | REIT EUR.1 | ITALY | 115,718.00 | 52,555 |
| BENI STABILI SPA | REIT EUR.1 | ITALY | 563,778.00 | 252,964 |
| IMMOBILIARE GRANDE DISTRIBUZ | REIT EUR1. | ITALY | 82,957.00 | 79,615 |
| AEON MALL CO LTD | COMMON STOCK | JAPAN | 63,300.00 | 1,342,125 |
| JAPAN PRIME REALTY INVESTMEN | REIT | JAPAN | 499.00 | 1,176,725 |
| JAPAN REAL ESTATE INVESTMENT | REIT | JAPAN | 342.00 | 2,666,224 |
| JAPAN RETAIL FUND INVESTMENT | REIT | JAPAN | 1,311.00 | 1,942,842 |
| JAPANESE YEN | | JAPAN | 1,952,797.00 | 25,381 |
| KENEDIX REALTY INVESTMENT CO | REIT | JAPAN | 200.00 | 581,888 |
| MORI TRUST SOGO REIT INC | REIT | JAPAN | 84.00 | 685,440 |
| NIPPON ACCOMMODATIONS FUND | REIT | JAPAN | 102.00 | 686,567 |
| NIPPON BUILDING FUND INC | REIT | JAPAN | 402.00 | 3,290,737 |
| NOMURA REAL ESTATE OFFICE FU | REIT | JAPAN | 212.00 | 1,089,342 |
| ORIX JREIT INC | REIT | JAPAN | 149.00 | 614,611 |
| PREMIER INVESTMENT CORP | REIT | JAPAN | 135.00 | 438,880 |
| TOKYU REIT INC | REIT | JAPAN | 88.00 | 442,530 |
| TOP REIT INC | REIT | JAPAN | 108.00 | 485,362 |
| UNITED URBAN INVESTMENT CORP | REIT | JAPAN | 1,469.00 | 1,665,928 |
| GAGFAH SA | COMMON STOCK EUR1.25 | LUXEMBOURG | 62,880.00 | 324,381 |
| CORIO NV | REIT EUR10. | NETHERLANDS | 64,474.00 | 2,799,838 |
| EUROCOMMERCIAL PROPRTIE CV | REIT EUR.5 | NETHERLANDS | 28,448.00 | 902,992 |
| NIEUWE STEEN INVESTMENTS NV | REIT EUR.46 | NETHERLANDS | 42,306.00 | 518,379 |
| NIEUWE STEEN INVESTMENTS NV WT | CALL EXP 01APR13 | NETHERLANDS | 13,165.00 | |
| VASTNED RETAIL NV | REIT EUR5. | NETHERLANDS | 12,852.00 | 576,970 |
| WERELDHAVE NV | REIT EUR10. | NETHERLANDS | 15,151.00 | 1,005,594 |
| KIWI INCOME PROPERTY TRUST | REIT NPV | NEW ZEALAND | 679,247.00 | 535,077 |
| NEW ZEALAND DOLLAR | | NEW ZEALAND | 24,885.09 | 19,413 |
| NORWEGIAN KRONE | | NORWAY | 31,086.98 | 5,209 |
| NORWEGIAN PROPERTY ASA | COMMON STOCK NOK.5 | NORWAY | 349,690.00 | 430,805 |
| ASCENDAS REAL ESTATE INV TRT | REIT NPV | SINGAPORE | 1,453,200.00 | 2,051,903 |
| CAPITACOMMERCIAL TRUST | REIT NPV | SINGAPORE | 1,477,000.00 | 1,199,623 |
| CAPITAMALL TRUST | REIT NPV | SINGAPORE | 1,743,800.00 | 2,282,457 |
| CDL HOSPITALITY TRUSTS | REIT | SINGAPORE | 501,000.00 | 596,498 |
| GLOBAL LOGISTIC PROPERTIES L | COMMON STOCK NPV | SINGAPORE | 1,284,000.00 | 1,733,933 |
| MAPLETREE INDUSTRIAL TRUST | REIT NPV | SINGAPORE | 852,400.00 | 706,022 |
| MAPLETREE LOGISTICS TRUST 20 | REIT NPV | SINGAPORE | 1,270,968.00 | 828,717 |
| SINGAPORE DOLLAR | | SINGAPORE | 16,240.05 | 12,525 |
| SUNTEC REIT | REIT NPV | SINGAPORE | 1,540,000.00 | 1,274,692 |
| INMOBILIARIA COLONIAL SA | COMMON STOCK EUR1. | SPAIN | 23,550.00 | 69,938 |
| CASTELLUM AB | COMMON STOCK NPV | SWEDEN | 120,131.00 | 1,490,967 |
| FABEGE AB | COMMON STOCK NPV | SWEDEN | 115,281.00 | 905,936 |
| HUFVUDSTADEN AB A SHS | COMMON STOCK NPV | SWEDEN | 106,331.00 | 1,085,959 |
| KLOVERN AB | COMMON STOCK SEK5. | SWEDEN | 87,176.00 | 328,269 |
| KUNGSLEDEN AB | COMMON STOCK NPV | SWEDEN | 95,261.00 | 637,408 |
| SWEDISH KRONA | | SWEDEN | 63,138.68 | 9,210 |
| WALLENSTAM AB B SHS | COMMON STOCK NPV | SWEDEN | 83,677.00 | 774,757 |
| WIHLBORGS FASTIGHETER AB | COMMON STOCK NPV | SWEDEN | 53,730.00 | 711,381 |
| MOBIMO HOLDING AG REG | COMMON STOCK CHF29. | SWITZERLAND | 4,298.00 | 954,866 |

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|------------------------------|----------------------|----------------|------------|-----------|
| PSP SWISS PROPERTY AG REG | COMMON STOCK CHF.1 | SWITZERLAND | 32,319.00 | 2,711,703 |
| SWISS FRANC | | SWITZERLAND | 9,414.45 | 10,068 |
| SWISS PRIME SITE REG | COMMON STOCK CHF15.3 | SWITZERLAND | 28,479.00 | 2,147,871 |
| ZUEBLIN IMMOBILIEN HOLDI REG | COMMON STOCK CHF1. | SWITZERLAND | 31,145.00 | 79,818 |
| BIG YELLOW GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 91,391.00 | 347,598 |
| BRITISH LAND CO PLC | REIT GBP.25 | UNITED KINGDOM | 617,931.00 | 4,421,636 |
| CAPITAL + COUNTIES PROPRTIE | COMMON STOCK GBP.25 | UNITED KINGDOM | 477,662.00 | 1,368,624 |
| CAPITAL SHOPPING CENTRES GRO | REIT GBP.5 | UNITED KINGDOM | 449,977.00 | 2,175,561 |
| CLS HOLDINGS PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 15,823.00 | 145,079 |
| DAEJAN HOLDINGS PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 3,400.00 | 146,527 |
| DERWENT LONDON PLC | REIT GBP.05 | UNITED KINGDOM | 71,015.00 | 1,716,508 |
| GREAT PORTLAND ESTATES PLC | REIT GBP.125 | UNITED KINGDOM | 218,371.00 | 1,092,777 |
| HAMMERSON PLC | REIT GBP.25 | UNITED KINGDOM | 494,181.00 | 2,752,709 |
| HANSTEEN HOLDINGS PLC | REIT GBP.1 | UNITED KINGDOM | 448,466.00 | 532,704 |
| LAND SECURITIES GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 543,806.00 | 5,350,370 |
| LONDON + STAMFORD PROPERTY P | REIT GBP.1 | UNITED KINGDOM | 381,083.00 | 639,124 |
| MUCKLOW A + J GROUP PLC | REIT GBP.25 | UNITED KINGDOM | 16,684.00 | 75,699 |
| POUND STERLING | | UNITED KINGDOM | 42,691.96 | 66,348 |
| PRIMARY HEALTH PROPERTIES | REIT GBP.5 | UNITED KINGDOM | 47,402.00 | 234,302 |

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|---|-------------------------|----------------|------------|--------------------|
| SAFESTORE HOLDINGS PLC | COMMON STOCK GBP.01 | UNITED KINGDOM | 129,934.00 | 201,434 |
| SEGRO PLC | REIT GBP.1 | UNITED KINGDOM | 517,990.00 | 1,676,482 |
| SHAFTESBURY PLC | REIT GBP.25 | UNITED KINGDOM | 174,579.00 | 1,266,128 |
| ST. MODWEN PROPERTIES PLC | COMMON STOCK GBP.1 | UNITED KINGDOM | 104,959.00 | 183,919 |
| UNITE GROUP PLC | COMMON STOCK GBP.25 | UNITED KINGDOM | 110,946.00 | 288,752 |
| WORKSPACE GROUP PLC | REIT GBP.1 | UNITED KINGDOM | 100,351.00 | 351,428 |
| BROOKFIELD OFFICE PROPERTIES | COMMON STOCK NPV | UNITED STATES | 262,208.00 | 4,112,410 |
| MSCI EAFE EMINI INDEX FUTURES MAR11 XIOM | | UNITED STATES | 1,550.00 | (31,685) |
| MSCI EAFE EMINI INDEX FUTURES MAR12 NYL | | UNITED STATES | 800.00 | 22,020 |
| SSGA | G STIFF ERISA QUALIFIED | UNITED STATES | 149,415.59 | 149,416 |
| US DOLLAR | | UNITED STATES | 132,754.02 | 132,754 |
| Total : EXHIBIT H - International Real Estate Index Fund | | | \$ | 181,626,704 |

n / a - Cost is not applicable

Table of Contents**EXHIBIT I - Investments - Collateral****(Held by Brokers)****IBM 401(k) PLUS PLAN AT DECEMBER 31, 2011****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 Product | Coupon % | Maturity Date | | |
| | UNITED STATES DOLLAR | UNITED STATES | | | \$ | 25,398,463 |
| | US T-NOTE | UNITED STATES | 6.250 | 15-Aug-23 | | 629,750 |
| | US T-NOTE | UNITED STATES | 4.750 | 31-May-12 | | 263,944 |
| | US T-NOTE | UNITED STATES | 1.875 | 15-Jul-13 | | 221,153 |
| | US T-NOTE | UNITED STATES | 0.375 | 31-Oct-12 | | 648,288 |
| | US T-NOTE | UNITED STATES | 0.750 | 31-May-12 | | 692,997 |
| | US T-NOTE | UNITED STATES | 1.250 | 30-Sep-15 | | 253,407 |
| | Total Collateral - Held by Brokers | | | | \$ | 28,108,003 |

n / a - Cost is not applicable

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(Managed by various investment companies)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2011**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/ Par Value | | |
| | 10 YR RTP SWAPTION BRSDJK478 | DEC13 2.74 PUT | (16,200,000.00) | \$ (703,080) |
| | 10 YR RTR SWAPTION BRSDJK3V6 | DEC13 2.74 CALL | -16,200,000.00 | (991,440) |
| | 10YR AUSTRALIAN TBOND FUTURES MAR11 XSFE | | 10,100,000.00 | (15,932) |
| | 10YR RTP SWAPTION 3.9BRSCU2EW1 | SEP13 3.9 PUT | 15,400,000.00 | 212,520 |
| | 10YR RTR SWAPTION BRSCU2FB6 | SEP13 2.15 CALL | -15,400,000.00 | (514,360) |
| | 10YR US TREASURY NOTE FTR OPTN | FEB12 133 CALL | 230,000.00 | 39,531 |
| | 10YR US TREASURY NOTE FTR OPTN | FEB12 127 PUT | 301,000.00 | 14,109 |
| | 10YR US TREASURY NOTE FUTURES MAR11 XCBT | | (107,100,000.00) | (376,057) |
| | 10YR US TREASURY NOTE FUTURES MAR12 XCBT | | (10,400,000.00) | (4,875) |
| | 2YR RTP SWAPTION BRSCNZEU0 | AUG 14 3.25 PUT | 199,600,000.00 | 738,520 |
| | 2YR US TREASURY NOTE FUTURES MAR11 XCBT | | 231,400,000.00 | 384,862 |
| | 2YR US TREASURY NOTE FUTURES MAR12 XCBT | | (129,000,000.00) | 5,170.86 |
| | 30YR RTP SWAPTION BRSCVGW09 | SEP13 4.5 PUT | 11,900,000.00 | 151,390 |
| | 30YR RTP SWAPTION BRSD5EW43 | OCT13 4.50 PUT | 11,900,000.00 | 262,616 |
| | 30YR RTP SWAPTION BRSDAJ5C8 | NOV13 4.5 PUT | 7,600,000.00 | 115,432 |
| | 30YR US TREASURY BOND FUTURES MAR11 XCBT | | (3,000,000.00) | (105,938) |
| | 30YR US TREASURY BOND FUTURES MAR12 XCBT | | (21,200,000.00) | (444,989.68) |
| | 5YR RTP SWAPTION BRSCPSQJ6 | AUG 13 2.41 PUT | -20,800,000.00 | (249,600) |
| | 5YR RTP SWAPTION BRSD542G1 | OCT12 2.135 PUT | -43,200,000.00 | (194,400) |
| | 5YR RTP SWAPTION BRSD8S6P1 | NOV12 2.0 PUT | -40,700,000.00 | (248,270) |
| | 5YR RTR SWAPTION BRSCPSQE7 | AUG 13 2.41 CALL | -20,800,000.00 | (790,400) |
| | 5YR US TREASURY NOTE FUTURES MAR11 XCBT | | (56,600,000.00) | (1,076,299) |
| | 5YR US TREASURY NOTE FUTURES MAR12 XCBT | | 49,900,000.00 | 335,245 |
| | AMER AIRLN PT TRS 11 2 | 8.625% 15 Apr 2023 | 2,990,000.00 | 3,049,800 |
| | AMERICA MOVIL SAB DE CV | 6.375% 01 Mar 2035 | 250,000.00 | 304,105 |
| | AMERICA MOVIL SAB DE CV | 2.375% 08 Sep 2016 | 2,741,000.00 | 2,733,364 |
| | AMERICAN HOME MORTGAGE ASSETS | 3.44875% 25 Dec 2046 | 849,965.86 | 349,154 |
| | AMERICREDIT AUTOMOBILE RECEIVA | 0.96% 08 May 2014 | 4,815,844.83 | 4,815,134 |
| | AMERICREDIT AUTOMOBILE RECEIVA | 2.24% 08 Mar 2016 | 7,505,000.00 | 7,544,296 |
| | ANADARKO PETROLEUM CORP | 5.95% 15 Sep 2016 | 6,649,000.00 | 7,536,974 |
| | ANADARKO PETROLEUM CORP | 7.625% 15 Mar 2014 | 4,475,000.00 | 4,971,072 |

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|--------------------------------|--------------------|----------------|-------------|
| ANADARKO PETROLEUM CORP | 5.75% 15 Jun 2014 | 600,000.00 | 645,711 |
| ANADARKO PETROLEUM CORP | 6.375% 15 Sep 2017 | 1,967,000.00 | 2,280,017 |
| ANGLOGOLD HOLDINGS PLC | 5.375% 15 Apr 2020 | 1,000,000.00 | 993,455 |
| ASHLAND INC | 9.125% 01 Jun 2017 | 6,650,000.00 | 7,414,750 |
| AUSTRALIAN DOLLAR | | 1,206,501.70 | 1,236,906 |
| BANC OF AMERICA COMMERCIAL MOR | 6.186% 11 Jun 2035 | 469,890.80 | 469,562 |
| BANC OF AMERICA COMMERCIAL MOR | 5.118% 11 Jul 2043 | 2,506,043.14 | 2,519,889 |
| BANK OF AMERICA CORP | 5.625% 14 Oct 2016 | 1,315,000.00 | 1,261,585 |
| BANK OF AMERICA CORP | 5% 13 May 2021 | 875,000.00 | 796,981 |
| BANK OF AMERICA CORP | 3.75% 12 Jul 2016 | 6,155,000.00 | 5,699,031 |
| BARRICK NA FINANCE LLC | 4.4% 30 May 2021 | 2,371,000.00 | 2,567,784 |
| BERKSHIRE HATHAWAY INC | 2.2% 15 Aug 2016 | 995,000.00 | 1,024,222 |
| BP CAPITAL MARKETS PLC | 3.125% 10 Mar 2012 | 5,510,000.00 | 5,535,274 |
| BP CAPITAL MARKETS PLC | 3.875% 10 Mar 2015 | 1,275,000.00 | 1,361,454 |
| BP CAPITAL MARKETS PLC | 3.125% 01 Oct 2015 | 8,300,000.00 | 8,693,611 |
| BRS7YBA85 CDS USD P F 2.00000 | 2% 20 Mar 2014 | -1,110,000.00 | (1,110,000) |
| BRS7YBA85 CDS USD R V 00MEVENT | 1% 20 Mar 2014 | 1,110,000.00 | 1,085,469 |
| BRS9AXET9 10 YR RTP SWAPTION | JAN15 5.39 PUT | -31,500,000.00 | (381,150) |
| BRS9AXF76 10 YR RTR SWAPTION | JAN15 5.39 CALL | -31,500,000.00 | (7,399,350) |
| BRS9XAYG0 10YR RTP SWAPTION | MAY12 4.388 PUT | 11,500,000.00 | 1,150 |
| BRS9XB0Q3 10YR RTR SWAPTION | MAY12 4.388 CALL | 11,500,000.00 | 2,382,800 |
| BRSAB76J3 10 YR RTR SWAPTION | JUL15 4.3925 CALL | 21,600,000.00 | 3,332,880 |
| BRSAB76V6 10 YR RTP SWAPTION | JUL15 4.3925 PUT | 21,600,000.00 | 596,160 |
| BRBCW4B4 10 YR RTP SWAPTION | JAN13 4.36 PUT | 4,200,000.00 | 13,020 |
| BRBCW4D0 10 YR RTR SWAPTION | JAN13 4.36 CALL | 4,200,000.00 | 792,120 |
| BRSBFYD01 2 YR RTR SWAPTION | JAN12 1.7575 CALL | 37,700,000.00 | 761,540 |
| BRSBFYDX9 2YR RTP SWAPTION | JAN12 1.7575 PUT | 37,700,000.00 | |
| BRSBJ3454 2YR RTR SWAPTION | FEB12 2.07 CALL | -24,000,000.00 | (633,600) |

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| BRSBJ34E5 2YR RTP SWAPTION | FEB12 2.07 PUT | -24,000,000.00 | |
| BRSBJJDV2 2YR RTP SWAPTION | JAN12 2.5 PUT | 17,700,000.00 | |
| BRSBJUP51 10YR RTR SWAPTION | FEB14 5.08 CALL | -16,100,000.00 | (3,659,530) |
| BRSBJUPP7 10YR RTP SWAPTION | FEB14 5.08 PUT | -16,100,000.00 | (123,970) |
| BRSBSLDG0 10YR RTP SWAPTION | MAR12 3.89 PUT | -49,000,000.00 | |
| BRSBSMVX1 10YR RTR SWAPTION | MAR12 3.89 CALL | -49,000,000.00 | (8,094,800) |
| BRSBT3CH8 10YR RTP SWAPTION | MAR12 3.93875 PUT | -34,600,000.00 | |
| BRSBT3WL7 10YR RTR SWAPTION | MAR12 3.93875 CALL | -34,600,000.00 | (5,868,160) |
| BRSBU32V6 10YR RTP SWAPTION | MAR12 4.045 PUT | -9,800,000.00 | |
| BRSBU3337 10YR RTR SWAPTION | MAR12 4.045 CALL | -9,800,000.00 | (1,754,200) |
| BRSBYK6S7 IRS USD P F 4.27240 | 4.2724% 19 Apr 2041 | -7,700,000.00 | (10,457,370) |
| BRSBYK6S7 IRS USD R V 03MLIBOR | 5.15% 19 Apr 2041 | 7,700,000.00 | 7,706,930 |
| BRSC1HLQ5 10YR RTP SWAPTION | MAY13 4.2175 PUT | -16,800,000.00 | (110,880) |
| BRSC1HLR3 10YR RTR SWAPTION | MAY13 4.2175 CALL | -16,800,000.00 | (2,869,440) |
| BRSC1HMD3 10YR RTR SWAPTION | MAY12 3.84 CALL | 32,900,000.00 | 5,178,460 |
| BRSC1HPD0 10YR RTP SWAPTION | MAY12 3.84 PUT | 32,900,000.00 | 9,870 |
| BRSC51CE3 IRS USD P F 2.05625 | 2.05625% 20 May 2016 | -11,300,000.00 | (11,796,070) |
| BRSC51CE3 IRS USD R V 03MLIBOR | 1% 20 May 2016 | 11,300,000.00 | 11,307,910 |
| BRSC9XLS8 10YR RTR SWAPTION | JUN12 3.67 CALL | 20,000,000.00 | 2,792,000 |
| BRSC9XMX6 10YR RTP SWAPTION | JUN12 3.67 PUT | 20,000,000.00 | 22,000 |
| BRSCE3C1 10YR RTR SWAPTION | JUN12 3.15 CALL | 22,600,000.00 | 2,128,920 |
| BRSCE489 10YR RTR SWAPTION | JUN12 2.9 CALL | -22,600,000.00 | (1,672,400) |
| BRSCE4D8 10YR RTR SWAPTION | JUN12 2.65 CALL | -22,600,000.00 | (1,249,780) |
| BRSCM9NG0 IRS USD P V 03MLIBOR | 1% 08 Aug 2021 | -27,000,000.00 | (27,021,600) |
| BRSCM9NG0 IRS USD R F 2.70750 | 2.7075% 08 Aug 2021 | 27,000,000.00 | 29,016,900 |
| BRSCNZF62 IRS USD P V 03MLIBOR | 1% 13 Aug 2016 | -39,900,000.00 | (39,900,000) |
| BRSCNZF62 IRS USD R F 2.25000 | 2.25% 13 Aug 2016 | 39,900,000.00 | 40,358,850 |
| BRSDBVQM5 10Y RTP 2.7 SWPT | JAN12 2.7 PUT | 21,200,000.00 | 2,120 |
| BRSDC7YQ9 IRS USD P V 03MLIBOR | 1% 21 Nov 2021 | -10,000,000.00 | (10,007,000) |
| BRSDC7YQ9 IRS USD R F 2.15250 | 2.152% 21 Nov 2021 | 10,000,000.00 | 10,144,000 |
| BRSD41N7 IRS USD P F 1.40000 | 1.4% 30 Nov 2016 | -6,900,000.00 | (6,973,830) |
| BRSD41N7 IRS USD R V 03MLIBOR | 1% 30 Nov 2016 | 6,900,000.00 | 6,904,830 |
| BRSD5GR9 IRS USD P V 03MLIBOR | 1% 30 Nov 2013 | -19,100,000.00 | (19,113,370) |
| BRSD5GR9 IRS USD R F .80375 | 0.80375% 30 Nov 2013 | 19,100,000.00 | 19,147,750 |
| BRSD6045 IRS USD P V 03MLIBOR | 1% 30 Nov 2013 | -19,900,000.00 | (19,913,930) |
| BRSD6045 IRS USD R F .79900 | 0.799% 30 Nov 2013 | 19,900,000.00 | 19,947,760 |
| BRSDM60R5 IRS USD P F 2.73000 | 2.73% 21 Dec 2021 | -9,700,000.00 | (10,333,410) |
| BRSDM60R5 IRS USD R V 03MLIBOR | 1% 21 Dec 2021 | 9,700,000.00 | 9,702,910 |
| BRSDM7G96 IRS USD P V 03MLIBOR | 1% 21 Dec 2021 | -10,900,000.00 | (10,903,270) |
| BRSDM7G96 IRS USD R F 2.04000 | 2.04% 21 Dec 2021 | 10,900,000.00 | 10,917,440 |
| BRSDMSNH4 IRS USD P V 03MLIBOR | 1% 22 Dec 2013 | -72,000,000.00 | (72,021,600) |
| BRSDMSNH4 IRS USD R F .74250 | 0.7425% 22 Dec 2013 | 72,000,000.00 | 72,057,600 |
| BRSDMSYL3 IRS USD P V 03MLIBOR | 1% 22 Dec 2013 | -61,700,000.00 | (61,718,510) |
| BRSDMSYL3 IRS USD R F .73375 | 0.733% 22 Dec 2013 | 61,700,000.00 | 61,737,020 |
| CAMERON INTL CORP | 7% 15 Jul 2038 | 1,500,000.00 | 1,870,005 |
| CANADIAN DOLLAR | | 1.16 | 1 |
| CAPITAL ONE FINANCIAL CO | 4.75% 15 Jul 2021 | 3,900,000.00 | 4,013,541 |
| CAPITAL ONE MULTI ASSET | 1% 19 Apr 2017 | 1,150,000.00 | 1,814,901 |
| CITIBANK CREDIT CARD ISSUANCE | 6.3% 20 Jun 2014 | 3,105,000.00 | 3,179,568 |
| CITIBANK OMNI MASTER TRUST | 5.35% 15 Aug 2018 | 4,665,000.00 | 5,095,699 |
| CITIGROUP INC | 6.375% 12 Aug 2014 | 3,005,000.00 | 3,153,811 |
| CITIGROUP INC | 4.587% 15 Dec 2015 | 5,075,000.00 | 5,107,465 |
| COCA COLA FEMSA SAB CV | 4.625% 15 Feb 2020 | 1,909,000.00 | 2,109,445 |
| COMCAST CORP | 7.05% 15 Mar 2033 | 340,000.00 | 429,700 |
| COMCAST CORP | 5.65% 15 Jun 2035 | 1,475,000.00 | 1,629,471 |
| COMCAST CORP | 6.5% 15 Nov 2035 | 495,000.00 | 596,666 |
| CONSOLIDATED NATURAL GAS | 5% 01 Mar 2014 | 550,000.00 | 591,185 |
| CONSTELLATION ENERGY GRO | 5.15% 01 Dec 2020 | 1,588,000.00 | 1,720,820 |
| CONSTELLATION ENERGY GRP | 7.6% 01 Apr 2032 | 1,990,000.00 | 2,564,362 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 0.44344% 20 Mar 2047 | 2,548,461.42 | 1,127,732 |
| COUNTRYWIDE HOME LOANS | 0.45344% 25 Apr 2046 | 1,038,214.65 | 519,609 |
| COVENTRY HEALTH CARE INC | 5.45% 15 Jun 2021 | 2,150,000.00 | 2,389,102 |
| COX COMMUNICATIONS INC | 8.375% 01 Mar 2039 | 1,875,000.00 | 2,510,548 |

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|-------------------------------|---------------------|--------------|-----------|
| CREDIT SUISSE NEW YORK | 6% 15 Feb 2018 | 2,560,000.00 | 2,524,751 |
| CREDIT SUISSE NEW YORK | 5.4% 14 Jan 2020 | 3,900,000.00 | 3,678,344 |
| CROWN CASTLE TOWERS LLC | 6.113% 15 Jan 2040 | 6,370,000.00 | 7,028,269 |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | (24,729) |
| CURRENCY CONTRACT | SOLD GBP/BOUGHT USD | | 11,666 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 134,121 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 11,820 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 815 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 61,225 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 102,210 |
| DEUTSCHE ALT A SECURITIES INC | 0.6615% 25 Apr 2035 | 2,203,163.00 | 1,486,148 |

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| DIRECTV HOLDINGS/FING | 5.875% 01 Oct 2019 | 929,000.00 | 1,045,701 |
| DIRECTV HOLDINGS/FING | 3.5% 01 Mar 2016 | 7,350,000.00 | 7,577,291 |
| DISCOVER BANK | 8.7% 18 Nov 2019 | 3,250,000.00 | 3,705,601 |
| DISCOVERY COMMUNICATIONS | 3.7% 01 Jun 2015 | 4,310,000.00 | 4,533,004 |
| DOMINION RESOURCES INC | 5.95% 15 Jun 2035 | 1,875,000.00 | 2,231,548 |
| DOMINION RESOURCES INC | 4.9% 01 Aug 2041 | 2,025,000.00 | 2,186,597 |
| DOW CHEMICAL CO/THE | 4.125% 15 Nov 2021 | 3,185,000.00 | 3,266,918 |
| DUKE ENERGY CORP | 3.95% 15 Sep 2014 | 7,200,000.00 | 7,681,824 |
| EKSPORTFINANS ASA | 5.5% 26 Jun 2017 | 4,150,000.00 | 3,776,014 |
| EKSPORTFINANS ASA | 3% 17 Nov 2014 | 4,195,000.00 | 3,735,090 |
| EL PASO PIPELINE PART OP | 6.5% 01 Apr 2020 | 742,000.00 | 817,777 |
| EL PASO PIPELINE PART OP | 4.1% 15 Nov 2015 | 2,325,000.00 | 2,380,168 |
| ENTERPRISE PRODUCTS OPER | 6.5% 31 Jan 2019 | 675,000.00 | 786,027 |
| ENTERPRISE PRODUCTS OPER | 6.125% 15 Oct 2039 | 1,650,000.00 | 1,842,996 |
| ENTERPRISE PRODUCTS OPER | 6.65% 15 Apr 2018 | 1,200,000.00 | 1,417,098 |
| EUR CALL USD PUT BRSDBVR02 | FEB12 1.45 CALL | 15,640,000.00 | 128,214 |
| EURO CURRENCY | | 281,734.82 | 365,734 |
| EXTENDED STAY AMERICA TRUST | 4.22% 05 Nov 2027 | 2,395,000.00 | 2,404,111 |
| FANNIE MAE | 0.01% 09 Oct 2019 | 7,280,000.00 | 5,597,337 |
| FANNIE MAE | 5% 25 Oct 2041 | 5,445,000.00 | 6,133,943 |
| FANNIE MAE | 6.5% 25 Jul 2034 | 211,095.34 | 225,237 |
| FANNIE MAE | 5% 25 Jun 2041 | 3,865,000.00 | 4,340,453 |
| FED HM LN PC POOL A32162 | 5% 01 Mar 2035 | 484,842.60 | 533,192 |
| FED HM LN PC POOL A95575 | 4% 01 Dec 2040 | 9,180,475.57 | 9,675,592 |
| FED HM LN PC POOL A95656 | 4% 01 Dec 2040 | 2,956,823.86 | 3,116,290 |
| FED HM LN PC POOL A95856 | 4% 01 Dec 2040 | 4,266,217.53 | 4,496,301 |
| FED HM LN PC POOL C00748 | 6% 01 Apr 2029 | 2,016.20 | 2,246 |
| FED HM LN PC POOL C56030 | 6% 01 Mar 2031 | 41,413.63 | 46,132 |
| FED HM LN PC POOL E00543 | 6% 01 Apr 2013 | 665.08 | 707 |
| FED HM LN PC POOL E00547 | 5.5% 01 Apr 2013 | 9,293.86 | 9,887 |
| FED HM LN PC POOL E00565 | 6% 01 Aug 2013 | 1,419.87 | 1,522 |
| FED HM LN PC POOL E00569 | 5.5% 01 Aug 2013 | 47,397.38 | 50,858 |
| FED HM LN PC POOL E00570 | 6% 01 Sep 2013 | 1,433.07 | 1,536 |
| FED HM LN PC POOL E00577 | 5.5% 01 Sep 2013 | 3,003.97 | 3,217 |
| FED HM LN PC POOL E00975 | 6% 01 May 2016 | 15,227.21 | 16,232 |
| FED HM LN PC POOL E01071 | 5.5% 01 Nov 2016 | 47,012.95 | 50,429 |
| FED HM LN PC POOL E01143 | 5.5% 01 Apr 2017 | 49,990.21 | 53,714 |
| FED HM LN PC POOL E01157 | 6% 01 Jun 2017 | 1,517.62 | 1,628 |
| FED HM LN PC POOL E69529 | 6% 01 Mar 2013 | 664.83 | 721 |
| FED HM LN PC POOL E69728 | 6% 01 Apr 2013 | 1,992.58 | 2,161 |
| FED HM LN PC POOL E71222 | 5.5% 01 Jul 2013 | 3,080.98 | 3,335 |
| FED HM LN PC POOL E71236 | 5.5% 01 Aug 2013 | 27,705.24 | 29,993 |
| FED HM LN PC POOL E73095 | 5.5% 01 Nov 2013 | 61,720.84 | 66,818 |
| FED HM LN PC POOL E75506 | 6% 01 Mar 2014 | 1,473.54 | 1,598 |
| FED HM LN PC POOL E75722 | 6% 01 Mar 2014 | 659.03 | 715 |
| FED HM LN PC POOL E77295 | 6% 01 Jun 2014 | 56,068.47 | 60,806 |
| FED HM LN PC POOL E84261 | 6% 01 Jul 2016 | 50,985.88 | 55,390 |
| FED HM LN PC POOL E84308 | 5.5% 01 May 2014 | 129,775.58 | 140,494 |
| FED HM LN PC POOL E84593 | 6% 01 Jul 2016 | 7,995.44 | 8,686 |
| FED HM LN PC POOL E87958 | 6% 01 Feb 2017 | 5,962.28 | 6,466 |
| FED HM LN PC POOL E88282 | 6% 01 Mar 2017 | 1,574.26 | 1,710 |
| FED HM LN PC POOL E88512 | 6% 01 Mar 2017 | 2,693.38 | 2,926 |
| FED HM LN PC POOL E88786 | 6% 01 Mar 2017 | 11,164.19 | 12,216 |
| FED HM LN PC POOL E88982 | 6% 01 Apr 2017 | 11,350.14 | 12,352 |
| FED HM LN PC POOL E88992 | 5.5% 01 Apr 2017 | 43,529.77 | 47,207 |
| FED HM LN PC POOL E89201 | 6% 01 Apr 2017 | 6,174.88 | 6,722 |
| FED HM LN PC POOL E89245 | 6% 01 Apr 2017 | 68,358.05 | 74,390 |
| FED HM LN PC POOL E89306 | 5.5% 01 Apr 2017 | 12,743.07 | 13,819 |
| FED HM LN PC POOL E89336 | 6% 01 May 2017 | 7,367.10 | 8,017 |
| FED HM LN PC POOL E89350 | 6% 01 Apr 2017 | 25,187.84 | 27,411 |
| FED HM LN PC POOL E89435 | 6% 01 May 2017 | 7,981.72 | 8,686 |
| FED HM LN PC POOL E89704 | 6% 01 May 2017 | 10,441.62 | 11,363 |
| FED HM LN PC POOL E90063 | 5.5% 01 Jun 2017 | 7,604.54 | 8,247 |

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| FED HM LN PC POOL E90353 | 5.5% 01 Jun 2017 | 62,093.78 | 67,339 |
| FED HM LN PC POOL E90431 | 6% 01 Dec 2014 | 1,412.85 | 1,532 |
| FED HM LN PC POOL E91323 | 6% 01 Sep 2017 | 18,978.15 | 20,653 |
| FED HM LN PC POOL G04913 | 5% 01 Mar 2038 | 5,053,764.64 | 5,439,292 |
| FED HM LN PC POOL G05132 | 5% 01 Dec 2038 | 16,442,519.06 | 17,686,564 |
| FED HM LN PC POOL G05205 | 5% 01 Jan 2039 | 2,450,295.13 | 2,635,685 |
| FED HM LN PC POOL G06817 | 5.5% 01 May 2040 | 11,433,810.60 | 12,422,167 |
| FED HM LN PC POOL G08372 | 4.5% 01 Nov 2039 | 29,113,003.48 | 30,876,070 |
| FED HM LN PC POOL J00625 | 5% 01 Dec 2020 | 51,427.03 | 55,433 |
| FED HM LN PC POOL J12438 | 4.5% 01 Jun 2025 | 2,978,431.53 | 3,188,263 |
| FED HM LN PC POOL Q02663 | 4.5% 01 Aug 2041 | 10,529,027.79 | 11,222,595 |

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| FED HM LN PC POOL Q02776 | 4.5% 01 Aug 2041 | 1,854,373.74 | 1,976,525 |
| FEDERAL HOME LOAN BK IL | 5.625% 13 Jun 2016 | 5,575,000.00 | 6,319,196 |
| FEDERAL NATL MTG ASSN | 3% 01 Dec 2099 | 7,500,000.00 | 7,721,484 |
| FHLMC TBA JAN 30 GOLD SINGLE | 4.5% 01 Dec 2099 | -13,400,000.00 | (14,197,718) |
| FHLMC TBA JAN 30 GOLD SINGLE | 5% 01 Dec 2099 | 3,200,000.00 | 3,438,500 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5.5% 01 Dec 2099 | 3,200,000.00 | 3,472,000 |
| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | -13,600,000.00 | (14,263,000) |
| FLORIDA POWER + LIGHT | 5.625% 01 Apr 2034 | 400,000.00 | 494,184 |
| FLORIDA POWER + LIGHT | 5.95% 01 Feb 2038 | 1,650,000.00 | 2,163,421 |
| FLORIDA POWER CORP | 5.9% 01 Mar 2033 | 525,000.00 | 660,899 |
| FLORIDA POWER CORP | 6.4% 15 Jun 2038 | 2,125,000.00 | 2,882,354 |
| FNMA TBA FEB 30 SINGLE FAM | 3.5% 01 Dec 2099 | -67,500,000.00 | (69,229,688) |
| FNMA TBA FEB 30 SINGLE FAM | 4.5% 01 Dec 2099 | -45,900,000.00 | (48,740,063) |
| FNMA TBA FEB 30 SINGLE FAM | 5% 01 Dec 2099 | -1,300,000.00 | (1,401,563) |
| FNMA TBA FEB 30 SINGLE FAM | 6% 01 Dec 2099 | 29,700,000.00 | 32,632,876 |
| FNMA TBA JAN 15 SINGLE FAM | 5.5% 01 Dec 2099 | 2,300,000.00 | 2,494,781 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | 29,700,000.00 | 31,602,656 |
| FNMA TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | 11,600,000.00 | 12,631,312 |
| FNMA POOL 253800 | 7% 01 May 2016 | 3,176.53 | 3,495 |
| FNMA POOL 254693 | 5.5% 01 Apr 2033 | 1,608,829.75 | 1,758,709 |
| FNMA POOL 290485 | 9.5% 01 Feb 2025 | 486.91 | 489 |
| FNMA POOL 305049 | 9.5% 01 Feb 2025 | 5,344.37 | 5,394 |
| FNMA POOL 305113 | 9.5% 01 Mar 2025 | 672.97 | 676 |
| FNMA POOL 306419 | 9.5% 01 Mar 2025 | 22,392.26 | 23,316 |
| FNMA POOL 306656 | 9.5% 01 Mar 2025 | 5,258.61 | 5,350 |
| FNMA POOL 316338 | 9.5% 01 Jul 2025 | 2,654.56 | 2,665 |
| FNMA POOL 324556 | 9.5% 01 Aug 2025 | 994.72 | 999 |
| FNMA POOL 532892 | 7% 01 Apr 2015 | 2,472.72 | 2,668 |
| FNMA POOL 535675 | 7% 01 Jan 2016 | 37,538.45 | 40,506 |
| FNMA POOL 555299 | 7% 01 Nov 2017 | 38,926.63 | 42,004 |
| FNMA POOL 555424 | 5.5% 01 May 2033 | 5,195,993.71 | 5,680,054 |
| FNMA POOL 572156 | 7% 01 Jan 2016 | 17,477.92 | 18,860 |
| FNMA POOL 572557 | 7% 01 Apr 2016 | 847.13 | 932 |
| FNMA POOL 584882 | 7% 01 May 2016 | 51,313.65 | 56,465 |
| FNMA POOL 604436 | 7% 01 Sep 2016 | 41,026.29 | 44,270 |
| FNMA POOL 677377 | 5.5% 01 Jan 2033 | 8,958,187.24 | 9,792,734 |
| FNMA POOL 725206 | 5.5% 01 Feb 2034 | 2,690,645.12 | 2,941,306 |
| FNMA POOL 725424 | 5.5% 01 Apr 2034 | 46,623.48 | 50,967 |
| FNMA POOL 725946 | 5.5% 01 Nov 2034 | 1,288,445.13 | 1,407,672 |
| FNMA POOL 735288 | 5% 01 Mar 2035 | 21,478,488.95 | 23,227,730 |
| FNMA POOL 735925 | 5% 01 Oct 2035 | 6,005,144.24 | 6,492,336 |
| FNMA POOL 735989 | 5.5% 01 Feb 2035 | 4,040,204.68 | 4,416,591 |
| FNMA POOL 819967 | 5.5% 01 Apr 2035 | 758,419.38 | 839,265 |
| FNMA POOL 889984 | 6.5% 01 Oct 2038 | 3,697,679.24 | 4,139,220 |
| FNMA POOL 942988 | 6.5% 01 Sep 2037 | 879,567.45 | 984,597 |
| FNMA POOL 995113 | 5.5% 01 Sep 2036 | 136,576.87 | 149,300 |
| FNMA POOL AB3391 | 4.5% 01 Aug 2041 | 13,113,077.72 | 14,075,805 |
| FNMA POOL AB3934 | 3.5% 01 Nov 2041 | 2,783,692.66 | 2,865,379 |
| FNMA POOL AB4102 | 3.5% 01 Dec 2041 | 26,516,363.51 | 27,294,480 |
| FNMA POOL AB4106 | 3.5% 01 Dec 2041 | 30,401,267.83 | 31,293,386 |
| FNMA POOL AD6391 | 4.5% 01 May 2025 | 4,356,182.50 | 4,690,263 |
| FNMA POOL AE0028 | 6% 01 Oct 2039 | 9,566,748.76 | 10,553,658 |
| FNMA POOL AI7537 | 4.5% 01 Jul 2041 | 2,688,345.05 | 2,885,716 |
| FNMA POOL AI7782 | 4.5% 01 Jul 2041 | 4,301,485.94 | 4,617,290 |
| FNMA POOL AI7800 | 4.5% 01 Jul 2041 | 880,338.58 | 944,971 |
| FNMA POOL AI8191 | 4.5% 01 Aug 2041 | 14,629,889.72 | 15,662,831 |
| FNMA POOL AI8222 | 4.5% 01 Aug 2041 | 2,217,712.42 | 2,374,294 |
| FNMA POOL AI8820 | 4.5% 01 Aug 2041 | 14,616,474.54 | 15,689,577 |
| FNMA POOL AJ4046 | 4% 01 Oct 2041 | 10,607,179.12 | 11,214,045 |
| FNMA POOL AJ4163 | 3.5% 01 Nov 2041 | 6,388,018.30 | 6,575,473 |
| FNMA POOL AJ5927 | 3.5% 01 Nov 2041 | 4,891,680.29 | 5,035,225 |
| FNMA POOL AJ5930 | 3.5% 01 Dec 2041 | 2,096,528.34 | 2,158,050 |
| FNMA POOL AJ6935 | 3.5% 01 Nov 2026 | 3,482,055.71 | 3,644,573 |

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|--------------------------------|--------------------|---------------|------------|
| FNMA POOL AL0533 | 3.236% 01 Jul 2041 | 4,966,989.78 | 5,179,198 |
| FNMA POOL AL0566 | 4.5% 01 Jul 2041 | 5,961,508.86 | 6,399,187 |
| FNMA POOL AL0583 | 6.5% 01 Oct 2039 | 3,282,747.80 | 3,674,741 |
| FNMA POOL AL0616 | 4.5% 01 Jul 2041 | 18,370,466.03 | 19,719,177 |
| FNMA POOL AL0617 | 4.5% 01 Aug 2041 | 16,291,443.33 | 17,487,518 |
| FNMA TBA 15 YR | 3.5% 01 Dec 2099 | 10,100,000.00 | 10,560,813 |
| FNMA TBA SINGLE FAMILY JAN 15 | 4% 01 Dec 2099 | 20,100,000.00 | 21,196,077 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | 7,100,000.00 | 7,458,328 |
| FREDDIE MAC | 0.01% 29 Nov 2019 | 5,630,000.00 | 4,315,114 |
| FREDDIE MAC | 5.125% 18 Oct 2016 | 5,605,000.00 | 6,627,313 |
| FREDDIE MAC | 5.5% 15 Jan 2031 | 690,953.05 | 713,625 |

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| FREEMPORT MCMORAN C + G | 8.375% 01 Apr 2017 | 430,000.00 | 456,875 |
| GENERAL ELEC CAP CORP | 6.15% 07 Aug 2037 | 180,000.00 | 196,900 |
| GEORGIA PACIFIC LLC | 8.25% 01 May 2016 | 2,925,000.00 | 3,249,558 |
| GLENCORE FUNDING LLC | 6% 15 Apr 2014 | 2,385,000.00 | 2,463,512 |
| GLOBALDRIVE AUTO RECEIV 2008 B | 4% 20 Oct 2016 | 1,170,111.13 | 1,527,767 |
| GMAC COMMERCIAL MORTGAGE SECUR | 5.48326% 10 May 2040 | 4,880,000.00 | 5,144,896 |
| GNMA I TBA JAN 30 SINGLE FAM | 4% 01 Dec 2099 | 6,000,000.00 | 6,435,937 |
| GNMA I TBA JAN 30 SINGLE FAM | 5% 15 Dec 2099 | 16,200,000.00 | 17,944,030 |
| GNMA I TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | 6,800,000.00 | 7,631,938 |
| GNMA II POOL 004223 | 6.5% 20 Aug 2038 | 1,380,658.94 | 1,574,512 |
| GNMA II POOL 004292 | 6.5% 20 Nov 2038 | 778,338.72 | 887,622 |
| GNMA II POOL 004838 | 6.5% 20 Oct 2040 | 1,582,231.95 | 1,809,084 |
| GNMA II TBA JAN 30 JUMBOS | 4% 01 Dec 2099 | 6,100,000.00 | 6,524,140 |
| GNMA II TBA JAN 30 JUMBOS | 4.5% 01 Dec 2099 | 23,300,000.00 | 25,375,154 |
| GNMA II TBA JAN 30 JUMBOS | 5% 01 Dec 2099 | 5,800,000.00 | 6,412,624 |
| GNMA II TBA JUMBO JAN 30 | 5.5% 01 Dec 2099 | 3,000,000.00 | 3,363,281 |
| GNMA POOL 351469 | 6% 15 Mar 2024 | 12,831.46 | 14,552 |
| GNMA POOL 355176 | 6% 15 Dec 2023 | 146,252.21 | 165,461 |
| GNMA POOL 371257 | 6% 15 Jan 2024 | 71,064.67 | 80,593 |
| GNMA POOL 385209 | 6% 15 Jan 2024 | 62,004.21 | 70,317 |
| GNMA POOL 462265 | 6% 15 Dec 2028 | 5,391.99 | 6,152 |
| GNMA POOL 491767 | 6% 15 Dec 2028 | 3,049.45 | 3,480 |
| GNMA POOL 492131 | 6% 15 Jan 2029 | 5,813.51 | 6,633 |
| GNMA POOL 492133 | 6% 15 Jan 2029 | 906.67 | 1,030 |
| GNMA POOL 492165 | 6% 15 Feb 2029 | 2,679.05 | 3,051 |
| GNMA POOL 671489 | 6.5% 15 Aug 2037 | 92,930.57 | 105,894 |
| GNMA POOL 685496 | 6.5% 15 Sep 2038 | 162,656.58 | 185,322 |
| GNMA POOL 691303 | 6.5% 15 Aug 2038 | 99,759.37 | 113,660 |
| GNMA POOL 691858 | 6.5% 15 Jul 2038 | 126,372.69 | 143,982 |
| GNMA POOL 697656 | 6.5% 15 Oct 2038 | 689,048.26 | 785,063 |
| GNMA POOL 701684 | 6.5% 15 Feb 2039 | 1,116,468.01 | 1,272,041 |
| GNMA POOL 780733 | 7% 15 Mar 2013 | 1,702.34 | 1,744 |
| GNMA POOL 780914 | 6% 15 Nov 2028 | 77,781.98 | 88,532 |
| GNMA POOL 782619 | 5% 15 Apr 2039 | 6,767,439.92 | 7,503,698 |
| GNMA POOL 782695 | 6.5% 15 Jun 2039 | 695,808.61 | 792,829 |
| GNR 2006 3 B | 5.091% 16 Jan 2037 | 4,758,759.95 | 5,092,225 |
| GOLDMAN SACHS GROUP INC | 5.25% 15 Oct 2013 | 3,805,000.00 | 3,882,371 |
| GOLDMAN SACHS GROUP INC | 5.95% 18 Jan 2018 | 805,000.00 | 824,498 |
| GOLDMAN SACHS GROUP INC | 6.15% 01 Apr 2018 | 2,200,000.00 | 2,270,596 |
| GOLDMAN SACHS GROUP INC | 5.25% 27 Jul 2021 | 3,670,000.00 | 3,580,232 |
| GOLDMAN SACHS GROUP INC | 3.625% 07 Feb 2016 | 5,000,000.00 | 4,831,115 |
| GREENWICH CAPITAL COMMERCIAL F | 6.0796% 10 Jul 2038 | 730,000.00 | 511,000 |
| GS MORTGAGE SECURITIES CORPORA | 5.396% 10 Aug 2038 | 8,520,000.00 | 9,122,969 |
| GS MORTGAGE SECURITIES TRUST | 5.807526% 10 Aug 2045 | 4,030,000.00 | 4,234,184 |
| GS MORTGAGE SECURITIES TRUST | 5.9838% 10 Aug 2045 | 12,357,904.00 | 13,420,511 |
| GSR MORTGAGE LOAN TRUST | 2.9097% 25 Aug 2034 | 2,173,856.92 | 1,967,975 |
| GTE CORP | 6.94% 15 Apr 2028 | 110,000.00 | 138,328 |
| HARBORVIEW MORTGAGE LOAN TRUST | 0.46625% 19 Nov 2036 | 3,570,841.97 | 1,953,461 |
| HSBC BANK PLC | 3.1% 24 May 2016 | 2,250,000.00 | 2,250,133 |
| HSBC HOLDINGS PLC | 6.1% 14 Jan 2042 | 1,290,000.00 | 1,462,170 |
| ING VERZEKERINGEN NV | 3.268% 21 Jun 2021 | 690,000.00 | 754,199 |
| INTERPUBLIC GROUP COS | 6.25% 15 Nov 2014 | 2,147,000.00 | 2,281,188 |
| INTERPUBLIC GROUP COS | 10% 15 Jul 2017 | 5,503,000.00 | 6,287,178 |
| INTL PAPER CO | 7.3% 15 Nov 2039 | 1,425,000.00 | 1,733,490 |
| INTL PAPER CO | 4.75% 15 Feb 2022 | 275,000.00 | 292,312 |
| INTL PAPER CO | 6% 15 Nov 2041 | 350,000.00 | 379,965 |
| JABIL CIRCUIT INC | 8.25% 15 Mar 2018 | 1,125,000.00 | 1,296,563 |
| JABIL CIRCUIT INC | 5.625% 15 Dec 2020 | 1,205,000.00 | 1,226,088 |
| JAPANESE YEN | | 553.00 | 7 |
| JERSEY CENTRAL PWR + LT | 5.625% 01 May 2016 | 1,825,000.00 | 2,062,307 |
| JP MORGAN CHASE BANK NA | 6% 05 Jul 2017 | 2,950,000.00 | 3,165,359 |
| JP MORGAN CHASE BANK NA | 6% 01 Oct 2017 | 3,600,000.00 | 3,872,538 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.158% 12 Jan 2039 | 843,737.69 | 868,507 |

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| JP MORGAN CHASE COMMERCIAL MOR | 5.05% 12 Dec 2034 | 8,975,467.37 | 9,170,827 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.115% 15 Jul 2041 | 4,395,000.00 | 4,646,464 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.623% 12 May 2045 | 1,160,000.00 | 881,810 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.336% 15 May 2047 | 8,145,000.00 | 8,637,789 |
| JPMORGAN CHASE + CO | 6% 15 Jan 2018 | 275,000.00 | 306,812 |
| JPMORGAN CHASE + CO | 4.35% 15 Aug 2021 | 3,620,000.00 | 3,655,863 |
| KRAFT FOODS INC | 6.5% 01 Nov 2031 | 620,000.00 | 770,786 |
| KRAFT FOODS INC | 6.5% 11 Aug 2017 | 66,000.00 | 78,511 |
| KRAFT FOODS INC | 6.125% 01 Feb 2018 | 48,000.00 | 56,264 |
| KRAFT FOODS INC | 5.375% 10 Feb 2020 | 5,550,000.00 | 6,403,873 |
| KRAFT FOODS INC | 4.125% 09 Feb 2016 | 389,000.00 | 422,348 |

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| L 3 COMMUNICATIONS CORP | 6.375% 15 Oct 2015 | 112,000.00 | 114,800 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.378% 15 Nov 2038 | 2,020,000.00 | 1,953,629 |
| LEHMAN BROS CAP TR VII | 5.857% 29 Nov 2049 | 330,000.00 | 33 |
| LEHMAN BROTHERS HOLDINGS | 6.75% 28 Dec 2017 | 3,250,000.00 | 325 |
| LIFE TECHNOLOGIES CORP | 6% 01 Mar 2020 | 374,000.00 | 418,072 |
| LIFE TECHNOLOGIES CORP | 5% 15 Jan 2021 | 298,000.00 | 311,813 |
| LINCOLN NATIONAL CORP | 7% 15 Jun 2040 | 1,050,000.00 | 1,187,064 |
| LOWE S COMPANIES INC | 5.125% 15 Nov 2041 | 1,968,000.00 | 2,180,542 |
| MACYS RETAIL HLDGS INC | 7.45% 15 Jul 2017 | 3,551,000.00 | 4,146,112 |
| MACYS RETAIL HLDGS INC | 5.875% 15 Jan 2013 | 650,000.00 | 669,207 |
| MACYS RETAIL HLDGS INC | 5.75% 15 Jul 2014 | 1,735,000.00 | 1,845,532 |
| MANULIFE FINANCIAL CORP | 3.4% 17 Sep 2015 | 4,575,000.00 | 4,600,515 |
| MARATHON PETROLEUM CORP | 6.5% 01 Mar 2041 | 1,401,000.00 | 1,587,650 |
| MASTR ALTERNATIVE LOANS TRUST | 5.5% 25 May 2034 | 1,068,651.85 | 1,114,325 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 1% 12 Dec 2049 | 2,910,000.00 | 2,730,017 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.9564% 12 Aug 2049 | 7,485,000.00 | 8,123,388 |
| MEXICAN PESO (NEW) | | 623.24 | 45 |
| MIDAMERICAN ENERGY HLDGS | 5.95% 15 May 2037 | 800,000.00 | 945,364 |
| MIDAMERICAN ENERGY HLDGS | 6.5% 15 Sep 2037 | 725,000.00 | 910,332 |
| MORGAN STANLEY | 0.76915% 09 Jan 2014 | 9,595,000.00 | 8,681,163 |
| MORGAN STANLEY | 5.55% 27 Apr 2017 | 265,000.00 | 255,675 |
| MORGAN STANLEY | 5.95% 28 Dec 2017 | 515,000.00 | 490,659 |
| MORGAN STANLEY | 5.5% 28 Jul 2021 | 500,000.00 | 462,318 |
| MORGAN STANLEY | 3.8% 29 Apr 2016 | 515,000.00 | 474,477 |
| MUNI ELEC AUTH OF GEORGIA | 7.055% 01 Apr 2057 | 1,385,000.00 | 1,429,029 |
| NEW JERSEY BELL TELEPHON | 7.85% 15 Nov 2029 | 70,000.00 | 84,817 |
| NEWS AMERICA INC | 7.75% 20 Jan 2024 | 395,000.00 | 488,205 |
| NEWS AMERICA INC | 8.15% 17 Oct 2036 | 415,000.00 | 522,074 |
| NEXEN INC | 5.875% 10 Mar 2035 | 1,296,000.00 | 1,322,501 |
| NEXEN INC | 6.4% 15 May 2037 | 779,000.00 | 825,163 |
| NEXEN INC | 7.5% 30 Jul 2039 | 2,182,000.00 | 2,615,760 |
| NORDEA EIENDOMSKREDITT A | 2.125% 22 Sep 2017 | 10,005,000.00 | 9,761,610 |
| OHIO POWER COMPANY | 6.05% 01 May 2018 | 1,675,000.00 | 1,970,098 |
| OHIO POWER COMPANY | 6% 01 Jun 2016 | 2,525,000.00 | 2,915,845 |
| PERMANENT MASTER ISSUER PLC | 1% 15 Apr 2020 | 910,000.00 | 1,383,991 |
| PETROBRAS INTL FIN CO | 5.875% 01 Mar 2018 | 335,000.00 | 366,614 |
| PETROBRAS INTL FIN CO | 5.75% 20 Jan 2020 | 7,545,000.00 | 8,074,055 |
| PETROBRAS INTL FIN CO | 3.875% 27 Jan 2016 | 3,665,000.00 | 3,775,723 |
| PETROHAWK ENERGY CORP | 7.875% 01 Jun 2015 | 5,913,000.00 | 6,297,345 |
| PETROHAWK ENERGY CORP | 10.5% 01 Aug 2014 | 4,755,000.00 | 5,289,938 |
| PETROHAWK ENERGY CORP | 7.25% 15 Aug 2018 | 1,150,000.00 | 1,293,750 |
| PHILIP MORRIS INTL INC | 2.5% 16 May 2016 | 1,845,000.00 | 1,907,793 |
| POUND STERLING | | 2,453.49 | 3,813 |
| PRIDE INTERNATIONAL INC | 6.875% 15 Aug 2020 | 1,675,000.00 | 1,963,819 |
| * PRUDENTIAL FINANCIAL INC | 6.2% 15 Nov 2040 | 655,000.00 | 685,395 |
| PUB SVC ELEC + GAS | 0.85% 15 Aug 2014 | 3,100,000.00 | 3,099,036 |
| QWEST COMMUNICATIONS INT | 7.5% 15 Feb 2014 | 160,000.00 | 160,604 |
| QWEST COMMUNICATIONS INT | 7.5% 15 Feb 2014 | 70,000.00 | 70,264 |
| QWEST COMMUNICATIONS INT | 8% 01 Oct 2015 | 464,000.00 | 494,343 |
| QWEST COMMUNICATIONS INT | 7.125% 01 Apr 2018 | 3,510,000.00 | 3,650,400 |
| QWEST CORP | 7.5% 01 Oct 2014 | 776,000.00 | 854,703 |
| QWEST CORP | 7.625% 15 Jun 2015 | 452,000.00 | 500,867 |
| QWEST CORP | 3.5595% 15 Jun 2013 | 300,000.00 | 300,844 |
| QWEST CORP | 6.5% 01 Jun 2017 | 1,709,000.00 | 1,867,083 |
| QWEST CORP | 8.375% 01 May 2016 | 1,429,000.00 | 1,636,738 |
| REPUBLIC OF ITALY | 6.875% 27 Sep 2023 | 1,296,000.00 | 1,248,566 |
| ROCKIES EXPRESS PIPELINE | 5.625% 15 Apr 2020 | 3,275,000.00 | 3,118,900 |
| ROGERS COMMUNICATIONS IN | 7.5% 15 Mar 2015 | 420,000.00 | 491,780 |

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| RUSSIA FOREIGN BOND | 7.5% 31 Mar 2030 | 2,045,750.00 | 2,375,627 |
| SANTANDER CONSUMER ACQUIRED RE | 3.19% 15 Oct 2015 | 3,420,000.00 | 3,401,777 |
| SANTANDER CONSUMER ACQUIRED RE | 1.66% 15 Aug 2016 | 3,154,612.44 | 3,118,505 |
| SANTANDER DRIVE AUTO RECEIVABL | 0.03% 17 Oct 2016 | 3,585,000.00 | 3,548,766 |
| SANTANDER DRIVE AUTO RECEIVABL | 2.24% 15 Dec 2014 | 3,380,000.00 | 3,371,144 |
| SANTANDER DRIVE AUTO RECEIVABL | 3.89% 17 Jul 2017 | 3,980,000.00 | 4,045,599 |
| SANTANDER DRIVE AUTO RECEIVABL | 0.93% 17 Jun 2013 | 5,139,499.68 | 5,139,468 |
| SANTANDER DRIVE AUTO RECEIVABL | 2.9% 16 May 2016 | 7,030,000.00 | 7,026,306 |
| SANTANDER DRIVE AUTO RECEIVABL | 3.82% 15 Aug 2017 | 4,320,000.00 | 4,325,031 |
| SANTANDER DRIVE AUTO RECEIVABL | 1.48% 15 May 2017 | 1,989,265.90 | 1,967,946 |
| SANTANDER DRIVE AUTO RECEIVABL | 3.1% 15 May 2017 | 2,484,898.27 | 2,463,155 |
| SANTANDER DRIVE AUTO RECEIVABL | 0.94% 18 Feb 2014 | 8,255,000.00 | 8,245,949 |
| SANTANDER DRIVE AUTO RECEIVABL | 1.28% 15 Aug 2014 | 6,750,000.00 | 6,742,646 |
| SBA TOWER TRUST | 4.254% 15 Apr 2040 | 2,760,000.00 | 2,837,371 |
| SCHOLAR FUNDING TRUST | 1.209% 28 Apr 2036 | 4,430,069.49 | 4,304,426 |
| SIMON PROPERTY GROUP LP | 4.125% 01 Dec 2021 | 2,215,000.00 | 2,319,627 |

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| SLM STUDENT LOAN TRUST | 0.5095% 15 Jun 2021 | 5,655,874.14 | 5,419,380 |
| SLM STUDENT LOAN TRUST | 1.9884% 25 Jul 2023 | 7,250,000.00 | 7,440,487 |
| SLM STUDENT LOAN TRUST | 1% 25 Jul 2022 | 4,205,000.00 | 4,315,966 |
| SLM STUDENT LOAN TRUST | 0.644% 25 Mar 2025 | 13,126,172.68 | 13,000,270 |
| SMALL BUSINESS | | | |
| ADMINISTRATION | 4.504% 10 Feb 2014 | 393,467.82 | 405,243 |
| SOUTHERN CAL EDISON | 5.95% 01 Feb 2038 | 675,000.00 | 878,504 |
| SOUTHWESTERN ENERGY CO | 7.5% 01 Feb 2018 | 5,115,000.00 | 5,895,038 |
| SSGA | G STIFF ERISA QUALIFIED | 11,837,158.08 | 11,837,158 |
| STRUCTURED ASSET SECURITIES | | | |
| CO | 3.3565% 25 Jan 2031 | 1,324,474.34 | 1,210,381 |
| SWAP CITIBANK BOC | SWAP CASH COLLATERAL USD | 2,730,000.00 | 2,730,000 |
| SWAP CITIBANK COC | SWAP CASH COLLATERAL USD | -2,730,000.00 | (2,730,000) |
| SWAP DEUTSCHE COC | SWAP CASH COLLATERAL USD | 1,350,000.00 | 1,350,000 |
| SWAP RBOS BOC | SWAP CASH COLLATERAL USD | -1,830,000.00 | (1,830,000) |
| TAMPA ELECTRIC | 5.4% 15 May 2021 | 1,450,000.00 | 1,696,951 |
| TCI COMMUNICATIONS INC | 7.125% 15 Feb 2028 | 700,000.00 | 857,574 |
| TECK RESOURCES LIMITED | 4.5% 15 Jan 2021 | 1,950,000.00 | 2,036,352 |
| TELEFONICA EMISIONES SAU | 6.421% 20 Jun 2016 | 75,000.00 | 78,487 |
| TELEFONICA EMISIONES SAU | 2.582% 26 Apr 2013 | 7,729,000.00 | 7,541,935 |
| TENNESSEE GAS PIPELINE | 7% 15 Oct 2028 | 240,000.00 | 275,824 |
| TEVA PHARMACEUT FIN BV | 3.65% 10 Nov 2021 | 3,755,000.00 | 3,819,342 |
| TIME WARNER CABLE INC | 6.2% 01 Jul 2013 | 3,585,000.00 | 3,846,938 |
| TIME WARNER CABLE INC | 5.5% 01 Sep 2041 | 1,325,000.00 | 1,396,285 |
| TSY INFL IX N/B | 2.125% 15 Feb 2041 | 10,345,170.00 | 13,973,252 |
| TSY INFL IX N/B | 0 | 32,650,314.04 | 32,793,159 |
| TSY INFL IX N/B | 0.125% 15 Apr 2016 | 23,035,461.75 | 24,014,469 |
| TSY INFL IX N/B | 0.625% 15 Jul 2021 | 11,061,416.70 | 11,833,128 |
| UBS AG STAMFORD CT | 5.875% 15 Jul 2016 | 3,000,000.00 | 2,987,817 |
| ULTRA LONG US TREAS BOND | | | |
| FTRS | MAR11 XCBT | (5,600,000.00) | (96,250.00) |
| ULTRA LONG US TREAS BOND | | | |
| FTRS | MAR12 XCBT | (10,800,000.00) | (113,062.50) |
| UNITEDHEALTH GROUP INC | 3.375% 15 Nov 2021 | 745,000.00 | 770,510 |
| US DOLLAR | | -1,302,232.66 | (1,302,233) |
| US TREASURY N/B | 7.5% 15 Nov 2024 | 10,500,000.00 | 16,757,349 |
| US TREASURY N/B | 6.5% 15 Nov 2026 | 27,480,000.00 | 41,692,326 |
| US TREASURY N/B | 6.625% 15 Feb 2027 | 36,775,000.00 | 56,587,531 |
| US TREASURY N/B | 4.5% 15 Feb 2036 | 12,195,000.00 | 15,958,304 |
| US TREASURY N/B | 4.625% 15 Feb 2040 | 1,975,000.00 | 2,663,781 |
| US TREASURY N/B | 3.875% 15 Aug 2040 | 11,170,000.00 | 13,390,038 |
| US TREASURY N/B | 4.75% 15 Feb 2041 | 34,581,200.00 | 47,657,216 |
| US TREASURY N/B | 3.75% 15 Aug 2041 | 4,785,000.00 | 5,627,610 |
| US TREASURY N/B | 3.125% 15 Nov 2041 | 13,380,000.00 | 14,017,637 |
| US TREASURY N/B | 3.625% 15 Feb 2020 | 4,520,000.00 | 5,242,142 |
| US TREASURY N/B | 2.25% 31 Jul 2017 | 6,940,000.00 | 7,458,876 |
| US TREASURY N/B | 2% 30 Apr 2016 | 4,550,000.00 | 4,804,518 |
| US TREASURY N/B | 2.375% 30 Jun 2018 | 4,275,000.00 | 4,580,928 |
| US TREASURY N/B | 1.375% 30 Sep 2018 | 7,427,600.00 | 7,467,642 |
| US TREASURY N/B | 1% 30 Sep 2016 | 28,955,000.00 | 29,253,584 |
| US TREASURY N/B | 1.75% 31 Oct 2018 | 30,700,000.00 | 31,597,023 |
| US TREASURY N/B | 0.375% 15 Nov 2014 | 94,400,000.00 | 94,459,000 |
| US TREASURY N/B | 2% 15 Nov 2021 | 72,380,000.00 | 73,205,566 |
| US TREASURY N/B | 1.375% 30 Nov 2018 | 31,250,000.00 | 31,357,438 |
| US TREASURY N/B | 0.875% 30 Nov 2016 | 35,000.00 | 35,107 |
| USD PUT JPY CALL BRSDC7YN6 | FEB12 73 PUT | 23,985,000.00 | 151,345 |
| VERIZON COMMUNICATIONS | 6.25% 01 Apr 2037 | 4,170,000.00 | 5,144,779 |
| VERIZON COMMUNICATIONS | 6.9% 15 Apr 2038 | 170,000.00 | 227,221 |
| VERIZON COMMUNICATIONS | 7.75% 15 Jun 2032 | 360,000.00 | 499,462 |
| VERIZON MARYLAND INC | 5.125% 15 Jun 2033 | 590,000.00 | 616,781 |
| VERIZON NEW ENGLAND INC | 7.875% 15 Nov 2029 | 125,000.00 | 151,801 |
| VIRGIN MEDIA SECURED FIN | 6.5% 15 Jan 2018 | 980,000.00 | 1,041,250 |
| VIRGIN MEDIA SECURED FIN | 5.5% 15 Jan 2021 | 590,000.00 | 907,750 |

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| | | | |
|-------------------------------------|--------------------|--------------|-------------------------|
| VODAFONE GROUP PLC | 4.15% 10 Jun 2014 | 2,280,000.00 | 2,417,518 |
| WEA FINANCE LLC | 4.625% 10 May 2021 | 3,200,000.00 | 3,140,781 |
| WELLS FARGO MORTGAGE BACKED SE | 6% 25 Aug 2036 | 921,683.99 | 915,012 |
| WELLS FARGO MORTGAGE BACKED SE | 1% 25 Jul 2034 | 1,762,853.81 | 1,756,712 |
| WELLS FARGO MORTGAGE BACKED SE | 6% 25 Jul 2037 | 1,607,501.32 | 1,496,928 |
| WINDSTREAM CORP | 8.125% 01 Aug 2013 | 475,000.00 | 508,250 |
| XYLEM INC | 3.55% 20 Sep 2016 | 3,404,000.00 | 3,510,072 |
| Sub-Total: Fund 5710 1 of 13 | | | \$ 1,643,580,916 |

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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/ Par Value | |
| | 317U409B5 IRO USD 10Y P 10.0 | JULY12 10.0 PUT | -7,000,000.00 | (1) |
| | 317U769B9 IRO USD 2Y CBK | SEP12 2.25 PUT | -900,000.00 | (364) |
| | 317U795B7 IRO USD 2Y P 2.25 | SEP12 2.25 PUT | -2,000,000.00 | (809) |
| | 5YR US TREASURY NOTE FUTURES | MAR12 XCBT | -14,800,000.00 | |
| | ABBNEY NATL TREASURY SERV | 2.00222% 25 Apr 2014 | 7,000,000.00 | 6,372,681 |
| | ABBNEY NATL TREASURY SERV | 2.00222% 25 Apr 2014 | 0.00 | |
| | ALLY FINANCIAL INC | 1% 20 Jun 2014 | 5,300,000.00 | 4,956,348 |
| | AMERICAN EXPRESS BK FSB | 5.5% 16 Apr 2013 | 3,300,000.00 | 3,449,335 |
| | AMERICAN EXPRESS CO | 6.15% 28 Aug 2017 | 2,600,000.00 | 2,973,503 |
| | AMERICAN INTL GROUP | 8.175% 15 May 2068 | 200,000.00 | 178,000 |
| | AMERICAN INTL GROUP | 8.25% 15 Aug 2018 | 4,700,000.00 | 4,974,955 |
| | AMERICAN INTL GROUP | 0.6631% 20 Mar 2012 | 3,000,000.00 | 2,973,702 |
| | ANZ NATIONAL INTL NZ AUSTRALIAN DOLLAR | 6.2% 19 Jul 2013 | 2,300,000.00 | 2,440,445 |
| | AUSTRALIAN GOVERNMENT | 6% 15 Feb 2017 | 285,342.74 | 292,534 |
| | AUSTRALIAN GOVERNMENT | 5.25% 15 Mar 2019 | 10,400,000.00 | 12,004,761 |
| | AUSTRALIAN GOVERNMENT | 5.5% 15 Dec 2013 | 1,700,000.00 | 1,936,401 |
| | AUSTRALIAN GOVERNMENT | 4.75% 15 Jun 2016 | 200,000.00 | 214,050 |
| | AUSTRALIAN GOVERNMENT | 5.5% 21 Jan 2018 | 11,200,000.00 | 12,182,662 |
| | BANC OF AMERICA COMMERCIAL MOR | 5.451% 15 Jan 2049 | 13,500,000.00 | 15,412,869 |
| | BANC OF AMERICA FUNDING CORPOR | 6.14656% 20 Jan 2047 | 1,880,000.00 | 2,042,522 |
| | BANK OF AMERICA CORP | 5.65% 01 May 2018 | 163,267.09 | 103,033 |
| | BARCLAYS BANK PLC | 5.45% 12 Sep 2012 | 3,900,000.00 | 3,715,737 |
| | BARCLAYS BANK PLC | 6.05% 04 Dec 2017 | 7,100,000.00 | 7,253,431 |
| | BARCLAYS BANK PLC | 1.6165% 13 Jan 2014 | 4,600,000.00 | 4,159,587 |
| | BARCLAYS CAPITAL INC | TBA CASH COLLATERAL | 8,900,000.00 | 8,626,423 |
| | BARCLAYS CASH COLLATERAL | CCBCYCUS6 | -260,000.00 | (260,000) |
| | BARRICK GOLD CORP | 1.75% 30 May 2014 | 374,000.00 | 374,000 |
| | BEAR STEARNS ADJUSTABLE RATE M | 4.125% 25 Mar 2035 | 3,100,000.00 | 3,130,563 |
| | BEAR STEARNS ADJUSTABLE RATE M | 4.55% 25 Aug 2035 | 1,006,791.74 | 933,638 |
| | BEAR STEARNS ALT A TRUST | 4.5157% 25 Nov 2036 | 248,388.62 | 211,958 |
| | BEAR STEARNS COS LLC | 5.7% 15 Nov 2014 | 1,517,758.91 | 732,147 |
| | BEAR STEARNS COS LLC | 6.4% 02 Oct 2017 | 1,100,000.00 | 1,196,283 |
| | BEAR STEARNS STRUCTURED PRODUC | 2.6557% 26 Jan 2036 | 600,000.00 | 670,337 |
| | BEAR STEARNS STRUCTURED PRODUC | 5.788% 25 Dec 2046 | 537,866.28 | 313,788 |
| | BRAZILIAN REAL | | 362,113.59 | 213,495 |
| | BUCKEYE OH TOBACCO SETTLEMENT | 5.875% 01 Jun 2047 | 4,309.11 | 2,310 |
| | BUNDESREPUB. DEUTSCHLAND | 4.25% 04 Jul 2018 | 1,100,000.00 | 789,052 |
| | BWPC415P1 CDS USD P F .80000 | 0.8% 20 Dec 2017 | 2,500,000.00 | 3,857,875 |
| | BWPC415P1 CDS USD R V 00MEVENT | 1% 20 Dec 2017 | -13,842,400.00 | (13,321,883) |
| | BWPC415P1 CDS USD R V 00MEVENT | 1% 20 Dec 2017 | 13,842,400.00 | 13,842,400 |
| | BWPCME19 CDS USD P F 1.00000 | 1% 20 Jun 2015 | -20,100,000.00 | (20,066,063) |
| | BWPCME19 CDS USD R V 00MEVENT | 1% 20 Jun 2015 | 20,100,000.00 | 20,100,000 |
| | BWPCTESK2 CDS USD P F 5.00000 | 5% 20 Jun 2015 | -12,936,000.00 | (12,604,672) |
| | | 1% 20 Jun 2015 | 12,936,000.00 | 12,936,000 |

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|-----------------------------------|-----------------------------|----------------|--------------|
| BWPCTESK2 CDS USD R V 00MEVENT | | | |
| BWPCTESL0 CDS USD P F 5.00000 | 5% 20 Dec 2015 | -10,976,000.00 | (10,611,662) |
| BWPCTESL0 CDS USD R V 00MEVENT | 1% 20 Dec 2015 | 10,976,000.00 | 10,976,000 |
| BWU0152U7 IRS USD P F 1.80000 | 1.8% 13 Oct 2016 | -7,200,000.00 | (7,407,382) |
| BWU0152U7 IRS USD R V 03MLIBOR | 1% 13 Oct 2016 | 7,200,000.00 | 7,200,000 |
| CALIFORNIA ST | 7.5% 01 Apr 2034 | 800,000.00 | 959,880 |
| CANADIAN DOLLAR | | 990.41 | 973 |
| CANADIAN GOVERNMENT | 1.5% 01 Mar 2012 | 8,200,000.00 | 8,060,844 |
| CHICAGO IL TRANSIT AUTH SALES | 6.899% 01 Dec 2040 | 6,900,000.00 | 8,052,921 |
| CHICAGO IL TRANSIT AUTH SALES | 6.899% 01 Dec 2040 | 3,700,000.00 | 4,369,293 |
| CITIGROUP COMMERCIAL MORTGAGE | 5.888381% 10 Dec 2049 | 640,000.00 | 705,602 |
| CITIGROUP INC | 6% 15 Aug 2017 | 100,000.00 | 104,796 |
| CITIGROUP INC | 6.125% 21 Nov 2017 | 2,200,000.00 | 2,347,908 |
| CITIGROUP INC | 5.5% 11 Apr 2013 | 3,900,000.00 | 3,981,600 |
| CITIGROUP MORTGAGE LOAN TRUST | 4.2475% 25 Aug 2035 | 529,286.37 | 420,054 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.886% 15 Nov 2044 | 900,000.00 | 997,508 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.617% 15 Oct 2048 | 2,730,000.00 | 2,990,729 |
| CREDIT AG HOME LOAN SFH | 1.21565% 21 Jul 2014 | 9,000,000.00 | 8,646,489 |
| CREDIT SUISSE LONDON BOC | SWAP CASH COLLATERAL USD | -290,000.00 | (290,000) |
| CREDIT SUISSE SEC (USD) LLC | TBA CASH COLLATERAL | 300,000.00 | 300,000 |
| CSFB CASH COLL CCP | CSFB CASH COLL CCFBFCUS1 | 14,000.00 | 14,000 |
| CSFB CASH COLL CCP | | 5,000.00 | 5,000 |
| CURRENCY CONTRACT | BOUGHT INR/SOLD USD | | (57,405) |
| CURRENCY CONTRACT | BOUGHT KRW/SOLD USD | | (212,779) |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 29,605 |
| CURRENCY CONTRACT | BOUGHT TWD/SOLD USD | | (218,552) |
| CURRENCY CONTRACT | BOUGHT MXN/SOLD USD | | (138) |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 302,956 |
| CURRENCY CONTRACT | BOUGHT NOK/SOLD USD | | (27,347) |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | (188,777) |

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| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | (48,606) |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | 34,461 |
| CURRENCY CONTRACT | SOLD JPY/BOUGHT USD | | 3,808 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 271,054 |
| CURRENCY CONTRACT | SOLD MYR/BOUGHT USD | | 1,028 |
| CURRENCY CONTRACT | SOLD CAD/BOUGHT USD | | (14,173) |
| CURRENCY CONTRACT | SOLD SGD/BOUGHT USD | | 205 |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | 189,597 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 73,346 |
| CURRENCY CONTRACT | SOLD GBP/BOUGHT USD | | 35,597 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 50,135 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 32,189 |
| CURRENCY CONTRACT | SOLD AUD/BOUGHT USD | | (2,132,058) |
| CURRENCY CONTRACT | SOLD KRW/BOUGHT USD | | (32,318) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 293,737 |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | (164,784) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 266,903 |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | | (34,461) |
| DANFIN FUNDING LTD | 1% 16 Jul 2013 | 8,700,000.00 | 8,696,546 |
| DEUTSCHE BANK AG LONDON | 6% 01 Sep 2017 | 700,000.00 | 781,754 |
| DEXIA CREDIT LOCAL | 2.75% 29 Apr 2014 | 1,400,000.00 | 1,272,166 |
| DEXIA CREDIT LOCAL | 1% 29 Apr 2014 | 8,800,000.00 | 7,983,378 |
| EURO CURRENCY | | 875.20 | 1,136 |
| EXPORT IMPORT BK KOREA | 8.125% 21 Jan 2014 | 10,400,000.00 | 11,493,976 |
| FANNIE MAE | 7% 25 Oct 2022 | 230,426.28 | 273,162 |
| FANNIE MAE | 6.5% 25 Feb 2023 | 237,795.02 | 261,158 |
| FANNIE MAE | 7.5% 20 Sep 2027 | 972,922.02 | 1,117,579 |
| FANNIEMAE ACES | 6.39% 25 May 2036 | 4,683.97 | 4,679 |
| FANNIEMAE WHOLE LOAN | 6.5% 25 Jun 2028 | 88,538.10 | 98,362 |
| FED HM LN PC POOL 1J1214 | 2.52% 01 Sep 2035 | 223,907.61 | 233,158 |
| FED HM LN PC POOL 1J1219 | 4.893% 01 Oct 2035 | 1,452,410.38 | 1,535,345 |
| FED HM LN PC POOL 785867 | 4.423% 01 Dec 2026 | 53,489.94 | 56,420 |
| FED HM LN PC POOL 789758 | 1% 01 Sep 2032 | 98,373.24 | 103,741 |
| FED HM LN PC POOL 789777 | 2.377% 01 Sep 2032 | 38,717.75 | 40,644 |
| FED HM LN PC POOL G06239 | 4% 01 Feb 2041 | 19,797,420.20 | 20,793,977 |
| FED HM LN PC POOL Q00232 | 4.5% 01 Apr 2041 | 955,934.89 | 1,013,303 |
| FHA 221 D4 | 7.43% 01 Dec 2020 | 271,860.02 | 269,033 |
| FHA 221/D4 GMAC 56 P8/01 | 7.43% 25 Oct 2022 | 48,354.89 | 47,901 |
| FHA 232 236 | 6.69% 01 May 2016 | 22,595.64 | 22,327 |
| FHA 253 P11 02 PJ HUNT PG 87 | 7.43% 01 Jan 2021 | 313,018.67 | 309,764 |
| FHA INSD 23RD MTG | 7.43% 01 Mar 2022 | 23,337.74 | 23,095 |
| FHA INSD MTG P/T | 7.43% 01 Jul 2024 | 26,578.86 | 26,302 |
| FHA INSD MTG POOL | 7.43% 01 Nov 2024 | 23,233.54 | 22,992 |
| FHA INSD MTG POOL 56 GMAC | 7.43% 25 Oct 2022 | 6,908.13 | 6,836 |
| FHA PROJ LN CTF SER POOL 5 | 7.43% 01 Feb 2022 | 19,485.93 | 19,283 |
| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | 50,000,000.00 | 52,437,500 |
| FIRST HORIZON MORTGAGE | | | |
| PASS TH | 5.369408% 25 Aug 2035 | 108,238.47 | 82,855 |
| FNMA TBA JAN 15 SINGLE FAM | 4.5% 01 Dec 2099 | -14,000,000.00 | (14,923,125) |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | -86,000,000.00 | (91,509,375) |
| FNMA TBA JAN 30 SINGLE FAM | 5% 01 Dec 2099 | -4,000,000.00 | (4,321,250) |
| FNMA POOL 066414 | 4.859% 01 Sep 2028 | 188,286.05 | 195,570 |
| FNMA POOL 190639 | 5.5% 01 Jan 2024 | 5,206.61 | 5,729 |
| FNMA POOL 254909 | 4% 01 Sep 2013 | 288,876.44 | 299,630 |
| FNMA POOL 255075 | 5.5% 01 Feb 2024 | 948,685.35 | 1,041,809 |
| FNMA POOL 255235 | 4% 01 May 2014 | 354,106.60 | 373,576 |
| FNMA POOL 255924 | 4% 01 Sep 2015 | 7,633.02 | 8,055 |
| FNMA POOL 256158 | 2.743% 01 Feb 2036 | 37,332.29 | 39,394 |
| FNMA POOL 257240 | 4.5% 01 Jun 2018 | 366,929.75 | 391,856 |
| FNMA POOL 257316 | 4.5% 01 Jul 2023 | 526,294.93 | 561,559 |
| FNMA POOL 450838 | 5.5% 01 Dec 2028 | 8,546.14 | 9,396 |
| FNMA POOL 544502 | 5.109% 01 Jul 2030 | 55,663.39 | 56,335 |
| FNMA POOL 725027 | 5% 01 Nov 2033 | 270,127.94 | 292,128 |

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|------------------|--------------------|--------------|-----------|
| FNMA POOL 735764 | 2.509% 01 Jul 2035 | 1,448,547.82 | 1,530,154 |
| FNMA POOL 735965 | 2.688% 01 Oct 2035 | 1,446,772.82 | 1,540,183 |
| FNMA POOL 745393 | 4.5% 01 Sep 2020 | 720,200.32 | 770,707 |
| FNMA POOL 783610 | 2.402% 01 Jun 2035 | 1,999,369.58 | 2,104,900 |
| FNMA POOL 822101 | 2.687% 01 May 2035 | 1,507,278.53 | 1,589,558 |
| FNMA POOL 825157 | 2.517% 01 Aug 2035 | 727,099.42 | 773,009 |
| FNMA POOL 826129 | 1% 01 Jul 2035 | 1,476,751.91 | 1,540,264 |
| FNMA POOL 833729 | 4% 01 Jul 2020 | 70,653.80 | 75,112 |
| FNMA POOL 897717 | 1% 01 Aug 2036 | 251,557.16 | 264,855 |
| FNMA POOL 899007 | 4.5% 01 Jan 2022 | 64,409.71 | 68,886 |
| FNMA POOL 928652 | 6% 01 Aug 2037 | 325,261.67 | 358,511 |
| FNMA POOL 929672 | 4.5% 01 Jun 2023 | 1,020,584.89 | 1,088,968 |

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| FNMA POOL 931412 | 4.5% 01 Jun 2024 | 1,325,849.41 | 1,413,858 |
| FNMA POOL 931413 | 4.5% 01 Jun 2024 | 1,136,344.79 | 1,211,774 |
| FNMA POOL 931654 | 4% 01 Jul 2024 | 432,527.97 | 456,305 |
| FNMA POOL 931742 | 4.5% 01 Aug 2024 | 204,959.90 | 218,565 |
| FNMA POOL 932359 | 4% 01 Jan 2025 | 83,380.25 | 87,964 |
| FNMA POOL 932851 | 4% 01 Dec 2040 | 926,216.16 | 973,853 |
| FNMA POOL 932865 | 4% 01 Dec 2040 | 339,636.47 | 357,104 |
| FNMA POOL 941599 | 4% 01 Oct 2025 | 455,597.55 | 481,782 |
| FNMA POOL 947342 | 6% 01 Oct 2037 | 260,773.65 | 287,431 |
| FNMA POOL 952420 | 6% 01 Sep 2037 | 509,622.22 | 561,717 |
| FNMA POOL 955769 | 6% 01 Oct 2037 | 538,413.50 | 593,452 |
| FNMA POOL 962845 | 4.5% 01 Apr 2023 | 679,287.40 | 724,802 |
| FNMA POOL 963128 | 4.5% 01 May 2023 | 303,090.52 | 323,399 |
| FNMA POOL 973827 | 4.5% 01 Mar 2023 | 329,913.26 | 352,019 |
| FNMA POOL 974633 | 4.5% 01 Mar 2023 | 381,910.86 | 407,500 |
| FNMA POOL 975330 | 4.5% 01 May 2023 | 140,214.61 | 149,610 |
| FNMA POOL 979502 | 4.5% 01 Apr 2038 | 900,427.65 | 958,937 |
| FNMA POOL 982114 | 4.5% 01 May 2023 | 143,413.97 | 153,023 |
| FNMA POOL 988897 | 4% 01 Apr 2026 | 678,052.39 | 716,174 |
| FNMA POOL 994738 | 4% 01 Apr 2024 | 885,907.47 | 934,608 |
| FNMA POOL 995692 | 4.5% 01 May 2024 | 1,189,553.42 | 1,269,258 |
| FNMA POOL AA0351 | 4.5% 01 Feb 2039 | 875,630.98 | 932,529 |
| FNMA POOL AA2549 | 4% 01 Apr 2024 | 2,610,370.82 | 2,753,869 |
| FNMA POOL AA2550 | 4.5% 01 Apr 2024 | 404,183.59 | 431,013 |
| FNMA POOL AA4274 | 4.5% 01 May 2024 | 639,357.81 | 681,798 |
| FNMA POOL AA4538 | 4% 01 Apr 2024 | 11,705.29 | 12,349 |
| FNMA POOL AA4598 | 4.5% 01 Apr 2024 | 437,350.35 | 466,381 |
| FNMA POOL AA4785 | 4% 01 Jan 2041 | 45,326.53 | 47,658 |
| FNMA POOL AA5292 | 4% 01 Apr 2024 | 37,770.70 | 39,847 |
| FNMA POOL AA5510 | 4% 01 Apr 2024 | 64,991.34 | 68,564 |
| FNMA POOL AA5533 | 4% 01 Apr 2024 | 653,887.61 | 689,833 |
| FNMA POOL AA5562 | 4% 01 Jun 2024 | 361,286.25 | 381,147 |
| FNMA POOL AA5564 | 4% 01 Jun 2024 | 1,292,065.36 | 1,363,093 |
| FNMA POOL AA6668 | 4% 01 Jun 2024 | 69,947.15 | 73,792 |
| FNMA POOL AA7024 | 4.5% 01 Jun 2039 | 710,471.80 | 756,638 |
| FNMA POOL AA8463 | 4.5% 01 Jun 2024 | 580,387.99 | 618,913 |
| FNMA POOL AA8966 | 4.5% 01 Jul 2024 | 281,852.61 | 300,562 |
| FNMA POOL AA9315 | 4% 01 Aug 2024 | 108,134.98 | 114,079 |
| FNMA POOL AB0554 | 4.5% 01 Apr 2024 | 631,325.86 | 673,627 |
| FNMA POOL AB1067 | 4% 01 May 2025 | 1,874,623.94 | 1,977,676 |
| FNMA POOL AB1250 | 4.5% 01 Jul 2040 | 4,288,554.41 | 4,567,224 |
| FNMA POOL AB1370 | 4.5% 01 Aug 2025 | 119,361.30 | 127,359 |
| FNMA POOL AB1460 | 4% 01 Sep 2025 | 328,003.42 | 346,035 |
| FNMA POOL AB1842 | 4% 01 Jul 2025 | 543,292.97 | 573,159 |
| FNMA POOL AB2142 | 4% 01 Jan 2026 | 450,031.15 | 474,770 |
| FNMA POOL AB2309 | 4% 01 Feb 2026 | 122,788.68 | 129,692 |
| FNMA POOL AB2375 | 4% 01 Mar 2041 | 1,970,635.25 | 2,077,838 |
| FNMA POOL AB2528 | 4% 01 Mar 2041 | 956,143.32 | 1,005,618 |
| FNMA POOL AB2803 | 4% 01 Apr 2026 | 750,125.16 | 792,299 |
| FNMA POOL AB2808 | 4% 01 Apr 2041 | 3,821,919.75 | 4,019,681 |
| FNMA POOL AB3012 | 4% 01 May 2026 | 1,996,880.96 | 2,109,150 |
| FNMA POOL AB3191 | 4% 01 Feb 2041 | 989,414.40 | 1,040,301 |
| FNMA POOL AB3613 | 4% 01 Jul 2024 | 373,639.00 | 397,215 |
| FNMA POOL AB3740 | 3.5% 01 Jun 2041 | 636,219.89 | 654,890 |
| FNMA POOL AC0529 | 4% 01 Aug 2024 | 947,079.94 | 999,143 |
| FNMA POOL AC1635 | 4.5% 01 Sep 2039 | 151,923.11 | 161,795 |
| FNMA POOL AC2757 | 4.5% 01 Aug 2039 | 14,315,740.36 | 15,245,975 |
| FNMA POOL AC3290 | 4.5% 01 Oct 2024 | 3,063,471.80 | 3,266,821 |
| FNMA POOL AC3858 | 4.5% 01 Nov 2039 | 17,587.20 | 18,730 |
| FNMA POOL AC3879 | 4.5% 01 Dec 2024 | 257,306.04 | 274,386 |
| FNMA POOL AC4894 | 4% 01 Oct 2024 | 171,798.93 | 181,243 |
| FNMA POOL AC5003 | 4.5% 01 Jan 2040 | 730,402.02 | 777,863 |
| FNMA POOL AC8539 | 4% 01 Dec 2024 | 434,404.43 | 458,782 |

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|------------------|------------------|---------------|------------|
| FNMA POOL AC8568 | 4.5% 01 Jan 2040 | 888,571.79 | 946,311 |
| FNMA POOL AC8594 | 4.5% 01 Jan 2025 | 186,059.63 | 198,410 |
| FNMA POOL AC8711 | 4% 01 Dec 2024 | 67,316.45 | 71,017 |
| FNMA POOL AC8895 | 4.5% 01 Dec 2039 | 19,577,133.43 | 20,849,252 |
| FNMA POOL AC9885 | 4% 01 Mar 2025 | 419,069.28 | 442,107 |
| FNMA POOL AD1151 | 3.5% 01 Feb 2025 | 323,966.84 | 339,391 |
| FNMA POOL AD1267 | 4% 01 Jan 2025 | 15,294.13 | 16,135 |
| FNMA POOL AD2151 | 4% 01 May 2025 | 336,256.85 | 354,742 |
| FNMA POOL AD2202 | 4.5% 01 Feb 2040 | 22,673.92 | 24,147 |
| FNMA POOL AD2341 | 4.5% 01 Mar 2040 | 2,723,973.49 | 2,900,977 |
| FNMA POOL AD4165 | 4.5% 01 May 2040 | 561,319.86 | 597,794 |

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| FNMA POOL AD4308 | 4.5% 01 Apr 2025 | 12,283.17 | 13,099 |
| FNMA POOL AD4775 | 4% 01 Mar 2025 | 63,292.15 | 66,771 |
| FNMA POOL AD5139 | 4% 01 Mar 2026 | 139,727.16 | 147,583 |
| FNMA POOL AD5259 | 4% 01 Aug 2040 | 70,266.36 | 73,880 |
| FNMA POOL AD5634 | 4% 01 May 2025 | 354,655.25 | 374,151 |
| FNMA POOL AD6149 | 4% 01 Aug 2040 | 465,223.39 | 489,151 |
| FNMA POOL AD6209 | 4% 01 Jun 2025 | 51,089.84 | 53,898 |
| FNMA POOL AD6370 | 4.5% 01 May 2040 | 160,577.98 | 171,012 |
| FNMA POOL AD6388 | 4% 01 May 2025 | 647,185.51 | 682,763 |
| FNMA POOL AD7073 | 4% 01 Jun 2025 | 8,148,365.05 | 8,596,300 |
| FNMA POOL AD7151 | 4% 01 Jul 2025 | 429,238.15 | 452,834 |
| FNMA POOL AD7157 | 4% 01 Jun 2025 | 120,138.97 | 126,743 |
| FNMA POOL AD7349 | 4% 01 Jun 2025 | 160,994.26 | 169,845 |
| FNMA POOL AD7507 | 4% 01 Apr 2026 | 518,821.32 | 547,991 |
| FNMA POOL AD7760 | 4% 01 Jul 2025 | 662,439.46 | 698,855 |
| FNMA POOL AD8015 | 4% 01 Jul 2025 | 613,276.56 | 646,990 |
| FNMA POOL AD8522 | 4% 01 Aug 2040 | 5,243,126.00 | 5,512,788 |
| FNMA POOL AD8752 | 4% 01 Apr 2026 | 225,065.52 | 237,719 |
| FNMA POOL AD8905 | 4% 01 Jul 2025 | 116,053.00 | 122,433 |
| FNMA POOL AD9386 | 4% 01 Sep 2040 | 50,516.68 | 53,115 |
| FNMA POOL AE0276 | 4% 01 Aug 2025 | 309,173.80 | 326,170 |
| FNMA POOL AE0828 | 3.5% 01 Feb 2041 | 1,920,082.05 | 1,976,426 |
| FNMA POOL AE0949 | 4% 01 Feb 2041 | 35,892,051.61 | 37,738,034 |
| FNMA POOL AE0971 | 4% 01 May 2025 | 353,709.12 | 373,153 |
| FNMA POOL AE0981 | 3.5% 01 Mar 2041 | 14,520,009.41 | 14,946,096 |
| FNMA POOL AE0988 | 4% 01 Sep 2025 | 368,185.36 | 388,425 |
| FNMA POOL AE1299 | 4% 01 Aug 2025 | 380,606.81 | 401,530 |
| FNMA POOL AE1325 | 4% 01 Jul 2025 | 1,682,604.35 | 1,775,101 |
| FNMA POOL AE1761 | 4% 01 Sep 2040 | 6,001,612.01 | 6,310,284 |
| FNMA POOL AE1843 | 4% 01 Aug 2025 | 275,830.13 | 290,993 |
| FNMA POOL AE2113 | 3.5% 01 Aug 2040 | 1,974,836.76 | 2,032,788 |
| FNMA POOL AE2124 | 4% 01 Jan 2026 | 609,181.25 | 642,669 |
| FNMA POOL AE2934 | 4% 01 Sep 2040 | 926,065.61 | 973,695 |
| FNMA POOL AE3040 | 4% 01 Sep 2040 | 12,111,518.97 | 12,734,433 |
| FNMA POOL AE3145 | 4.5% 01 Sep 2040 | 901,249.96 | 959,813 |
| FNMA POOL AE3236 | 4% 01 Nov 2025 | 486,638.74 | 513,390 |
| FNMA POOL AE3294 | 4% 01 Oct 2025 | 341,211.89 | 359,969 |
| FNMA POOL AE4307 | 3.5% 01 Sep 2040 | 1,954,734.81 | 2,012,096 |
| FNMA POOL AE4577 | 4% 01 Jun 2026 | 794,471.46 | 839,139 |
| FNMA POOL AE4584 | 3.5% 01 Jan 2041 | 974,385.06 | 1,002,978 |
| FNMA POOL AE5147 | 4% 01 Nov 2040 | 32,315.65 | 33,978 |
| FNMA POOL AE5162 | 4.5% 01 Nov 2040 | 716,597.35 | 763,162 |
| FNMA POOL AE5471 | 4.5% 01 Oct 2040 | 839,881.35 | 894,457 |
| FNMA POOL AE6117 | 3.5% 01 Oct 2040 | 406,530.25 | 418,460 |
| FNMA POOL AE6380 | 4.5% 01 Dec 2040 | 30,353.92 | 32,326 |
| FNMA POOL AE6800 | 3.5% 01 Nov 2040 | 966,252.88 | 994,607 |
| FNMA POOL AE7088 | 4% 01 Dec 2025 | 81,465.06 | 85,943 |
| FNMA POOL AE7262 | 4% 01 Jan 2026 | 404,113.37 | 426,328 |
| FNMA POOL AE7714 | 3.5% 01 Nov 2040 | 992,569.17 | 1,021,696 |
| FNMA POOL AE8058 | 3.5% 01 Dec 2025 | 459,949.66 | 481,417 |
| FNMA POOL AE8158 | 4.5% 01 Aug 2024 | 545,404.60 | 581,949 |
| FNMA POOL AE9544 | 4% 01 Nov 2040 | 938,067.21 | 986,313 |
| FNMA POOL AE9826 | 3.5% 01 Dec 2025 | 847,285.19 | 886,830 |
| FNMA POOL AH0621 | 3.5% 01 Jan 2041 | 992,680.47 | 1,021,810 |
| FNMA POOL AH0921 | 4% 01 Dec 2040 | 101,766.07 | 107,801 |
| FNMA POOL AH0973 | 4% 01 Dec 2025 | 67,034.65 | 70,720 |
| FNMA POOL AH1418 | 3.5% 01 Jan 2041 | 2,966,565.64 | 3,053,619 |
| FNMA POOL AH1759 | 4% 01 Dec 2040 | 842,023.33 | 885,330 |
| FNMA POOL AH1770 | 4% 01 Dec 2040 | 1,925,725.48 | 2,024,768 |
| FNMA POOL AH1909 | 4% 01 Apr 2026 | 15,590.30 | 16,467 |
| FNMA POOL AH2666 | 4% 01 Jan 2026 | 290,368.08 | 306,330 |
| FNMA POOL AH2811 | 4% 01 Feb 2026 | 99,646.66 | 105,249 |
| FNMA POOL AH2894 | 3.5% 01 Jan 2026 | 985,981.39 | 1,032,000 |

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| FNMA POOL AH2926 | 4% 01 Jan 2041 | 18,348,066.00 | 19,291,735 |
| FNMA POOL AH4008 | 4% 01 Mar 2041 | 645,022.41 | 678,398 |
| FNMA POOL AH4142 | 4% 01 Apr 2026 | 141,836.45 | 149,811 |
| FNMA POOL AH4314 | 4.5% 01 Feb 2041 | 61,398.24 | 65,388 |
| FNMA POOL AH4442 | 4% 01 Jan 2026 | 450,110.76 | 474,854 |
| FNMA POOL AH4471 | 4% 01 Feb 2041 | 1,593,584.15 | 1,675,545 |
| FNMA POOL AH4588 | 4% 01 Mar 2026 | 172,080.38 | 181,755 |
| FNMA POOL AH4598 | 3.5% 01 Apr 2026 | 948,167.57 | 992,421 |
| FNMA POOL AH4706 | 4% 01 Apr 2026 | 1,808,178.79 | 1,909,839 |
| FNMA POOL AH5050 | 4% 01 Mar 2026 | 65,798.76 | 69,498 |
| FNMA POOL AH5179 | 4% 01 Apr 2026 | 160,112.38 | 169,114 |

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| FNMA POOL AH5250 | 4% 01 Mar 2026 | 1,890,552.30 | 1,994,480 |
| FNMA POOL AH5620 | 4% 01 Feb 2026 | 940,637.20 | 993,522 |
| FNMA POOL AH5955 | 4% 01 Feb 2041 | 985,587.89 | 1,036,586 |
| FNMA POOL AH6218 | 4% 01 Mar 2041 | 233,669.63 | 245,761 |
| FNMA POOL AH6420 | 3.5% 01 Feb 2041 | 995,544.50 | 1,024,759 |
| FNMA POOL AH6439 | 4% 01 Feb 2026 | 380,955.36 | 402,374 |
| FNMA POOL AH6492 | 4% 01 Mar 2026 | 25,249.02 | 26,669 |
| FNMA POOL AH6783 | 4% 01 Mar 2041 | 6,818,648.63 | 7,171,473 |
| FNMA POOL AH6827 | 4% 01 Mar 2026 | 3,688,394.25 | 3,895,765 |
| FNMA POOL AH6953 | 4% 01 Feb 2041 | 242,659.80 | 255,140 |
| FNMA POOL AH7009 | 4.5% 01 Mar 2041 | 18,443,129.31 | 19,641,561 |
| FNMA POOL AH7078 | 4% 01 May 2026 | 218,565.01 | 230,853 |
| FNMA POOL AH7284 | 4% 01 Mar 2041 | 609,850.33 | 641,406 |
| FNMA POOL AH8129 | 4% 01 Apr 2026 | 1,913,176.57 | 2,020,740 |
| FNMA POOL AH8292 | 4% 01 Apr 2026 | 480,389.00 | 507,398 |
| FNMA POOL AH8812 | 4% 01 Mar 2026 | 172,926.24 | 182,649 |
| FNMA POOL AH9034 | 4% 01 Mar 2026 | 82,851.21 | 87,509 |
| FNMA POOL AH9250 | 4% 01 Mar 2026 | 102,368.68 | 108,124 |
| FNMA POOL AI0497 | 4% 01 Apr 2026 | 808,781.48 | 854,253 |
| FNMA POOL AI0934 | 4% 01 Apr 2026 | 193,209.00 | 204,857 |
| FNMA POOL AI1712 | 4% 01 Apr 2026 | 262,229.39 | 276,645 |
| FNMA POOL AI2023 | 4% 01 Apr 2026 | 144,414.04 | 152,533 |
| FNMA POOL AI2095 | 4% 01 May 2026 | 2,388,718.62 | 2,523,018 |
| FNMA POOL AI2495 | 4% 01 May 2026 | 916,136.10 | 967,643 |
| FNMA POOL AI2527 | 4% 01 May 2026 | 754,638.74 | 797,066 |
| FNMA POOL AI3000 | 4% 01 Jun 2026 | 935,683.01 | 988,289 |
| FNMA POOL AI3053 | 4% 01 Jul 2026 | 62,192.13 | 65,689 |
| FNMA POOL AI3162 | 4% 01 May 2026 | 485,120.47 | 512,395 |
| FNMA POOL AI3435 | 4% 01 May 2026 | 2,842,112.99 | 3,001,903 |
| FNMA POOL AI3623 | 4% 01 Jun 2026 | 836,123.80 | 886,529 |
| FNMA POOL AI4051 | 3.5% 01 Sep 2026 | 28,477.56 | 29,807 |
| FNMA POOL AI7069 | 4% 01 Jun 2026 | 386,999.60 | 408,758 |
| FNMA POOL AJ4673 | 3.5% 01 Nov 2041 | 499,020.63 | 513,664 |
| FNMA POOL AJ5927 | 3.5% 01 Nov 2041 | 116,165.43 | 119,574 |
| FNMA POOL AJ5994 | 3.5% 01 Nov 2041 | 382,932.99 | 394,170 |
| FNMA POOL MA0184 | 5% 01 Sep 2029 | 4,531,761.56 | 4,898,003 |
| FNMA POOL MA0732 | 4% 01 May 2026 | 751,811.61 | 794,080 |
| FNMA POOL MA0755 | 4.5% 01 Jun 2041 | 19,202,165.33 | 20,449,919 |
| FNMA TBA 15 YR | 3.5% 01 Dec 2099 | 120,000,000.00 | 125,475,000 |
| FNMA TBA JAN 30 SINGLE FAM | 6% 01 Dec 2099 | -1,600,000.00 | (1,761,750) |
| FNMA TBA SINGLE FAMILY JAN 15 | 4% 01 Dec 2099 | -3,000,000.00 | (3,163,594) |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | -54,000,000.00 | (56,725,315) |
| FORD MOTOR CREDIT CO LLC | 7% 01 Oct 2013 | 1,600,000.00 | 1,696,531 |
| FREDDIE MAC | 7% 15 May 2022 | 244,156.63 | 271,237 |
| FREDDIE MAC | 5.5% 15 Mar 2017 | 8,018.96 | 8,017 |
| GAZPROM (GAZ CAPITAL SA) | 7.343% 11 Apr 2018 | 2,800,000.00 | 3,150,000 |
| GNMA II POOL 002910 | 8.5% 20 Apr 2030 | 2,622.55 | 3,211 |
| GNMA II POOL 002947 | 8.5% 20 Jul 2030 | 1,563.92 | 1,915 |
| GNMA II POOL 003029 | 8.5% 20 Jan 2031 | 6,935.11 | 8,493 |
| GNMA II POOL 003057 | 8.5% 20 Mar 2031 | 1,596.86 | 1,692 |
| GNMA II POOL 780840 | 8.5% 20 Jul 2028 | 15,896.35 | 19,067 |
| GOLDMAN SACH AND CO | DOM MSF CASH COLLATERAL | -140,000.00 | (140,000) |
| GOLDMAN SACH AND CO | TBA CASH COLLATERAL | 270,000.00 | 270,000 |
| GOLDMAN SACHS GROUP INC | 4.45875% 22 Jul 2015 | 600,000.00 | 525,144 |
| GOLDMAN SACHS GROUP INC | 6.15% 01 Apr 2018 | 3,300,000.00 | 3,405,894 |
| GOLDMAN SACHS GROUP INC | 6.25% 01 Sep 2017 | 5,500,000.00 | 5,749,904 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.5% 20 May 2028 | 252,838.70 | 286,448 |
| GREENWICH CAPITAL MKTS | TBA CASH COLLATERAL | 270,000.00 | 270,000 |
| GSR MORTGAGE LOAN TRUST ILLINOIS ST | 2.77984% 25 Sep 2035 | 1,943,209.06 | 1,690,856 |
| | 2.766% 01 Jan 2012 | 16,600,000.00 | 16,600,996 |

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| INDYMAC INDX MORTGAGE LOAN TRU | 5.04428% 25 Dec 2034 | 67,622.83 | 46,576 |
| INTL LEASE FINANCE CORP | 7.125% 01 Sep 2018 | 8,900,000.00 | 9,211,500 |
| J P MORGAN TERM REPO | 0.07% 03 Jan 2012 | 7,600,000.00 | 7,600,000 |
| JAPANESE YEN | | 19.00 | 0 |
| JP MORGAN CHASE BANK NA | 0.62969% 13 Jun 2016 | 900,000.00 | 805,471 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.44% 12 Jun 2047 | 630,000.00 | 675,242 |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Nov 2028 | 9,000,000.00 | 8,927,775 |
| JP MORGAN MORTGAGE TRUST | 2.86433% 25 Feb 2036 | 866,165.38 | 623,533 |
| JP MORGAN MORTGAGE TRUST | 5.0158% 25 Feb 2035 | 240,858.21 | 233,628 |
| JPMORGAN CHASE + CO | 6.3% 23 Apr 2019 | 500,000.00 | 566,318 |
| JPMORGAN CHASE + CO | 4.95% 25 Mar 2020 | 500,000.00 | 531,435 |
| JPMORGAN CHASE + CO | 4.25% 15 Oct 2020 | 16,500,000.00 | 16,615,880 |
| KENTUCKY ST PROPERTY + BLDGS C | 4.303% 01 Nov 2019 | 1,500,000.00 | 1,650,495 |
| KENTUCKY ST PROPERTY + BLDGS C | 4.403% 01 Nov 2020 | 1,800,000.00 | 1,977,948 |

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| KENTUCKY ST PROPERTY + BLDGS C | 5.373% 01 Nov 2025 | 3,300,000.00 | 3,728,835 |
| LB UBS COMMERCIAL MORTGAGE TRU | 1% 15 Sep 2045 | 500,000.00 | 548,404 |
| LBG CAPITAL NO.1 PLC | 7.875% 01 Nov 2020 | 310,000.00 | 234,980 |
| LEHMAN BROTHERS HOLDINGS | 6.75% 28 Dec 2017 | 3,100,000.00 | 310 |
| LEHMAN BROTHERS HOLDINGS | 5.625% 24 Jan 2013 | 7,400,000.00 | 1,942,500 |
| LEHMAN BROTHERS HOLDINGS | 6.875% 02 May 2018 | 900,000.00 | 238,500 |
| LEHMAN BROTHERS INC | TBA CASH COLLATERAL | -637,500.80 | (637,501) |
| LLOYDS TSB BANK PLC | 1% 29 Dec 2049 | 10,900,000.00 | 9,983,964 |
| LLOYDS TSB BANK PLC | 4.375% 12 Jan 2015 | 600,000.00 | 577,594 |
| LOS ANGELES CA UNIF SCH DIST | 4.5% 01 Jul 2023 | 4,100,000.00 | 4,473,920 |
| MERRILL LYNCH + CO | 6.4% 28 Aug 2017 | 3,500,000.00 | 3,389,064 |
| MERRILL LYNCH + CO | 6.875% 25 Apr 2018 | 300,000.00 | 295,782 |
| MERRILL LYNCH MORTGAGE INVESTO | 5.53% 25 Feb 2036 | 336,582.05 | 217,162 |
| MEXICAN PESO (NEW) | | 9,855.04 | 706 |
| MLCC MORTGAGE INVESTORS, INC. | 6.505% 25 Oct 2035 | 84,159.82 | 66,421 |
| MLCC MORTGAGE INVESTORS, INC. | 0.49175% 25 Nov 2035 | 60,061.20 | 49,320 |
| MORGAN STANLEY | 0.76915% 09 Jan 2014 | 1,200,000.00 | 1,085,711 |
| MORGAN STANLEY | 5.55% 27 Apr 2017 | 3,500,000.00 | 3,376,846 |
| MORGAN STANLEY | 2.875% 28 Jul 2014 | 600,000.00 | 565,057 |
| MORGAN STANLEY | 5.5% 28 Jul 2021 | 1,100,000.00 | 1,017,099 |
| MORGAN STANLEY | 1.40806% 29 Apr 2013 | 9,100,000.00 | 8,575,676 |
| MORGAN STANLEY | 1.418% 13 Apr 2016 | 3,500,000.00 | 3,680,919 |
| MORGAN STANLEY BOC SWAP | MORGAN STANLEY SWAP CCM3YIUS1 | -125,000.00 | (125,000) |
| MORGAN STANLEY CAP SVCS COC | SWAP CASH COLLATERAL USD | 1,530,000.00 | 1,530,000 |
| MORGAN STANLEY CAPITAL I | 5.880192% 11 Jun 2049 | 400,000.00 | 439,731 |
| NEW YORK CITY NY TRANSITIONAL | 4.725% 01 Nov 2023 | 2,500,000.00 | 2,776,425 |
| NEW YORK CITY NY TRANSITIONAL | 4.905% 01 Nov 2024 | 1,900,000.00 | 2,132,142 |
| NEW YORK CITY NY TRANSITIONAL | 5.075% 01 Nov 2025 | 1,900,000.00 | 2,174,151 |
| NEW ZEALAND DOLLAR | | 115.87 | 90 |
| NGPL PIPECO LLC | 7.119% 15 Dec 2017 | 3,200,000.00 | 3,158,976 |
| NORWEGIAN KRONE | | 826.26 | 138 |
| NOTA DO TESOURO NACIONAL | 10% 01 Jan 2014 | 20,000.00 | 106,197 |
| NOTA DO TESOURO NACIONAL | 10% 01 Jan 2017 | 776,000.00 | 3,998,548 |
| NOTA DO TESOURO NACIONAL | 10% 01 Jan 2013 | 20,000.00 | 107,170 |
| OVERSEAS PRIVATE INV COR | 0.01% 18 Nov 2013 | 9,000,000.00 | 9,006,930 |
| PALOMAR CA CMNTY CLG DIST | 4.75% 01 May 2032 | 100,000.00 | 103,275 |
| PIMCO FDS PAC INVT MGMT SER | MUTUAL FUND | 2,664,892.64 | 22,438,396 |
| PIMCO FDS PAC INVT MGMT SER | EMERGING MKTS PORTFOLIO | 2,723,484.19 | 26,880,789 |
| PIMCO FDS PAC INVT MGMT SER | INTL PORTFOLIO INSTL CL | 3,336,366.32 | 17,182,287 |
| POUND STERLING | | 35,763.80 | 55,581 |
| PULTE GROUP INC | 6.25% 15 Feb 2013 | 1,600,000.00 | 1,600,000 |
| RABOBANK NEDERLAND | 4.5% 11 Jan 2021 | 10,500,000.00 | 10,907,873 |
| RESIDENTIAL ACCREDIT LOANS, IN | 6% 25 Jun 2036 | 2,331,898.40 | 1,349,185 |
| RESIDENTIAL ACCREDIT LOANS, IN | 3.3868% 25 Jun 2046 | 514,683.44 | 161,770 |
| ROYAL BK SCOTLND GRP PLC | 7.64% 31 Mar 2049 | 400,000.00 | 214,500 |
| SEQUOIA MORTGAGE TRUST | 2.653293% 20 Apr 2035 | 1,558,857.48 | 1,405,904 |
| SLM STUDENT LOAN TRUST | 2.0601% 25 Apr 2023 | 12,821,875.54 | 13,117,080 |
| SMALL BUSINESS ADMINISTRATION | 5.6% 01 Sep 2028 | 6,768,876.64 | 7,668,505 |
| SMFG PREF CAP USD 3 | 1% 31 Dec 2049 | 4,800,000.00 | 5,508,000 |
| SSGA | G STIFF ERISA QUALIFIED | 1,146,365.81 | 1,146,366 |

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| SSIF NEVADA LP | 1.16665% 14 Apr 2014 | 9,000,000.00 | 8,857,269 |
| STRUCTURED ADJUSTABLE RATE MOR | 5.5284% 25 Aug 2035 | 77,202.28 | 54,972 |
| STRUCTURED ASSET MORTGAGE INVE | 5.57% 19 Jul 2035 | 57,769.42 | 35,285 |
| STRUCTURED ASSET MORTGAGE INVE | 0.47994% 19 Jul 2035 | 113,907.42 | 90,136 |
| STRUCTURED ASSET MORTGAGE INVE | 0.47994% 19 Jul 2035 | 256,985.81 | 210,781 |
| STRUCTURED ASSET MORTGAGE INVE | 5.54% 25 May 2036 | 3,016,023.14 | 1,354,719 |
| SWAP BARCLAYS COC | SWAP CASH COLLATERAL USD | 930,000.00 | 930,000 |
| SWAP BNP PARIBAS BOC | SWAP CASH COLLATERAL USD | -480,000.00 | (480,000) |
| SWAP CITIBANK BOC | SWAP CASH COLLATERAL USD | -1,210,000.00 | (1,210,000) |
| SWAP DEUTSCHE BOC | SWAP CASH COLLATERAL USD | -580,000.00 | (580,000) |
| SWAP HSBC BOC | SWAP CASH COLLATERAL USD | -610,000.00 | (610,000) |
| SWAP LEHMAN BOC | SWAP CASH COLLATERAL USD | -70,723.11 | (70,723) |
| SWAP UBS COC | SWAP CASH COLLATERAL USD | 230,000.00 | 230,000 |
| SWAPTION 317U153B3 | IRO USD 10Y P 10.0 071012 BRC | -2,700,000.00 | (0) |
| SWAPTION 317U428B2 | IRO USD 10Y JUL12 10.0 PUT | -2,500,000.00 | (0) |
| SWPC060G9 CDS USD P F 1.00000 | 1% 20 Mar 2013 | -4,150,000.00 | (4,150,000) |
| SWPC060G9 CDS USD R V | | | |
| 03MEVENT | 1% 20 Mar 2013 | 4,150,000.00 | 4,254,849 |
| SWPC460Q3 CDS USD P F 1.00000 | 1% 20 Dec 2016 | -2,600,000.00 | (2,600,000) |
| SWPC460Q3 CDS USD R V | | | |
| 03MEVENT | 1% 20 Dec 2016 | 2,600,000.00 | 2,615,558 |
| SWPC52925 CDS USD P V | | | |
| 00MEVENT | 0.58% 25 Jul 2045 | -265,468.87 | (265,469) |
| SWPC52925 CDS USD R F .54000 | 0.54% 25 Jul 2045 | 265,468.87 | 33,396 |
| SWPC636L3 CDS USD P V | | | |
| 03MEVENT | 1% 20 Jun 2016 | -27,400,000.00 | (27,400,000) |
| SWPC636L3 CDS USD R F 1.00000 | 1% 20 Jun 2016 | 27,400,000.00 | 27,201,594 |
| SWPC87756 CDS USD P V | | | |
| 00MEVENT | 1% 20 Dec 2015 | -10,700,000.00 | (10,700,000) |

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| SWPC87756 CDS USD R F .46250 | 1% 20 Dec 2015 | 10,700,000.00 | 9,377,674 |
| SWPC87764 CDS USD P F .14250 | 1% 20 Dec 2012 | -15,000,000.00 | (15,000,000) |
| SWPC87764 CDS USD R V | | | |
| 00MEVENT | 1% 20 Dec 2012 | 15,000,000.00 | 15,002,988 |
| SWPC949F8 CDS USD P F 1.00000 | 1% 20 Dec 2017 | -5,000,000.00 | (5,000,000) |
| SWPC949F8 CDS USD R V | | | |
| 03MEVENT | 1% 20 Dec 2017 | 5,000,000.00 | 5,293,257 |
| SWPC974P4 CDS USD P V | | | |
| 03MEVENT | 1% 20 Jun 2017 | -1,500,000.00 | (1,500,000) |
| SWPC974P4 CDS USD R F 1.28000 | 1.28% 20 Jun 2017 | 1,500,000.00 | 1,442,285 |
| SWU0133U1 IRS USD P V | | | |
| 03MLIBOR | 1% 17 Jun 2016 | -98,700,000.00 | (98,700,000) |
| SWU0133U1 IRS USD R F 3.50000 | 3.5% 17 Jun 2016 | 98,700,000.00 | 100,237,904 |
| SWU026R29 IRS BRL P V | | | |
| 00MBZDIO | 1% 02 Jan 2014 | -26,800,000.00 | (14,368,047) |
| SWU026R29 IRS BRL R F 10.53000 | 10.53% 02 Jan 2014 | 26,800,000.00 | 14,381,241 |
| SWU032AB5 IRS BRL P V | | | |
| 00MBZDIO | 1% 02 Jan 2014 | -1,700,000.00 | (911,406) |
| SWU032AB5 IRS BRL R F 10.38000 | 10.38% 02 Jan 2014 | 1,700,000.00 | 911,405 |
| SWU0592T8 IRS EUR P V | | | |
| 06MEURIB | 0 | -11,800,000.00 | (15,318,170) |
| SWU0592T8 IRS EUR R F 2.00000 | 2% 21 Mar 2017 | 11,800,000.00 | 15,499,225 |
| SWU0888P9 IRS AUD P V | | | |
| 06MBBSW | 1% 15 Dec 2017 | -4,700,000.00 | (4,818,442) |
| SWU0888P9 IRS AUD R F 5.50000 | 5.5% 15 Dec 2017 | 4,700,000.00 | 5,099,321 |
| SWU0889P8 IRS AUD P V | | | |
| 06MBBSW | 1% 15 Dec 2017 | -3,000,000.00 | (3,075,601) |
| SWU0889P8 IRS AUD R F 5.50000 | 5.5% 15 Dec 2017 | 3,000,000.00 | 3,254,886 |
| SWU096419 IRS BRL P V 00MBRCDI | 1% 02 Jan 2014 | -3,900,000.00 | (2,090,873) |
| SWU096419 IRS BRL R F 11.99000 | 11.99% 02 Jan 2014 | 3,900,000.00 | 2,170,323 |
| SWU097755 IRS BRL P V 00MBRCDI | 1% 02 Jan 2014 | -8,900,000.00 | (4,771,478) |
| SWU097755 IRS BRL R F 11.93500 | 11.935% 02 Jan 2014 | 8,900,000.00 | 4,914,968 |
| SWU09C341 IRS BRL P V 00MCETIP | 1% 02 Jan 2014 | -15,000,000.00 | (8,041,817) |
| SWU09C341 IRS BRL R F 12.55500 | 12.555% 02 Jan 2014 | 15,000,000.00 | 8,329,633 |
| SWU09C358 IRS BRL P V 00MCETIP | 1% 02 Jan 2014 | -16,200,000.00 | (8,685,163) |
| SWU09C358 IRS BRL R F 12.51000 | 12.51% 02 Jan 2014 | 16,200,000.00 | 8,988,728 |
| SWU09D380 IRS BRL P V | | | |
| 03MBRDCI | 1% 02 Jan 2014 | -1,500,000.00 | (804,182) |
| SWU09D380 IRS BRL R F 10.87000 | 10.87% 02 Jan 2014 | 1,500,000.00 | 809,825 |
| SWU0A0HU2 IRS BRL P V | | | |
| 01MBSCW | 1% 02 Jan 2014 | -12,900,000.00 | (6,915,963) |
| SWU0A0HU2 IRS BRL R F 12.12000 | 12.12% 02 Jan 2014 | 12,900,000.00 | 7,209,447 |
| TOBACCO SETTLEMENT FIN | | | |
| AUTH WV | 7.467% 01 Jun 2047 | 1,975,000.00 | 1,396,661 |
| TOBACCO SETTLEMENT FING | | | |
| CORP N | 5% 01 Jun 2041 | 2,300,000.00 | 1,652,435 |
| TOLL BROS FINANCE CORP | 8.91% 15 Oct 2017 | 4,100,000.00 | 4,725,033 |
| TREASURY BILL | 0% 05 Apr 2012 | 1,500,000.00 | 1,499,933 |
| TREASURY BILL | 0.01% 28 Jun 2012 | 3,700,000.00 | 3,698,909 |
| TREASURY BILL | 0.000001% 29 Mar 2012 | 3,900,000.00 | 3,899,860 |
| TREASURY BILL | 0.01% 19 Apr 2012 | 1,700,000.00 | 1,699,912 |
| TSY INFL IX N/B | 2.125% 15 Feb 2041 | 4,549,600.00 | 6,145,158 |
| TSY INFL IX N/B | 1.25% 15 Jul 2020 | 1,038,290.00 | 1,174,404 |
| TSY INFL IX N/B | 1.125% 15 Jan 2021 | 11,903,880.00 | 13,275,612 |
| UAL 1993 PASS TRUST | 9.06% 17 Jun 2015 | 1,299,376.35 | 6,627 |
| UAL 1995 PASS TRUST | 9.56% 19 Oct 2018 | 902,690.59 | 241,470 |
| UBS AG STAMFORD CT | 4.875% 04 Aug 2020 | 500,000.00 | 496,590 |
| US DOLLAR | | -505,106.43 | (505,106) |
| US TREASURY N/B | 8.125% 15 Aug 2021 | 700,000.00 | 1,096,375 |
| US TREASURY N/B | 6.25% 15 Aug 2023 | 1,100,000.00 | 1,574,375 |
| US TREASURY N/B | 4.375% 15 Feb 2038 | 700,000.00 | 904,968 |
| US TREASURY N/B | 3.875% 15 Aug 2040 | 6,800,000.00 | 8,151,500 |
| US TREASURY N/B | 4.375% 15 May 2041 | 6,900,000.00 | 8,990,486 |

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|---|----------------------|-----------------|-----------------------|
| US TREASURY N/B | 3.75% 15 Aug 2041 | 6,600,000.00 | 7,762,220 |
| US TREASURY N/B | 2.625% 15 Aug 2020 | 9,800,000.00 | 10,569,457 |
| US TREASURY N/B | 2.625% 15 Aug 2020 | 0.00 | |
| US TREASURY N/B | 1.875% 31 Aug 2017 | 600,000.00 | 627,985 |
| US TREASURY N/B | 2.25% 31 Jul 2018 | 11,100,000.00 | 11,805,893 |
| US TREASURY N/B | 2.125% 15 Aug 2021 | 1,100,000.00 | 1,128,188 |
| US TREASURY N/B | 2% 15 Nov 2021 | 22,900,000.00 | 23,161,197 |
| VOLKSWAGEN INTL FIN NV | 1.191% 01 Apr 2014 | 2,400,000.00 | 2,351,789 |
| VOLKSWAGEN INTL FIN NV | 0.91815% 01 Oct 2012 | 4,100,000.00 | 4,095,839 |
| WACHOVIA BANK NA | 2.32625% 15 Mar 2016 | 5,200,000.00 | 4,654,978 |
| WAMU MORTGAGE PASS THROUGH CER | 0.53175% 25 Oct 2045 | 1,445,623.92 | 1,037,209 |
| WAMU MORTGAGE PASS THROUGH CER | 5.384% 25 Aug 2046 | 2,659,439.70 | 1,733,745 |
| WELLS FARGO + COMPANY | PREFERRED STOCK 7.5 | 13,000.00 | 13,728,000 |
| WELLS FARGO MORTGAGE BACKED SE | 2.53452% 25 Nov 2034 | 1,035,176.55 | 1,023,960 |
| WELLS FARGO MORTGAGE BACKED SE | 5.0283% 25 Apr 2036 | 755,294.77 | 615,898 |
| 10YR US TREASURY NOTE FUTURES MAR12 XCBT | | 33,600,000.00 | 348,599 |
| 3MO EURIBOR INTEREST RATE FTRS JUN11 XLIF | | 39,500,000.00 | (39,844) |
| 5YR US TREASURY NOTE FUTURES MAR12 XCBT | | (14,800,000.00) | (81,754) |
| 90DAY EURODOLLAR FUTURES CME JUN15 XCME | | 15,750,000.00 | 271,580 |
| 90DAY EURODOLLAR FUTURES CME MAR11 XCME | | 64,500,000.00 | (3,963) |
| 90DAY EURODOLLAR FUTURES CME SEP15 XCME | | 31,250,000.00 | 552,911 |
| Sub-Total: Fund 5711 2 of 13 | | | \$ 963,092,153 |

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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/ Par Value | | |
| | ABBOTT LABORATORIES | 5.125% 01 Apr 2019 | 2,015,000.00 | \$ 2,339,695 |
| | AGILENT TECHNOLOGIES INC | 6.5% 01 Nov 2017 | 1,510,000.00 | 1,748,648 |
| | ALCOA INC | 5.95% 01 Feb 2037 | 1,055,000.00 | 1,000,572 |
| | ALCOA INC | 5.87% 23 Feb 2022 | 2,400,000.00 | 2,417,477 |
| | ALLY FINANCIAL INC | 6.25% 01 Dec 2017 | 1,306,000.00 | 1,259,768 |
| | ALLY FINANCIAL INC | 4.5% 11 Feb 2014 | 822,000.00 | 793,230 |
| | ALLY FINANCIAL INC | 6.75% 01 Dec 2014 | 3,264,000.00 | 3,280,320 |
| | ALTA WIND HOLDINGS LLC | 7% 30 Jun 2035 | 1,317,622.69 | 1,448,463 |
| | ALTRIA GROUP INC | 9.95% 10 Nov 2038 | 2,425,000.00 | 3,688,381 |
| | ALTRIA GROUP INC | 9.25% 06 Aug 2019 | 395,000.00 | 530,389 |
| | AMERICA MOVIL SAB DE CV | 2.375% 08 Sep 2016 | 2,120,000.00 | 2,114,094 |
| | AMERICAN EXPRESS CREDIT | 2.8% 19 Sep 2016 | 2,600,000.00 | 2,612,740 |
| | AMERICAN TOWER CORP | 4.625% 01 Apr 2015 | 1,194,000.00 | 1,244,521 |
| | AMERICAN TOWER CORP | 4.5% 15 Jan 2018 | 1,255,000.00 | 1,276,665 |
| | AMGEN INC | 2.5% 15 Nov 2016 | 4,020,000.00 | 4,068,216 |
| | ANHEUSER BUSCH COS LLC | 6.5% 01 May 2042 | 890,000.00 | 1,189,988 |
| | ANHEUSER BUSCH COS LLC | 4.95% 15 Jan 2014 | 150,000.00 | 161,656 |
| | ANHEUSER BUSCH INBEV WOR | 4.125% 15 Jan 2015 | 4,495,000.00 | 4,846,338 |
| | ARCELORMITTAL | 3.75% 05 Aug 2015 | 2,745,000.00 | 2,624,157 |
| | ARCELORMITTAL | 5.5% 01 Mar 2021 | 2,265,000.00 | 2,079,064 |
| | ASSOCIATES CORP NA | 6.95% 01 Nov 2018 | 2,490,000.00 | 2,705,716 |
| | AT+T CORP | 6.5% 15 Mar 2029 | 145,000.00 | 173,360 |
| | AT+T INC | 5.8% 15 Feb 2019 | 1,700,000.00 | 2,006,049 |
| | AT+T INC | 4.45% 15 May 2021 | 1,725,000.00 | 1,894,850 |
| | AXTEL SAB DE CV | 9% 22 Sep 2019 | 1,115,000.00 | 830,675 |
| | BAKER HUGHES INC | 3.2% 15 Aug 2021 | 2,475,000.00 | 2,557,257 |
| | BANK OF AMERICA CORP | PREFERRED STOCK 7.25 | 54.00 | 42,553 |
| | BANK OF AMERICA CORP | 5.625% 01 Jul 2020 | 950,000.00 | 877,547 |
| | BARRICK NA FINANCE LLC | 4.4% 30 May 2021 | 2,305,000.00 | 2,496,306 |
| | BAXTER INTERNATIONAL INC | 1.85% 15 Jan 2017 | 554,000.00 | 558,306 |
| | BEAR STEARNS COMMERCIAL MORTGA | 5.331% 11 Feb 2044 | 650,000.00 | 684,464 |
| | BEMIS COMPANY INC | 5.65% 01 Aug 2014 | 420,000.00 | 454,514 |
| | BG ENERGY CAPITAL PLC | 4% 15 Oct 2021 | 2,570,000.00 | 2,649,074 |
| | BIOMED REALTY LP | 6.125% 15 Apr 2020 | 655,000.00 | 687,510 |
| | BOTTLING GROUP LLC | 5.125% 15 Jan 2019 | 1,025,000.00 | 1,195,828 |
| | BP AMI LEASING INC | 5.523% 08 May 2019 | 200,000.00 | 230,462 |
| | BP CAPITAL MARKETS PLC | 4.5% 01 Oct 2020 | 3,665,000.00 | 4,036,525 |
| | BROCADE COMMUNICATIONS | 6.625% 15 Jan 2018 | 1,010,000.00 | 1,050,400 |
| | BROCADE COMMUNICATIONS | 6.875% 15 Jan 2020 | 335,000.00 | 356,775 |
| | BUNGE LIMITED FINANCE CO | 4.1% 15 Mar 2016 | 540,000.00 | 559,184 |
| | CAMDEN PROPERTY TRUST | 5.375% 15 Dec 2013 | 220,000.00 | 229,931 |
| | CAMDEN PROPERTY TRUST | 5% 15 Jun 2015 | 210,000.00 | 223,039 |
| | CAMERON INTL CORP | 6.375% 15 Jul 2018 | 69,000.00 | 81,715 |
| | CAMERON INTL CORP | 7% 15 Jul 2038 | 244,000.00 | 304,187 |
| | CANADIAN PACIFIC RR CO | 7.25% 15 May 2019 | 730,000.00 | 855,943 |
| | CAPITAL ONE FINANCIAL CO | 2.125% 15 Jul 2014 | 2,635,000.00 | 2,601,219 |
| | CBS CORP | 5.75% 15 Apr 2020 | 895,000.00 | 1,006,232 |
| | CHEVRON PHILLIPS CHEM CO | 7% 15 Jun 2014 | 1,392,000.00 | 1,553,427 |
| | CHEVRON PHILLIPS CHEM CO | 8.25% 15 Jun 2019 | 696,000.00 | 881,117 |
| | CINCINNATI BELL INC | 8.75% 15 Mar 2018 | 1,165,000.00 | 1,081,994 |
| | CITIGROUP/DEUTSCHE BANK COMMER | 5.322% 11 Dec 2049 | 2,070,000.00 | 2,195,552 |
| | COLORADO INTERSTATE GAS | 5.95% 15 Mar 2015 | 21,000.00 | 22,649 |
| | COLORADO INTERSTATE GAS | 6.8% 15 Nov 2015 | 95,000.00 | 109,053 |
| | COMCAST CORP | 5.65% 15 Jun 2035 | 1,070,000.00 | 1,182,057 |
| | COMCAST CORP | 6.45% 15 Mar 2037 | 440,000.00 | 533,387 |
| | COMCAST CORP | 6.95% 15 Aug 2037 | 1,190,000.00 | 1,514,047 |

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|--------------------------------|-----------------------|---------------|------------|
| COMCAST CORP | 6.4% 15 May 2038 | 850,000.00 | 1,021,218 |
| COMCAST CORP | 6.4% 01 Mar 2040 | 1,300,000.00 | 1,615,981 |
| COMMERCIAL MORTGAGE PASS THROU | 5.8162% 10 Dec 2049 | 6,725,000.00 | 7,506,613 |
| CONTL AIRLINES 2007 1 | 5.983% 19 Apr 2022 | 2,263,276.99 | 2,356,524 |
| CORNING INC | 6.85% 01 Mar 2029 | 55,000.00 | 67,607 |
| CORNING INC | 7.25% 15 Aug 2036 | 195,000.00 | 235,240 |
| COUNTRYWIDE ASSET BACKED CERTI | 4.615% 25 Feb 2035 | 468,995.43 | 442,054 |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.6581% 15 Mar 2039 | 12,000,000.00 | 12,883,608 |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.542% 15 Jan 2049 | 1,750,000.00 | 1,852,512 |
| CREDIT SUISSE MORTGAGE CAPITAL | 6.425677% 15 Feb 2041 | 1,390,000.00 | 1,498,428 |
| CROWN CASTLE TOWERS LLC | 3.214% 15 Aug 2035 | 1,250,000.00 | 1,263,968 |
| DEVON ENERGY CORPORATION | 6.3% 15 Jan 2019 | 1,410,000.00 | 1,724,660 |

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| DIRECTV HOLDINGS/FING | 5% 01 Mar 2021 | 3,770,000.00 | 4,034,726 |
| DOW CHEMICAL CO/THE | 4.25% 15 Nov 2020 | 1,520,000.00 | 1,579,947 |
| DUKE ENERGY CAROLINAS | 6.25% 15 Jan 2012 | 4,075,000.00 | 4,081,483 |
| EASTMAN CHEMICAL CO | 4.5% 15 Jan 2021 | 1,485,000.00 | 1,566,956 |
| ECOLAB INC | 4.35% 08 Dec 2021 | 880,000.00 | 939,742 |
| EMBARQ CORP | 7.995% 01 Jun 2036 | 5,580,000.00 | 5,781,929 |
| ENSCO PLC | 4.7% 15 Mar 2021 | 3,880,000.00 | 4,040,655 |
| EQT CORP | 8.125% 01 Jun 2019 | 702,000.00 | 823,424 |
| EQUIFAX INC | 7% 01 Jul 2037 | 905,000.00 | 1,021,891 |
| ERAC USA FINANCE COMPANY | 0 | 1,055,000.00 | 1,219,108 |
| ERAC USA FINANCE COMPANY | 7% 15 Oct 2037 | 185,000.00 | 222,569 |
| ERP OPERATING LP | 5.75% 15 Jun 2017 | 275,000.00 | 304,903 |
| EXPEDIA INC | 5.95% 15 Aug 2020 | 305,000.00 | 307,572 |
| EXPRESS SCRIPTS HOLDING | 4.75% 15 Nov 2021 | 2,655,000.00 | 2,747,317 |
| EXPRESS SCRIPTS HOLDING | 7.25% 15 Jun 2019 | 245,000.00 | 291,959 |
| EXPRESS SCRIPTS HOLDING | 3.125% 15 May 2016 | 1,900,000.00 | 1,910,532 |
| FED HM LN PC POOL C91370 | 4.5% 01 May 2031 | 3,216,165.46 | 3,424,000 |
| FED HM LN PC POOL E01098 | 6% 01 Feb 2017 | 63,153.32 | 67,585 |
| FED HM LN PC POOL E91955 | 5% 01 Oct 2017 | 46,275.95 | 49,838 |
| FED HM LN PC POOL E97335 | 5% 01 Jul 2018 | 511,051.37 | 550,385 |
| FED HM LN PC POOL G01843 | 6% 01 Jun 2035 | 1,081,704.40 | 1,204,955 |
| FED HM LN PC POOL G02031 | 5.5% 01 Feb 2036 | 2,843,545.70 | 3,095,566 |
| FED HM LN PC POOL G03737 | 6.5% 01 Nov 2037 | 1,362,165.17 | 1,531,420 |
| FED HM LN PC POOL G12403 | 5% 01 Oct 2021 | 1,448,332.43 | 1,561,164 |
| FLORIDA GAS TRANSMISSION | 7.9% 15 May 2019 | 370,000.00 | 461,954 |
| FNMA POOL 254195 | 5.5% 01 Feb 2017 | 103,490.68 | 112,426 |
| FNMA POOL 254509 | 5% 01 Aug 2017 | 62,448.11 | 67,450 |
| FNMA POOL 255364 | 6% 01 Sep 2034 | 753,415.21 | 837,259 |
| FNMA POOL 545904 | 5.5% 01 Sep 2017 | 162,083.72 | 176,180 |
| FNMA POOL 604966 | 5.5% 01 Nov 2016 | 41,828.97 | 45,441 |
| FNMA POOL 621102 | 5.5% 01 Jan 2017 | 134,655.61 | 146,366 |
| FNMA POOL 631324 | 5.5% 01 Feb 2017 | 85,900.82 | 93,371 |
| FNMA POOL 667032 | 5% 01 Nov 2017 | 103,158.62 | 111,453 |
| FNMA POOL 705601 | 5% 01 May 2018 | 231,279.82 | 249,803 |
| FNMA POOL 725690 | 6% 01 Aug 2034 | 155,619.01 | 172,937 |
| FNMA POOL 735667 | 5% 01 Jul 2035 | 2,399,881.43 | 2,595,331 |
| FNMA POOL 745355 | 5% 01 Mar 2036 | 2,620,976.79 | 2,833,614 |
| FNMA POOL 745418 | 5.5% 01 Apr 2036 | 4,340,113.74 | 4,739,015 |
| FNMA POOL 745515 | 5% 01 May 2036 | 541,901.23 | 585,865 |
| FNMA POOL 821890 | 5% 01 Jun 2035 | 784,095.90 | 847,709 |
| FNMA POOL 826495 | 5.5% 01 Jul 2035 | 33,217.65 | 36,271 |
| FNMA POOL 831400 | 6% 01 Apr 2036 | 223,189.45 | 246,214 |
| FNMA POOL 832690 | 5% 01 Sep 2035 | 1,456,029.64 | 1,574,156 |
| FNMA POOL 832799 | 5% 01 Sep 2035 | 2,105,885.84 | 2,276,734 |
| FNMA POOL 872482 | 5.5% 01 Apr 2036 | 4,680,591.14 | 5,106,397 |
| FNMA POOL 888102 | 5.5% 01 May 2036 | 177,412.71 | 193,719 |
| FNMA POOL 888129 | 5.5% 01 Feb 2037 | 1,446,607.34 | 1,578,209 |
| FNMA POOL 888131 | 5.5% 01 Feb 2037 | 597,361.14 | 651,705 |
| FNMA POOL 898832 | 5.5% 01 Nov 2036 | 637,482.09 | 695,476 |
| FNMA POOL 928075 | 6% 01 Feb 2037 | 834,168.16 | 920,221 |
| FNMA POOL 933478 | 5% 01 Mar 2023 | 1,242,624.28 | 1,337,489 |
| FNMA POOL 938446 | 5.5% 01 Jul 2022 | 110,477.53 | 119,958 |
| FNMA POOL 959604 | 6.5% 01 Nov 2037 | 180,090.03 | 201,595 |
| FNMA POOL AH2899 | 4.5% 01 Jan 2041 | 3,339,250.83 | 3,570,322 |
| FNMA POOL AH3765 | 4% 01 Jan 2041 | 8,055,334.29 | 8,469,632 |
| FNMA POOL AH9374 | 4.5% 01 Apr 2041 | 4,018,846.72 | 4,279,991 |
| FNMA POOL AL0920 | 5% 01 Jul 2037 | 1,611,022.88 | 1,742,227 |
| FNMA POOL MA0734 | 4.5% 01 May 2031 | 3,161,901.80 | 3,381,689 |
| FNMA POOL MA0918 | 4% 01 Dec 2041 | 10,738,971.68 | 11,294,649 |
| FORD MOTOR CREDIT CO LLC | 7% 01 Oct 2013 | 1,280,000.00 | 1,357,225 |
| FORD MOTOR CREDIT CO LLC | 7% 15 Apr 2015 | 155,000.00 | 166,625 |
| FORD MOTOR CREDIT CO LLC | 5.75% 01 Feb 2021 | 2,200,000.00 | 2,292,688 |
| FORD MOTOR CREDIT CO LLC | 5% 15 May 2018 | 1,360,000.00 | 1,363,526 |

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|--------------------------------|-----------------------|--------------|-----------|
| FREDDIE MAC | 5% 15 Jan 2030 | 191,243.71 | 193,370 |
| FRONTIER COMMUNICATIONS | 7.875% 15 Jan 2027 | 1,105,000.00 | 939,250 |
| GENERAL ELEC CAP CORP | 3.75% 14 Nov 2014 | 3,505,000.00 | 3,694,508 |
| GENERAL ELEC CAP CORP | 2.95% 09 May 2016 | 1,470,000.00 | 1,511,870 |
| GEORGIA PACIFIC LLC | 7.375% 01 Dec 2025 | 100,000.00 | 123,331 |
| GEORGIA PACIFIC LLC | 7.25% 01 Jun 2028 | 190,000.00 | 229,229 |
| GEORGIA PACIFIC LLC | 7.75% 15 Nov 2029 | 1,245,000.00 | 1,566,903 |
| GEORGIA PACIFIC LLC | 8.875% 15 May 2031 | 610,000.00 | 838,484 |
| GILEAD SCIENCES INC | 5.65% 01 Dec 2041 | 855,000.00 | 946,624 |
| GNMA POOL 561294 | 5.5% 15 Feb 2033 | 252,416.79 | 284,955 |
| GREENWICH CAPITAL COMMERCIAL F | 6.078989% 10 Jul 2038 | 325,000.00 | 361,047 |

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| GS MORTGAGE SECURITIES TRUST | 5.9838% 10 Aug 2045 | 425,000.00 | 461,544 |
| HALLIBURTON COMPANY | 6.15% 15 Sep 2019 | 1,535,000.00 | 1,886,025 |
| HASBRO INC | 6.3% 15 Sep 2017 | 810,000.00 | 931,228 |
| HASBRO INC | 6.125% 15 May 2014 | 505,000.00 | 550,913 |
| HEWLETT PACKARD CO | 4.65% 09 Dec 2021 | 3,785,000.00 | 3,993,478 |
| HOME DEPOT INC | 5.4% 01 Mar 2016 | 200,000.00 | 230,994 |
| HOSPIRA INC | 6.05% 30 Mar 2017 | 725,000.00 | 800,404 |
| INCITEC PIVOT FIN LLC | 6% 10 Dec 2019 | 805,000.00 | 879,566 |
| INGERSOLL RAND GL HLD CO | 6.875% 15 Aug 2018 | 1,015,000.00 | 1,229,452 |
| INTEL CORP | 1.95% 01 Oct 2016 | 2,595,000.00 | 2,667,704 |
| INTL PAPER CO | 7.95% 15 Jun 2018 | 1,525,000.00 | 1,856,274 |
| INTL PAPER CO | 4.75% 15 Feb 2022 | 2,230,000.00 | 2,370,383 |
| IPALCO ENTERPRISES INC | 5% 01 May 2018 | 460,000.00 | 450,800 |
| JABIL CIRCUIT INC | 5.625% 15 Dec 2020 | 830,000.00 | 844,525 |
| JOHN DEERE CAPITAL CORP | 1.85% 15 Sep 2016 | 2,570,000.00 | 2,592,179 |
| JPMORGAN CHASE + CO | 3.45% 01 Mar 2016 | 2,500,000.00 | 2,539,883 |
| JPMORGAN CHASE + CO | 4.625% 10 May 2021 | 2,685,000.00 | 2,778,030 |
| KIA MOTORS CORPORATION | 3.625% 14 Jun 2016 | 2,625,000.00 | 2,602,307 |
| KLA TENCOR CORP | 6.9% 01 May 2018 | 1,360,000.00 | 1,568,288 |
| KRAFT FOODS INC | 6.5% 01 Nov 2031 | 455,000.00 | 565,657 |
| KRAFT FOODS INC | 6.5% 11 Aug 2017 | 1,250,000.00 | 1,486,958 |
| KRAFT FOODS INC | 2.625% 08 May 2013 | 3,200,000.00 | 3,269,206 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.661% 15 Mar 2039 | 1,180,000.00 | 1,297,088 |
| LEAR CORP | 7.875% 15 Mar 2018 | 895,000.00 | 968,838 |
| LEAR CORP | 8.125% 15 Mar 2020 | 280,000.00 | 308,000 |
| LIFE TECHNOLOGIES CORP | 4.4% 01 Mar 2015 | 830,000.00 | 862,500 |
| MCDONALD S CORP | 5% 01 Feb 2019 | 425,000.00 | 504,311 |
| MCKESSON CORP | 6.5% 15 Feb 2014 | 680,000.00 | 752,546 |
| MERRILL LYNCH + CO | 6.4% 28 Aug 2017 | 2,120,000.00 | 2,052,804 |
| MERRILL LYNCH + CO | 6.875% 25 Apr 2018 | 1,295,000.00 | 1,276,791 |
| MERRILL LYNCH + CO | 5% 15 Jan 2015 | 240,000.00 | 231,201 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.485% 12 Mar 2051 | 250,000.00 | 262,951 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 1% 12 Dec 2049 | 1,300,000.00 | 1,399,533 |
| MEX BONOS DESARR FIX RT | 8% 17 Dec 2015 | 7,200,000.00 | 563,308 |
| MORGAN STANLEY | 5.5% 24 Jul 2020 | 2,760,000.00 | 2,509,475 |
| MORGAN STANLEY | 5.55% 27 Apr 2017 | 1,600,000.00 | 1,543,701 |
| MORGAN STANLEY | 6.25% 09 Aug 2026 | 175,000.00 | 161,109 |
| MORGAN STANLEY | 5.375% 15 Oct 2015 | 615,000.00 | 600,934 |
| NABORS INDUSTRIES INC | 6.15% 15 Feb 2018 | 415,000.00 | 463,592 |
| NABORS INDUSTRIES INC | 9.25% 15 Jan 2019 | 3,261,000.00 | 4,101,996 |
| NCUA GUARANTEED NOTES | 1% 08 Dec 2020 | 7,085,532.06 | 7,112,103 |
| NEW ALBERTSONS INC | 6.625% 01 Jun 2028 | 115,000.00 | 81,938 |
| NEWFIELD EXPLORATION CO | 5.75% 30 Jan 2022 | 1,595,000.00 | 1,722,600 |
| NEWMONT MINING CORP | 5.875% 01 Apr 2035 | 425,000.00 | 481,182 |
| NEWMONT MINING CORP | 6.25% 01 Oct 2039 | 1,930,000.00 | 2,285,143 |
| NEWS AMERICA INC | 6.15% 01 Mar 2037 | 2,725,000.00 | 2,978,733 |
| NEXTERA ENERGY CAPITAL | 4.5% 01 Jun 2021 | 2,600,000.00 | 2,769,666 |
| NISOURCE FINANCE CORP | 5.45% 15 Sep 2020 | 845,000.00 | 935,970 |
| NISOURCE FINANCE CORP | 6.125% 01 Mar 2022 | 1,200,000.00 | 1,381,516 |
| NORFOLK SOUTHERN CORP | 5.75% 15 Jan 2016 | 1,895,000.00 | 2,193,703 |
| OCCIDENTAL PETROLEUM COR | 1.75% 15 Feb 2017 | 3,500,000.00 | 3,544,975 |
| ONEOK PARTNERS LP | 8.625% 01 Mar 2019 | 2,310,000.00 | 2,965,319 |
| ORACLE CORP | 5% 08 Jul 2019 | 3,210,000.00 | 3,784,600 |
| OWENS CORNING INC | 7% 01 Dec 2036 | 380,000.00 | 388,385 |
| PEPSICO INC | 0.75% 25 Aug 2014 | 2,335,000.00 | 2,333,048 |
| PETROBRAS INTL FIN CO | 5.875% 01 Mar 2018 | 4,120,000.00 | 4,508,800 |
| PETROPLUS FINANCE LTD | 6.75% 01 May 2014 | 210,000.00 | 124,950 |
| PFIZER INC | 6.2% 15 Mar 2019 | 4,040,000.00 | 4,984,984 |
| PNC FUNDING CORP | 3.625% 08 Feb 2015 | 4,565,000.00 | 4,795,163 |
| PRIDE INTERNATIONAL INC | 8.5% 15 Jun 2019 | 585,000.00 | 724,424 |
| PROCTER + GAMBLE CO/THE | 1.45% 15 Aug 2016 | 2,155,000.00 | 2,180,267 |
| QEP RESOURCES INC | 6.875% 01 Mar 2021 | 1,195,000.00 | 1,287,613 |
| QUEST DIAGNOSTIC INC | 4.75% 30 Jan 2020 | 930,000.00 | 992,699 |

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|--------------------------|--------------------|--------------|-----------|
| REYNOLDS AMERICAN INC | 7.25% 15 Jun 2037 | 2,440,000.00 | 2,830,327 |
| REYNOLDS GRP ISS/REYNOLD | 6.875% 15 Feb 2021 | 600,000.00 | 597,000 |
| ROWAN COMPANIES INC | 5% 01 Sep 2017 | 870,000.00 | 914,159 |
| RPM INTERNATIONAL INC | 6.125% 15 Oct 2019 | 1,619,000.00 | 1,759,735 |
| RR DONNELLEY + SONS CO | 7.25% 15 May 2018 | 2,805,000.00 | 2,720,850 |
| SCHLUMBERGER INVESTMENT | 1.95% 14 Sep 2016 | 1,365,000.00 | 1,381,062 |
| SCHLUMBERGER NORGE AS | 1.95% 14 Sep 2016 | 1,255,000.00 | 1,269,768 |
| SEAGATE HDD CAYMAN | 7% 01 Nov 2021 | 730,000.00 | 748,250 |
| SNAP ON INC | 4.25% 15 Jan 2018 | 810,000.00 | 871,349 |
| SOUTHERN NATURAL GAS | 7.35% 15 Feb 2031 | 1,130,000.00 | 1,328,602 |
| SPECTRA ENERGY CAPITAL | 5.9% 15 Sep 2013 | 4,335,000.00 | 4,615,522 |

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| SPRINT CAPITAL CORP | 6.875% 15 Nov 2028 | 2,860,000.00 | 2,041,325 |
| SSGA | G STIFF ERISA QUALIFIED | 10,221,865.75 | 10,221,866 |
| TALISMAN ENERGY | 5.85% 01 Feb 2037 | 335,000.00 | 377,292 |
| TALISMAN ENERGY | 6.25% 01 Feb 2038 | 760,000.00 | 914,673 |
| TALISMAN ENERGY | 7.75% 01 Jun 2019 | 345,000.00 | 425,406 |
| TEXTRON INC | 4.625% 21 Sep 2016 | 2,155,000.00 | 2,208,685 |
| TIME WARNER CABLE INC | 5.85% 01 May 2017 | 2,835,000.00 | 3,228,577 |
| TIME WARNER CABLE INC | 6.55% 01 May 2037 | 1,871,000.00 | 2,128,105 |
| TIME WARNER INC | 6.5% 15 Nov 2036 | 630,000.00 | 760,121 |
| TIME WARNER INC | 6.1% 15 Jul 2040 | 4,130,000.00 | 4,841,744 |
| TSY INFL IX N/B | 0.625% 15 Jul 2021 | 12,714,098.85 | 13,601,111 |
| TYCO INTERNATIONAL FINAN | 4.125% 15 Oct 2014 | 1,175,000.00 | 1,252,304 |
| UNITED PARCEL SERVICE | 3.875% 01 Apr 2014 | 1,930,000.00 | 2,059,264 |
| UNITED TECHNOLOGIES CORP | 6.125% 01 Feb 2019 | 2,130,000.00 | 2,632,005 |
| UNITEDHEALTH GROUP INC | 6% 15 Feb 2018 | 2,220,000.00 | 2,639,493 |
| UNUM GROUP | 5.625% 15 Sep 2020 | 990,000.00 | 1,019,374 |
| US DOLLAR | | 25,739.21 | 25,739 |
| US STEEL CORP | 6.65% 01 Jun 2037 | 1,380,000.00 | 1,076,400 |
| US STEEL CORP | 7.375% 01 Apr 2020 | 960,000.00 | 936,000 |
| US TREASURY N/B | 4.375% 15 May 2040 | 455,000.00 | 591,073 |
| US TREASURY N/B | 4.375% 15 May 2041 | 4,140,000.00 | 5,394,292 |
| US TREASURY N/B | 3.125% 15 Nov 2041 | 4,725,000.00 | 4,950,175 |
| US TREASURY N/B | 3.75% 15 Nov 2018 | 7,255,000.00 | 8,440,170 |
| US TREASURY N/B | 1.75% 31 Jan 2014 | 6,170,000.00 | 6,358,475 |
| US TREASURY N/B | 2.375% 31 Aug 2014 | 5,775,000.00 | 6,083,604 |
| US TREASURY N/B | 1.375% 15 Sep 2012 | 9,461,000.00 | 9,544,153 |
| US TREASURY N/B | 3.625% 15 Feb 2020 | 3,490,000.00 | 4,047,583 |
| US TREASURY N/B | 0.875% 29 Feb 2012 | 19,530,000.00 | 19,555,936 |
| US TREASURY N/B | 0.375% 30 Sep 2012 | 15,900,000.00 | 15,930,433 |
| US TREASURY N/B | 3.125% 15 May 2021 | 12,110,000.00 | 13,521,566 |
| USG CORP | 9% 15 Jan 2018 | 1,055,000.00 | 891,475 |
| VALE OVERSEAS LIMITED | 6.875% 21 Nov 2036 | 655,000.00 | 745,751 |
| VALERO ENERGY CORP | 6.625% 15 Jun 2037 | 1,845,000.00 | 1,978,277 |
| VIRGINIA ELEC + POWER CO | 5.1% 30 Nov 2012 | 4,345,000.00 | 4,513,169 |
| VOTORANTIM CIMENTOS SA | 7.25% 05 Apr 2041 | 1,500,000.00 | 1,451,250 |
| WASTE MANAGEMENT INC | 6.375% 11 Mar 2015 | 760,000.00 | 867,101 |
| WELLPOINT INC | 6% 15 Feb 2014 | 1,885,000.00 | 2,054,576 |
| WELLS FARGO + COMPANY | 4.6% 01 Apr 2021 | 3,870,000.00 | 4,244,159 |
| WESTERN UNION CO/THE | 5.93% 01 Oct 2016 | 1,145,000.00 | 1,290,141 |
| WILLIS NORTH AMERICA INC | 7% 29 Sep 2019 | 282,000.00 | 313,913 |
| WINDSTREAM CORP | 8.125% 01 Sep 2018 | 460,000.00 | 492,775 |
| WYNDHAM WORLDWIDE | 7.375% 01 Mar 2020 | 2,370,000.00 | 2,705,059 |
| XEROX CORPORATION | 6.4% 15 Mar 2016 | 394,000.00 | 440,861 |
| XTO ENERGY INC | 4.625% 15 Jun 2013 | 4,425,000.00 | 4,674,831 |
| Sub-Total: Fund 5712 3 of 13 | | | \$ 537,078,948 |

| (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/ Par Value | | |
| SSGA | G STIFF ERISA QUALIFIED | 544,330,443.35 | \$ | 544,330,443 |
| Sub-Total: Fund 5725 4 of 13 | | | \$ | 544,330,443 |

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| 0WP207517 TRS USD P V 01MLIBOR | 1% 12 Jan 2039 | -3,198,341.23 | (3,198,341) |
| 0WP207517 TRS USD R F .00000 | 1% 12 Jan 2039 | 3,198,341.23 | 3,171,385 |
| 0WP219918 TRS USD P V 01MLIBOR | 1% 12 Jan 2039 | -4,982,678.97 | (4,982,679) |
| 0WP219918 TRS USD R F .00000 | 0% 12 Jan 2039 | 4,982,678.97 | 4,940,685 |
| 0WP220114 TRS USD P V 01MLIBOR | 1% 12 Jan 2039 | -2,530,325.86 | (2,530,326) |
| 0WP220114 TRS USD R V 01MLIBOR | 1% 12 Jan 2039 | 2,530,325.86 | 2,502,048 |
| 10YR US TREASURY NOTE FUTURES MAR11 XCBT | | 110,200,000.00 | 819,141 |
| 10YR US TREASURY NOTE FUTURES MAR12 XCBT | | -40,600,000.00 | (391,422) |
| 2YR US TREASURY NOTE FUTURES MAR11 XCBT | | 67,000,000.00 | 95,688 |
| 2YR US TREASURY NOTE FUTURES MAR12 XCBT | | 9,800,000.00 | 4,563 |
| 30YR US TREASURY BOND FUTURES MAR11 XCBT | | -37,700,000.00 | (1,495,133) |
| 30YR US TREASURY BOND FUTURES MAR12 XCBT | | -41,000,000.00 | (264,937) |
| 5YR US TREASURY NOTE FUTURES MAR11 XCBT | | -204,100,000.00 | (3,902,508) |
| 5YR US TREASURY NOTE FUTURES MAR12 XCBT | | -59,800,000.00 | (259,383) |
| 90DAY EURODOLLAR FUTURES CME JUN12 XCME | | -10,500,000.00 | (13,850) |
| 90DAY EURODOLLAR FUTURES CME MAR11 XCME | | 15,500,000.00 | (10,175) |
| 90DAY EURODOLLAR FUTURES CME MAR12 XCME | | 18,500,000.00 | (22,200) |
| 90DAY EURODOLLAR FUTURES CME SEP12 XCME | | 21,500,000.00 | (6,450) |
| 90DAY EURODOLLAR FUTURES CME SEP13 XCME | | -21,500,000.00 | 13,975 |
| ABBOTT LABORATORIES | 5.125% 01 Apr 2019 | 2,250,000.00 | 2,612,563 |
| ACCESS GROUP INC | 0.47778% 22 Nov 2024 | 100,000.00 | 97,625 |
| AES CORPORATION | 8% 01 Jun 2020 | 1,850,000.00 | 2,035,000 |
| ALLIED WASTE NORTH AMER | 6.875% 01 Jun 2017 | 400,000.00 | 423,000 |
| ALLY FINANCIAL INC | 8% 15 Mar 2020 | 1,850,000.00 | 1,896,250 |
| ALTRIA GROUP INC | 8.5% 10 Nov 2013 | 1,230,000.00 | 1,388,605 |
| ALTRIA GROUP INC | 9.25% 06 Aug 2019 | 2,400,000.00 | 3,222,614 |
| AMER EXPRESS CREDIT CO | 5.875% 02 May 2013 | 650,000.00 | 683,251 |
| AMER EXPRESS CREDIT CO | 5.125% 25 Aug 2014 | 3,360,000.00 | 3,609,712 |
| AMERICA MOVIL SAB DE CV | 5.625% 15 Nov 2017 | 780,000.00 | 896,641 |
| AMERICA MOVIL SAB DE CV | 5% 30 Mar 2020 | 770,000.00 | 850,674 |
| AMERICAN EXPRESS CO | 6.8% 01 Sep 2066 | 1,100,000.00 | 1,094,500 |
| AMERICAN HOME MORTGAGE ASSETS | 2.66188% 25 Sep 2046 | 5,561,447.69 | 2,615,171 |
| AMERICAN HOME MORTGAGE INVESTM | 5.294% 25 Jun 2045 | 5,453,091.33 | 3,811,062 |
| AMERICAN HOME MORTGAGE INVESTM | 1% 25 Nov 2045 | 2,719,722.41 | 1,550,400 |
| AMERICAN HOME MORTGAGE INVESTM | 5.409382% 25 Sep 2035 | 1,581,207.08 | 794,813 |
| AMERICAN INTL GROUP | 6.25% 15 Mar 2087 | 1,180,000.00 | 854,025 |
| AMERICAN INTL GROUP | 6.4% 15 Dec 2020 | 680,000.00 | 686,276 |
| AMERICAN INTL GROUP | 3.75% 30 Nov 2013 | 800,000.00 | 785,020 |
| AMERICAN INTL GROUP | 5.85% 16 Jan 2018 | 1,770,000.00 | 1,731,087 |
| AMORTIZING RESIDENTIAL COLLATE | 1.66% 01 Jan 2032 | 93,833.59 | 59,285 |
| AMORTIZING RESIDENTIAL COLLATE | 3.4275% 25 Jul 2032 | 347,425.63 | 265,114 |
| AMRESCO RESIDENTIAL SECURITIES | 5.13563% 25 Sep 2027 | 100,739.45 | 81,244 |
| ANADARKO FINANCE CO | 7.5% 01 May 2031 | 470,000.00 | 568,644 |
| ANADARKO PETROLEUM CORP | 6.375% 15 Sep 2017 | 2,400,000.00 | 2,781,922 |
| ANHEUSER BUSCH INBEV WOR | 5.375% 15 Jan 2020 | 2,240,000.00 | 2,627,081 |
| ANHEUSER BUSCH INBEV WOR | 5% 15 Apr 2020 | 940,000.00 | 1,077,419 |
| APACHE CORP | 6% 15 Sep 2013 | 1,610,000.00 | 1,753,955 |
| APACHE CORP | 5.1% 01 Sep 2040 | 1,240,000.00 | 1,449,248 |
| ARCH COAL INC | 7% 15 Jun 2019 | 1,680,000.00 | 1,713,600 |
| ARCH COAL INC | 7.25% 15 Jun 2021 | 1,250,000.00 | 1,284,375 |

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|--------------------------------|-----------------------|--------------|-----------|
| ASIF GLOBAL FINANCNG XIX | 4.9% 17 Jan 2013 | 210,000.00 | 211,754 |
| AT+T INC | 6.55% 15 Feb 2039 | 1,970,000.00 | 2,505,917 |
| AT+T INC | 3.875% 15 Aug 2021 | 600,000.00 | 634,651 |
| AT+T INC | 5.55% 15 Aug 2041 | 1,770,000.00 | 2,084,028 |
| AT+T INC | 5.1% 15 Sep 2014 | 1,160,000.00 | 1,277,675 |
| AVIS BUDGET RENTAL CAR FUNDING | 4.64% 20 May 2016 | 970,000.00 | 1,032,069 |
| AVIS BUDGET RENTAL CAR FUNDING | 1% 20 Mar 2017 | 690,000.00 | 697,814 |
| BAKER HUGHES INC | 7.5% 15 Nov 2018 | 1,780,000.00 | 2,348,221 |
| BALL CORP | 6.75% 15 Sep 2020 | 1,240,000.00 | 1,348,500 |
| BALL CORP | 5.75% 15 May 2021 | 1,590,000.00 | 1,665,525 |
| BANC OF AMERICA FUNDING CORPOR | 3.065693% 20 Sep 2035 | 463,599.92 | 225,914 |
| BANC OF AMERICA MORTGAGE SECUR | 2.714678% 25 Jan 2036 | 1,147,625.71 | 842,940 |
| BANK OF AMERICA CORP | 5.42% 15 Mar 2017 | 1,100,000.00 | 992,431 |
| BANK OF AMERICA CORP | 5.75% 01 Dec 2017 | 720,000.00 | 680,055 |
| BANK OF AMERICA CORP | 7.625% 01 Jun 2019 | 830,000.00 | 858,400 |
| BANK OF AMERICA CORP | 6.5% 01 Aug 2016 | 1,590,000.00 | 1,601,241 |
| BANK OF AMERICA CORP | 4.5% 01 Apr 2015 | 3,690,000.00 | 3,560,798 |
| BANK OF AMERICA CORP | 5.625% 01 Jul 2020 | 970,000.00 | 896,022 |
| BANK OF AMERICA CORP | 5% 13 May 2021 | 3,940,000.00 | 3,588,690 |
| BANKAMERICA INSTIT A | 8.07% 31 Dec 2026 | 230,000.00 | 207,000 |
| BARCLAYS BANK PLC | 6.05% 04 Dec 2017 | 1,290,000.00 | 1,166,493 |
| BARRICK GOLD CORP | 6.95% 01 Apr 2019 | 810,000.00 | 994,727 |
| BARRICK NA FINANCE LLC | 4.4% 30 May 2021 | 2,450,000.00 | 2,653,340 |
| BAYVIEW COMMERCIAL ASSET TRUST | 5.855% 25 Aug 2035 | 2,166,855.25 | 1,636,806 |

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| BAYVIEW FINANCIAL ACQUISITION | 1% 28 May 2044 | 941,093.35 | 865,260 |
| BAYVIEW FINANCIAL ACQUISITION | 1% 28 May 2037 | 192,196.35 | 191,976 |
| BBVA US SENIOR SA UNIPER | 3.25% 16 May 2014 | 3,010,000.00 | 2,851,147 |
| BEAR STEARNS ADJUSTABLE RATE M | 2.9375% 25 Jan 2035 | 506,582.84 | 416,152 |
| BEAR STEARNS ALT A TRUST | 1% 25 Jun 2034 | 1,323,771.13 | 1,110,391 |
| BEAR STEARNS COS LLC | 6.4% 02 Oct 2017 | 1,040,000.00 | 1,161,918 |
| BEAR STEARNS MORTGAGE FUNDING | 1% 25 Dec 2046 | 6,262,981.80 | 3,100,113 |
| BELLSOUTH CORP | 4.75% 15 Nov 2012 | 90,000.00 | 93,013 |
| BERKSHIRE HATHAWAY INC | 3.2% 11 Feb 2015 | 910,000.00 | 964,747 |
| BHP BILLITON FIN USA LTD | 6.5% 01 Apr 2019 | 2,410,000.00 | 2,977,690 |
| BHP BILLITON FIN USA LTD | 3.25% 21 Nov 2021 | 1,180,000.00 | 1,214,928 |
| BIRMINGHAM AL COMMERCIAL DEV A | 5.5% 01 Apr 2041 | 120,000.00 | 129,314 |
| BK TOKYO MITSUBISHI UFJ | 3.85% 22 Jan 2015 | 1,240,000.00 | 1,315,559 |
| BOEING CAPITAL CORP | 4.7% 27 Oct 2019 | 740,000.00 | 842,321 |
| BOEING CO | 6% 15 Mar 2019 | 950,000.00 | 1,152,182 |
| BOEING CO | 4.875% 15 Feb 2020 | 480,000.00 | 560,437 |
| BOYD GAMING CORP | 7.125% 01 Feb 2016 | 30,000.00 | 25,950 |
| BP CAPITAL MARKETS PLC | 5.25% 07 Nov 2013 | 2,380,000.00 | 2,552,702 |
| BP CAPITAL MARKETS PLC | 3.875% 10 Mar 2015 | 790,000.00 | 843,568 |
| BP CAPITAL MARKETS PLC | 3.561% 01 Nov 2021 | 190,000.00 | 197,806 |
| BRAZOS HIGHER EDUCATION AUTHORITY | 1.50156% 25 Feb 2035 | 1,300,000.00 | 1,219,010 |
| BRAZOS TX HGR EDU AUTH | 1.74% 25 Jun 2042 | 1,850,000.00 | 1,544,316 |
| BUILDING MATERIALS CORP | 6.75% 01 May 2021 | 2,000,000.00 | 2,100,000 |
| CADBURY SCHWEPES US FIN | 5.125% 01 Oct 2013 | 570,000.00 | 607,404 |
| CALIFORNIA ST | 7.3% 01 Oct 2039 | 1,090,000.00 | 1,298,681 |
| CALPINE CORP | 7.875% 15 Jan 2023 | 2,500,000.00 | 2,687,500 |
| CATERPILLAR FIN SERV CRP | 6.2% 30 Sep 2013 | 2,270,000.00 | 2,474,550 |
| CATERPILLAR INC | 3.9% 27 May 2021 | 1,020,000.00 | 1,119,815 |
| CBS CORP | 7.875% 30 Jul 2030 | 610,000.00 | 776,040 |
| CCO HLDGS LLC/CAP CORP | 8.125% 30 Apr 2020 | 1,360,000.00 | 1,489,200 |
| CCO HLDGS LLC/CAP CORP | 7% 15 Jan 2019 | 360,000.00 | 375,300 |
| CDC MORTGAGE CAPITAL TRUST | 0.85594% 25 Jan 2033 | 289,541.85 | 215,064 |
| CELLCO PART/VERI WIRELSS | 8.5% 15 Nov 2018 | 2,450,000.00 | 3,306,765 |
| CGG VERITAS | 6.5% 01 Jun 2021 | 230,000.00 | 223,100 |
| CGG VERITAS | 7.75% 15 May 2017 | 1,380,000.00 | 1,397,250 |
| CHASE FUNDING MORTGAGE LOAN AS | 0.984% 25 Oct 2032 | 369,767.50 | 304,731 |
| CHESAPEAKE ENERGY CORP | 6.875% 15 Aug 2018 | 140,000.00 | 149,800 |
| CHESAPEAKE ENERGY CORP | 6.625% 15 Aug 2020 | 1,650,000.00 | 1,769,625 |
| CHESAPEAKE MIDSTREAM PT/ | 5.875% 15 Apr 2021 | 1,400,000.00 | 1,400,000 |
| CHICAGO IL O HARE INTERNATIONA | 5.625% 01 Jan 2035 | 170,000.00 | 186,402 |
| CHICAGO IL O HARE INTERNATIONA | 5.5% 01 Jan 2031 | 340,000.00 | 372,851 |
| CITIGROUP CAPITAL XIII | PREFERRED STOCK 10/40 VAR | 11,200.00 | 294,000 |
| CITIGROUP INC | 5% 15 Sep 2014 | 3,720,000.00 | 3,681,714 |
| CITIGROUP INC | 5.5% 15 Feb 2017 | 890,000.00 | 896,718 |
| CITIGROUP INC | 6.875% 05 Mar 2038 | 2,250,000.00 | 2,471,879 |
| CITIGROUP INC | 6.5% 19 Aug 2013 | 640,000.00 | 666,216 |
| CITIGROUP INC | 6.375% 12 Aug 2014 | 520,000.00 | 545,751 |
| CITIGROUP INC | 5.5% 15 Oct 2014 | 500,000.00 | 514,024 |
| CITIGROUP INC | 6.01% 15 Jan 2015 | 2,020,000.00 | 2,110,304 |
| CITIGROUP INC | 6% 13 Dec 2013 | 3,180,000.00 | 3,290,534 |
| CITIGROUP INC | 5.375% 09 Aug 2020 | 510,000.00 | 524,418 |
| CITIGROUP MORTGAGE LOAN TRUST | 1% 25 Dec 2033 | 208,198.56 | 178,009 |
| CLARK CNTY NV PASSENGER FAC CH | 5.25% 01 Jul 2039 | 200,000.00 | 211,916 |
| CODELCO INC | 4.75% 15 Oct 2014 | 590,000.00 | 632,808 |
| COMCAST CABLE HOLDINGS | 9.8% 01 Feb 2012 | 942,000.00 | 948,244 |
| COMCAST CORP | 6.5% 15 Jan 2015 | 685,000.00 | 776,541 |
| COMCAST CORP | 5.65% 15 Jun 2035 | 470,000.00 | 519,221 |
| COMCAST CORP | 6.45% 15 Mar 2037 | 340,000.00 | 412,163 |
| COMCAST CORP | 6.5% 15 Jan 2017 | 430,000.00 | 505,756 |
| COMCAST CORP | 6.95% 15 Aug 2037 | 140,000.00 | 178,123 |
| COMCAST CORP | 5.7% 15 May 2018 | 1,920,000.00 | 2,209,457 |
| COMCAST CORP | 6.4% 01 Mar 2040 | 740,000.00 | 919,866 |
| COMMONWEALTH BANK AUST | 3.75% 15 Oct 2014 | 1,280,000.00 | 1,318,784 |

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|--------------------------|--------------------|--------------|-----------|
| COMMONWEALTH BANK AUST | 5% 15 Oct 2019 | 550,000.00 | 583,296 |
| COMMONWEALTH EDISON | 6.15% 15 Mar 2012 | 1,410,000.00 | 1,425,132 |
| COMPLETE PRODUCTION SERV | 8% 15 Dec 2016 | 540,000.00 | 561,600 |
| CONCHO RESOURCES INC | 6.5% 15 Jan 2022 | 684,000.00 | 714,780 |
| CONOCO FUNDING CO | 7.25% 15 Oct 2031 | 180,000.00 | 249,825 |
| CONOCOPHILLIPS | 4.75% 15 Oct 2012 | 240,000.00 | 247,166 |
| CONOCOPHILLIPS | 5.9% 15 Oct 2032 | 10,000.00 | 12,318 |
| CONOCOPHILLIPS | 6% 15 Jan 2020 | 2,180,000.00 | 2,692,160 |
| CONSOL ENERGY INC | 6.375% 01 Mar 2021 | 1,120,000.00 | 1,131,200 |
| CONTL AIRLINES 1998 1 | 6.648% 15 Mar 2019 | 738,627.11 | 754,286 |
| CONTL AIRLINES 1999 1 | 6.545% 02 Aug 2020 | 608,827.21 | 633,911 |

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| CONTL AIRLINES 2001 1 | 6.703% 15 Dec 2022 | 694,010.39 | 704,421 |
| CONTL AIRLINES 2007 1 | 5.983% 19 Apr 2022 | 2,230,745.29 | 2,322,652 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 5.57% 25 Jun 2037 | 1,996,945.63 | 678,682 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 2.84997% 25 Dec 2034 | 313,136.93 | 229,119 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 1% 25 Dec 2034 | 282,788.98 | 211,461 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 1% 20 Jul 2035 | 2,253,324.18 | 1,340,924 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 1% 25 Jan 2036 | 1,213,214.03 | 713,380 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 5.53% 20 Mar 2046 | 523,059.30 | 256,301 |
| COUNTRYWIDE ASSET BACKED CERTI | 1% 25 Feb 2033 | 57,992.56 | 55,675 |
| COUNTRYWIDE ASSET BACKED CERTI | 4.10688% 25 Aug 2037 | 4,056,334.25 | 2,711,635 |
| COUNTRYWIDE FINL CORP | 6.25% 15 May 2016 | 1,450,000.00 | 1,366,094 |
| COUNTRYWIDE HOME EQUITY LOAN T | 1% 15 Nov 2028 | 114,578.04 | 108,888 |
| COUNTRYWIDE HOME LOANS | 1% 25 Sep 2035 | 5,561,498.63 | 4,566,697 |
| COX COMMUNICATIONS INC | 5.45% 15 Dec 2014 | 740,000.00 | 821,420 |
| CREDIT AGRICOLE LONDON | 2.625% 21 Jan 2014 | 1,280,000.00 | 1,204,646 |
| CREDIT AGRICOLE SA | 8.375% 29 Oct 2049 | 3,110,000.00 | 2,332,500 |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.383% 15 Feb 2040 | 6,000,000.00 | 6,062,238 |
| CSC HOLDINGS LLC | 8.625% 15 Feb 2019 | 125,000.00 | 144,063 |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | (309,054) |
| CURRENCY CONTRACT | BOUGHT CAD/SOLD USD | | (6,357) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 533,908 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 1,754,785 |
| CVS CAREMARK CORP | 6.6% 15 Mar 2019 | 2,510,000.00 | 3,059,459 |
| CVS PASS THROUGH TRUST | 6.036% 10 Dec 2028 | 1,185,836.50 | 1,234,088 |
| CVS PASS THROUGH TRUST | 9.35% 10 Jan 2023 | 1,120,000.00 | 1,184,736 |
| DAIMLER FINANCE NA LLC | 2.625% 15 Sep 2016 | 2,220,000.00 | 2,207,026 |
| DELHAIZE GROUP | 6.5% 15 Jun 2017 | 780,000.00 | 916,752 |
| DELTA AIR LINES 2007 1 A | 1% 10 Feb 2024 | 756,340.44 | 789,393 |
| DEUTSCHE MORTGAGE SECURITIES, | 5.77% 25 Jun 2034 | 886,311.30 | 709,384 |
| DEUTSCHE TELEKOM INT FIN | 5.75% 23 Mar 2016 | 1,040,000.00 | 1,157,392 |
| DEVON ENERGY CORPORATION | 5.6% 15 Jul 2041 | 2,500,000.00 | 3,005,820 |
| DIAGEO CAPITAL PLC | 4.828% 15 Jul 2020 | 3,400,000.00 | 3,844,751 |
| DISH DBS CORP | 7.875% 01 Sep 2019 | 545,000.00 | 615,850 |
| DISH DBS CORP | 7.125% 01 Feb 2016 | 1,780,000.00 | 1,917,950 |
| DISH DBS CORP | 7% 01 Oct 2013 | 20,000.00 | 21,350 |
| DISH DBS CORP | 7.75% 31 May 2015 | 165,000.00 | 181,500 |
| DOMINION RESOURCES INC | 5.7% 17 Sep 2012 | 1,490,000.00 | 1,539,958 |
| DOMINION RESOURCES INC | 8.875% 15 Jan 2019 | 1,510,000.00 | 2,003,833 |
| DUKE ENERGY CAROLINAS | 5.625% 30 Nov 2012 | 100,000.00 | 104,203 |
| DUKE ENERGY CAROLINAS | 5.3% 15 Feb 2040 | 1,500,000.00 | 1,823,277 |
| ECOLAB INC | 4.35% 08 Dec 2021 | 690,000.00 | 736,843 |
| EDUCATION FUNDING CAPITAL TRUS | 1% 15 Jun 2043 | 900,000.00 | 827,968 |
| EL PASO CORP | 6.7% 15 Feb 2027 | 650,000.00 | 628,169 |
| EL PASO CORPORATION | 7.8% 01 Aug 2031 | 1,190,000.00 | 1,371,475 |
| EL PASO CORPORATION | 7.75% 15 Jan 2032 | 356,000.00 | 411,180 |
| EL PASO NATURAL GAS | 8.375% 15 Jun 2032 | 1,040,000.00 | 1,319,446 |
| EMERALDS 2006 1 O | 5.5925% 04 Aug 2020 | 209,933.84 | 155,708 |
| ENERGY FUTURE/EFIH FINAN | 10% 01 Dec 2020 | 5,498,000.00 | 5,800,390 |
| ENERGY TRANSFER PARTNERS | 6.7% 01 Jul 2018 | 1,970,000.00 | 2,185,567 |
| ENTERPRISE PRODUCTS OPER | 7.034% 15 Jan 2068 | 1,270,000.00 | 1,320,800 |
| ENTERPRISE PRODUCTS OPER | 9.75% 31 Jan 2014 | 3,040,000.00 | 3,511,638 |
| ENTERPRISE PRODUCTS OPER | 4.05% 15 Feb 2022 | 220,000.00 | 224,150 |
| ENTERPRISE PRODUCTS OPER | 5.7% 15 Feb 2042 | 2,630,000.00 | 2,865,351 |
| EURO CURRENCY | | 1,359,348.35 | 1,764,638 |
| EURODOLLAR FTR OPTN | JUN12 99.625 PUT | -245,000.00 | (83,913) |
| EXPRESS SCRIPTS HOLDING | 3.5% 15 Nov 2016 | 4,480,000.00 | 4,562,678 |
| FANNIE DISCOUNT NOTE | 0.01% 01 May 2012 | 65,000,000.00 | 64,995,710 |
| FANNIE MAE | 0.01% 09 Oct 2019 | 3,940,000.00 | 3,029,328 |
| FANNIE MAE | 6.625% 15 Nov 2030 | 640,000.00 | 947,938 |
| FANNIE MAE | 5.25% 01 Aug 2012 | 5,950,000.00 | 6,114,553 |
| FANNIE MAE | 4.375% 15 Oct 2015 | 2,990,000.00 | 3,378,667 |
| FANNIE MAE | 0.6% 12 Sep 2013 | 4,020,000.00 | 4,020,800 |
| FANNIE MAE | 1.375% 15 Nov 2016 | 1,080,000.00 | 1,089,539 |

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| FANNIE MAE | 1% 25 May 2034 | 1,352,267.47 | 1,351,469 |
| FANNIE MAE | 6.482% 25 Jul 2041 | 3,759,559.19 | 481,192 |
| FANNIE MAE | 5.625% 15 Jul 2037 | 605,000.00 | 830,271 |
| FANNIE MAE | 6.31275% 25 Oct 2040 | 2,971,332.16 | 419,287 |
| FANNIE MAE | 4% 25 Jul 2040 | 3,100,000.00 | 3,288,001 |
| FANNIE MAE | 6.27278% 25 Dec 2040 | 1,398,437.75 | 179,880 |
| FANNIEMAE STRIP | 6% 25 Jul 2038 | 3,450,602.71 | 410,004 |
| FANNIEMAE STRIP | 5% 25 Jan 2039 | 249,300.65 | 36,300 |
| FANNIEMAE STRIP | 5% 25 Jan 2039 | 166,732.46 | 22,256 |
| FANNIEMAE STRIP | 5.5% 25 Jan 2039 | 83,323.62 | 11,529 |
| FANNIEMAE STRIP | 5% 25 Jan 2038 | 89,329.11 | 11,698 |

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| FANNIEMAE STRIP | 6% 25 Jan 2038 | 1,188,335.48 | 171,379 |
| FED HM LN PC POOL 1G2403 | 5.57% 01 Jan 2038 | 2,533,595.11 | 2,709,812 |
| FED HM LN PC POOL 1G2603 | 1% 01 Oct 2036 | 3,016,699.92 | 3,175,004 |
| FED HM LN PC POOL 1J1534 | 5.733% 01 Mar 2037 | 3,268,995.32 | 3,447,315 |
| FED HM LN PC POOL 1J2919 | 5.826% 01 Aug 2037 | 1,612,409.18 | 1,721,957 |
| FED HM LN PC POOL A39586 | 5.5% 01 Nov 2035 | 1,317,206.27 | 1,433,949 |
| FED HM LN PC POOL A74793 | 5% 01 Mar 2038 | 16,931,610.63 | 18,212,660 |
| FED HM LN PC POOL C00860 | 7% 01 Sep 2029 | 6,906.33 | 8,050 |
| FED HM LN PC POOL G01737 | 5% 01 Dec 2034 | 61,715.59 | 66,404 |
| FED HM LN PC POOL G06172 | 5.5% 01 Dec 2038 | 3,602,254.30 | 3,913,639 |
| FED HM LN PC POOL G06669 | 6.5% 01 Sep 2039 | 1,012,007.57 | 1,144,395 |
| FFCA SECURED LENDING CORPORATI | 1.103632% 18 Sep 2027 | 2,526,562.81 | 108,070 |
| FHLMC TBA JAN 15 GOLD SINGLE | 3.5% 01 Dec 2099 | 600,000.00 | 625,406 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5.5% 01 Dec 2099 | 2,600,000.00 | 2,821,000 |
| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | 400,000.00 | 419,500 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.83881% 25 Jun 2020 | 11,599,593.60 | 1,144,312 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.522% 25 Aug 2020 | 5,419,472.20 | 467,392 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.734219% 25 Feb 2018 | 21,791,855.76 | 1,643,875 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.681% 25 Jul 2021 | 6,366,162.90 | 718,517 |
| FHLMC MULTIFAMILY STRUCTURED P | 2.01% 25 Aug 2018 | 14,627,455.11 | 1,537,872 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.4089% 25 Apr 2020 | 9,481,970.82 | 667,749 |
| FHLMC MULTIFAMILY STRUCTURED P | 1.22903% 25 Jan 2020 | 5,724,568.89 | 357,925 |
| FHLMC TBA JAN 30 GOLD SINGLE | 3.5% 01 Dec 2099 | 5,700,000.00 | 5,852,297 |
| FICO STRIP PRIN | 0.01% 11 May 2018 | 1,720,000.00 | 1,539,957 |
| FICO STRIP PRIN | 0% 26 Sep 2019 | 90,000.00 | 76,409 |
| FICO STRIP PRIN | 0% 06 Apr 2018 | 1,390,000.00 | 1,248,779 |
| FICO STRIP PRIN | 0% 03 Aug 2018 | 1,640,000.00 | 1,455,393 |
| FICO STRIP PRIN | 0% 02 Nov 2018 | 1,620,000.00 | 1,423,334 |
| FICO STRIP PRN 6 | 0% 03 Aug 2018 | 740,000.00 | 656,702 |
| FICO STRIP PRN 7 | 0.01% 03 Aug 2018 | 1,330,000.00 | 1,180,289 |
| FICO STRIP PRN 8 | 0.01% 03 Aug 2018 | 700,000.00 | 621,205 |
| FICO STRIP PRN11 | 0.01% 08 Feb 2018 | 450,000.00 | 406,519 |
| FICO STRIP PRN15 | 0% 07 Mar 2019 | 680,000.00 | 588,683 |
| FICO STRIP PRN19 | 0.01% 06 Jun 2019 | 220,000.00 | 188,856 |
| FIRST HORIZON ALTERNATIVE MORT | 0.63375% 25 Feb 2037 | 589,296.06 | 302,332 |
| FIRSTENERGY CORP | 7.375% 15 Nov 2031 | 3,870,000.00 | 4,759,237 |
| FNMA TBA FEB 30 SINGLE FAM | 6% 01 Dec 2099 | 6,100,000.00 | 6,702,375 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | 6,900,000.00 | 7,342,031 |
| FNMA TBA JAN 30 SINGLE FAM | 5% 01 Dec 2099 | 9,000,000.00 | 9,722,813 |
| FNMA TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | 16,900,000.00 | 18,402,515 |
| FNMA TBA JAN 30 SINGLE FAM | 6.5% 01 Dec 2099 | 9,000,000.00 | 10,013,906 |
| FNMA POOL 190350 | 5.5% 01 Mar 2034 | 1,737,156.14 | 1,898,990 |
| FNMA POOL 313046 | 9% 01 Aug 2026 | 13,991.99 | 17,025 |
| FNMA POOL 535460 | 8% 01 Sep 2015 | 9,833.63 | 10,582 |
| FNMA POOL 542564 | 8% 01 Aug 2015 | 12,657.19 | 13,187 |
| FNMA POOL 631364 | 5.5% 01 Feb 2017 | 6,297.96 | 6,842 |
| FNMA POOL 683271 | 5.5% 01 Feb 2033 | 427,825.90 | 467,682 |
| FNMA POOL 735971 | 5.5% 01 Nov 2034 | 409,527.04 | 447,679 |
| FNMA POOL 745000 | 6% 01 Oct 2035 | 159,304.58 | 176,539 |
| FNMA POOL 880622 | 5.5% 01 Apr 2036 | 6,036,701.48 | 6,585,877 |
| FNMA POOL 888160 | 1% 01 Feb 2037 | 1,219,854.99 | 1,297,329 |
| FNMA POOL 889852 | 5.5% 01 May 2035 | 139,588.37 | 152,592 |
| FNMA POOL 892570 | 6.5% 01 Jul 2036 | 275,184.64 | 309,879 |
| FNMA POOL 892988 | 6.5% 01 Sep 2036 | 259,109.27 | 291,021 |
| FNMA POOL 894044 | 6.5% 01 Oct 2036 | 293,221.29 | 329,457 |
| FNMA POOL 898835 | 6.5% 01 Nov 2036 | 261,008.69 | 293,155 |
| FNMA POOL 903858 | 6.5% 01 Oct 2036 | 198,685.90 | 223,156 |
| FNMA POOL 904000 | 6% 01 Jan 2037 | 1,121,348.89 | 1,244,036 |
| FNMA POOL 918357 | 6% 01 May 2037 | 2,016,221.32 | 2,236,817 |
| FNMA POOL 922285 | 6.5% 01 Dec 2036 | 630,750.23 | 708,434 |
| FNMA POOL 939416 | 3.636% 01 May 2037 | 3,345,563.99 | 3,562,766 |
| FNMA POOL 942478 | 6% 01 Aug 2037 | 901,123.13 | 999,715 |
| FNMA POOL 944510 | 5.706% 01 Jul 2037 | 1,756,233.33 | 1,873,361 |

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| FNMA POOL 946208 | 6.5% 01 Aug 2037 | 188,288.94 | 210,989 |
| FNMA POOL 946585 | 6.5% 01 Sep 2037 | 412,193.85 | 462,187 |
| FNMA POOL 948696 | 6% 01 Aug 2037 | 2,374,702.97 | 2,630,067 |
| FNMA POOL 950189 | 6.5% 01 Sep 2037 | 461,430.99 | 520,760 |
| FNMA POOL 952445 | 4.5% 01 Sep 2037 | 509,477.99 | 542,743 |
| FNMA POOL 974963 | 4.5% 01 Apr 2038 | 2,195,747.64 | 2,338,427 |
| FNMA POOL 984867 | 5% 01 Jun 2038 | 493,084.26 | 538,758 |
| FNMA POOL 995071 | 5.5% 01 Nov 2038 | 2,150,514.70 | 2,350,857 |
| FNMA POOL 995072 | 5.5% 01 Nov 2038 | 1,965,705.66 | 2,158,660 |
| FNMA POOL 995153 | 5.5% 01 Sep 2036 | 2,663,472.19 | 2,911,602 |
| FNMA POOL 995159 | 5.5% 01 Sep 2036 | 1,943,272.26 | 2,124,308 |

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| FNMA POOL AB3517 | 4.5% 01 Sep 2041 | 1,754,643.45 | 1,868,660 |
| FNMA POOL AB3745 | 4% 01 Oct 2041 | 4,947,218.69 | 5,203,208 |
| FNMA POOL AD0716 | 6.5% 01 Dec 2030 | 8,980,203.23 | 10,265,811 |
| FNMA POOL AJ5304 | 4% 01 Nov 2041 | 9,170,370.84 | 9,644,883 |
| FNMA POOL AL0215 | 4.5% 01 Apr 2041 | 9,831,451.54 | 10,470,298 |
| FNMA POOL AL0814 | 6.5% 01 Oct 2041 | 3,765,318.70 | 4,229,056 |
| FNMA POOL AL0885 | 6.5% 01 Jun 2039 | 4,993,799.20 | 5,608,837 |
| FNMA POOL AL0886 | 6.5% 30 Sep 2041 | 4,910,836.16 | 5,589,318 |
| FNMA POOL AL1176 | 6.5% 01 Oct 2039 | 2,500,000.00 | 2,778,613 |
| FNMA POOL MA0706 | 4.5% 01 Apr 2031 | 1,186,474.82 | 1,268,948 |
| FNMA POOL MA0734 | 4.5% 01 May 2031 | 3,768,545.75 | 4,030,501 |
| FNMA POOL MA0776 | 4.5% 01 Jun 2031 | 1,287,521.22 | 1,377,018 |
| FNMA TBA 15 YR | 3% 01 Dec 2099 | 27,600,000.00 | 28,501,311 |
| FNMA TBA 15 YR | 3.5% 01 Dec 2099 | 100,000.00 | 104,563 |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | 12,700,000.00 | 13,061,156 |
| FNMA TBA JAN 30 SINGLE FAM | 6% 01 Dec 2099 | 25,600,000.00 | 28,188,001 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | 37,000,000.00 | 38,867,346 |
| FORD MOTOR CREDIT CO LLC | 12% 15 May 2015 | 1,500,000.00 | 1,837,485 |
| FREDDIE MAC | 5.625% 23 Nov 2035 | 2,610,000.00 | 2,911,139 |
| FREDDIE MAC | 0.7% 25 Jul 2013 | 2,830,000.00 | 2,830,490 |
| FREDDIE MAC | 4% 15 Dec 2039 | 4,320,919.00 | 4,577,922 |
| FREDDIE MAC | 0.625939% 15 Apr 2033 | 982,534.44 | 981,963 |
| FREDDIE MAC DISCOUNT NT | 0.01% 10 Jan 2012 | 1,820,000.00 | 1,819,993 |
| FRESPORT MCMORAN C + G | 8.375% 01 Apr 2017 | 2,835,000.00 | 3,012,188 |
| FRESENIUS MED CARE US | 6.875% 15 Jul 2017 | 340,000.00 | 362,100 |
| GENERAL ELEC CAP CORP | 5.3% 11 Feb 2021 | 280,000.00 | 299,307 |
| GENERAL ELEC CAP CORP | 6.375% 15 Nov 2067 | 3,140,000.00 | 3,092,900 |
| GENERAL ELEC CAP CORP | 6.875% 10 Jan 2039 | 4,160,000.00 | 4,983,813 |
| GENERAL ELEC CAP CORP | 6% 07 Aug 2019 | 30,000.00 | 34,459 |
| GENERAL ELEC CAP CORP | 4.375% 16 Sep 2020 | 1,270,000.00 | 1,297,794 |
| GENERAL ELEC CAP CORP | 4.625% 07 Jan 2021 | 2,100,000.00 | 2,178,649 |
| GENERAL ELEC CAP CORP | 5.45% 15 Jan 2013 | 370,000.00 | 387,117 |
| GENERAL ELEC CAP CORP | 2.125% 21 Dec 2012 | 4,740,000.00 | 4,828,178 |
| GENERAL ELECTRIC CO | 5% 01 Feb 2013 | 2,030,000.00 | 2,115,453 |
| GERMAN EURO BUND FUTURES MAR11 XEUR | | -12,900,000.00 | 131,002 |
| GLAXOSMITHKLINE CAP INC | 5.65% 15 May 2018 | 1,920,000.00 | 2,310,925 |
| GLITNIR BANKI HF | 1% 15 Jun 2016 | 2,100,000.00 | 210 |
| GLITNIR BANKI HF | 7.451% 14 Dec 2049 | 200,000.00 | 2 |
| GLITNIR BANKI HF | 6.33% 31 Dec 2049 | 1,060,000.00 | 275,600 |
| GLITNIR BANKI HF | 6.375% 25 Sep 2012 | 1,260,000.00 | 327,600 |
| GMAC MORTGAGE CORPORATION LOAN | 4.4198% 25 May 2035 | 305,416.84 | 239,980 |
| GNMA I TBA JAN 30 SINGLE FAM | 4% 01 Dec 2099 | 11,200,000.00 | 12,013,749 |
| GNMA I TBA JAN 30 SINGLE FAM | 4.5% 15 Dec 2099 | 3,100,000.00 | 3,377,547 |
| GNMA I TBA JAN 30 SINGLE FAM | 6% 01 Dec 2099 | 1,200,000.00 | 1,358,250 |
| GNMA II POOL 003474 | 6% 20 Nov 2033 | 92,427.41 | 104,951 |
| GNMA II POOL 004040 | 6.5% 20 Oct 2037 | 2,003,822.67 | 2,287,677 |
| GNMA II POOL 004717 | 6% 20 Jun 2040 | 915,282.31 | 1,036,157 |
| GNMA II POOL 004747 | 5% 20 Jul 2040 | 252,128.50 | 279,090 |
| GNMA II POOL 004772 | 5% 20 Aug 2040 | 5,372,413.83 | 5,946,926 |
| GNMA II POOL 004802 | 5% 20 Sep 2040 | 826,573.90 | 914,966 |
| GNMA II POOL 004837 | 6% 20 Oct 2040 | 435,345.77 | 493,791 |
| GNMA II POOL 004854 | 4.5% 20 Nov 2040 | 454,924.16 | 497,133 |
| GNMA II POOL 004855 | 5% 20 Nov 2040 | 1,280,705.66 | 1,417,661 |
| GNMA II POOL 004883 | 4.5% 20 Dec 2040 | 1,105,895.48 | 1,208,502 |
| GNMA II POOL 004923 | 4.5% 20 Jan 2041 | 366,800.29 | 400,832 |
| GNMA II POOL 004946 | 4.5% 20 Feb 2041 | 1,372,073.58 | 1,499,376 |
| GNMA II POOL 004978 | 4.5% 20 Mar 2041 | 21,640,299.76 | 23,648,112 |
| GNMA II POOL 004991 | 6% 20 Mar 2041 | 3,464,131.38 | 3,929,191 |
| GNMA II POOL 005017 | 4.5% 20 Apr 2041 | 841,849.25 | 919,957 |
| GNMA II POOL 783050 | 5% 20 Jul 2040 | 5,305,340.98 | 5,871,288 |
| GNMA II TBA JAN 30 JUMBOS | 5% 01 Dec 2099 | 12,300,000.00 | 13,599,186 |
| GNMA II TBA JAN 30 JUMBOS | 6% 01 Dec 2099 | 7,400,000.00 | 8,357,375 |
| GNMA II TBA JUMBO JAN 30 | 5.5% 01 Dec 2099 | 1,200,000.00 | 1,345,313 |

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| GNMA POOL 486470 | 6.5% 15 Aug 2028 | 7,270.30 | 8,429 |
| GNMA POOL 486516 | 6.5% 15 Sep 2028 | 13,929.64 | 16,149 |
| GNMA POOL 617327 | 6% 15 Dec 2036 | 1,389,927.19 | 1,577,046 |
| GNMA POOL 617567 | 6% 15 Jun 2037 | 30,560.57 | 34,646 |
| GNMA POOL 661534 | 6% 15 Dec 2036 | 188,004.10 | 213,314 |
| GNMA POOL 662583 | 6% 15 Sep 2037 | 1,143,157.61 | 1,295,983 |
| GNMA POOL 780851 | 7.5% 15 Dec 2027 | 15,831.31 | 18,471 |
| GNMA POOL 781001 | 7.5% 15 Mar 2029 | 21,046.63 | 24,583 |
| GNR 2009 87 TS | 5.8695% 20 Jul 2035 | 1,756,811.21 | 287,373 |
| GNR 2011 H09 AF | 1% 20 Mar 2061 | 1,565,912.17 | 1,550,815 |
| GNR 2011 H11 FB | 0.761% 20 Apr 2061 | 14,273,272.97 | 14,169,253 |

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| GOLDMAN SACHS CAPITAL II | 5.793% 29 Dec 2049 | 110,000.00 | 67,650 |
| GOLDMAN SACHS GROUP INC | 6% 01 May 2014 | 3,600,000.00 | 3,736,850 |
| GOLDMAN SACHS GROUP INC | 3.625% 01 Aug 2012 | 370,000.00 | 376,915 |
| GOLDMAN SACHS GROUP INC | 5.375% 15 Mar 2020 | 2,790,000.00 | 2,753,797 |
| GOLDMAN SACHS GROUP INC | 6% 15 Jun 2020 | 150,000.00 | 153,654 |
| GOLDMAN SACHS GROUP INC | 6.6% 15 Jan 2012 | 240,000.00 | 240,317 |
| GOLDMAN SACHS GROUP INC | 4.75% 15 Jul 2013 | 80,000.00 | 81,058 |
| GOLDMAN SACHS GROUP INC | 5.25% 15 Oct 2013 | 530,000.00 | 540,777 |
| GOLDMAN SACHS GROUP INC | 5.3% 14 Feb 2012 | 100,000.00 | 100,336 |
| GOLDMAN SACHS GROUP INC | 6.25% 01 Feb 2041 | 3,340,000.00 | 3,276,637 |
| GOLDMAN SACHS GROUP INC | 5.25% 27 Jul 2021 | 460,000.00 | 448,748 |
| GOLDMAN SACHS GROUP INC | 5.45% 01 Nov 2012 | 900,000.00 | 915,281 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.56445% 16 Apr 2039 | 733,123.17 | 102,025 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Aug 2031 | 57,656.76 | 57,787 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 20 Feb 2035 | 705,523.87 | 129,882 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jul 2034 | 741,550.73 | 104,307 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 20 Dec 2034 | 1,160,375.23 | 131,978 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Aug 2036 | 1,900,235.59 | 362,376 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Mar 2034 | 724,197.98 | 78,175 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.982% 16 May 2037 | 1,597,353.19 | 206,800 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.24266% 16 Jul 2040 | 2,544,094.34 | 359,762 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.357% 20 Apr 2040 | 475,978.07 | 76,553 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.45425% 20 Jan 2040 | 766,969.50 | 112,069 |
| GOVERNMENT NATIONAL MORTGAGE A | 0.59025% 20 Dec 2060 | 3,568,877.40 | 3,516,500 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jan 2061 | 6,967,279.81 | 6,912,061 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.9206% 16 Jul 2038 | 663,057.97 | 105,498 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.5142% 20 Aug 2039 | 3,130,919.77 | 398,596 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 16 Nov 2035 | 1,974,009.18 | 345,870 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.505% 20 Feb 2035 | 942,151.74 | 168,869 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.055% 20 Sep 2035 | 817,793.30 | 101,729 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.35425% 20 Nov 2038 | 1,391,400.46 | 213,145 |
| GOVERNMENT NATIONAL MORTGAGE A | 7.787% 20 Dec 2032 | 887,799.05 | 122,641 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 20 Aug 2035 | 1,789,822.56 | 242,120 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.79167% 16 Feb 2040 | 919,299.37 | 164,349 |

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| GOVERNMENT NATIONAL MORTGAGE A | 6.30425% 20 Mar 2039 | 1,044,748.44 | 156,248 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.35425% 20 Nov 2038 | 366,881.00 | 48,941 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.227% 20 Apr 2040 | 709,267.87 | 101,083 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.35425% 20 Dec 2038 | 1,484,610.26 | 233,619 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.3206% 16 Apr 2034 | 1,223,443.99 | 93,211 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.994% 16 Nov 2037 | 1,392,017.53 | 221,339 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.267% 20 Apr 2040 | 394,037.71 | 62,560 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.24522% 20 May 2040 | 1,946,878.58 | 307,623 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.287% 20 May 2040 | 1,937,106.31 | 308,601 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.4691% 20 May 2040 | 2,921,497.17 | 342,588 |
| GOVERNMENT NATIONAL MORTGAGE A | 4.5% 20 Oct 2039 | 2,200,000.00 | 2,459,244 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.437% 20 Jun 2038 | 1,600,000.00 | 221,341 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.24522% 20 May 2040 | 645,075.57 | 102,606 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jul 2040 | 267,788.54 | 39,007 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jun 2040 | 3,660,342.32 | 616,466 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.96375% 20 Feb 2038 | 7,472,542.25 | 1,035,204 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.80425% 20 Oct 2039 | 5,374,378.17 | 818,549 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.187% 20 Sep 2040 | 2,231,749.53 | 255,856 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 20 Dec 2039 | 92,651.17 | 14,044 |
| GOVERNMENT NATIONAL MORTGAGE A | 0% 16 Nov 2040 | 1,637,815.05 | 221,275 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.43425% 20 Nov 2038 | 854,045.00 | 111,459 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.35425% 20 Oct 2038 | 1,873,379.94 | 295,876 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.98425% 20 Sep 2040 | 1,425,297.25 | 202,685 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.75825% 20 Jan 2041 | 1,173,750.54 | 165,004 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.87978% 16 Feb 2036 | 3,453,121.83 | 460,098 |
| GOVERNMENT NATIONAL MORTGAGE A | 5.802% 16 Mar 2041 | 531,194.21 | 73,623 |
| GOVERNMENT NATIONAL MORTGAGE A | 6.44% 16 Dec 2036 | 1,946,752.77 | 307,862 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Oct 2041 | 1,734,294.15 | 298,668 |
| GREENPOINT MORTGAGE FUNDING TR | 1% 25 Sep 2046 | 113.58 | 113 |
| GS MORTGAGE SECURITIES CORPORA | 4.68% 10 Jul 2039 | 1,847,719.92 | 1,872,182 |
| GSRPM MORTGAGE LOAN TRUST | 1% 25 Oct 2046 | 4,198,453.95 | 1,832,424 |
| HARBORVIEW MORTGAGE LOAN TRUST | 2.822058% 25 Feb 2036 | 280,616.99 | 178,690 |
| HBOS CAPITAL FUNDING NO2 | 6.071% 30 Jun 2049 | 440,000.00 | 272,800 |
| HCA INC | 7.69% 15 Jun 2025 | 170,000.00 | 150,450 |
| HCA INC | 7.5% 15 Nov 2095 | 1,630,000.00 | 1,255,100 |
| HCA INC | 7.5% 06 Nov 2033 | 190,000.00 | 164,350 |
| HESS CORP | 7.875% 01 Oct 2029 | 660,000.00 | 886,692 |
| HESS CORP | 7.3% 15 Aug 2031 | 1,230,000.00 | 1,578,383 |
| HESS CORP | 8.125% 15 Feb 2019 | 1,040,000.00 | 1,335,010 |
| HSBC CAPITAL FUNDING LP | 1% 22 Jul 2049 | 520,000.00 | 478,136 |
| HSBC FINANCE CORP | 6.676% 15 Jan 2021 | 3,100,000.00 | 3,206,631 |
| HSBC FINANCE CORP | 7% 15 May 2012 | 650,000.00 | 662,119 |

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| HSBC FINANCE CORP | 6.375% 27 Nov 2012 | 170,000.00 | 174,852 |
| ICICI BANK LIMITED | 1% 30 Apr 2022 | 1,222,000.00 | 1,063,140 |
| ICICI BANK LIMITED | 6.375% 30 Apr 2022 | 376,000.00 | 327,120 |
| ILFC E CAPITAL TRUST II | 1% 21 Dec 2065 | 720,000.00 | 486,000 |
| IMPAC CMB TRUST | 1% 25 Mar 2033 | 243,549.38 | 178,285 |
| IMPAC SECURED ASSETS CORP. | 2.742502% 25 Aug 2036 | 117,577.38 | 104,348 |
| ING CAP FUNDING TRST III | 3.907% 31 Dec 2049 | 80,000.00 | 62,931 |
| INN OF THE MOUNTAIN GODS | 8.75% 30 Nov 2020 | 85,000.00 | 82,025 |
| INTELSAT JACKSON HLDG | 9.5% 15 Jun 2016 | 95,000.00 | 99,275 |
| INTELSAT JACKSON HLDG | 8.5% 01 Nov 2019 | 345,000.00 | 365,700 |
| INTESA SANPAOLO SPA | 3.625% 12 Aug 2015 | 1,230,000.00 | 1,018,907 |
| INTL LEASE FINANCE CORP | 6.5% 01 Sep 2014 | 840,000.00 | 858,900 |
| INTL LEASE FINANCE CORP | 6.75% 01 Sep 2016 | 4,150,000.00 | 4,253,750 |
| INTL LEASE FINANCE CORP | 8.625% 15 Jan 2022 | 1,080,000.00 | 1,092,536 |
| IOWA STUDENT LOAN LIQUIDITY CO | 0% 25 Jun 2042 | 1,200,000.00 | 1,131,852 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.455853% 12 Jan 2043 | 1,800,000.00 | 1,917,040 |
| JPMORGAN CHASE + CO | 5.75% 02 Jan 2013 | 2,950,000.00 | 3,060,153 |
| JPMORGAN CHASE + CO | 4.4% 22 Jul 2020 | 1,050,000.00 | 1,072,277 |
| JPMORGAN CHASE + CO | 4.25% 15 Oct 2020 | 1,700,000.00 | 1,711,939 |
| JPMORGAN CHASE + CO | 4.35% 15 Aug 2021 | 2,290,000.00 | 2,312,687 |
| KANSAS CITY SOUTHERN MEX | 12.5% 01 Apr 2016 | 244,000.00 | 283,040 |
| KAUPTHING BANK | 5.75% 04 Oct 2049 | 510,000.00 | 126,225 |
| KAUPTHING BANK HF | 7.625% 28 Feb 2015 | 5,090,000.00 | 1,259,775 |
| KAUPTHING BANK HF | 7.125% 19 May 2016 | 700,000.00 | 70 |
| KERR MCGEE CORP | 7.875% 15 Sep 2031 | 2,190,000.00 | 2,744,922 |
| KERR MCGEE CORP | 6.95% 01 Jul 2024 | 500,000.00 | 596,317 |
| KEY ENERGY SERVICES INC | 6.75% 01 Mar 2021 | 630,000.00 | 630,000 |
| KEYCORP STUDENT LOAN TRUST | 0.57578% 25 Oct 2032 | 884,442.77 | 825,188 |
| KINDER MORGAN ENER PART | 7.125% 15 Mar 2012 | 40,000.00 | 40,457 |
| KINDER MORGAN ENER PART | 5% 15 Dec 2013 | 390,000.00 | 413,378 |
| KINDER MORGAN ENER PART | 6% 01 Feb 2017 | 1,260,000.00 | 1,426,038 |
| KINDER MORGAN ENER PART | 5.85% 15 Sep 2012 | 70,000.00 | 72,257 |
| KRAFT FOODS INC | 5.375% 10 Feb 2020 | 3,100,000.00 | 3,576,938 |
| KROGER CO/THE | 5% 15 Apr 2013 | 1,700,000.00 | 1,778,455 |
| LA HIPOTECARIA SA | 5.5% 23 Dec 2036 | 6,729,794.09 | 6,595,198 |
| LANDSBANKI ISLANDS HF | 6.1% 25 Aug 2011 | 2,970,000.00 | 103,950 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.372% 15 Sep 2039 | 2,500,000.00 | 2,771,160 |
| LB UBS COMMERCIAL MORTGAGE TRU | 0% 15 Jun 2036 | 1,626,465.26 | 1,435 |
| LEHMAN BROS CAP TR VII | 5.857% 29 Nov 2049 | 1,400,000.00 | 140 |
| LEHMAN BROTHERS HOLDINGS | 6.75% 28 Dec 2017 | 3,500,000.00 | 350 |
| LEHMAN XS TRUST | 0.46175% 25 Apr 2046 | 2,569,386.52 | 1,191,191 |
| LEHMAN XS TRUST | 1% 25 Nov 2035 | 1,661,888.21 | 1,151,911 |
| LIBERTY DEV CORP NY REVENUE | 5.25% 01 Oct 2035 | 400,000.00 | 410,404 |
| LLOYDS TSB BANK PLC | 6.375% 21 Jan 2021 | 1,710,000.00 | 1,713,651 |
| LLOYDS TSB BANK PLC | 5.8% 13 Jan 2020 | 360,000.00 | 341,776 |
| LOS ANGELES CA DEPARTMENT OF W | 6.574% 01 Jul 2045 | 830,000.00 | 1,053,718 |
| LOS ANGELES CA DEPT OF ARPTS | 5.25% 15 May 2039 | 210,000.00 | 227,310 |
| LOS ANGELES CA DEPT OF ARPTS | 5% 15 May 2035 | 270,000.00 | 289,837 |
| MARKWEST ENERGY PART/FIN | 6.25% 15 Jun 2022 | 1,030,000.00 | 1,076,350 |
| MASTR ADJUSTABLE RATE MORTGAGE | 1% 25 Apr 2034 | 82,722.33 | 50,762 |
| MASTR SPECIALIZED LOAN TRUST | 0.50175% 25 Jun 2046 | 4,141,267.38 | 2,052,160 |
| MCDONALD S CORP | 5.35% 01 Mar 2018 | 1,200,000.00 | 1,433,878 |
| MEDTRONIC INC | 4.45% 15 Mar 2020 | 960,000.00 | 1,083,292 |
| MERRILL LYNCH MORTGAGE INVESTO | 2.6625% 25 Apr 2035 | 94,111.27 | 67,080 |
| MERRILL LYNCH MORTGAGE TRUST | 4.747% 12 Jun 2043 | 2,500,000.00 | 2,703,488 |
| MERRILL LYNCH MORTGAGE TRUST | 5.405306% 12 Nov 2037 | 320,000.00 | 354,350 |
| MET ATLANTA GA RAPID TRANSIT A | 5% 01 Jul 2039 | 170,000.00 | 181,021 |
| MET LIFE GLOB FUNDING I | 5.125% 10 Apr 2013 | 810,000.00 | 846,153 |
| METLIFE CAPITAL TRUST IV | 7.875% 15 Dec 2067 | 400,000.00 | 415,000 |
| METLIFE INC | 1% 15 Dec 2036 | 310,000.00 | 293,338 |
| METLIFE INC | 4.75% 08 Feb 2021 | 950,000.00 | 1,027,703 |
| MEX BONOS DESARR FIX RT | 8% 11 Jun 2020 | 65,620,000.00 | 5,212,420 |
| MEXICAN PESO (NEW) | | 2,653,964.44 | 190,175 |

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| MGM RESORTS INTL | 7.625% 15 Jan 2017 | 40,000.00 | 38,100 |
| MGM RESORTS INTL | 10.375% 15 May 2014 | 110,000.00 | 125,675 |
| MGM RESORTS INTL | 0.125125% 15 Nov 2017 | 260,000.00 | 296,400 |
| MLCC MORTGAGE INVESTORS, INC. | 2.072037% 25 Jan 2029 | 7,989,519.65 | 389,090 |
| MLCC MORTGAGE INVESTORS, INC. | 4.82889% 25 Jan 2029 | 254,747.37 | 232,230 |
| MOHEGAN TRIBAL GAMING | 8% 01 Apr 2012 | 140,000.00 | 93,800 |
| MORGAN STANLEY | 6.625% 01 Apr 2018 | 2,860,000.00 | 2,824,087 |
| MORGAN STANLEY | 1% 18 Oct 2016 | 660,000.00 | 529,601 |
| MORGAN STANLEY CAPITAL I | 4.989% 13 Aug 2042 | 2,800,000.00 | 3,047,598 |
| MORGAN STANLEY MORTGAGE LOAN T | 4.786418% 25 Jul 2035 | 2,836,096.92 | 1,658,720 |
| MSCC HELOC TRUST | 0.683291% 25 Jul 2017 | 235,701.15 | 198,166 |

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| MUFG CAPITAL FIN 1 LTD | 6.346% 31 Dec 2049 | 900,000.00 | 914,077 |
| MUNI ELEC AUTH OF GEORGIA | 6.637% 01 Apr 2057 | 750,000.00 | 791,018 |
| MUNI ELEC AUTH OF GEORGIA | 6.655% 01 Apr 2057 | 410,000.00 | 419,049 |
| NATIONAL SEMICONDUCTOR | 6.6% 15 Jun 2017 | 210,000.00 | 257,937 |
| NELNET STUDENT LOAN TRUST | 0.43375% 25 Jan 2037 | 1,200,000.00 | 1,139,118 |
| NEWS AMERICA INC | 6.75% 09 Jan 2038 | 1,330,000.00 | 1,505,613 |
| NEWS AMERICA INC | 6.2% 15 Dec 2034 | 60,000.00 | 64,503 |
| NEWS AMERICA INC | 6.65% 15 Nov 2037 | 100,000.00 | 113,293 |
| NOBLE ENERGY INC | 8.25% 01 Mar 2019 | 1,590,000.00 | 2,067,625 |
| NOBLE ENERGY INC | 4.15% 15 Dec 2021 | 1,330,000.00 | 1,375,876 |
| NORDEA BANK AB | 3.7% 13 Nov 2014 | 1,700,000.00 | 1,727,088 |
| NORDEA BANK AB | 4.875% 14 Jan 2021 | 530,000.00 | 541,723 |
| NORDEA BANK AB | 4.875% 13 May 2021 | 2,660,000.00 | 2,248,253 |
| OCCIDENTAL PETROLEUM COR | 3.125% 15 Feb 2022 | 2,430,000.00 | 2,492,806 |
| ORIGEN MANUFACTURED HOUSING | 6.48% 15 Jan 2037 | 91,449.75 | 96,968 |
| PACIFIC GAS + ELECTRIC | 6.05% 01 Mar 2034 | 1,490,000.00 | 1,844,380 |
| PACIFIC GAS + ELECTRIC | 5.8% 01 Mar 2037 | 40,000.00 | 48,717 |
| PACIFIC GAS + ELECTRIC | 8.25% 15 Oct 2018 | 1,020,000.00 | 1,344,581 |
| PACIFIC LIFE GLOBAL FNDG | 5.15% 15 Apr 2013 | 1,000,000.00 | 1,044,521 |
| PEABODY ENERGY CORP | 6.5% 15 Sep 2020 | 2,290,000.00 | 2,404,500 |
| PEGASUS AVIATION LEASE SECURIT | 8.37% 25 Mar 2030 | 1,290,000.00 | 496,650 |
| PEMEX PROJ FDG MASTER TR | 6.625% 15 Jun 2035 | 1,121,000.00 | 1,270,934 |
| PENNSYLVANIA HIGHER EDUCATION | 2.209% 25 Apr 2045 | 3,150,000.00 | 2,645,897 |
| PENNSYLVANIA ST HGR EDU ASSIST | 0.249% 01 May 2046 | 7,925,000.00 | 7,326,628 |
| PEPSICO INC | 7.9% 01 Nov 2018 | 351,000.00 | 473,873 |
| PERNOD RICARD SA | 4.45% 15 Jan 2022 | 3,270,000.00 | 3,425,603 |
| PETROBRAS INTL FIN CO | 6.125% 06 Oct 2016 | 740,000.00 | 820,337 |
| PETROBRAS INTL FIN CO | 5.75% 20 Jan 2020 | 726,000.00 | 776,907 |
| PETROBRAS INTL FIN CO | 5.375% 27 Jan 2021 | 3,160,000.00 | 3,319,899 |
| PETROBRAS INTL FIN CO | 3.875% 27 Jan 2016 | 1,150,000.00 | 1,184,743 |
| PFIZER INC | 7.2% 15 Mar 2039 | 470,000.00 | 693,852 |
| PFIZER INC | 6.2% 15 Mar 2019 | 1,740,000.00 | 2,146,998 |
| PHILIP MORRIS INTL INC | 2.9% 15 Nov 2021 | 2,310,000.00 | 2,355,158 |
| POTASH CORP SASKATCHEWAN | 4.875% 30 Mar 2020 | 100,000.00 | 114,828 |
| POUND STERLING | | 481.59 | 748 |
| PPG INDUSTRIES INC | 5.75% 15 Mar 2013 | 245,000.00 | 258,233 |
| PPG INDUSTRIES INC | 6.65% 15 Mar 2018 | 245,000.00 | 296,402 |
| PRIME MORTGAGE TRUST | 7.5% 25 Jul 2034 | 1,309,651.19 | 1,267,331 |
| PROVIDENT FUNDING MORTGAGE LOA | 3.02% 25 May 2035 | 1,281,416.67 | 1,048,048 |
| PROVINCE OF QUEBEC | 7.22% 22 Jul 2036 | 280,000.00 | 461,565 |
| QEP RESOURCES INC | 6.875% 01 Mar 2021 | 1,590,000.00 | 1,713,225 |
| RAAC SERIES | 1.54719% 25 Sep 2047 | 1,911,354.80 | 1,458,327 |
| RABOBANK NEDERLAND | 11% 29 Dec 2049 | 2,730,000.00 | 3,194,100 |
| RANGE RESOURCES CORP | 6.75% 01 Aug 2020 | 1,450,000.00 | 1,609,500 |
| RAYTHEON COMPANY | 3.125% 15 Oct 2020 | 680,000.00 | 685,294 |
| REED ELSEVIER CAPITAL | 8.625% 15 Jan 2019 | 1,350,000.00 | 1,684,915 |
| REGENCY ENERGY PARTNERS | 6.5% 15 Jul 2021 | 896,000.00 | 931,840 |
| RESIDENTIAL ASSET MORTGAGE PRO | 8.5% 25 Oct 2031 | 493,056.42 | 525,303 |
| RESIDENTIAL ASSET MORTGAGE PRO | 1% 25 Aug 2032 | 55,117.09 | 37,934 |
| RESIDENTIAL ASSET MORTGAGE PRO | 0.69875% 25 Sep 2032 | 164,843.68 | 104,956 |
| RESIDENTIAL ASSET MORTGAGE PRO | 8% 25 May 2032 | 2,652,045.44 | 2,489,459 |
| RESIDENTIAL ASSET SECURITIES C | 1% 25 Jun 2031 | 228,553.40 | 154,834 |
| RESONA PFD GLOBAL SECS | 1% 31 Dec 2049 | 2,860,000.00 | 2,828,088 |
| REYNOLDS AMERICAN INC | 7.25% 01 Jun 2012 | 780,000.00 | 798,931 |
| REYNOLDS AMERICAN INC | 6.75% 15 Jun 2017 | 670,000.00 | 761,541 |
| REYNOLDS GRP ISS/REYNOLD | 7.125% 15 Apr 2019 | 290,000.00 | 295,075 |
| REYNOLDS GRP ISS/REYNOLD | 1% 15 Oct 2016 | 1,235,000.00 | 1,299,838 |
| REYNOLDS GRP ISS/REYNOLD | 6.875% 15 Feb 2021 | 1,080,000.00 | 1,074,600 |
| RIO TINTO FIN USA LTD | 6.5% 15 Jul 2018 | 1,920,000.00 | 2,314,189 |
| RIO TINTO FIN USA LTD | 9% 01 May 2019 | 3,330,000.00 | 4,544,687 |
| RIO TINTO FIN USA LTD | 3.75% 20 Sep 2021 | 320,000.00 | 335,316 |
| ROCHE HLDGS INC | 6% 01 Mar 2019 | 1,240,000.00 | 1,507,112 |
| ROGERS COMMUNICATIONS IN | 6.75% 15 Mar 2015 | 170,000.00 | 195,521 |

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| ROGERS COMMUNICATIONS IN | 6.375% 01 Mar 2014 | 170,000.00 | 187,447 |
| ROYAL BK OF SCOTLAND PLC | 4.875% 16 Mar 2015 | 240,000.00 | 229,484 |
| ROYAL BK OF SCOTLAND PLC | 3.95% 21 Sep 2015 | 470,000.00 | 440,721 |
| ROYAL BK SCOTLND GRP PLC | 1% 31 Dec 2049 | 290,000.00 | 197,563 |
| ROYAL BK SCOTLND GRP PLC | 5% 01 Oct 2014 | 2,170,000.00 | 1,791,242 |
| ROYAL BK SCOTLND GRP PLC | 5% 12 Nov 2013 | 390,000.00 | 348,687 |
| ROYAL BK SCOTLND GRP PLC | 5.05% 08 Jan 2015 | 460,000.00 | 375,105 |
| ROYAL BK SCOTLND GRP PLC | 7.64% 31 Mar 2049 | 300,000.00 | 160,875 |
| ROYAL BK SCOTLND GRP PLC | 6.4% 21 Oct 2019 | 1,690,000.00 | 1,582,158 |
| RUSSIA FOREIGN BOND | 7.5% 31 Mar 2030 | 4,851,350.00 | 5,633,630 |
| SACO I TRUST | 1% 25 Jul 2036 | 1,183,063.78 | 415,024 |

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| SAFWAY INC | 6.35% 15 Aug 2017 | 440,000.00 | 498,884 |
| SAFWAY INC | 3.95% 15 Aug 2020 | 100,000.00 | 98,753 |
| SAFWAY INC | 4.75% 01 Dec 2021 | 1,750,000.00 | 1,792,634 |
| SAN MATEO CNTY CA CMNTY CLG DI | 5% 01 Sep 2038 | 80,000.00 | 83,338 |
| SANTA CLARA VLY CA TRANSPRTN A | 5.876% 01 Apr 2032 | 1,290,000.00 | 1,514,447 |
| SANTANDER US DEBT SA UNI | 3.724% 20 Jan 2015 | 2,100,000.00 | 1,906,832 |
| SANTANDER US DEBT SA UNI | 3.781% 07 Oct 2015 | 600,000.00 | 543,753 |
| SECURITIZED ASSET BACKED RECEI | 5.460001% 25 May 2036 | 1,219,693.68 | 725,077 |
| SERVICE CORP INTL | 7.625% 01 Oct 2018 | 20,000.00 | 22,250 |
| SERVICE CORP INTL | 7.5% 01 Apr 2027 | 370,000.00 | 355,200 |
| SESI LLC | 7.125% 15 Dec 2021 | 360,000.00 | 378,000 |
| SHELL INTERNATIONAL FIN | 6.375% 15 Dec 2038 | 680,000.00 | 935,891 |
| SHELL INTERNATIONAL FIN | 4.375% 25 Mar 2020 | 610,000.00 | 712,154 |
| SLM CORP | 5.05% 14 Nov 2014 | 370,000.00 | 364,931 |
| SLM CORP | 5% 15 Apr 2015 | 70,000.00 | 67,358 |
| SLM CORP | 5.625% 01 Aug 2033 | 240,000.00 | 179,021 |
| SLM STUDENT LOAN TRUST | 1.0595% 15 Mar 2033 | 104,238.04 | 99,319 |
| SLM STUDENT LOAN TRUST | 0.82706% 15 Dec 2025 | 1,200,000.00 | 1,116,797 |
| SLM STUDENT LOAN TRUST | 0.4257% 25 Jan 2027 | 1,990,000.00 | 1,883,970 |
| SOUTHERN NATURAL GAS | 8% 01 Mar 2032 | 570,000.00 | 705,001 |
| SOUTHERN NATURAL GAS | 5.9% 01 Apr 2017 | 240,000.00 | 274,289 |
| SPECIALTY UNDERWRITING + RESID | 1% 25 Nov 2034 | 2,271,753.13 | 1,729,697 |
| SPRINGLEAF FINANCE CORP | 6.9% 15 Dec 2017 | 140,000.00 | 100,800 |
| SPRINT CAPITAL CORP | 6.875% 15 Nov 2028 | 1,230,000.00 | 877,913 |
| SPRINT CAPITAL CORP | 6.9% 01 May 2019 | 40,000.00 | 32,900 |
| SPRINT CAPITAL CORP | 8.75% 15 Mar 2032 | 1,630,000.00 | 1,318,263 |
| SSGA | G STIFF ERISA QUALIFIED | 155,551,923.05 | 155,551,923 |
| * STATE STREET CORP | 4.956% 15 Mar 2018 | 2,210,000.00 | 2,297,120 |
| STATION CASINOS INC | 6.875% 01 Mar 2016 | 30,000.00 | |
| STEEL DYNAMICS INC | 6.75% 01 Apr 2015 | 435,000.00 | 444,788 |
| STEEL DYNAMICS INC | 7.75% 15 Apr 2016 | 420,000.00 | 437,850 |
| STEEL DYNAMICS INC | 7.625% 15 Mar 2020 | 100,000.00 | 105,500 |
| STRIP PRINC | 0% 15 Nov 2021 | 10,260,000.00 | 8,381,127 |
| STRIP PRINC | 0.01% 15 May 2030 | 11,190,000.00 | 6,765,004 |
| STRUCTURED ADJUSTABLE RATE MOR | 0.6056% 25 Aug 2035 | 932,076.61 | 680,743 |
| STRUCTURED ASSET SECURITIES CO | 8.8% 25 Dec 2029 | 1,310,388.51 | 1,254,869 |
| STUDENT OH LOAN FUNDING CORP | 0.228% 01 Sep 2047 | 2,450,000.00 | 2,203,824 |
| SUMITOMO MITSUI BANK NY | 8% 15 Jun 2012 | 1,710,000.00 | 1,751,813 |
| SUMITOMO MITSUI BANKING | 3.15% 22 Jul 2015 | 180,000.00 | 187,826 |
| SUMITOMO MITSUI BANKING | 3.1% 14 Jan 2016 | 750,000.00 | 780,647 |
| SUNTRUST PREFERRED CAP I | 1% 29 Jun 2049 | 81,000.00 | 55,080 |
| SWAP JPM CHASE COC | SWAP CASH COLLATERAL USD | 100,000.00 | 100,000 |
| TBA WESTERN/LEHMAN RECEIVABLE | 0.01% 15 Sep 2099 | 956,648.44 | 4,783 |
| TCI COMMUNICATIONS INC | 7.125% 15 Feb 2028 | 130,000.00 | 159,264 |
| TEACHERS INSUR + ANNUITY | 6.85% 16 Dec 2039 | 1,720,000.00 | 2,207,451 |
| TECK RESOURCES LIMITED | 9.75% 15 May 2014 | 36,000.00 | 42,306 |
| TECK RESOURCES LIMITED | 10.25% 15 May 2016 | 46,000.00 | 52,900 |
| TELEFONICA EMISIONES SAU | 5.877% 15 Jul 2019 | 250,000.00 | 247,067 |
| TELEFONICA EMISIONES SAU | 5.134% 27 Apr 2020 | 1,560,000.00 | 1,465,336 |
| TELEFONICA EMISIONES SAU | 5.462% 16 Feb 2021 | 50,000.00 | 47,713 |
| TENET HEALTHCARE CORP | 9.25% 01 Feb 2015 | 321,000.00 | 337,451 |
| TENET HEALTHCARE CORP | 8.875% 01 Jul 2019 | 524,000.00 | 588,190 |
| TENN VALLEY AUTHORITY | 5.25% 15 Sep 2039 | 1,030,000.00 | 1,314,806 |
| TENNESSEE GAS PIPELINE | 7.625% 01 Apr 2037 | 470,000.00 | 560,687 |
| TEVA PHARM FIN IV BV | 3.65% 10 Nov 2021 | 270,000.00 | 274,626 |
| TEVA PHARMACEUT FIN BV | 3.65% 10 Nov 2021 | 1,050,000.00 | 1,067,992 |
| THERMO FISHER SCIENTIFIC | 3.6% 15 Aug 2021 | 650,000.00 | 678,863 |
| TIME WARNER CABLE INC | 8.75% 14 Feb 2019 | 2,650,000.00 | 3,383,862 |
| TIME WARNER CABLE INC | 8.25% 01 Apr 2019 | 1,780,000.00 | 2,235,701 |
| TIME WARNER CABLE INC | 6.75% 15 Jun 2039 | 860,000.00 | 1,016,277 |
| TIME WARNER CABLE INC | 4.125% 15 Feb 2021 | 310,000.00 | 318,339 |
| TIME WARNER CABLE INC | 5.875% 15 Nov 2040 | 1,790,000.00 | 1,937,247 |
| TIME WARNER CABLE INC | 4% 01 Sep 2021 | 470,000.00 | 475,512 |

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|--------------------------------|--------------------|---------------|------------|
| TIME WARNER CABLE INC | 5.5% 01 Sep 2041 | 60,000.00 | 63,228 |
| TIME WARNER ENT | 8.375% 15 Jul 2033 | 50,000.00 | 65,536 |
| TIME WARNER INC | 4.7% 15 Jan 2021 | 260,000.00 | 279,947 |
| TIME WARNER INC | 6.1% 15 Jul 2040 | 740,000.00 | 867,528 |
| TIME WARNER INC | 4.75% 29 Mar 2021 | 360,000.00 | 390,411 |
| TIME WARNER INC | 6.25% 29 Mar 2041 | 150,000.00 | 179,843 |
| TNK BP FINANCE SA | 7.5% 18 Jul 2016 | 360,000.00 | 379,800 |
| TRUMAN CAPITAL MORTGAGE LOAN T | 1% 25 Dec 2032 | 290,387.83 | 270,983 |
| TSY INFL IX N/B | 3.625% 15 Apr 2028 | 14,546,000.00 | 21,628,084 |
| TSY INFL IX N/B | 2% 15 Jan 2026 | 1,791,165.90 | 2,201,735 |
| TSY INFL IX N/B | 2.375% 15 Jan 2027 | 1,089,154.80 | 1,406,626 |

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| TSY INFL IX N/B | 2.125% 15 Feb 2040 | 3,163,872.80 | 4,245,769 |
| TSY INFL IX N/B | 0 | 8,525,323.20 | 8,562,621 |
| UBM PLC | 5.75% 03 Nov 2020 | 910,000.00 | 917,877 |
| UBS AG STAMFORD CT | 3.875% 15 Jan 2015 | 960,000.00 | 957,360 |
| UBS AG STAMFORD CT | 4.875% 04 Aug 2020 | 750,000.00 | 744,884 |
| UBS AG STAMFORD CT | 2.25% 28 Jan 2014 | 1,310,000.00 | 1,274,785 |
| ULTRA LONG US TREAS BOND FTRS MAR11 XCBT | | 7,800,000.00 | 256,344 |
| ULTRA LONG US TREAS BOND FTRS MAR12 XCBT | | 4,800,000.00 | 76,664 |
| UNITED MEXICAN STATES | 6.75% 27 Sep 2034 | 1,821,000.00 | 2,371,853 |
| UNITED MEXICAN STATES | 6.05% 11 Jan 2040 | 462,000.00 | 564,795 |
| UNITED PARCEL SERVICE | 4.5% 15 Jan 2013 | 900,000.00 | 937,062 |
| UNITEDHEALTH GROUP INC | 4.875% 01 Apr 2013 | 280,000.00 | 292,549 |
| UNITEDHEALTH GROUP INC | 4.875% 15 Feb 2013 | 250,000.00 | 260,329 |
| UNITEDHEALTH GROUP INC | 6% 15 Feb 2018 | 1,210,000.00 | 1,438,643 |
| UNITEDHEALTH GROUP INC | 3.375% 15 Nov 2021 | 440,000.00 | 455,066 |
| US DOLLAR | | 705,138.89 | 705,139 |
| US TREASURY N/B | 4.375% 15 Nov 2039 | 26,260,000.00 | 34,092,859 |
| US TREASURY N/B | 4.375% 15 May 2040 | 1,870,000.00 | 2,429,246 |
| US TREASURY N/B | 4.75% 15 Feb 2041 | 22,750,000.00 | 31,352,344 |
| US TREASURY N/B | 4.375% 15 May 2041 | 11,055,000.00 | 14,404,322 |
| US TREASURY N/B | 3.125% 15 Nov 2041 | 11,870,000.00 | 12,435,677 |
| US TREASURY N/B | 1.875% 28 Feb 2014 | 14,690,000.00 | 15,190,371 |
| US TREASURY N/B | 3.125% 15 May 2021 | 2,520,000.00 | 2,813,736 |
| US TREASURY N/B | 1.5% 30 Jun 2016 | 1,810,000.00 | 1,871,795 |
| US TREASURY N/B | 0.5% 31 May 2013 | 110,000.00 | 110,464 |
| US TREASURY N/B | 1% 31 Aug 2016 | 2,510,000.00 | 2,537,454 |
| US TREASURY N/B | 1% 30 Sep 2016 | 7,460,000.00 | 7,536,928 |
| US TREASURY N/B | 1.75% 31 Oct 2018 | 9,090,000.00 | 9,355,601 |
| US TREASURY N/B | 2% 15 Nov 2021 | 610,000.00 | 616,958 |
| US TREASURY N/B | 1.375% 30 Nov 2018 | 39,980,000.00 | 40,117,451 |
| VALE OVERSEAS LIMITED | 8.25% 17 Jan 2034 | 260,000.00 | 333,875 |
| VALE OVERSEAS LIMITED | 6.875% 21 Nov 2036 | 1,451,000.00 | 1,652,038 |
| VERIZON COMMUNICATIONS | 5.5% 15 Feb 2018 | 130,000.00 | 151,556 |
| VERIZON COMMUNICATIONS | 6.1% 15 Apr 2018 | 1,215,000.00 | 1,459,658 |
| VERIZON COMMUNICATIONS | 6% 01 Apr 2041 | 940,000.00 | 1,165,479 |
| VERIZON COMMUNICATIONS | 3.5% 01 Nov 2021 | 930,000.00 | 968,243 |
| VERIZON COMMUNICATIONS | 4.375% 01 Jun 2013 | 280,000.00 | 293,378 |
| WACHOVIA BANK COMMERCIAL MORTG | 5.118% 15 Jul 2042 | 1,600,000.00 | 1,754,120 |
| WACHOVIA BANK COMMERCIAL MORTG | 4.935% 15 Apr 2042 | 570,000.00 | 619,413 |
| WACHOVIA CAP TRUST III | 1% 31 Dec 2049 | 4,010,000.00 | 3,358,375 |
| WACHOVIA CORP | 5.75% 01 Feb 2018 | 640,000.00 | 727,054 |
| WAMU MORTGAGE PASS THROUGH CER | 0.58063% 25 Aug 2045 | 3,736,352.64 | 2,723,338 |
| WAMU MORTGAGE PASS THROUGH CER | 0.53175% 25 Oct 2045 | 2,193,360.13 | 1,573,696 |
| WAMU MORTGAGE PASS THROUGH CER | 0.53722% 25 Nov 2045 | 2,753,302.17 | 1,768,394 |
| WAMU MORTGAGE PASS THROUGH CER | 0.67% 25 Jun 2044 | 895,308.96 | 591,930 |
| WAMU MORTGAGE PASS THROUGH CER | 0.5663% 25 Dec 2045 | 2,569,566.64 | 1,770,948 |
| WAMU MORTGAGE PASS THROUGH CER | 5.5213% 25 Nov 2036 | 1,047,290.76 | 690,954 |
| WASTE MANAGEMENT INC | 7.375% 15 May 2029 | 360,000.00 | 457,744 |
| WELLPOINT INC | 5.875% 15 Jun 2017 | 130,000.00 | 149,794 |
| WELLPOINT INC | 7% 15 Feb 2019 | 750,000.00 | 904,929 |
| WELLPOINT INC | 3.7% 15 Aug 2021 | 1,610,000.00 | 1,654,581 |
| WELLS FARGO + COMPANY | 5% 15 Nov 2014 | 455,000.00 | 486,861 |
| WELLS FARGO + COMPANY | 3.676% 15 Jun 2016 | 1,200,000.00 | 1,253,998 |
| WELLS FARGO + COMPANY | 4.6% 01 Apr 2021 | 300,000.00 | 329,005 |
| WELLS FARGO CAPITAL X | 5.95% 01 Dec 2086 | 410,000.00 | 410,513 |
| WELLS FARGO MORTGAGE BACKED SE | 2.702189% 25 Jun 2035 | 3,948,801.80 | 1,140,805 |
| WILLIAMS COMPANIES INC | 7.5% 15 Jan 2031 | 19,000.00 | 23,157 |
| WILLIAMS COS INC | 7.75% 15 Jun 2031 | 705,000.00 | 876,978 |
| WILLIAMS COS INC | 8.75% 15 Mar 2032 | 667,000.00 | 873,934 |
| WPX ENERGY INC | 6% 15 Jan 2022 | 690,000.00 | 706,388 |
| WYETH LLC | 5.95% 01 Apr 2037 | 700,000.00 | 896,681 |

Sub-Total: Fund 5728 5 of 13 **\$ 1,505,205,474**

| (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/ Par Value | | |
| | SSGA | G STIFF ERISA QUALIFIED | 263,267.64 | 263,268 |
| Sub-Total: Fund 5734 6 of 13 | | | \$ | 263,268 |

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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/ Par Value | |
| PRIVEST PRUDENTIAL AST MGMT | | 14,462.60 | \$ 387,001,446 |
| Sub-Total: Fund 5735 7 of 13 | | | \$ 387,001,446 |

| (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/ Par Value | |
| 10YR US TREASURY NOTE FUTURES | MAR12 XCBT | 10,300,000.00 | \$ |
| 317U520C7 IRO USD 2Y P 2.25 DU | SEP12 2.25 PUT | -59,500,000.00 | (24,080) |
| 317U693B0 SWAPTION 3Y P 3.0 JPM | JUN12 3.0 PUT | -77,000,000.00 | (2,626) |
| 317U694B9 SWAPTION 3Y P 3 CBK | JUN12 3 PUT | -11,000,000.00 | (375) |
| 317U698B5 IRO USD 3Y P3 DUB | JUN12 3 PUT | -15,000,000.00 | (512) |
| 317U699B4 IRO USD P3 BRC | JUN12 3 PUT | -17,000,000.00 | (580) |
| 317U769B9 IRO USD 2Y CBK | SEP12 2.25 PUT | -4,400,000.00 | (1,781) |
| ABBEY NATL TREASURY | 1.60025% 10 Jun 2013 | 4,000,000.00 | 4,000,000 |
| ABBEY NATL TREASURY SERV | 2.00222% 25 Apr 2014 | 3,800,000.00 | 3,459,455 |
| ADJUSTABLE RATE MORTGAGE TRUST | 5.371% 25 Jan 2036 | 391,405.93 | 285,361 |
| AES CORPORATION | 7.75% 01 Mar 2014 | 1,700,000.00 | 1,836,000 |
| ALLTEL CORP | 7% 01 Jul 2012 | 2,000,000.00 | 2,060,714 |
| ALLY FINANCIAL INC | 6.25% 01 Dec 2017 | 1,900,000.00 | 1,832,740 |
| ALLY FINANCIAL INC | 1.52% 11 Feb 2014 | 8,200,000.00 | 7,750,066 |
| ALTRIA GROUP INC | 8.5% 10 Nov 2013 | 6,650,000.00 | 7,507,498 |
| AMERICA MOVIL SAB DE CV | 3.625% 30 Mar 2015 | 2,800,000.00 | 2,934,039 |
| AMERICAN EXPR CENTURION | 1% 12 Jun 2012 | 8,200,000.00 | 8,178,368 |
| AMERICAN EXPRESS BK FSB | 0.3765% 12 Jun 2012 | 7,050,000.00 | 7,037,261 |
| AMERICAN EXPRESS BK FSB | 5.5% 16 Apr 2013 | 1,700,000.00 | 1,776,930 |
| AMERICAN HOME MORTGAGE ASSETS | 5.442% 25 Nov 2046 | 935,143.73 | 342,064 |
| AMERICAN INTL GROUP | 8.25% 15 Aug 2018 | 8,300,000.00 | 8,785,558 |
| AMERICAN INTL GROUP | 5.6% 18 Oct 2016 | 1,000,000.00 | 963,838 |
| ANHEUSER BUSCH INBEV WOR | 3% 15 Oct 2012 | 5,207,000.00 | 5,288,500 |
| ANHEUSER BUSCH INBEV WOR | 1% 26 Mar 2013 | 9,800,000.00 | 9,847,167 |
| ANZ NATIONAL INTL NZ | 6.2% 19 Jul 2013 | 5,900,000.00 | 6,260,272 |
| AUSTRALIAN DOLLAR | | 736.49 | 755 |
| AUTOZONE INC | 7.125% 01 Aug 2018 | 6,000,000.00 | 7,219,314 |
| BANC OF AMERICA COMMERCIAL MOR | 5.381% 15 Jan 2049 | 1,626,810.93 | 1,624,735 |
| BANC OF AMERICA COMMERCIAL MOR | 5.74224% 10 Feb 2051 | 1,000,000.00 | 1,094,235 |
| BANC OF AMERICA FUNDING CORPOR | 1% 20 Sep 2034 | 437,196.55 | 440,653 |
| BANC OF AMERICA FUNDING CORPOR | 2.670787% 25 May 2035 | 1,002,746.37 | 972,384 |
| BANC OF AMERICA LARGE LOAN | 5.67203% 17 Feb 2051 | 8,300,000.00 | 9,071,601 |
| BANC OF AMERICA MORTGAGE SECUR | 3.82827% 25 Feb 2034 | 1,267,325.26 | 1,052,893 |
| BANCO SANTANDER CHILE | 1% 20 Apr 2012 | 7,400,000.00 | 7,402,361 |
| BANK AMERICA | 0 | 21,800,000.00 | 21,800,000 |
| BANK OF AMERICA CORP | 7.375% 15 May 2014 | 5,000,000.00 | 5,184,295 |
| BANK OF NOVA SCOTIA | 2.25% 22 Jan 2013 | 5,300,000.00 | 5,372,425 |
| BANK OF NOVA SCOTIA | 1% 05 Mar 2012 | 2,900,000.00 | 2,900,000 |
| BARCLAYS BANK PLC | 2.5% 23 Jan 2013 | 5,500,000.00 | 5,476,543 |
| BARCLAYS BANK PLC | 1% 13 Jan 2012 | 5,000,000.00 | 4,998,908 |
| BARCLAYS CAPITAL INC | TBA CASH COLLATERAL | -320,000.00 | (320,000) |
| BARCLAYS CASH COLLATERAL | CCBCYCUS6 | 10,000.00 | 10,000 |
| BEAR STEARNS ADJUSTABLE RATE M | 4.4726% 25 May 2033 | 639,787.94 | 606,449 |
| BEAR STEARNS ADJUSTABLE RATE M | 2.60464% 25 Aug 2033 | 246,927.41 | 232,625 |
| BEAR STEARNS ADJUSTABLE RATE M | 2.939905% 25 Oct 2034 | 516,769.51 | 386,893 |
| BEAR STEARNS ADJUSTABLE RATE M | 4.625% 25 Oct 2035 | 354,233.57 | 276,194 |

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|--------------------------------|-----------------------|---------------|-------------|
| BEAR STEARNS ALT A TRUST | 5.84% 25 Oct 2036 | 583,602.55 | 287,477 |
| BEAR STEARNS ALT A TRUST | 4.5157% 25 Nov 2036 | 489,599.70 | 236,177 |
| BEAR STEARNS ALT A TRUST | 5.507002% 25 Sep 2035 | 258,063.76 | 162,577 |
| BEAR STEARNS COS LLC | 5.7% 15 Nov 2014 | 10,000,000.00 | 10,875,300 |
| BNP PARIBAS | 1% 27 Apr 2017 | 5,000,000.00 | 4,600,000 |
| BP CAPITAL MARKETS PLC | 3.125% 01 Oct 2015 | 100,000.00 | 104,742 |
| BPCE SA | 2.375% 04 Oct 2013 | 3,300,000.00 | 3,196,218 |
| BRITISH TELECOM PLC | 5.15% 15 Jan 2013 | 2,200,000.00 | 2,277,761 |
| BWU0397T5 IRS USD P F 3.25000 | 3.25% 21 Dec 2021 | -6,200,000.00 | (6,895,793) |
| BWU0397T5 IRS USD R V 03MLIBOR | 1% 21 Dec 2021 | 6,200,000.00 | 6,200,000 |
| BWU0618T8 IRS USD P F 3.50000 | 3.5% 15 Jun 2021 | -3,600,000.00 | (4,082,409) |
| BWU0618T8 IRS USD R V 03MLIBOR | 1% 15 Jun 2021 | 3,600,000.00 | 3,600,000 |

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| CALIFORNIA ST | 5.25% 01 Apr 2014 | 900,000.00 | 961,245 |
| CALIFORNIA ST | 5.45% 01 Apr 2015 | 4,950,000.00 | 5,399,807 |
| CANADIAN DOLLAR | | 53,755.02 | 52,792 |
| CANADIAN IMPERIAL BANK | 2% 04 Feb 2013 | 700,000.00 | 707,795 |
| CANADIAN IMPERIAL BANK | 2.6% 02 Jul 2015 | 2,300,000.00 | 2,378,777 |
| CATERPILLAR INC | 0.6631% 21 May 2013 | 4,800,000.00 | 4,806,264 |
| CCS309360 CYS EUR P V 03MEURIB | 1% 20 Dec 2013 | -4,278,000.00 | (5,555,039) |
| CCS309360 CYS USD R V 03MLIBOR | 1% 20 Dec 2013 | 5,681,184.00 | 5,682,773 |
| CELLCO PART/VERI WIRELSS | 7.375% 15 Nov 2013 | 261,000.00 | 290,608 |
| CELLCO PART/VERI WIRELSS | 5.55% 01 Feb 2014 | 8,700,000.00 | 9,452,211 |
| CHRYSLER GROUP LLC | 1% 24 May 2017 | 1,995,000.00 | 1,893,255 |
| CIE FINANCEMENT FONCIER | 2.125% 22 Apr 2013 | 5,000,000.00 | 4,946,310 |
| CIE FINANCEMENT FONCIER | 1.625% 23 Jul 2012 | 7,300,000.00 | 7,298,861 |
| CIE FINANCEMENT FONCIER | 1% 23 Jul 2012 | 1,800,000.00 | 1,798,931 |
| CIT GROUP INC | 5.25% 01 Apr 2014 | 10,200,000.00 | 10,161,750 |
| CITIBANK OMNI MASTER TRUST | 1% 16 May 2016 | 3,000,000.00 | 3,018,425 |
| CITIGROUP INC | 5% 15 Sep 2014 | 3,605,000.00 | 3,567,897 |
| CITIGROUP INC | 5.5% 11 Apr 2013 | 3,700,000.00 | 3,777,415 |
| CITIGROUP INC | 6.5% 19 Aug 2013 | 3,700,000.00 | 3,851,563 |
| CITIGROUP INC | 2.45278% 13 Aug 2013 | 7,800,000.00 | 7,655,895 |
| CITIGROUP INC | 1.7531% 13 Jan 2014 | 3,000,000.00 | 2,917,386 |
| CITIGROUP MORTGAGE LOAN TRUST | 2.66% 25 Oct 2035 | 856,228.25 | 653,674 |
| CITIGROUP MORTGAGE LOAN TRUST | 4.7475% 25 Aug 2035 | 225,442.22 | 200,156 |
| CITIGROUP MORTGAGE LOAN TRUST | 1% 25 May 2037 | 323,228.65 | 310,262 |
| CITIGROUP REPO | 0.07% 03 Jan 2012 | 6,600,000.00 | 6,600,000 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.322% 11 Dec 2049 | 2,000,000.00 | 2,121,306 |
| CMS ENERGY CORP | 2.75% 15 May 2014 | 700,000.00 | 691,345 |
| COCA COLA ENTERPRISES | 1.125% 12 Nov 2013 | 5,000,000.00 | 5,015,950 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 5.66% 25 Aug 2036 | 590,126.69 | 573,142 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 6.25% 25 Nov 2036 | 336,073.85 | 246,596 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 6% 25 Jan 2037 | 889,030.69 | 565,485 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 1% 25 Nov 2035 | 592,401.50 | 303,773 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 6.25% 25 Dec 2033 | 385,115.73 | 403,581 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 6% 25 Feb 2037 | 309,293.36 | 187,442 |
| COUNTRYWIDE FINL CORP | 5.8% 07 Jun 2012 | 3,910,000.00 | 3,918,227 |
| COUNTRYWIDE HOME LOANS | 3.55861% 19 Jun 2031 | 35,032.65 | 31,094 |
| COUNTRYWIDE HOME LOANS | 3.904783% 25 Jul 2034 | 915,551.02 | 794,704 |
| COUNTRYWIDE HOME LOANS | 6.5% 25 Jan 2034 | 587,919.66 | 588,247 |
| COUNTRYWIDE HOME LOANS | 0.534% 25 Jun 2035 | 759,366.51 | 637,562 |
| COUNTRYWIDE HOME LOANS | 6% 25 Mar 2035 | 1,448,742.05 | 1,404,844 |
| COX COMMUNICATIONS INC | 7.125% 01 Oct 2012 | 1,115,000.00 | 1,167,464 |
| CREDIT AGRICOLE (LONDON) | 1% 02 Feb 2012 | 600,000.00 | 598,076 |
| CREDIT SUISSE LONDON BOC | SWAP CASH COLLATERAL USD | -710,000.00 | (710,000) |
| CREDIT SUISSE MORTGAGE CAPITAL | 1% 15 Sep 2040 | 4,000,000.00 | 4,176,152 |
| CREDIT SUISSE SEC (USD) LLC | TBA CASH COLLATERAL | 730,000.00 | 730,000 |
| CROWN CASTLE TOWERS LLC | 3.214% 15 Aug 2035 | 4,200,000.00 | 4,246,931 |
| CURRENCY CONTRACT | BOUGHT AUD/SOLD USD | | (3,943) |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | 28,250 |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | (9,762) |
| CURRENCY CONTRACT | BOUGHT DKK/SOLD USD | | 67,054 |
| CURRENCY CONTRACT | BOUGHT BRL/SOLD USD | | (154,753) |
| CURRENCY CONTRACT | BOUGHT KRW/SOLD USD | | (115,706) |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 228,219 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 25,936 |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 17,311 |
| CURRENCY CONTRACT | BOUGHT JPY/SOLD USD | | (1,357) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | (490,415) |
| CURRENCY CONTRACT | BOUGHT MXN/SOLD USD | | (23,475) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | | (20,463) |
| CURRENCY CONTRACT | BOUGHT CNY/SOLD USD | | 216,768 |
| CURRENCY CONTRACT | BOUGHT CAD/SOLD USD | | 11,745 |
| CURRENCY CONTRACT | BOUGHT CAD/SOLD USD | | 2,721 |
| CURRENCY CONTRACT | BOUGHT GBP/SOLD USD | | (1,587) |

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| | | |
|-------------------|---------------------|-----------|
| CURRENCY CONTRACT | BOUGHT NOK/SOLD USD | (115,000) |
| CURRENCY CONTRACT | BOUGHT EUR/SOLD USD | (119,250) |
| CURRENCY CONTRACT | SOLD AUD/BOUGHT USD | 3,880 |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | (28,250) |
| CURRENCY CONTRACT | SOLD AUD/BOUGHT USD | (51,679) |
| CURRENCY CONTRACT | SOLD DKK/BOUGHT USD | (74,705) |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | 155,425 |
| CURRENCY CONTRACT | SOLD DKK/BOUGHT USD | 416,243 |
| CURRENCY CONTRACT | SOLD CNY/BOUGHT USD | (59,346) |
| CURRENCY CONTRACT | SOLD BRL/BOUGHT USD | (135,084) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | 66,711 |

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| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 110,409 |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 720,651 |
| CURRENCY CONTRACT | SOLD AUD/BOUGHT USD | | (243,840) |
| CURRENCY CONTRACT | SOLD EUR/BOUGHT USD | | 123,000 |
| DANISH KRONE | | 313.12 | 55 |
| DBUBS MORTGAGE TRUST | 3.642% 10 Aug 2044 | 4,600,000.00 | 4,845,842 |
| DEUTSCHE ALT A SECURITIES INC | 5.5% 25 Dec 2035 | 664,639.10 | 464,153 |
| DEUTSCHE ALT A SECURITIES INC | 6.3% 25 Jul 2036 | 578,957.44 | 273,585 |
| DEUTSCHE BANK | TBA CASH COLLATERAL | 300,000.00 | 300,000 |
| DEUTSCHE BANK AG NY | 1% 19 Jan 2012 | 750,000.00 | 750,000 |
| DEXIA CREDIT LOCAL | 1% 29 Apr 2014 | 5,000,000.00 | 4,536,010 |
| DEXIA CREDIT LOCAL SA NY | 1% 22 Mar 2012 | 14,900,000.00 | 14,879,036 |
| DOW CHEMICAL CO/THE | 4.85% 15 Aug 2012 | 8,400,000.00 | 8,593,838 |
| DRIVER GMBH | 1% 21 Sep 2014 | 333,012.16 | 432,529 |
| DUKE ENERGY OHIO INC | 5.7% 15 Sep 2012 | 1,500,000.00 | 1,550,433 |
| EKSPORTFINANS ASA | 2% 15 Sep 2015 | 6,700,000.00 | 5,550,146 |
| ENCANA HLDINGS FIN CORP | 5.8% 01 May 2014 | 2,000,000.00 | 2,172,132 |
| ENTERPRISE PRODUCTS OPER | 4.6% 01 Aug 2012 | 4,050,000.00 | 4,109,588 |
| EURO CURRENCY | | 231,428.31 | 300,429 |
| EURODOLLAR FTR OPTN | JUN12 99.625 PUT | -2,370,000.00 | (811,725) |
| EXPORT IMPORT BK KOREA | 8.125% 21 Jan 2014 | 9,700,000.00 | 10,720,343 |
| FANNIE MAE | 0.73725% 25 Sep 2041 | 3,587,424.56 | 3,574,495 |
| FANNIE MAE | 0.8263% 25 Sep 2041 | 6,507,103.12 | 6,485,088 |
| FANNIE MAE | 7% 25 Mar 2045 | 2,908,725.02 | 3,290,809 |
| FANNIE MAE | 1% 25 Nov 2033 | 3,820,658.39 | 3,830,969 |
| FANNIE MAE | 1% 27 Oct 2037 | 4,100,000.00 | 4,075,143 |
| FANNIE MAE | 0.94% 25 Feb 2041 | 12,412,909.15 | 12,524,656 |
| FANNIE MAE | 9.57313% 25 Nov 2040 | 1,108,784.85 | 1,097,194 |
| FANNIE MAE | 1.25% 14 Mar 2014 | 20,850,000.00 | 21,199,050 |
| FANNIE MAE | 0.75% 18 Dec 2013 | 5,100,000.00 | 5,119,472 |
| FANNIEMAE WHOLE LOAN | 6.5% 25 Dec 2045 | 3,865,391.61 | 4,491,426 |
| FEDERAL FARM CREDIT BANK | 1% 15 Jan 2013 | 10,000,000.00 | 10,013,010 |
| FEDERAL NATL MORT ASSN | 0% 25 Apr 2037 | 15,086,796.60 | 2,287,338 |
| FHLMC STRUCTURED PASS THROUGH | 3.904% 25 Jul 2044 | 3,519,921.68 | 3,578,771 |
| FIRST HORIZON ALTERNATIVE MORT | 6.25% 25 Aug 2037 | 348,302.52 | 213,737 |
| FNMA TBA FEB 30 SINGLE FAM | 6% 01 Dec 2099 | 1,000,000.00 | 1,098,750 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | 3,000,000.00 | 3,192,188 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | -105,000,000.00 | (111,726,563) |
| FNMA TBA JAN 30 SINGLE FAM | 5% 01 Dec 2099 | 20,000,000.00 | 21,606,250 |
| FNMA TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | -8,000,000.00 | (8,711,250) |
| FNMA POOL 190400 | 4.5% 01 Nov 2039 | 183,329.27 | 195,242 |
| FNMA POOL 256552 | 5.5% 01 Jan 2037 | 24,271.97 | 26,480 |
| FNMA POOL 256673 | 5.5% 01 Apr 2037 | 706,105.89 | 769,460 |
| FNMA POOL 257169 | 4.5% 01 Mar 2038 | 396,175.33 | 421,919 |
| FNMA POOL 257367 | 5.5% 01 Sep 2028 | 29,569.21 | 32,195 |
| FNMA POOL 725422 | 5% 01 Apr 2034 | 48,826.34 | 52,803 |
| FNMA POOL 725598 | 5.5% 01 Jul 2034 | 242,825.42 | 265,295 |
| FNMA POOL 725946 | 5.5% 01 Nov 2034 | 194,764.97 | 212,788 |
| FNMA POOL 735697 | 1% 01 Jun 2035 | 10,242,521.27 | 10,662,457 |
| FNMA POOL 784184 | 5.5% 01 Jun 2034 | 15,810.31 | 17,273 |
| FNMA POOL 795297 | 5.864% 01 Jul 2044 | 441,274.17 | 444,277 |
| FNMA POOL 820330 | 5% 01 Sep 2035 | 609,665.05 | 659,127 |
| FNMA POOL 887671 | 5.5% 01 Aug 2036 | 13,186.21 | 14,386 |
| FNMA POOL 888219 | 5.5% 01 Mar 2037 | 88,024.06 | 96,032 |
| FNMA POOL 888284 | 5.5% 01 Apr 2037 | 10,250.17 | 11,183 |
| FNMA POOL 889200 | 4.5% 01 Mar 2038 | 201,045.16 | 214,172 |
| FNMA POOL 889995 | 5.5% 01 Sep 2038 | 189,273.52 | 206,256 |
| FNMA POOL 890236 | 4.5% 01 Aug 2040 | 892,474.77 | 949,878 |
| FNMA POOL 890311 | 4.5% 01 Mar 2041 | 218,390.79 | 232,582 |
| FNMA POOL 899622 | 5.5% 01 Jul 2037 | 45,592.97 | 49,684 |
| FNMA POOL 901727 | 5.5% 01 Oct 2036 | 1,433,059.69 | 1,563,429 |
| FNMA POOL 902463 | 5.5% 01 Nov 2036 | 1,452,655.18 | 1,584,807 |
| FNMA POOL 905141 | 5.5% 01 Feb 2037 | 37,848.51 | 41,564 |

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| FNMA POOL 905648 | 5.5% 01 Dec 2036 | 37,144.12 | 40,790 |
| FNMA POOL 905806 | 5.5% 01 Jan 2037 | 12,042.96 | 13,139 |
| FNMA POOL 906636 | 5.5% 01 Nov 2036 | 20,573.03 | 22,445 |
| FNMA POOL 912872 | 5.5% 01 Feb 2037 | 615,697.21 | 670,939 |
| FNMA POOL 920077 | 5.5% 01 Dec 2036 | 712,822.96 | 777,670 |
| FNMA POOL 922576 | 5.5% 01 Dec 2036 | 774,464.33 | 847,582 |
| FNMA POOL 930631 | 4.5% 01 Mar 2039 | 217,508.99 | 231,643 |
| FNMA POOL 930796 | 5% 01 Feb 2035 | 274,656.35 | 297,025 |
| FNMA POOL 930983 | 4.5% 01 Apr 2039 | 449,135.07 | 478,320 |
| FNMA POOL 932323 | 4.5% 01 Dec 2039 | 708,178.48 | 754,196 |
| FNMA POOL 932391 | 4.5% 01 Jan 2040 | 892,040.41 | 950,005 |

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| FNMA POOL 932670 | 4.5% 01 Mar 2040 | 130,291.38 | 138,758 |
| FNMA POOL 932745 | 4.5% 01 Apr 2040 | 1,721,612.47 | 1,833,483 |
| FNMA POOL 934951 | 4.5% 01 Sep 2039 | 86,267.98 | 91,874 |
| FNMA POOL 940842 | 5.5% 01 Aug 2037 | 480,464.86 | 523,573 |
| FNMA POOL 964646 | 4.5% 01 Aug 2038 | 51,843.17 | 55,212 |
| FNMA POOL 971053 | 4.5% 01 Feb 2039 | 176,532.41 | 188,003 |
| FNMA POOL 973961 | 4.5% 01 May 2038 | 142,152.62 | 151,390 |
| FNMA POOL 975123 | 5.5% 01 May 2038 | 64,055.86 | 69,803 |
| FNMA POOL 981032 | 4.5% 01 Apr 2038 | 79,271.99 | 84,423 |
| FNMA POOL 986938 | 5.5% 01 Sep 2038 | 550,723.83 | 600,136 |
| FNMA POOL AA5224 | 4.5% 01 Mar 2039 | 870,377.74 | 926,935 |
| FNMA POOL AA6450 | 4.5% 01 Sep 2040 | 1,837,299.44 | 1,956,687 |
| FNMA POOL AA7238 | 4.5% 01 Jun 2039 | 925,044.62 | 985,154 |
| FNMA POOL AA7937 | 4.5% 01 Jan 2037 | 19,947.47 | 21,262 |
| FNMA POOL AA9809 | 4.5% 01 Jul 2039 | 894,734.46 | 952,874 |
| FNMA POOL AA9845 | 4.5% 01 Aug 2039 | 136,221.98 | 145,074 |
| FNMA POOL AA9918 | 4.5% 01 Jun 2039 | 87,369.51 | 93,047 |
| FNMA POOL AB0526 | 4.5% 01 Apr 2039 | 428,030.03 | 455,843 |
| FNMA POOL AB1387 | 4.5% 01 Aug 2040 | 910,517.02 | 969,682 |
| FNMA POOL AB1388 | 4.5% 01 Aug 2040 | 1,053,855.00 | 1,122,334 |
| FNMA POOL AB2345 | 4.5% 01 Feb 2041 | 2,658,011.91 | 2,830,729 |
| FNMA POOL AB3031 | 4.5% 01 May 2041 | 80,945.00 | 86,205 |
| FNMA POOL AB3033 | 4.5% 01 May 2041 | 867,686.95 | 924,069 |
| FNMA POOL AB3193 | 4.5% 01 Jun 2041 | 1,805,113.35 | 1,922,409 |
| FNMA POOL AB3197 | 4.5% 01 Jun 2041 | 868,363.76 | 924,790 |
| FNMA POOL AB3314 | 4.5% 01 Jul 2041 | 965,578.57 | 1,028,322 |
| FNMA POOL AB3934 | 3.5% 01 Nov 2041 | 498,022.50 | 512,637 |
| FNMA POOL AC0483 | 4.5% 01 Sep 2039 | 681,632.15 | 725,925 |
| FNMA POOL AC1540 | 4.5% 01 Sep 2039 | 614,915.69 | 654,873 |
| FNMA POOL AC3244 | 4.5% 01 Sep 2039 | 612,275.44 | 652,061 |
| FNMA POOL AC3328 | 4.5% 01 Oct 2039 | 190,505.57 | 202,885 |
| FNMA POOL AC4815 | 4.5% 01 Oct 2039 | 185,404.81 | 197,452 |
| FNMA POOL AC5558 | 4.5% 01 Jan 2040 | 632,633.02 | 673,741 |
| FNMA POOL AC7870 | 4.5% 01 Feb 2040 | 763,639.21 | 813,260 |
| FNMA POOL AC8111 | 5.5% 01 Dec 2032 | 256,023.09 | 279,874 |
| FNMA POOL AC8765 | 5.5% 01 Jan 2040 | 196,511.28 | 214,143 |
| FNMA POOL AC9580 | 4.5% 01 Feb 2040 | 1,016,390.10 | 1,082,435 |
| FNMA POOL AD1063 | 4.5% 01 Feb 2040 | 822,324.79 | 875,759 |
| FNMA POOL AD1551 | 4.5% 01 Mar 2040 | 179,791.75 | 191,475 |
| FNMA POOL AD1593 | 4.5% 01 Feb 2040 | 1,886,042.65 | 2,008,597 |
| FNMA POOL AD1656 | 4.5% 01 Mar 2040 | 61,484.77 | 65,480 |
| FNMA POOL AD2004 | 4.5% 01 Mar 2040 | 890,114.89 | 947,954 |
| FNMA POOL AD2064 | 4.5% 01 Mar 2040 | 890,876.75 | 948,766 |
| FNMA POOL AD2341 | 4.5% 01 Mar 2040 | 1,254,371.11 | 1,335,880 |
| FNMA POOL AD2405 | 4.5% 01 Mar 2040 | 792,358.39 | 843,846 |
| FNMA POOL AD3808 | 4.5% 01 Apr 2040 | 1,119,368.96 | 1,192,105 |
| FNMA POOL AD5171 | 4.5% 01 Sep 2040 | 705,647.60 | 751,500 |
| FNMA POOL AD6432 | 4.5% 01 Jun 2040 | 721,144.70 | 768,005 |
| FNMA POOL AD6895 | 4.5% 01 Jun 2040 | 128,346.92 | 136,687 |
| FNMA POOL AD7752 | 4.5% 01 Jul 2040 | 1,798,499.71 | 1,915,366 |
| FNMA POOL AD8246 | 4.5% 01 Aug 2040 | 1,611,363.08 | 1,716,069 |
| FNMA POOL AD8333 | 5% 01 Aug 2040 | 652,903.35 | 706,077 |
| FNMA POOL AD8529 | 4.5% 01 Aug 2040 | 248,238.77 | 264,369 |
| FNMA POOL AD9578 | 4.5% 01 Aug 2040 | 821,862.81 | 875,267 |
| FNMA POOL AD9900 | 4.5% 01 Aug 2040 | 104,251.72 | 111,026 |
| FNMA POOL AE0106 | 4.5% 01 Jun 2040 | 580,485.09 | 617,749 |
| FNMA POOL AE0395 | 4.5% 01 Oct 2040 | 667,008.24 | 709,919 |
| FNMA POOL AE0828 | 3.5% 01 Feb 2041 | 6,898,879.68 | 7,101,326 |
| FNMA POOL AE0949 | 4% 01 Feb 2041 | 47,283,477.37 | 49,715,338 |
| FNMA POOL AE0951 | 4.5% 01 Feb 2041 | 10,576,800.80 | 11,264,080 |
| FNMA POOL AE0954 | 4.5% 01 Feb 2041 | 1,468,877.52 | 1,564,325 |
| FNMA POOL AE0981 | 3.5% 01 Mar 2041 | 43,962,636.08 | 45,252,709 |
| FNMA POOL AE0986 | 4.5% 01 Jan 2041 | 633,516.50 | 674,682 |

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| FNMA POOL AE1441 | 4.5% 01 Aug 2040 | 446,392.82 | 475,399 |
| FNMA POOL AE1526 | 4.5% 01 Sep 2040 | 625,940.06 | 666,614 |
| FNMA POOL AE1611 | 4.5% 01 Oct 2040 | 63,409.49 | 67,530 |
| FNMA POOL AE1837 | 4.5% 01 Aug 2040 | 920,030.69 | 979,814 |
| FNMA POOL AE2325 | 4.5% 01 Aug 2040 | 180,808.08 | 192,557 |
| FNMA POOL AE2847 | 4% 01 Oct 2040 | 283,912.68 | 298,515 |
| FNMA POOL AE3455 | 4.5% 01 Sep 2040 | 911,829.20 | 971,080 |
| FNMA POOL AE3621 | 4.5% 01 Aug 2040 | 27,746.88 | 29,550 |
| FNMA POOL AE4275 | 4.5% 01 Sep 2040 | 88,947.66 | 94,727 |
| FNMA POOL AE4420 | 4.5% 01 Sep 2040 | 806,200.46 | 858,587 |
| FNMA POOL AE4679 | 4.5% 01 Nov 2040 | 944,455.00 | 1,005,826 |

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| FNMA POOL AE4882 | 3.5% 01 Oct 2040 | 745,289.70 | 767,160 |
| FNMA POOL AE4889 | 4% 01 Oct 2040 | 453,795.86 | 477,135 |
| FNMA POOL AE5645 | 4.5% 01 Jun 2041 | 211,860.42 | 225,627 |
| FNMA POOL AE6437 | 4.5% 01 Oct 2040 | 868,432.47 | 924,863 |
| FNMA POOL AE6884 | 4.5% 01 Oct 2040 | 952,162.96 | 1,014,034 |
| FNMA POOL AE7005 | 4% 01 Oct 2040 | 327,436.21 | 344,277 |
| FNMA POOL AE7573 | 4% 01 Nov 2040 | 81,789.96 | 85,997 |
| FNMA POOL AE9747 | 4.5% 01 Dec 2040 | 629,159.99 | 670,043 |
| FNMA POOL AE9799 | 4.5% 01 Dec 2040 | 887,786.55 | 945,475 |
| FNMA POOL AH0946 | 4% 01 Dec 2040 | 19,705,130.35 | 20,718,595 |
| FNMA POOL AH1633 | 4.5% 01 Mar 2041 | 34,545.34 | 36,790 |
| FNMA POOL AH2764 | 4.5% 01 Jun 2041 | 844,926.31 | 899,829 |
| FNMA POOL AH3829 | 4.5% 01 Feb 2041 | 362,400.69 | 385,949 |
| FNMA POOL AH3958 | 4% 01 Jan 2041 | 1,710,281.33 | 1,798,778 |
| FNMA POOL AH4595 | 4.5% 01 Apr 2041 | 109,937.41 | 117,081 |
| FNMA POOL AH4695 | 4.5% 01 Mar 2041 | 219,749.40 | 234,029 |
| FNMA POOL AH5583 | 4.5% 01 Feb 2041 | 1,523,745.90 | 1,622,759 |
| FNMA POOL AH5857 | 3.5% 01 Feb 2041 | 5,801,736.94 | 5,971,988 |
| FNMA POOL AH6087 | 4.5% 01 Mar 2041 | 883,918.38 | 941,355 |
| FNMA POOL AH6339 | 4.5% 01 Apr 2041 | 30,037.36 | 31,989 |
| FNMA POOL AH6778 | 3.5% 01 Mar 2041 | 5,826,577.36 | 5,997,557 |
| FNMA POOL AH6993 | 4.5% 01 Feb 2041 | 234,596.01 | 249,840 |
| FNMA POOL AH7009 | 4.5% 01 Mar 2041 | 680,548.79 | 724,771 |
| FNMA POOL AH7525 | 4.5% 01 Mar 2041 | 950,861.90 | 1,012,649 |
| FNMA POOL AH7757 | 4.5% 01 Apr 2041 | 97,690.75 | 104,039 |
| FNMA POOL AH9113 | 4.5% 01 Mar 2041 | 958,312.30 | 1,020,583 |
| FNMA POOL AH9158 | 4.5% 01 May 2041 | 45,681.61 | 48,650 |
| FNMA POOL AH9352 | 4.5% 01 Apr 2041 | 641,184.43 | 682,848 |
| FNMA POOL AH9873 | 4.5% 01 Apr 2041 | 2,673,708.74 | 2,847,446 |
| FNMA POOL AI0021 | 4.5% 01 Jun 2041 | 598,147.23 | 637,015 |
| FNMA POOL AI0140 | 4.5% 01 May 2041 | 388,685.91 | 413,943 |
| FNMA POOL AI0277 | 4.5% 01 May 2041 | 663,929.26 | 707,071 |
| FNMA POOL AI0406 | 4.5% 01 May 2041 | 930,340.55 | 990,794 |
| FNMA POOL AI0788 | 4.5% 01 Jun 2041 | 498,098.38 | 530,465 |
| FNMA POOL AI1193 | 4.5% 01 Apr 2041 | 2,153,805.21 | 2,293,759 |
| FNMA POOL AI1470 | 4.5% 01 Apr 2041 | 474,669.40 | 505,513 |
| FNMA POOL AI1486 | 4.5% 01 Apr 2041 | 750,725.57 | 799,508 |
| FNMA POOL AI1888 | 4.5% 01 May 2041 | 242,698.29 | 258,469 |
| FNMA POOL AI2417 | 4.5% 01 Dec 2040 | 1,529,354.32 | 1,628,732 |
| FNMA POOL AI2465 | 4.5% 01 May 2041 | 193,405.48 | 205,973 |
| FNMA POOL AI2472 | 4.5% 01 May 2041 | 14,291,981.80 | 15,220,672 |
| FNMA POOL AI2635 | 4.5% 01 Apr 2041 | 796,715.29 | 848,486 |
| FNMA POOL AI3029 | 4.5% 01 May 2041 | 483,343.62 | 514,751 |
| FNMA POOL AI3031 | 4.5% 01 May 2041 | 32,687.51 | 34,812 |
| FNMA POOL AI3151 | 4.5% 01 May 2041 | 164,885.54 | 175,600 |
| FNMA POOL AI3408 | 4.5% 01 May 2041 | 513,883.84 | 547,276 |
| FNMA POOL AI3523 | 4.5% 01 May 2041 | 725,242.81 | 772,369 |
| FNMA POOL AI3533 | 4.5% 01 Jun 2041 | 105,779.65 | 112,653 |
| FNMA POOL AI4291 | 4.5% 01 Jun 2041 | 49,272.03 | 52,474 |
| FNMA POOL AI4676 | 4.5% 01 Jun 2041 | 250,266.16 | 266,528 |
| FNMA POOL AI4815 | 4.5% 01 Jun 2041 | 1,107,088.51 | 1,179,027 |
| FNMA POOL AI4900 | 4.5% 01 Jun 2041 | 56,755.30 | 60,443 |
| FNMA POOL AI5048 | 4.5% 01 Jul 2041 | 179,093.44 | 190,731 |
| FNMA POOL AI5537 | 4.5% 01 Jun 2041 | 1,032,995.21 | 1,100,119 |
| FNMA POOL AI5730 | 4.5% 01 Jun 2041 | 794,262.23 | 845,873 |
| FNMA POOL AI9526 | 5% 01 Sep 2041 | 145,561.29 | 157,643 |
| FNMA POOL MA0347 | 4.5% 01 Mar 2040 | 979,144.81 | 1,042,769 |
| FNMA POOL MA0790 | 4.5% 01 Jun 2041 | 89,193.69 | 94,989 |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | -63,900,000.00 | (65,717,156) |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | 500,000.00 | 525,234 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | -70,000,000.00 | (73,532,816) |
| FORD AUTO SECURITIZATION TRUST | 1% 15 Jun 2013 | 353,686.74 | 347,622 |
| FORD CREDIT AUTO OWNER TRUST | 1% 15 May 2013 | 1,229,879.61 | 1,232,228 |

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| FORD MOTOR CREDIT CO LLC | 7.5% 01 Aug 2012 | 700,000.00 | 722,483 |
| FREDDIE MAC | 5% 15 Jul 2014 | 43,330,000.00 | 48,122,038 |
| FREDDIE MAC | 12.47001% 15 Feb 2041 | 1,096,448.79 | 1,110,265 |
| FREDDIE MAC | 12.72834% 15 Apr 2041 | 350,915.29 | 362,307 |
| FREDDIE MAC | 12.72834% 15 May 2041 | 214,929.94 | 219,447 |
| FREDDIE MAC | 13.68825% 15 Aug 2041 | 1,025,111.89 | 1,085,222 |
| FREDDIE MAC | 11.452% 15 Sep 2041 | 1,399,414.43 | 1,406,303 |
| FREDDIE MAC | 4% 15 Aug 2016 | 32,389.68 | 32,396 |
| FREDDIE MAC | 6.471% 15 Mar 2036 | 10,266,717.40 | 1,525,555 |
| GAZPROM (GAZ CAPITAL SA) | 7.343% 11 Apr 2013 | 700,000.00 | 728,875 |
| GENERAL ELEC CAP CORP | 1.875% 16 Sep 2013 | 5,000,000.00 | 5,061,585 |

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| GENERAL MILLS INC | 6.47% 15 Oct 2022 | 6,500,000.00 | 6,762,522 |
| GMAC CAPITAL TRUST I | PREFERRED STOCK 02/40 VAR | 79,000.00 | 1,532,521 |
| GOLDMAN SACH AND CO | TBA CASH COLLATERAL | 290,000.00 | 290,000 |
| GOLDMAN SACHS GROUP INC | 5.15% 15 Jan 2014 | 12,000,000.00 | 12,228,396 |
| GOLDMAN SACHS GROUP INC | 5% 01 Oct 2014 | 9,200,000.00 | 9,325,773 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Sep 2042 | 3,479,579.50 | 4,013,371 |
| GOVERNMENT NATIONAL MORTGAGE A | 6% 16 Jun 2034 | 2,448,000.00 | 2,977,977 |
| GRANITE MASTER ISSUER PLC | 2.206% 20 Dec 2013 | 4,284,873.46 | 5,312,100 |
| GRANITE MASTER ISSUER PLC | 1% 20 Dec 2054 | 166,294.75 | 206,161 |
| GRANITE MASTER ISSUER PLC | 0.608% 20 Dec 2054 | 166,294.74 | 206,161 |
| GRANITE MASTER ISSUER PLC | 0.913% 20 Dec 2054 | 1,529,911.46 | 1,896,682 |
| GREENWICH CAPITAL COMMERCIAL F | 5.444% 10 Mar 2039 | 4,900,000.00 | 5,303,691 |
| GREENWICH CAPITAL MKTS | TBA CASH COLLATERAL | 270,000.00 | 270,000 |
| GS MORTGAGE SECURITIES CORPORA | 1% 06 Mar 2020 | 1,000,000.00 | 968,715 |
| GS MORTGAGE SECURITIES CORPORA | 1.53497% 06 Mar 2020 | 4,600,000.00 | 4,571,089 |
| GS MORTGAGE SECURITIES CORPORA | 4.473% 10 Mar 2044 | 3,500,000.00 | 3,741,525 |
| HARBORVIEW MORTGAGE LOAN TRUST | 3.23% 19 Sep 2046 | 379,027.88 | 210,019 |
| HCA INC | 1% 17 Nov 2012 | 962,500.00 | 905,201 |
| HEINZ (H.J.) FINANCE CO | 6% 15 Mar 2012 | 3,900,000.00 | 3,936,410 |
| HEWLETT PACKARD CO | 0.59855% 13 Sep 2012 | 3,400,000.00 | 3,382,837 |
| HEWLETT PACKARD CO | 1.25% 13 Sep 2013 | 4,500,000.00 | 4,442,553 |
| HEWLETT PACKARD CO | 0.78611% 24 May 2013 | 4,400,000.00 | 4,356,691 |
| HSBC FINANCE CORP | 0.59975% 19 Jul 2012 | 5,200,000.00 | 5,122,109 |
| HSBC FINANCE CORP | 0.89625% 14 Sep 2012 | 10,660,000.00 | 10,501,049 |
| HSI ASSET SECURITIZATION CORPO | 5.18125% 25 Oct 2036 | 43,181.39 | 14,180 |
| IASIS HEALTHCARE | 1% 15 Mar 2014 | 2,977,500.01 | 2,880,731 |
| ILLINOIS ST | 3.321% 01 Jan 2013 | 3,600,000.00 | 3,660,552 |
| ILLINOIS ST | 2.926% 01 Feb 2013 | 200,000.00 | 202,230 |
| ING BANK NV | 1% 18 Oct 2013 | 5,000,000.00 | 4,854,415 |
| ING BANK NV | 3.9% 19 Mar 2014 | 3,200,000.00 | 3,376,042 |
| INTELSAT JACKSON HLDG TERM B | 4% 03 Apr 2018 | 2,982,499.99 | 2,966,991 |
| INTELSAT JACKSON HLDGS S A | 1% 02 Apr 2018 | 997,500.00 | 992,313 |
| INTESA SANPAOLO NEW YORK | 2.375% 21 Dec 2012 | 3,000,000.00 | 2,790,690 |
| INTESA SANPAOLO SPA | 1% 24 Feb 2014 | 6,600,000.00 | 5,810,944 |
| ISTAR FINANCIAL INC | 1% 28 Jun 2013 | 1,178,159.34 | 1,173,800 |
| ISTAR FINL INC | 1% 28 Jun 2013 | 1,770,685.38 | 1,764,134 |
| JAPANESE YEN | | 910,214.00 | 11,830 |
| JP MORGAN CHASE BANK NA | 0.62969% 13 Jun 2016 | 1,700,000.00 | 1,521,446 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.42% 15 Jan 2049 | 11,500,000.00 | 12,432,087 |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Nov 2043 | 467,349.51 | 473,180 |
| JP MORGAN CHASE COMMERCIAL MOR | 3.341% 15 Jul 2046 | 7,600,000.00 | 7,846,582 |
| JP MORGAN MORTGAGE TRUST | 3.03184% 25 Jul 2035 | 1,901,374.11 | 1,334,278 |
| JPMORGAN CHASE + CO | 1.07375% 24 Jan 2014 | 900,000.00 | 886,377 |
| JPN BANK FOR INT L COOP | 4.375% 26 Nov 2012 | 6,000,000.00 | 6,192,000 |
| KFW | 2.5% 28 May 2013 | 6,000,000.00 | 6,138,942 |
| KINDER MORGAN ENER PART | 3.5% 01 Mar 2016 | 2,800,000.00 | 2,911,219 |
| KOREA DEVELOPMENT BANK | 5.3% 17 Jan 2013 | 7,350,000.00 | 7,559,049 |
| KRAFT FOODS INC | 6.25% 01 Jun 2012 | 210,000.00 | 214,574 |
| LB UBS COMMERCIAL MORTGAGE TRU | 6.76% 15 Dec 2032 | 1,400,000.00 | 1,392,654 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.156% 15 Feb 2031 | 550,000.00 | 606,777 |
| LEHMAN BROTHERS FLOATING RATE | 0.498% 15 Jun 2022 | 859,611.26 | 836,776 |
| LEHMAN BROTHERS HOLDINGS | 1% 23 Jan 2049 | 5,300,000.00 | 1,351,500 |
| LEHMAN BROTHERS HOLDINGS | 5.625% 24 Jan 2013 | 4,100,000.00 | 1,076,250 |
| LEHMAN XS TRUST | 1% 25 Apr 2046 | 95,112.51 | 83,771 |
| LLOYDS TSB BANK PLC | 1% 02 Apr 2012 | 10,000,000.00 | 10,022,940 |
| LLOYDS TSB BANK PLC | 4.875% 21 Jan 2016 | 4,100,000.00 | 3,995,794 |
| LONG BEACH MORTGAGE LOAN TRUST | 1% 25 Oct 2034 | 3,092.27 | 2,273 |
| LSI OPEN POSITION NET ASSET | 0% 31 Dec 2060 | 173,183.13 | 76,201 |
| MASSACHUSETTS EDUCATIONAL FINA | 1.22375% 25 Apr 2038 | 1,789,553.97 | 1,755,660 |
| MASTR ALTERNATIVE LOANS TRUST | 3.295% 25 Mar 2036 | 440,890.12 | 96,315 |
| MERRILL LYNCH + CO | 0.75722% 05 Jun 2012 | 5,200,000.00 | 5,100,810 |
| MERRILL LYNCH + CO | 5.45% 05 Feb 2013 | 8,105,000.00 | 8,163,915 |
| MERRILL LYNCH + CO | 6.15% 25 Apr 2013 | 3,900,000.00 | 3,936,539 |

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|--------------------------------|----------------------|--------------|-----------|
| MERRILL LYNCH + CO | 5.45% 15 Jul 2014 | 400,000.00 | 396,629 |
| MERRILL LYNCH + CO | 1% 15 Jan 2015 | 700,000.00 | 609,069 |
| MERRILL LYNCH + CO | 1.306% 30 May 2014 | 2,200,000.00 | 2,467,267 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 1% 12 Dec 2049 | 7,626,000.00 | 8,209,877 |
| MET LIFE GLOB FUNDING I | 2.5% 11 Jan 2013 | 1,425,000.00 | 1,442,264 |
| MEXICAN PESO (NEW) | | 34,675.23 | 2,485 |
| MORGAN STANLEY | 2.87625% 14 May 2013 | 7,500,000.00 | 7,201,665 |
| MORGAN STANLEY | 1.418% 13 Apr 2016 | 6,700,000.00 | 7,046,330 |
| MORGAN STANLEY CAPITAL I | 5.439% 12 Feb 2044 | 1,300,000.00 | 1,354,467 |
| MORGAN STANLEY CAPITAL I | 5.809% 12 Dec 2049 | 1,800,000.00 | 1,982,034 |
| MORGAN STANLEY CAPITAL INC | 1.04472% 25 Jul 2037 | 1,043,059.68 | 888,297 |

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| MORGAN STANLEY MORTGAGE LOAN T | 6% 25 Jul 2047 | 302,726.16 | 205,735 |
| MORGAN STANLEY MORTGAGE LOAN T | 5.75% 25 Apr 2037 | 163,327.98 | 101,257 |
| NATIONAL AUSTRALIA BANK | 3.375% 08 Jul 2014 | 10,000,000.00 | 10,533,000 |
| NATIONWIDE BLDG SOCIETY | 1% 17 May 2012 | 8,100,000.00 | 8,102,179 |
| NBCUNIVERSAL MEDIA LLC | 3.65% 30 Apr 2015 | 7,000,000.00 | 7,388,283 |
| NCUA GUARANTEED NOTES | 0.6099% 06 Nov 2017 | 7,429,812.68 | 7,429,813 |
| NEW JERSEY ST ECON DEV AUTH RE | 1% 15 Jun 2013 | 3,000,000.00 | 3,000,660 |
| NEW YORK LIFE GLOBAL FDG | 0.886% 20 Dec 2013 | 4,400,000.00 | 5,609,915 |
| NGPL PIPECO LLC | 6.514% 15 Dec 2012 | 2,000,000.00 | 2,020,288 |
| NISSAN MOTOR ACCEPTANCE | 3.25% 30 Jan 2013 | 2,000,000.00 | 2,025,790 |
| NOVELIS | 1% 10 Mar 2017 | 5,940,000.01 | 5,859,810 |
| OHIO POWER COMPANY | 1% 16 Mar 2012 | 3,000,000.00 | 2,996,934 |
| ORANGE + ROCKLAND UTILIT | 2.5% 15 Aug 2015 | 400,000.00 | 409,214 |
| PFIZER INC | 5.35% 15 Mar 2015 | 15,300,000.00 | 17,307,146 |
| POUND STERLING | | 335,791.24 | 521,853 |
| QUINTILES TRANSNATL | 5% 10 May 2018 | 3,581,999.98 | 3,525,404 |
| QWEST CORP | 3.5595% 15 Jun 2013 | 2,500,000.00 | 2,507,033 |
| RABOBANK NEDERLAND | 1.85% 10 Jan 2014 | 3,000,000.00 | 2,984,556 |
| REALKREDIT DANMARK | 2% 01 Jan 2012 | 81,500,000.00 | 14,234,938 |
| REED ELSEVIER CAPITAL | 7.75% 15 Jan 2014 | 595,000.00 | 663,853 |
| REGIONS FINANCIAL CORP | 4.875% 26 Apr 2013 | 3,100,000.00 | 3,030,250 |
| REPUBLIC OF KOREA | 4.25% 01 Jun 2013 | 6,275,000.00 | 6,487,672 |
| RESIDENTIAL ACCREDIT LOANS, IN | 6% 25 Jun 2036 | 1,488,445.79 | 861,182 |
| RESIDENTIAL ACCREDIT LOANS, IN | 3.3868% 25 Jun 2046 | 823,493.49 | 258,832 |
| RESIDENTIAL ACCREDIT LOANS, IN | 0.64606% 25 Oct 2045 | 347,240.37 | 176,520 |
| RESIDENTIAL ASSET SECURITIZATI | 0.64625% 25 Jan 2046 | 1,029,836.08 | 428,532 |
| RESIDENTIAL FUNDING MTG SEC I | 5.25% 25 Mar 2034 | 54,037.65 | 54,076 |
| REYNOLDS AMERICAN INC | 7.25% 01 Jun 2012 | 1,300,000.00 | 1,331,552 |
| REYNOLDS GROUP HLDGS INC | 1% 09 Aug 2018 | 3,651,141.00 | 3,636,536 |
| ROCK TENN CO | 0.01% 29 Mar 2017 | 995,000.00 | 996,294 |
| ROCKIES EXPRESS PIPELINE | 6.25% 15 Jul 2013 | 750,000.00 | 791,492 |
| ROYAL BK OF SCOTLAND PLC | 2.9126% 23 Aug 2013 | 7,100,000.00 | 6,825,692 |
| ROYAL BK OF SCOTLAND PLC | 1% 30 Mar 2012 | 8,800,000.00 | 8,798,530 |
| SHELL INTERNATIONAL FIN | 0.705% 22 Jun 2012 | 6,400,000.00 | 6,413,728 |
| SL GREEN REALTY CORP | 5% 15 Aug 2018 | 3,100,000.00 | 2,994,330 |
| SLC STUDENT LOAN TRUST | 3.71875% 15 Jun 2021 | 5,600,000.00 | 5,548,495 |
| SLH OPEN POSITION NET ASSET | 0% 31 Dec 2060 | 745,897.35 | 186,474 |
| SLM CORP | 5% 01 Oct 2013 | 900,000.00 | 900,000 |
| SLM CORP | 8.45% 15 Jun 2018 | 1,500,000.00 | 1,545,000 |
| SLM STUDENT LOAN TRUST | 3.865% 25 Jan 2022 | 3,000,000.00 | 2,879,068 |
| SLM STUDENT LOAN TRUST | 0.81578% 25 Oct 2017 | 4,600,000.00 | 4,585,213 |
| SLM STUDENT LOAN TRUST | 2.0601% 25 Apr 2023 | 6,637,206.17 | 6,790,018 |
| SMALL BUSINESS ADMINISTRATION | 5.725% 10 Sep 2018 | 649,611.24 | 719,917 |
| SOCIETE GENERALE SCF | 1.0265% 19 Jun 2013 | 2,000,000.00 | 2,000,914 |
| SPRINGLEAF FINANCE CORP | 4.875% 15 Jul 2012 | 300,000.00 | 288,000 |
| SPRINGLEAF FINANCE CORP | 5.85% 01 Jun 2013 | 700,000.00 | 616,000 |
| SPRINGLEAF TLB | 1% 10 May 2017 | 11,000,000.00 | 9,616,200 |
| SSGA | G STIFF ERISA QUALIFIED | 1,370,986.00 | 1,370,986 |
| STADSHYPOTEK AB | 1% 30 Sep 2013 | 300,000.00 | 299,534 |
| STANDARD CHARTERED PLC | 5.5% 18 Nov 2014 | 9,200,000.00 | 9,739,046 |
| STRUCTURED ASSET MORTGAGE INVE | 0.404% 25 May 2046 | 1,960,836.09 | 929,097 |
| STRUCTURED ASSET MORTGAGE INVE | 0.44063% 25 Apr 2036 | 939,398.04 | 492,144 |
| SUNCORP METWAY LTD | 1% 16 Jul 2012 | 10,000,000.00 | 10,076,430 |
| SUNGARD DATA SYS INC | 1% 28 Feb 2014 | 5,000,000.00 | 4,892,000 |
| SVENSKA HANDELSBANKEN AB | 2.875% 14 Sep 2012 | 6,700,000.00 | 6,763,362 |
| SWAP BARCLAYS BOC | SWAP CASH COLLATERAL USD | -1,680,000.00 | (1,680,000) |
| SWAP BNP PARIBAS BOC | SWAP CASH COLLATERAL USD | -2,350,000.00 | (2,350,000) |
| SWAP CITIBANK COC | SWAP CASH COLLATERAL USD | 2,360,000.00 | 2,360,000 |
| SWAP CSFB BOC | SWAP CASH COLLATERAL USD | -650,000.00 | (650,000) |
| SWAP DEUTSCHE COC | SWAP CASH COLLATERAL USD | 80,000.00 | 80,000 |
| SWAP GOLDMAN BOC | SWAP CASH COLLATERAL USD | -240,000.00 | (240,000) |
| SWAP HSBC BOC | SWAP CASH COLLATERAL USD | -3,390,000.00 | (3,390,000) |
| SWAP JPM CHASE COC | SWAP CASH COLLATERAL USD | 280,000.00 | 280,000 |

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|--------------------------------|----------------|----------------|--------------|
| SWPC013K8 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -13,000,000.00 | (13,000,000) |
| SWPC013K8 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 13,000,000.00 | 12,920,835 |
| SWPC024K5 CDS USD P V 03MEVENT | 1% 20 Dec 2015 | -8,950,000.00 | (8,950,000) |
| SWPC024K5 CDS USD R F 1.00000 | 1% 20 Dec 2015 | 8,950,000.00 | 8,957,633 |
| SWPC038Q6 CDS USD P F 1.00000 | 1% 20 Jun 2013 | -2,500,000.00 | (2,500,000) |
| SWPC038Q6 CDS USD R V 03MEVENT | 1% 20 Jun 2013 | 2,500,000.00 | 2,489,322 |
| SWPC070P7 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -200,000.00 | (200,000) |
| SWPC070P7 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 200,000.00 | 194,176 |
| SWPC075P2 CDS USD P V 03MEVENT | 1% 20 Sep 2016 | -2,000,000.00 | (2,000,000) |
| SWPC075P2 CDS USD R F 1.00000 | 1% 20 Sep 2016 | 2,000,000.00 | 2,020,749 |
| SWPC157L2 CDS USD P V 03MEVENT | 1% 20 Mar 2014 | -3,200,000.00 | (3,200,000) |

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| SWPC157L2 CDS USD R F 1.00000 | 1% 20 Mar 2014 | 3,200,000.00 | 3,222,900 |
| SWPC26AR2 CDS USD P V 03MEVENT | 1% 20 Mar 2021 | -3,600,000.00 | (3,600,000) |
| SWPC26AR2 CDS USD R F .98000 | 0.98% 20 Mar 2021 | 3,600,000.00 | 3,571,393 |
| SWPC302N2 CDS EUR P V 03MEVENT | 1% 20 Sep 2012 | -3,000,000.00 | (3,894,450) |
| SWPC302N2 CDS EUR R F .25000 | 0.25% 20 Sep 2012 | 3,000,000.00 | 3,895,129 |
| SWPC32MM8 CDS USD P V 03MEVENT | 1% 20 Mar 2021 | -1,000,000.00 | (1,000,000) |
| SWPC32MM8 CDS USD R F 3.40000 | 3.4% 20 Mar 2021 | 1,000,000.00 | 1,022,281 |
| SWPC32MN6 CDS USD P V 03MEVENT | 1% 20 Mar 2021 | -1,100,000.00 | (1,100,000) |
| SWPC32MN6 CDS USD R F 3.30000 | 3.3% 20 Mar 2021 | 1,100,000.00 | 1,118,951 |
| SWPC40417 CDS USD P V 00MEVENT | 1% 20 Dec 2012 | -9,386,487.00 | (9,386,487) |
| SWPC40417 CDS USD R F 2.05250 | 2.052% 20 Dec 2012 | 9,386,487.00 | 9,549,401 |
| SWPC404H2 CDS USD P V 03MEVENT | 1% 20 Jun 2015 | -300,000.00 | (300,000) |
| SWPC404H2 CDS USD R F 5.00000 | 5% 20 Jun 2015 | 300,000.00 | 342,377 |
| SWPC410H4 CDS USD P V 03MEVENT | 1% 20 Jun 2015 | -700,000.00 | (700,000) |
| SWPC410H4 CDS USD R F 5.00000 | 5% 20 Jun 2015 | 700,000.00 | 798,881 |
| SWPC423H9 CDS USD P V 03MEVENT | 1% 20 Jun 2015 | -4,700,000.00 | (4,700,000) |
| SWPC423H9 CDS USD R F 5.00000 | 5% 20 Jun 2015 | 4,700,000.00 | 5,363,914 |
| SWPC439M0 CDS JPY P V 03MEVENT | 1% 20 Jun 2012 | -183,000,000.00 | (2,378,477) |
| SWPC439M0 CDS JPY R F 1.00000 | 1% 20 Jun 2012 | 183,000,000.00 | 2,299,136 |
| SWPC450M4 CDS JPY P V 03MEVENT | 1% 20 Jun 2013 | -177,000,000.00 | (2,300,494) |
| SWPC450M4 CDS JPY R F 1.00000 | 1% 20 Jun 2013 | 177,000,000.00 | 2,039,844 |
| SWPC528K6 CDS USD P V 03MEVENT | 1% 20 Mar 2016 | -500,000.00 | (500,000) |
| SWPC528K6 CDS USD R F 1.00000 | 1% 20 Mar 2016 | 500,000.00 | 459,203 |
| SWPC530K2 CDS USD P V 03MEVENT | 1% 20 Mar 2016 | -5,000,000.00 | (5,000,000) |
| SWPC530K2 CDS USD R F 1.00000 | 1% 20 Mar 2016 | 5,000,000.00 | 4,592,032 |
| SWPC571N6 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -200,000.00 | (200,000) |
| SWPC571N6 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 200,000.00 | 194,176 |
| SWPC572P0 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -1,500,000.00 | (1,500,000) |
| SWPC572P0 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 1,500,000.00 | 1,486,459 |
| SWPC574P8 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -1,900,000.00 | (1,900,000) |
| SWPC574P8 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 1,900,000.00 | 1,901,292 |
| SWPC583P7 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -500,000.00 | (500,000) |
| SWPC583P7 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 500,000.00 | 495,486 |
| SWPC600P6 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -1,900,000.00 | (1,900,000) |
| SWPC600P6 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 1,900,000.00 | 1,908,022 |
| SWPC608N3 CDS USD P V 03MEVENT | 1% 20 Sep 2016 | -5,300,000.00 | (5,300,000) |
| SWPC608N3 CDS USD R F .25000 | 0.25% 20 Sep 2016 | 5,300,000.00 | 5,126,906 |
| SWPC617P7 CDS USD P V 03MEVENT | 1% 20 Dec 2012 | -100,000.00 | (100,000) |
| SWPC617P7 CDS USD R F 1.00000 | 1% 20 Dec 2012 | 100,000.00 | 100,422 |
| SWPC626N1 CDS USD P V 03MEVENT | 1% 20 Sep 2016 | -6,000,000.00 | (6,000,000) |
| SWPC626N1 CDS USD R F 1.00000 | 1% 20 Sep 2016 | 6,000,000.00 | 6,062,246 |
| SWPC683N1 CDS USD P V 03MEVENT | 1% 20 Sep 2016 | -5,800,000.00 | (5,800,000) |
| SWPC683N1 CDS USD R F 1.00000 | 1% 20 Sep 2016 | 5,800,000.00 | 5,860,171 |
| SWPC691B7 CDS USD P F 1.20000 | 1.2% 20 Sep 2018 | -6,000,000.00 | (6,000,000) |
| SWPC691B7 CDS USD R V 00MEVENT | 1% 20 Sep 2018 | 6,000,000.00 | 5,813,437 |
| SWPC705N5 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -3,200,000.00 | (3,200,000) |
| SWPC705N5 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 3,200,000.00 | 3,104,262 |
| SWPC723H6 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -1,100,000.00 | (1,100,000) |
| SWPC723H6 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 1,100,000.00 | 1,099,631 |
| SWPC745N7 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -400,000.00 | (400,000) |
| SWPC745N7 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 400,000.00 | 388,033 |
| SWPC748N4 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -400,000.00 | (400,000) |
| SWPC748N4 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 400,000.00 | 388,033 |
| SWPC803K2 CDS USD P V 03MEVENT | 1% 20 Mar 2016 | -1,400,000.00 | (1,400,000) |
| SWPC803K2 CDS USD R F 1.00000 | 1% 20 Mar 2016 | 1,400,000.00 | 1,134,350 |
| SWPC958N9 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -1,200,000.00 | (1,200,000) |
| SWPC958N9 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 1,200,000.00 | 1,164,098 |
| SWPC975N8 CDS USD P V 03MEVENT | 1% 20 Sep 2012 | -2,800,000.00 | (2,800,000) |
| SWPC975N8 CDS USD R F 1.00000 | 1% 20 Sep 2012 | 2,800,000.00 | 2,716,230 |
| SWU015757 IRS BRL P V 00MBRCDI | 1% 02 Jan 2012 | -9,400,000.00 | (5,039,539) |
| SWU015757 IRS BRL R F 13.84500 | 13.845% 02 Jan 2012 | 9,400,000.00 | 5,502,373 |
| SWU022084 IRS BRL P V 00MBRCDI | 1% 02 Jan 2012 | -53,700,000.00 | (28,789,706) |
| SWU022084 IRS BRL R F 14.76500 | 14.765% 02 Jan 2012 | 53,700,000.00 | 32,049,824 |

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| SWU0356Q0 IRS USD P V 03MLIBOR | 1% 15 Dec 2015 | -63,700,000.00 | (63,700,000) |
| SWU0356Q0 IRS USD R F 1.95000 | 1.95% 15 Dec 2015 | 63,700,000.00 | 66,024,324 |
| SWU0420U3 IRS USD P F 3.00000 | 3% 16 Nov 2021 | -7,000,000.00 | (7,000,000) |
| SWU0420U3 IRS USD R V 03MLIBOR | 1% 16 Nov 2021 | 7,000,000.00 | 6,373,683 |
| SWU0707R4 IRS USD P F 2.25000 | 2.25% 21 Dec 2016 | -18,000,000.00 | (18,000,000) |
| SWU0707R4 IRS USD R V 03MLIBOR | 1% 21 Dec 2016 | 18,000,000.00 | 17,103,796 |
| SWU091378 IRS BRL P F 11.65000 | 11.65% 02 Jan 2012 | -3,900,000.00 | (2,090,873) |
| SWU091378 IRS BRL R V 01MCETIC | 1% 02 Jan 2012 | 3,900,000.00 | 2,158,609 |
| SWU095742 IRS BRL P F .00000 | 0% 02 Jan 2012 | -17,300,000.00 | (9,274,896) |
| SWU095742 IRS BRL R F .00000 | 0% 02 Jan 2012 | 17,300,000.00 | 10,990,016 |
| TELEFONICA EMISIONES SAU | 2.582% 26 Apr 2013 | 6,850,000.00 | 6,684,209 |

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| TEREX CORP | 1% 28 Apr 2017 | 997,500.00 | 1,004,981 |
| TEXAS ST TRANSPRTN COMMISSION | 5.028% 01 Apr 2026 | 7,000,000.00 | 8,087,030 |
| TIME WARNER CABLE INC | 5.4% 02 Jul 2012 | 2,670,000.00 | 2,730,203 |
| TIME WARNER INC | 6.875% 01 May 2012 | 7,300,000.00 | 7,445,949 |
| TOKYO ELECTRIC POWER CO | 4.5% 24 Mar 2014 | 100,000.00 | 113,069 |
| TOTAL CAPITAL SA | 3% 24 Jun 2015 | 5,000,000.00 | 5,284,505 |
| TRANSCONT GAS PIPE CORP | 8.875% 15 Jul 2012 | 1,000,000.00 | 1,040,183 |
| TRANSNEFT(TRANS CAP INV) | 5.67% 05 Mar 2014 | 500,000.00 | 518,750 |
| TRANSOCEAN INC | 4.95% 15 Nov 2015 | 5,300,000.00 | 5,412,084 |
| TREASURY BILL | 0% 05 Apr 2012 | 11,700,000.00 | 11,699,474 |
| TREASURY BILL | 0.0575% 31 May 2012 | 2,800,000.00 | 2,799,566 |
| TREASURY BILL | 0.01% 28 Jun 2012 | 17,700,000.00 | 17,694,779 |
| TREASURY BILL | 0.05% 15 Mar 2012 | 9,500,000.00 | 9,499,668 |
| TREASURY BILL | 0.01% 22 Mar 2012 | 16,598,000.00 | 16,597,369 |
| TREASURY BILL | 0.000001% 29 Mar 2012 | 5,700,000.00 | 5,699,795 |
| TREASURY BILL | 0% 07 Jun 2012 | 4,300,000.00 | 4,299,162 |
| TREASURY BILL | 0.01% 14 Jun 2012 | 22,500,000.00 | 22,495,163 |
| TREASURY BILL | 0.05% 21 Jun 2012 | 15,500,000.00 | 15,496,203 |
| TREASURY BILL | 0% 23 Aug 2012 | 21,200,000.00 | 21,190,396 |
| TREASURY BILL | 0.045% 01 Mar 2012 | 18,000.00 | 18,000 |
| UBS AG STAMFORD CT | 2.25% 12 Aug 2013 | 6,500,000.00 | 6,442,053 |
| US BANCORP | 1.375% 13 Sep 2013 | 6,000,000.00 | 6,036,516 |
| US DOLLAR | | 1,427,472.48 | 1,427,472 |
| US TREASURY N/B | 3.125% 15 May 2021 | 11,000,000.00 | 12,282,182 |
| US TREASURY N/B | 2.125% 15 Aug 2021 | 14,600,000.00 | 14,974,125 |
| US TREASURY N/B | 1% 31 Oct 2016 | 0.00 | |
| US TREASURY N/B | 2% 15 Nov 2021 | 8,700,000.00 | 8,799,232 |
| US TREASURY N/B | 1.375% 30 Nov 2018 | 43,200,000.00 | 43,348,522 |
| VIVENDI SA | 5.75% 04 Apr 2013 | 1,200,000.00 | 1,253,699 |
| WACHOVIA CORP | 5.5% 01 May 2013 | 4,500,000.00 | 4,747,946 |
| WACHOVIA CORP | 5.25% 01 Aug 2014 | 1,300,000.00 | 1,371,205 |
| WAMU MORTGAGE PASS THROUGH CER | 2.7799% 25 Sep 2033 | 591,038.63 | 562,104 |
| WAMU MORTGAGE PASS THROUGH CER | 2.78311% 25 Aug 2035 | 3,495,295.38 | 3,116,916 |
| WAMU MORTGAGE PASS THROUGH CER | 4.886% 25 Jul 2047 | 588,484.44 | 339,785 |
| WAMU MORTGAGE PASS THROUGH CER | 5.933% 25 Aug 2046 | 1,653,074.59 | 921,001 |
| WAMU MORTGAGE PASS THROUGH CER | 5.384% 25 Aug 2046 | 1,251,501.03 | 815,880 |
| WELLS FARGO BANK NA | 1.4475% 16 May 2016 | 5,400,000.00 | 4,746,848 |
| WELLS FARGO MORTGAGE BACKED SE | 4.7043% 25 Dec 2033 | 561,950.38 | 568,009 |
| WELLS FARGO MORTGAGE BACKED SE | 4.592154% 25 Dec 2033 | 1,233,183.58 | 1,228,834 |
| WELLS FARGO MORTGAGE BACKED SE | 2.628452% 25 Mar 2036 | 802,038.56 | 619,139 |
| WEST CORP FED CRED UNION | 1.75% 02 Nov 2012 | 8,500,000.00 | 8,606,463 |
| WESTPAC BANKING CORP | 2.9% 10 Sep 2014 | 23,700,000.00 | 24,765,647 |
| WRIGLEY WM JR CO | 2.45% 28 Jun 2012 | 6,500,000.00 | 6,548,139 |
| 10YR US TREASURY NOTE FUTURES MAR12 | | | |
| XCBT | | 10,300,000.00 | 125,421 |
| 90DAY EURODOLLAR FUTURES CME DEC13 | | | |
| XCME | | 174,750,000.00 | 8,094 |
| 90DAY EURODOLLAR FUTURES CME JUN14 | | | |
| XCME | | 75,000,000.00 | 828,237 |
| Sub-Total: Fund 5736 8 of 13 | | | \$ 1,298,594,487 |
| | | | |
| BHP BILLITON FIN USA LTD | 1.125% 21 Nov 2014 | 5,500,000.00 | \$ 5,512,909 |
| COCA COLA AMATIL LTD | 3.25% 02 Nov 2014 | 3,000,000.00 | 3,148,020 |
| BARRICK GOLD CORP | 1.75% 30 May 2014 | 3,320,000.00 | 3,352,732 |
| FINANCEMENT QUEBEC | 5% 25 Oct 2012 | 2,000,000.00 | 2,067,782 |

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|--------------------------|--------------------|---------------|------------|
| NOVA SCOTIA PROVINCE | 5.75% 27 Feb 2012 | 1,875,000.00 | 1,887,816 |
| ONTARIO (PROVINCE OF) | 1.375% 27 Jan 2014 | 1,770,000.00 | 1,788,532 |
| TOTAL CAPITAL CANADA LTD | 1.625% 28 Jan 2014 | 4,620,000.00 | 4,697,759 |
| TEVA PHARM FIN III | 1.7% 21 Mar 2014 | 4,000,000.00 | 4,020,636 |
| SANOFI | 1.625% 28 Mar 2014 | 5,000,000.00 | 5,087,535 |
| VIVENDI SA | 5.75% 04 Apr 2013 | 1,540,000.00 | 1,608,913 |
| KFW | 4.75% 15 May 2012 | 10,000,000.00 | 10,148,410 |
| SUMITOMO MITSUI BANKING | 2.15% 22 Jul 2013 | 3,500,000.00 | 3,553,554 |
| REPUBLIC OF KOREA | 4.25% 01 Jun 2013 | 3,840,000.00 | 3,970,145 |
| UNITED MEXICAN STATES | 7.5% 14 Jan 2012 | 3,000,000.00 | 3,000,000 |
| VOLKSWAGEN INTL FIN NV | 1.875% 01 Apr 2014 | 3,275,000.00 | 3,283,066 |
| UNILEVER NV | 1% 11 Feb 2013 | 931,000.00 | 954,938 |
| STATOIL ASA | 3.875% 15 Apr 2014 | 760,000.00 | 810,168 |
| TESCO PLC | 2% 05 Dec 2014 | 3,195,000.00 | 3,228,372 |
| VODAFONE GROUP PLC | 5% 16 Dec 2013 | 1,800,000.00 | 1,931,395 |

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| VODAFONE GROUP PLC | 5.35% 27 Feb 2012 | 2,250,000.00 | 2,265,343 |
| ALLTEL CORP | 7% 01 Jul 2012 | 8,080,000.00 | 8,325,285 |
| ANHEUSER BUSCH INBEV WOR | 1.5% 14 Jul 2014 | 2,800,000.00 | 2,820,012 |
| APACHE CORP | 6.25% 15 Apr 2012 | 1,980,000.00 | 2,009,656 |
| BANK OF AMERICA CORP | 4.9% 01 May 2013 | 1,895,000.00 | 1,896,533 |
| BEAR STEARNS COS LLC | 5.35% 01 Feb 2012 | 5,000,000.00 | 5,017,090 |
| BOTTLING GROUP LLC | 6.95% 15 Mar 2014 | 5,065,000.00 | 5,693,146 |
| CNA FINANCIAL CORP | 5.85% 15 Dec 2014 | 2,860,000.00 | 3,013,622 |
| CAPITAL ONE FINANCIAL CO | 2.125% 15 Jul 2014 | 4,835,000.00 | 4,773,015 |
| CATERPILLAR FINANCIAL SE | 1.375% 20 May 2014 | 5,000,000.00 | 5,062,595 |
| CISCO SYSTEMS INC | 1.625% 14 Mar 2014 | 1,935,000.00 | 1,971,266 |
| CITIGROUP INC | 6.5% 19 Aug 2013 | 3,500,000.00 | 3,643,371 |
| CITIGROUP INC | 5.5% 15 Oct 2014 | 4,250,000.00 | 4,369,200 |
| CITIGROUP INC | 2.125% 30 Apr 2012 | 10,000,000.00 | 10,066,670 |
| CLOROX COMPANY | 5.45% 15 Oct 2012 | 2,955,000.00 | 3,061,643 |
| COMCAST CABLE COMMUNICAT | 7.125% 15 Jun 2013 | 3,000,000.00 | 3,255,099 |
| COMMONWEALTH EDISON | 1.625% 15 Jan 2014 | 4,135,000.00 | 4,164,991 |
| CREDIT SUISSE USA INC | 6.5% 15 Jan 2012 | 3,000,000.00 | 3,005,448 |
| DAIMLER FINANCE NA LLC | 7.3% 15 Jan 2012 | 495,000.00 | 495,922 |
| DELL INC | 1.4% 10 Sep 2013 | 2,040,000.00 | 2,053,546 |
| DIRECTV HOLDINGS/FING | 7.625% 15 May 2016 | 4,133,000.00 | 4,386,146 |
| DOMINION RESOURCES INC | 1.8% 15 Mar 2014 | 2,000,000.00 | 2,036,342 |
| DOW CHEMICAL CO/THE | 6% 01 Oct 2012 | 900,000.00 | 934,669 |
| DR PEPPER SNAPPLE GROUP | 2.35% 21 Dec 2012 | 7,000,000.00 | 7,096,936 |
| ECOLAB INC | 2.375% 08 Dec 2014 | 3,925,000.00 | 4,001,235 |
| ENTERPRISE PRODUCTS OPER | 4.6% 01 Aug 2012 | 2,995,000.00 | 3,039,065 |
| EXPRESS SCRIPTS HOLDING | 6.25% 15 Jun 2014 | 2,740,000.00 | 2,986,425 |
| FREDDIE MAC | 1% 20 Aug 2014 | 30,000,000.00 | 30,189,660 |
| FANNIE MAE | 1.25% 27 Feb 2014 | 19,605,000.00 | 19,888,449 |
| FANNIE MAE | 1.125% 27 Jun 2014 | 40,000,000.00 | 40,519,080 |
| FREDDIE MAC | 0.625% 29 Dec 2014 | 17,620,000.00 | 17,607,102 |
| GILEAD SCIENCES INC | 2.4% 01 Dec 2014 | 3,090,000.00 | 3,145,645 |
| GOLDMAN SACHS GROUP INC | 6.6% 15 Jan 2012 | 1,800,000.00 | 1,802,376 |
| GOLDMAN SACHS GROUP INC | 5.15% 15 Jan 2014 | 4,770,000.00 | 4,860,787 |
| GOOGLE INC | 1.25% 19 May 2014 | 7,355,000.00 | 7,465,678 |
| HEWLETT PACKARD CO | 6.125% 01 Mar 2014 | 2,330,000.00 | 2,512,327 |
| INTL BK RECON + DEVELOP | 0.5% 26 Nov 2013 | 16,275,000.00 | 16,255,324 |
| MERRILL LYNCH + CO | 5.45% 05 Feb 2013 | 2,700,000.00 | 2,719,626 |
| METLIFE INC | 2.375% 06 Feb 2014 | 4,000,000.00 | 4,055,812 |
| MIDAMERICAN ENERGY HLDGS | 3.15% 15 Jul 2012 | 2,000,000.00 | 2,023,430 |
| MORGAN STANLEY | 2.875% 28 Jul 2014 | 1,000,000.00 | 941,761 |
| MORGAN STANLEY | 6% 13 May 2014 | 2,800,000.00 | 2,827,202 |
| NCUA GUARANTEED NOTES | 1.4% 12 Jun 2015 | 3,065,000.00 | 3,104,814 |
| NATIONAL RURAL UTIL COOP | 2.625% 16 Sep 2012 | 3,415,000.00 | 3,458,374 |
| NATIONWIDE FINANCIAL SER | 5.9% 01 Jul 2012 | 2,990,000.00 | 3,024,493 |
| NEW YORK LIFE GLOBAL FDG | 2.25% 14 Dec 2012 | 3,285,000.00 | 3,328,566 |
| OCCIDENTAL PETROLEUM COR | 1.45% 13 Dec 2013 | 2,095,000.00 | 2,131,323 |
| PPL ENERGY SUPPLY LLC | 5.4% 15 Aug 2014 | 2,720,000.00 | 2,935,383 |
| PLAINS ALL AMER PIPELINE | 4.25% 01 Sep 2012 | 4,445,000.00 | 4,534,189 |
| PROCTER + GAMBLE CO/THE | 0.7% 15 Aug 2014 | 3,500,000.00 | 3,517,059 |
| * PRUDENTIAL FINANCIAL INC | 2.75% 14 Jan 2013 | 6,000,000.00 | 6,051,696 |
| PUB SVC ELEC + GAS | 6.33% 01 Nov 2013 | 1,000,000.00 | 1,093,245 |
| PUB SVC ELEC + GAS | 0.85% 15 Aug 2014 | 5,000,000.00 | 4,998,445 |
| ROCHE HLDGS INC | 5% 01 Mar 2014 | 4,645,000.00 | 5,024,975 |
| SSGA | G STIFF ERISA QUALIFIED | 25,238,476.47 | 25,238,476 |
| SEMPRA ENERGY | 2% 15 Mar 2014 | 2,000,000.00 | 2,025,338 |
| TD AMERITRADE HOLDING CO | 2.95% 01 Dec 2012 | 4,000,000.00 | 4,049,996 |
| THERMO FISHER SCIENTIFIC | 2.15% 28 Dec 2012 | 4,670,000.00 | 4,726,049 |
| TIME WARNER CABLE INC | 7.5% 01 Apr 2014 | 1,525,000.00 | 1,707,474 |
| UNIONBANCAL CORPORATION | 5.25% 16 Dec 2013 | 2,780,000.00 | 2,860,239 |
| TREASURY BILL | 0.000001% 29 Mar 2012 | 10,935,000.00 | 10,934,475 |
| TREASURY BILL | 0.01% 26 Apr 2012 | 6,555,000.00 | 6,554,535 |
| US TREASURY N/B | 3.625% 15 May 2013 | 35,430,000.00 | 37,074,165 |

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|-----------------|--------------------|----------------|-------------|
| US TREASURY N/B | 4% 15 Feb 2014 | 37,750,000.00 | 40,711,035 |
| US TREASURY N/B | 4.25% 15 Nov 2014 | 106,525,000.00 | 118,275,986 |
| US TREASURY N/B | 2.5% 31 Mar 2013 | 25,000,000.00 | 25,712,900 |
| US TREASURY N/B | 3.125% 31 Aug 2013 | 131,455,000.00 | 137,719,619 |
| US TREASURY N/B | 1.75% 31 Mar 2014 | 4,280,000.00 | 4,420,102 |
| US TREASURY N/B | 1.875% 30 Apr 2014 | 63,720,000.00 | 66,029,850 |
| US TREASURY N/B | 2.625% 31 Jul 2014 | 56,165,000.00 | 59,460,313 |
| US TREASURY N/B | 2.375% 31 Aug 2014 | 15,355,000.00 | 16,175,540 |
| US TREASURY N/B | 1.375% 15 Mar 2013 | 17,080,000.00 | 17,323,527 |
| US TREASURY N/B | 1.375% 15 May 2013 | 79,060,000.00 | 80,313,813 |
| US TREASURY N/B | 1.125% 15 Jun 2013 | 68,460,000.00 | 69,361,207 |

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| US TREASURY N/B | 0.75% 15 Sep 2013 | 23,085,000.00 | 23,282,492 |
| US TREASURY N/B | 1.25% 15 Apr 2014 | 56,870,000.00 | 58,100,724 |
| US TREASURY N/B | 0.625% 28 Feb 2013 | 2,180,000.00 | 2,191,325 |
| US TREASURY N/B | 0.75% 31 Mar 2013 | 8,765,000.00 | 8,825,943 |
| US TREASURY N/B | 0.375% 30 Jun 2013 | 8,720,000.00 | 8,740,780 |
| US TREASURY N/B | 0.5% 15 Aug 2014 | 12,100,000.00 | 12,154,825 |
| US TREASURY N/B | 0.25% 15 Sep 2014 | 1,800,000.00 | 1,795,500 |
| US TREASURY N/B | 0.125% 30 Sep 2013 | 625,000.00 | 623,755 |
| US TREASURY N/B | 0.5% 15 Oct 2014 | 24,070,000.00 | 24,169,674 |
| US TREASURY N/B | 0.25% 15 Dec 2014 | 1,200,000.00 | 1,196,063 |
| VERIZON COMMUNICATIONS | 1.95% 28 Mar 2014 | 8,975,000.00 | 9,160,388 |
| WELLS FARGO + COMPANY | 4.375% 31 Jan 2013 | 2,215,000.00 | 2,289,205 |
| WYETH LLC | 5.5% 01 Feb 2014 | 5,175,000.00 | 5,673,146 |
| Sub-Total: Fund 5737 9 of 13 | | | \$ 1,254,392,228 |

| | | | |
|---|------------------------|---------------|------------|
| 10YR US TREASURY NOTE FUTURES MAR11 XCBT | | 6,700,000.00 | \$ 226,063 |
| 30YR US TREASURY BOND FUTURES MAR11 XCBT | | 1,800,000.00 | 82,687.50 |
| 30YR US TREASURY BOND FUTURES MAR12 XCBT | | 1,800,000.00 | (6,483.51) |
| BANC OF AMERICA COMMERCIAL MOR | 5.65787% 10 Jun 2049 | 3,297,163.31 | 3,330,247 |
| BANC OF AMERICA COMMERCIAL MOR | 0.43125% 10 Jun 2049 | 3,297,163.30 | 3,254,376 |
| BANC OF AMERICA COMMERCIAL MOR | 5.492% 10 Feb 2051 | 7,000,000.00 | 7,556,045 |
| BEAR STEARNS ADJUSTABLE RATE M | 4.1836771% 25 Feb 2035 | 1,177,326.01 | 828,462 |
| BEAR STEARNS ADJUSTABLE RATE M | 2.176798% 25 Jul 2033 | 1,621,319.09 | 1,401,702 |
| BEAR STEARNS COMMERCIAL MORTGA | 5.331% 11 Feb 2044 | 4,700,000.00 | 4,949,203 |
| CITIBANK OMNI MASTER TRUST | 1% 16 May 2016 | 2,000,000.00 | 2,012,284 |
| CITIGROUP FUTURES CASH COLLATERAL | | 16,000.00 | 16,000 |
| CITIGROUP COMMERCIAL MORTGAGE | 5.888381% 10 Dec 2049 | 2,800,000.00 | 3,087,008 |
| CITIGROUP MORTGAGE LOAN TRUST | 5.624963% 25 Nov 2036 | 3,013,743.77 | 1,594,129 |
| CITIGROUP REPO | 0.07% 03 Jan 2012 | 6,600,000.00 | 6,600,000 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.205% 11 Dec 2049 | 2,277,038.81 | 2,305,657 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.886% 15 Nov 2044 | 7,000,000.00 | 7,758,394 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.617% 15 Oct 2048 | 9,954,000.00 | 10,904,657 |
| COUNTRYWIDE ALTERNATIVE LOAN T | 5.5% 25 Oct 2035 | 8,072,205.53 | 6,488,229 |
| COUNTRYWIDE HOME LOANS | 6% 25 May 2037 | 7,404,103.34 | 5,800,182 |
| CREDIT SUISSE | 1% 31 Dec 2030 | -710,000.00 | (710,000) |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.782835% 12 Apr 2049 | 8,684,090.20 | 9,143,270 |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.7232% 15 Jun 2039 | 6,900,000.00 | 7,243,758 |
| CREDIT SUISSE MORTGAGE CAPITAL | 1% 15 Feb 2022 | 2,088,542.86 | 2,005,001 |
| CS FIRST BOSTON MORTGAGE SECUR | 5.5% 25 Apr 2033 | 3,019,549.13 | 3,156,609 |
| CS FIRST BOSTON MORTGAGE SECUR | 5.75% 22 Apr 2033 | 1,477,964.49 | 1,487,924 |
| FANNIE MAE | 6.5% 25 Jul 2029 | 2,405,641.63 | 2,848,894 |
| FANNIE MAE | 6.5% 25 Sep 2029 | 3,461,598.53 | 3,954,826 |
| FANNIE MAE | 6% 25 Sep 2031 | 7,560,308.91 | 8,488,105 |
| FANNIE MAE | 8.35825% 25 Aug 2023 | 6,040,393.04 | 6,736,092 |
| FANNIE MAE | 5% 25 Dec 2030 | 1,716,812.50 | 1,732,570 |
| FANNIE MAE | 4% 25 Oct 2017 | 1,666,090.61 | 1,691,194 |
| FANNIE MAE | 5% 25 Mar 2035 | 289,897.40 | 290,343 |
| FANNIE MAE | 4.5% 25 Jul 2032 | 3,439,134.75 | 3,510,405 |
| FANNIE MAE | 0.78719% 25 May 2036 | 4,521,027.63 | 4,513,498 |
| FANNIE MAE | 7% 25 Jul 2039 | 6,742,178.40 | 7,519,298 |
| FANNIE MAE | 1% 25 Jun 2036 | 200,412.86 | 202,423 |
| FANNIE MAE | 5% 25 Aug 2037 | 20,000,000.00 | 22,345,096 |

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| FANNIE MAE | 6.20825% 25 Apr 2040 | 8,644,368.30 | 1,204,934 |
| FANNIE MAE BENCHMARK REMIC | 5.5% 25 Jun 2037 | 16,074,530.24 | 18,629,521 |
| FANNIEMAE WHOLE LOAN | 7.11557% 25 Aug 2037 | 4,840,044.40 | 5,295,749 |
| FED HM LN PC POOL B14914 | 5% 01 Jun 2019 | 31,743.20 | 34,191 |
| FED HM LN PC POOL B15130 | 5% 01 Jun 2019 | 456,065.16 | 493,590 |
| FED HM LN PC POOL B15170 | 5% 01 Jul 2019 | 163,179.19 | 175,892 |
| FED HM LN PC POOL B15591 | 5% 01 Jul 2019 | 126,360.62 | 136,205 |
| FED HM LN PC POOL E01479 | 3.5% 01 Sep 2018 | 5,081,082.20 | 5,371,700 |
| FED HM LN PC POOL G01827 | 4.5% 01 Jun 2035 | 7,414,768.76 | 7,877,706 |
| FED HM LN PC POOL G01838 | 5% 01 Jul 2035 | 4,849,959.83 | 5,218,425 |
| FEDERAL NATL MTG ASSN | 6.8505% 25 Oct 2034 | 12,526,265.49 | 2,292,457 |
| FEDERAL NATL MTG ASSN | 0% 25 May 2037 | 9,675,945.24 | 1,558,764 |
| FEDERAL NATL MTG ASSN GTD | 6.4064% 25 Oct 2035 | 24,314,117.85 | 3,986,587 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5% 01 Dec 2099 | 5,000,000.00 | 5,372,656 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5.5% 01 Dec 2099 | 10,000,000.00 | 10,850,000 |

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| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | 36,000,000.00 | 37,755,000 |
| FNMA TBA FEB 30 SINGLE FAM | 6% 01 Dec 2099 | 8,000,000.00 | 8,790,000 |
| FNMA TBA JAN 30 SINGLE FAM | 4.5% 01 Dec 2099 | 39,000,000.00 | 41,498,438 |
| FNMA TBA JAN 30 SINGLE FAM | 5% 01 Dec 2099 | 34,000,000.00 | 36,730,625 |
| FNMA POOL 251890 | 6.5% 01 Aug 2018 | 119,195.24 | 132,683 |
| FNMA POOL 254634 | 5.5% 01 Feb 2023 | 2,133,138.80 | 2,339,862 |
| FNMA POOL 255059 | 5.5% 01 Dec 2033 | 4,988,721.92 | 5,435,861 |
| FNMA POOL 429715 | 6.5% 01 Apr 2018 | 127,702.80 | 142,154 |
| FNMA POOL 457274 | 2.445% 01 Oct 2028 | 21,178.43 | 22,476 |
| FNMA POOL 468551 | 3.98% 01 Jul 2021 | 6,750,000.00 | 7,339,229 |
| FNMA POOL 469086 | 3.15% 01 Sep 2018 | 3,825,000.00 | 4,010,402 |
| FNMA POOL 469616 | 3.5% 01 Nov 2021 | 4,993,209.95 | 5,335,635 |
| FNMA POOL 499479 | 6.5% 01 Jun 2029 | 134,554.14 | 153,817 |
| FNMA POOL 526993 | 6.17% 01 Nov 2028 | 504,573.80 | 542,773 |
| FNMA POOL 555811 | 4% 01 Oct 2018 | 5,210,377.00 | 5,549,782 |
| FNMA POOL 559810 | 1.558% 01 Aug 2040 | 151,852.56 | 155,218 |
| FNMA POOL 691210 | 6% 01 Jan 2037 | 351,592.34 | 387,863 |
| FNMA POOL 745150 | 4.5% 01 Jun 2020 | 3,436,894.75 | 3,685,513 |
| FNMA POOL 745390 | 2.527% 01 Feb 2036 | 6,341,715.25 | 6,678,406 |
| FNMA POOL 785677 | 5% 01 Jul 2019 | 95,619.72 | 103,547 |
| FNMA POOL 785721 | 5% 01 Jul 2019 | 1,124,960.08 | 1,215,236 |
| FNMA POOL 831368 | 6% 01 Apr 2036 | 1,800,705.75 | 1,986,467 |
| FNMA POOL 888129 | 5.5% 01 Feb 2037 | 5,726,829.44 | 6,247,815 |
| FNMA POOL 889334 | 6% 01 Feb 2038 | 2,696,135.02 | 2,971,742 |
| FNMA POOL 889995 | 5.5% 01 Sep 2038 | 4,627,161.32 | 5,042,323 |
| FNMA POOL 891580 | 6% 01 Jul 2036 | 12,576.44 | 13,874 |
| FNMA POOL 898318 | 6% 01 Nov 2036 | 264,416.94 | 291,694 |
| FNMA POOL 899601 | 5.5% 01 Jul 2047 | 9,310,058.13 | 10,072,647 |
| FNMA POOL 928031 | 6% 01 Jan 2037 | 1,998,588.31 | 2,204,763 |
| FNMA POOL 931790 | 4.5% 01 Aug 2039 | 536,693.08 | 576,096 |
| FNMA POOL 932850 | 4% 01 Dec 2040 | 1,754,308.35 | 1,844,535 |
| FNMA POOL 938224 | 6% 01 Jul 2037 | 394,038.31 | 434,318 |
| FNMA POOL AA1810 | 5% 01 Jan 2039 | 92,264.74 | 99,721 |
| FNMA POOL AA4656 | 4% 01 May 2039 | 341,878.96 | 359,462 |
| FNMA POOL AA6435 | 6% 01 May 2040 | 323,663.42 | 359,076 |
| FNMA POOL AB1545 | 4.5% 01 Oct 2040 | 4,832,131.52 | 5,146,123 |
| FNMA POOL AB2084 | 4% 01 Jan 2041 | 1,954,085.59 | 2,054,587 |
| FNMA POOL AB2527 | 4% 01 Mar 2041 | 968,577.22 | 1,018,393 |
| FNMA POOL AC1254 | 4% 01 Aug 2039 | 155,006.87 | 164,844 |
| FNMA POOL AC1416 | 4% 01 Aug 2039 | 24,704.82 | 25,975 |
| FNMA POOL AC6861 | 4% 01 Nov 2039 | 788,653.84 | 829,215 |
| FNMA POOL AC9268 | 4% 01 Dec 2040 | 1,976,702.67 | 2,078,367 |
| FNMA POOL AD1952 | 4% 01 Feb 2040 | 1,055,988.18 | 1,110,299 |
| FNMA POOL AD9871 | 4% 01 Oct 2040 | 797,348.46 | 842,967 |
| FNMA POOL AE0113 | 4% 01 Jul 2040 | 172,765.34 | 181,749 |
| FNMA POOL AE0828 | 3.5% 01 Feb 2041 | 13,513,223.17 | 13,909,765 |
| FNMA POOL AE3764 | 4% 01 Nov 2040 | 1,571,236.85 | 1,652,048 |
| FNMA POOL AE4440 | 4% 01 Oct 2040 | 970,310.97 | 1,020,216 |
| FNMA POOL AE6173 | 4% 01 Nov 2040 | 50,622.68 | 53,226 |
| FNMA POOL AE6214 | 4% 01 Dec 2040 | 27,153.36 | 28,550 |
| FNMA POOL AE6230 | 4% 01 Dec 2040 | 28,257.31 | 29,711 |
| FNMA POOL AE6254 | 4% 01 Jan 2041 | 789,949.82 | 830,578 |
| FNMA POOL AE6443 | 4% 01 Nov 2040 | 930,190.41 | 978,032 |
| FNMA POOL AE6996 | 4% 01 Oct 2040 | 102,322.04 | 107,585 |
| FNMA POOL AE8287 | 4% 01 Nov 2040 | 8,859,036.54 | 9,314,670 |
| FNMA POOL AE8349 | 6% 01 Aug 2037 | 291,149.78 | 323,550 |
| FNMA POOL AE8791 | 4% 01 Oct 2040 | 97,048.66 | 102,040 |
| FNMA POOL AE9262 | 4% 01 Dec 2040 | 192,471.44 | 202,371 |
| FNMA POOL AE9544 | 4% 01 Nov 2040 | 939,545.18 | 987,867 |
| FNMA POOL AH0034 | 4% 01 Jan 2041 | 906,654.93 | 953,286 |
| FNMA POOL AH0297 | 4% 01 Dec 2040 | 1,346,132.47 | 1,415,366 |
| FNMA POOL AH0346 | 4% 01 Feb 2041 | 672,972.98 | 707,585 |
| FNMA POOL AH0527 | 4% 01 Dec 2040 | 8,782,163.61 | 9,233,843 |

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|------------------|----------------|--------------|-----------|
| FNMA POOL AH0622 | 4% 01 Jan 2041 | 453,610.59 | 476,940 |
| FNMA POOL AH1021 | 4% 01 Dec 2040 | 455,258.59 | 478,673 |
| FNMA POOL AH1406 | 4% 01 Jan 2041 | 376,258.71 | 395,610 |
| FNMA POOL AH1560 | 4% 01 Jan 2041 | 1,913,248.43 | 2,011,650 |
| FNMA POOL AH1759 | 4% 01 Dec 2040 | 986,404.42 | 1,037,137 |
| FNMA POOL AH1839 | 4% 01 Dec 2040 | 85,791.37 | 90,204 |
| FNMA POOL AH2800 | 4% 01 Jan 2041 | 2,204,232.90 | 2,317,600 |
| FNMA POOL AH3111 | 4% 01 Jan 2041 | 1,452,857.93 | 1,528,035 |
| FNMA POOL AH3200 | 4% 01 Feb 2041 | 799,501.30 | 840,621 |
| FNMA POOL AH3394 | 4% 01 Jan 2041 | 939,992.56 | 988,338 |
| FNMA POOL AH3474 | 4% 01 Jan 2041 | 97,431.83 | 102,443 |

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| FNMA POOL AH3781 | 4% 01 Feb 2041 | 1,055,392.12 | 1,109,673 |
| FNMA POOL AH3810 | 4% 01 Feb 2041 | 837,963.84 | 881,062 |
| FNMA POOL AH4521 | 4% 01 Feb 2041 | 492,929.31 | 518,281 |
| FNMA POOL AH4633 | 4% 01 Jan 2041 | 1,104,106.31 | 1,160,892 |
| FNMA POOL AH4860 | 4% 01 Jan 2041 | 988,478.52 | 1,039,317 |
| FNMA POOL AH5575 | 4% 01 Feb 2041 | 75,892.12 | 79,795 |
| FNMA POOL AH5778 | 4% 01 Feb 2041 | 812,378.81 | 854,415 |
| FNMA POOL AH5857 | 3.5% 01 Feb 2041 | 2,877,443.19 | 2,961,881 |
| FNMA POOL AH5858 | 4% 01 Feb 2041 | 102,094.28 | 107,345 |
| FNMA POOL AH7288 | 4% 01 Mar 2041 | 362,173.12 | 380,913 |
| FNMA POOL AI0956 | 4% 01 Mar 2041 | 993,770.67 | 1,045,192 |
| FNMA POOL AI1707 | 4% 01 Mar 2041 | 428,274.18 | 450,301 |
| FNMA POOL AI9583 | 4% 01 Oct 2041 | 968,834.02 | 1,018,965 |
| FNMA POOL MA0614 | 4% 01 Jan 2041 | 3,799,244.38 | 3,994,645 |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | -3,950,000.00 | (4,062,328) |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | -9,000,000.00 | (9,255,938) |
| FNMA TBA SINGLE FAMILY JAN 15 | 4% 01 Dec 2099 | -3,000,000.00 | (3,163,594) |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | 14,000,000.00 | 14,706,563 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | -72,000,000.00 | (75,633,754) |
| FNR 2007 45 SM | 0% 25 Jun 2036 | 6,603,676.82 | 914,547 |
| FREDDIE MAC | 6% 15 Oct 2031 | 4,086,898.80 | 4,404,751 |
| FREDDIE MAC | 6.5% 15 Feb 2026 | 2,273,391.46 | 2,570,083 |
| FREDDIE MAC | 6% 15 Jul 2023 | 1,192,095.17 | 1,315,605 |
| FREDDIE MAC | 6% 15 Dec 2028 | 1,445,578.23 | 1,658,913 |
| FREDDIE MAC | 4% 15 Nov 2040 | 6,160,843.01 | 6,266,357 |
| FREDDIE MAC | 0.73525% 15 Jul 2041 | 3,597,974.36 | 3,587,060 |
| FREDDIE MAC | 5.5% 15 Nov 2032 | 12,471,369.48 | 13,462,595 |
| FREDDIE MAC | 5% 15 Aug 2031 | 1,665,884.47 | 1,677,733 |
| FREDDIE MAC | 5% 15 Apr 2033 | 9,246,013.86 | 10,302,641 |
| FREDDIE MAC | 4.25% 15 Jan 2018 | 2,490,448.20 | 2,578,468 |
| FREDDIE MAC | 5% 15 Jul 2033 | 4,920,690.08 | 5,155,211 |
| FREDDIE MAC | 5% 15 Aug 2023 | 13,343,000.00 | 15,086,631 |
| FREDDIE MAC | 8.655% 15 Oct 2033 | 1,099,447.62 | 1,125,891 |
| FREDDIE MAC | 8.637374% 15 Nov 2033 | 4,147,810.35 | 4,257,685 |
| FREDDIE MAC | 0.01% 15 Apr 2034 | 30,670.22 | 30,668 |
| FREDDIE MAC | 0.01% 15 Oct 2033 | 3,430,338.38 | 3,266,200 |
| FREDDIE MAC | 5% 15 Feb 2033 | 8,250,000.00 | 8,419,401 |
| FREDDIE MAC | 5.5% 15 Apr 2036 | 12,000,000.00 | 13,006,262 |
| FREDDIE MAC | 5% 15 Jun 2032 | 2,150,984.60 | 2,173,889 |
| FREDDIE MAC | 5% 15 Apr 2032 | 11,718,355.00 | 12,827,602 |
| FREDDIE MAC | 0.48313% 15 May 2037 | 5,445,023.85 | 5,410,512 |
| FREDDIE MAC | 5.5% 15 Jul 2037 | 11,468,294.73 | 13,403,432 |
| GNMA I TBA JAN 30 SINGLE FAM | 3.5% 01 Dec 2099 | 22,000,000.00 | 22,976,250 |
| GNMA I TBA JAN 30 SINGLE FAM | 4.5% 15 Dec 2099 | 2,000,000.00 | 2,179,062 |
| GNMA II POOL 004539 | 4% 20 Sep 2039 | 482,474.30 | 516,835 |
| GNMA II POOL 004770 | 4% 20 Aug 2040 | 399,903.77 | 428,634 |
| GNMA II POOL 004833 | 4% 20 Oct 2040 | 1,268,725.67 | 1,359,479 |
| GNMA II POOL 004853 | 4% 20 Nov 2040 | 3,290,002.59 | 3,525,340 |
| GNMA II POOL 004977 | 4% 20 Mar 2041 | 1,480,040.85 | 1,585,910 |
| GNMA II POOL 005175 | 4.5% 20 Sep 2041 | 7,930,470.30 | 8,666,268 |
| GNMA II POOL 005203 | 4% 20 Oct 2041 | 79,996.12 | 85,693 |
| GNMA II POOL 005233 | 4% 20 Nov 2041 | 12,997,630.00 | 13,923,304 |
| GNMA II POOL 080594 | 6.375% 20 Apr 2032 | 391,271.41 | 404,940 |
| GNMA II POOL 080869 | 1% 20 Apr 2034 | 927,187.20 | 960,370 |
| GNMA II POOL 080965 | 3.5% 20 Jul 2034 | 1,223,169.20 | 1,258,230 |
| GNMA II TBA JAN 30 JUMBOS | 4% 01 Dec 2099 | -20,000,000.00 | (21,390,624) |
| GNMA II TBA JAN 30 JUMBOS | 4.5% 01 Dec 2099 | -7,900,000.00 | (8,603,593) |
| GNMA POOL 367097 | 4.5% 15 Jul 2041 | 499,999.94 | 545,422 |
| GNMA POOL 467128 | 6.5% 15 Aug 2028 | 20,429.45 | 23,685 |
| GNMA POOL 546211 | 4.5% 15 Apr 2040 | 30,084.98 | 32,818 |
| GNMA POOL 546215 | 4.5% 15 Apr 2040 | 917,889.63 | 1,001,274 |
| GNMA POOL 604548 | 4.5% 15 Aug 2033 | 6,207,852.15 | 6,810,595 |
| GNMA POOL 608288 | 4.5% 15 Sep 2033 | 627,749.38 | 688,700 |

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| GNMA POOL 698481 | 4.5% 15 Aug 2039 | 157,925.08 | 172,617 |
| GNMA POOL 704411 | 4.5% 15 Mar 2039 | 1,581,278.87 | 1,728,387 |
| GNMA POOL 710712 | 4.5% 15 Jul 2039 | 133,286.62 | 145,686 |
| GNMA POOL 713872 | 4.5% 15 Sep 2039 | 54,978.22 | 60,093 |
| GNMA POOL 718150 | 4.5% 15 Feb 2040 | 69,386.70 | 75,690 |
| GNMA POOL 720159 | 4.5% 15 Jul 2039 | 342,166.56 | 373,999 |
| GNMA POOL 729014 | 4.5% 15 Feb 2040 | 71,676.83 | 78,188 |
| GNMA POOL 733746 | 4.5% 15 Jun 2040 | 152,047.02 | 165,860 |
| GNMA POOL 734398 | 4.5% 15 Apr 2041 | 30,205.36 | 32,949 |
| GNMA POOL 737086 | 4.5% 15 Aug 2040 | 1,687,112.28 | 1,840,376 |
| GNMA POOL 737269 | 4.5% 15 May 2040 | 767,057.52 | 836,740 |

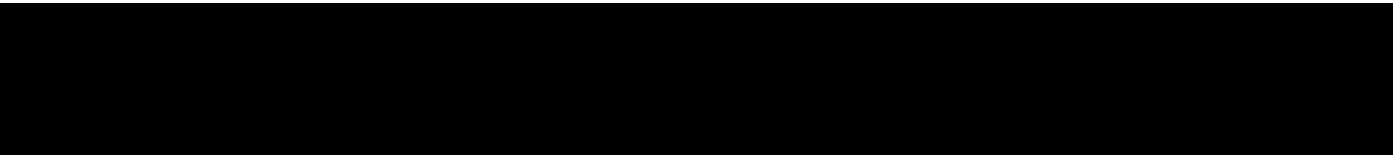
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| GNMA POOL 739184 | 4.5% 15 Jul 2040 | 183,942.89 | 200,653 |
| GNMA POOL 741032 | 4.5% 15 Aug 2040 | 146,567.53 | 159,882 |
| GNMA POOL 741151 | 4.5% 15 Sep 2040 | 99,999.47 | 109,084 |
| GNMA POOL 745133 | 4.5% 15 Jun 2040 | 46,647.97 | 50,886 |
| GNMA POOL 765337 | 4.5% 15 Jun 2041 | 399,960.53 | 436,294 |
| GOLDMAN SACHS NG TRI PARTY | 0.11% 03 Jan 2012 | 10,000,000.00 | 10,000,000 |
| GOVERNMENT NATIONAL MORTGAGE A | 6% 16 Jun 2032 | 9,071,837.82 | 10,313,546 |
| GOVERNMENT NATIONAL MORTGAGE A | 5% 16 Mar 2033 | 16,000,000.00 | 17,480,946 |
| GOVERNMENT NATIONAL MORTGAGE A | 0.20944% 16 Jul 2044 | 59,838,204.44 | 451,719 |
| GOVERNMENT NATIONAL MORTGAGE A | 4.5% 20 Nov 2034 | 7,150,825.68 | 7,672,304 |
| GOVERNMENT NATIONAL MORTGAGE A | 1.44% 16 Nov 2051 | 26,180,167.44 | 1,502,375 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Jan 2052 | 27,224,418.33 | 1,586,612 |
| GREENWICH GRET CASH COLLATERAL (CLIENT) | | 260,000.00 | 260,000 |
| GS MORTGAGE SECURITIES CORPORA | 5.56% 10 Nov 2039 | 4,600,000.00 | 5,050,354 |
| GSR MORTGAGE LOAN TRUST | 5.5% 25 Jul 2035 | 7,142,916.30 | 5,911,199 |
| GSR MORTGAGE LOAN TRUST | 5.2684% 25 Oct 2035 | 6,544,716.71 | 5,637,999 |
| GSR MORTGAGE LOAN TRUST | 2.8461% 25 Sep 2035 | 9,506,996.62 | 7,945,292 |
| GSR MORTGAGE LOAN TRUST | 4.5564% 25 Nov 2035 | 5,378,833.60 | 4,434,526 |
| J.P. MORGAN ALTERNATIVE LOAN T | 5.95% 25 Sep 2036 | 1,669,380.22 | 1,632,604 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.814% 12 Jun 2043 | 16,200,000.00 | 17,522,212 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.298% 15 May 2047 | 1,944,818.96 | 1,958,773 |
| JP MORGAN CHASE COMMERCIAL MOR | 0% 15 Jun 2020 | 51,472,807.89 | 3,804,818 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.3877% 15 Feb 2046 | 6,000,000.00 | 6,401,352 |
| JP MORGAN CHASE COMMERCIAL MOR | 1.549% 15 Feb 2046 | 48,656,434.03 | 3,087,202 |
| JP MORGAN JPST CASH COLL(CLIEN | JP MORGAN JPST CASH COLL(CLIEN | 60,000.00 | 60,000 |
| JP MORGAN MORTGAGE TRUST | 7.5% 25 Aug 2037 | 6,035,968.36 | 4,211,621 |
| JP MORGAN MORTGAGE TRUST | 6% 25 Aug 2022 | 3,967,936.32 | 3,777,880 |
| LB COMMERCIAL CONDUIT MORTGAGE | 6.1414% 15 Jul 2044 | 2,435,000.00 | 2,650,315 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.347% 15 Nov 2038 | 4,500,000.00 | 4,819,046 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.43% 15 Feb 2040 | 21,000,000.00 | 22,399,839 |
| MASTR ADJUSTABLE RATE MORTGAGE | 4.849871% 25 Jan 2036 | 4,745,137.47 | 3,392,104 |
| MASTR ASSET SECURITIZATION TRU | 5.5% 25 Jul 2033 | 1,528,060.73 | 1,569,011 |
| MERRILL LYNCH FLOATING TRUST | 0.7675% 09 Jul 2021 | 3,000,823.33 | 2,780,218 |
| OBP DEPOSITOR LLC TRUST | 4.6462% 15 Jul 2045 | 5,000,000.00 | 5,589,595 |
| PARIBAS REPO | 0.05% 03 Jan 2012 | 59,300,000.00 | 59,300,000 |
| RESIDENTIAL ASSET SECURITIZATI | 4.75% 25 Jun 2033 | 2,441,091.68 | 2,465,178 |
| SLM STUDENT LOAN TRUST | 2.13875% 15 Aug 2016 | 979,382.13 | 978,642 |
| SOVEREIGN COMMERCIAL MORTGAGE | 5.77623% 22 Jul 2030 | 2,140,519.66 | 2,190,180 |
| SSGA | G STIFF ERISA QUALIFIED | 670,813.28 | 670,813 |
| STRUCTURED ASSET SECURITIES CO | 6% 25 Apr 2033 | 2,460,106.05 | 2,571,436 |
| TERWIN MORTGAGE TRUST | 1% 25 Jan 2038 | 998,986.16 | 870,992 |
| TREASURY BILL | 0.05% 15 Mar 2012 | 160,000.00 | 159,994 |
| UBS CITIGROUP COMMERCIAL MORTG | 1% 10 Jan 2045 | 26,500,000.00 | 3,744,490 |
| US DOLLAR | | 5,233,780.85 | 5,233,781 |
| US TREASURY N/B | 6.125% 15 Aug 2029 | 22,000,000.00 | 33,333,432 |
| US TREASURY N/B | 3.875% 15 Aug 2040 | 7,100,000.00 | 8,511,125 |
| US TREASURY N/B | 3.75% 15 Aug 2041 | 2,000,000.00 | 2,352,188 |
| US TREASURY N/B | 3.125% 15 May 2019 | 17,300,000.00 | 19,397,625 |
| US TREASURY N/B | 3.625% 15 Aug 2019 | 7,500,000.00 | 8,686,523 |
| US TREASURY N/B | 3.375% 15 Nov 2019 | 4,600,000.00 | 5,243,641 |
| US TREASURY N/B | 3.5% 15 May 2020 | 2,100,000.00 | 2,415,821 |
| US TREASURY N/B | 2.625% 15 Aug 2020 | 43,750,000.00 | 47,185,075 |
| US TREASURY N/B | 2.625% 15 Nov 2020 | 19,200,000.00 | 20,669,990 |
| US TREASURY N/B | 2% 15 Nov 2021 | 8,000,000.00 | 8,091,248 |
| WACHOVIA BANK COMMERCIAL MORTG | 5.088% 15 Aug 2041 | 8,100,000.00 | 8,670,086 |
| WACHOVIA BANK COMMERCIAL MORTG | 5.572% 15 Oct 2048 | 800,000.00 | 867,622 |
| WAMU MORTGAGE PASS THROUGH CER | 5.79611% 25 Jul 2037 | 5,692,631.96 | 3,109,720 |
| WASHINGTON MUTUAL MORTGAGE PAS | 6.5% 25 Aug 2035 | 5,898,395.67 | 4,024,617 |
| WELLS FARGO MORTGAGE BACKED SE | 2.89499% 25 Jul 2034 | 513,994.80 | 473,004 |
| WELLS FARGO MORTGAGE BACKED SE | 2.9803% 25 Jun 2035 | 391,366.61 | 357,692 |
| WELLS FARGO MORTGAGE BACKED SE | 6% 25 Aug 2037 | 599,289.45 | 569,930 |
| WF RBS COMMERCIAL MORTGAGE TRU | 1.072% 15 Jun 2044 | 8,858,757.56 | 364,201 |

Sub-Total: Fund 5738 10 of 13

\$ 1,019,879,885



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|--------------------------|--------------------|--------------|----|-----------|
| ABBEY NATL TREASURY SERV | 2.875% 25 Apr 2014 | 280,000.00 | \$ | 261,031 |
| ABBOTT LABORATORIES | 5.6% 30 Nov 2017 | 300,000.00 | | 358,246 |
| ABBOTT LABORATORIES | 5.875% 15 May 2016 | 2,190,000.00 | | 2,569,109 |

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| AETNA INC | 6.5% 15 Sep 2018 | 570,000.00 | 695,496 |
| AETNA INC | 3.95% 01 Sep 2020 | 885,000.00 | 915,632 |
| ALLIED WORLD ASSURANCE | 7.5% 01 Aug 2016 | 1,350,000.00 | 1,523,561 |
| AMERICA MOVIL SAB DE CV | 5% 30 Mar 2020 | 1,940,000.00 | 2,143,258 |
| AMERICAN EXPRESS CO | 8.125% 20 May 2019 | 2,100,000.00 | 2,715,029 |
| AMERICAN INTL GROUP | 4.25% 15 May 2013 | 775,000.00 | 773,939 |
| AMERICAN INTL GROUP | 6.4% 15 Dec 2020 | 510,000.00 | 514,707 |
| AMGEN INC | 5.85% 01 Jun 2017 | 715,000.00 | 822,250 |
| AMGEN INC | 2.3% 15 Jun 2016 | 535,000.00 | 538,655 |
| AMGEN INC | 3.875% 15 Nov 2021 | 770,000.00 | 777,019 |
| ANADARKO PETROLEUM CORP | 6.375% 15 Sep 2017 | 235,000.00 | 272,396 |
| ANHEUSER BUSCH INBEV WOR | 5.375% 15 Jan 2020 | 1,940,000.00 | 2,275,240 |
| ANHEUSER BUSCH INBEV WOR | 5.375% 15 Nov 2014 | 415,000.00 | 461,118 |
| ARCELORMITTAL | 6.125% 01 Jun 2018 | 765,000.00 | 755,485 |
| ARCELORMITTAL | 5.5% 01 Mar 2021 | 395,000.00 | 362,574 |
| AT+T INC | 4.95% 15 Jan 2013 | 4,205,000.00 | 4,382,531 |
| AT+T INC | 5.5% 01 Feb 2018 | 1,160,000.00 | 1,342,735 |
| AXIS SPECIALTY FINANCE | 5.875% 01 Jun 2020 | 785,000.00 | 807,059 |
| BANK OF AMERICA CORP | 6% 01 Sep 2017 | 2,735,000.00 | 2,671,078 |
| BANK OF AMERICA CORP | 4.9% 01 May 2013 | 5,475,000.00 | 5,479,429 |
| BANK OF MONTREAL | 2.125% 28 Jun 2013 | 420,000.00 | 426,809 |
| BANK OF NEW YORK MELLON | 4.95% 01 Nov 2012 | 1,190,000.00 | 1,233,848 |
| BANK OF NOVA SCOTIA | 2.9% 29 Mar 2016 | 1,275,000.00 | 1,319,890 |
| BARCLAYS BANK PLC | 5% 22 Sep 2016 | 1,780,000.00 | 1,843,482 |
| BEAR STEARNS COMMERCIAL MORTGA | 5.405% 11 Dec 2040 | 1,500,000.00 | 1,651,164 |
| BEAR STEARNS COMMERCIAL MORTGA | 5.62296% 11 Mar 2039 | 1,500,000.00 | 1,662,906 |
| BERKSHIRE HATHAWAY FIN | 5.4% 15 May 2018 | 3,730,000.00 | 4,349,993 |
| BHP BILLITON FINANCE | 4.8% 15 Apr 2013 | 635,000.00 | 668,957 |
| BOEING CO | 3.5% 15 Feb 2015 | 1,640,000.00 | 1,760,776 |
| BOSTON SCIENTIFIC CORP | 6% 15 Jan 2020 | 280,000.00 | 312,575 |
| BOTTLING GROUP LLC | 5.5% 01 Apr 2016 | 595,000.00 | 689,303 |
| BP CAPITAL MARKETS PLC | 5.25% 07 Nov 2013 | 380,000.00 | 407,574 |
| BP CAPITAL MARKETS PLC | 3.125% 01 Oct 2015 | 315,000.00 | 329,938 |
| BP CAPITAL MARKETS PLC | 3.561% 01 Nov 2021 | 565,000.00 | 588,212 |
| BRITISH TELECOM PLC | 5.95% 15 Jan 2018 | 1,010,000.00 | 1,116,130 |
| BURLINGTN NORTH SANTA FE | 5.65% 01 May 2017 | 1,060,000.00 | 1,223,295 |
| CALIFORNIA ST | 6.2% 01 Oct 2019 | 695,000.00 | 792,182 |
| CALIFORNIA ST | 6.2% 01 Mar 2019 | 820,000.00 | 941,975 |
| CALIFORNIA ST | 3.95% 01 Nov 2015 | 25,000.00 | 26,211 |
| CANADIAN NATL RAILWAY | 6.8% 15 Jul 2018 | 425,000.00 | 532,645 |
| CAPITAL ONE FINANCIAL CO | 7.375% 23 May 2014 | 2,735,000.00 | 3,004,977 |
| CATERPILLAR FIN SERV CRP | 6.125% 17 Feb 2014 | 2,100,000.00 | 2,325,072 |
| CATERPILLAR INC | 3.9% 27 May 2021 | 1,315,000.00 | 1,443,683 |
| CENOVUS ENERGY INC | 5.7% 15 Oct 2019 | 260,000.00 | 304,970 |
| CIGNA CORP | 5.375% 15 Mar 2017 | 900,000.00 | 985,865 |
| CIGNA CORP | 4.375% 15 Dec 2020 | 190,000.00 | 194,120 |
| CITIBANK CREDIT CARD ISSUANCE | 5.7% 20 Sep 2019 | 1,450,000.00 | 1,740,161 |
| CITIGROUP COMMERCIAL MORTGAGE | 5.885234% 10 Dec 2049 | 2,000,000.00 | 2,019,450 |
| CITIGROUP INC | 5% 15 Sep 2014 | 1,495,000.00 | 1,479,613 |
| CITIGROUP INC | 6.125% 21 Nov 2017 | 2,575,000.00 | 2,748,120 |
| CITIGROUP INC | 4.587% 15 Dec 2015 | 465,000.00 | 467,975 |
| CITIGROUP/DEUTSCHE BANK COMMER | 5.54458% 15 Jan 2046 | 1,600,000.00 | 1,729,923 |
| COMCAST CORP | 6.5% 15 Jan 2015 | 840,000.00 | 952,254 |
| COMCAST CORP | 5.875% 15 Feb 2018 | 2,025,000.00 | 2,341,441 |
| CONOCOPHILLIPS | 4.75% 15 Oct 2012 | 2,605,000.00 | 2,682,780 |
| COVENTRY HEALTH CARE INC | 5.45% 15 Jun 2021 | 440,000.00 | 488,932 |
| CREDIT SUISSE MORTGAGE CAPITAL | 5.55089% 15 Feb 2039 | 2,085,000.00 | 2,307,447 |
| CREDIT SUISSE NEW YORK | 6% 15 Feb 2018 | 1,005,000.00 | 991,162 |
| CREDIT SUISSE NEW YORK | 4.375% 05 Aug 2020 | 805,000.00 | 789,278 |
| CS FIRST BOSTON MORTGAGE SECUR | 4.832% 15 Apr 2037 | 2,000,000.00 | 2,105,462 |
| CSX CORP | 5.6% 01 May 2017 | 280,000.00 | 320,191 |
| CSX CORP | 7.375% 01 Feb 2019 | 1,080,000.00 | 1,346,138 |
| CVS CAREMARK CORP | 5.75% 01 Jun 2017 | 1,720,000.00 | 2,006,968 |

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| DELHAIZE GROUP | 6.5% 15 Jun 2017 | 540,000.00 | 634,674 |
| DELL INC | 3.375% 15 Jun 2012 | 1,200,000.00 | 1,213,237 |
| DIAGEO CAPITAL PLC | 7.375% 15 Jan 2014 | 725,000.00 | 818,268 |
| DIRECTV HOLDINGS/FING | 4.75% 01 Oct 2014 | 895,000.00 | 966,748 |
| DIRECTV HOLDINGS/FING | 3.5% 01 Mar 2016 | 900,000.00 | 927,832 |
| DISCOVER BANK | 8.7% 18 Nov 2019 | 1,370,000.00 | 1,562,053 |
| DOMINION RESOURCES INC | 5.2% 15 Aug 2019 | 260,000.00 | 300,142 |
| DOW CHEMICAL CO/THE | 7.6% 15 May 2014 | 970,000.00 | 1,096,893 |
| DUKE ENERGY INDIANA INC | 3.75% 15 Jul 2020 | 235,000.00 | 252,334 |
| ECOLAB INC | 4.35% 08 Dec 2021 | 635,000.00 | 678,110 |
| ELI LILLY + CO | 5.2% 15 Mar 2017 | 3,880,000.00 | 4,481,994 |

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| EMBARQ CORP | 7.082% 01 Jun 2016 | 1,145,000.00 | 1,241,118 |
| ENERGY TRANSFER PARTNERS | 5.65% 01 Aug 2012 | 600,000.00 | 613,003 |
| ENTERPRISE PRODUCTS OPER | 3.7% 01 Jun 2015 | 425,000.00 | 445,560 |
| EXPORT IMPORT BK KOREA | 5.125% 29 Jun 2020 | 735,000.00 | 769,584 |
| FANNIE MAE | 4.625% 15 Oct 2013 | 2,220,000.00 | 2,387,377 |
| FANNIE MAE | 4.375% 15 Oct 2015 | 845,000.00 | 954,841 |
| FANNIE MAE | 2.375% 11 Apr 2016 | 10,295,000.00 | 10,877,213 |
| FANNIE MAE | 5.375% 12 Jun 2017 | 2,105,000.00 | 2,543,316 |
| FED HM LN PC POOL A47038 | 5% 01 Sep 2035 | 543,849.11 | 585,167 |
| FED HM LN PC POOL A63809 | 6% 01 Aug 2037 | 681,613.36 | 749,692 |
| FED HM LN PC POOL A85726 | 5% 01 Apr 2039 | 1,327,407.82 | 1,439,704 |
| FED HM LN PC POOL A93318 | 5% 01 Aug 2040 | 2,490,623.86 | 2,678,676 |
| FED HM LN PC POOL A93713 | 5% 01 Sep 2040 | 1,415,835.21 | 1,522,736 |
| FED HM LN PC POOL A94069 | 5% 01 Sep 2040 | 1,324,950.21 | 1,424,989 |
| FED HM LN PC POOL A94113 | 5% 01 Oct 2040 | 888,768.45 | 955,874 |
| FED HM LN PC POOL A94898 | 4.5% 01 Nov 2040 | 928,750.22 | 984,705 |
| FED HM LN PC POOL A95519 | 4.5% 01 Dec 2040 | 891,776.50 | 945,503 |
| FED HM LN PC POOL C03517 | 4.5% 01 Sep 2040 | 285,835.52 | 303,056 |
| FED HM LN PC POOL C03545 | 5% 01 Aug 2040 | 1,622,692.36 | 1,745,212 |
| FED HM LN PC POOL C91176 | 5.5% 01 May 2028 | 573,583.55 | 622,448 |
| FED HM LN PC POOL G02031 | 5.5% 01 Feb 2036 | 671,821.97 | 731,365 |
| FED HM LN PC POOL G02408 | 5.5% 01 Dec 2036 | 1,498,173.03 | 1,629,316 |
| FED HM LN PC POOL G02427 | 5.5% 01 Dec 2036 | 2,783,292.25 | 3,026,929 |
| FED HM LN PC POOL G03695 | 5.5% 01 Nov 2037 | 1,003,119.01 | 1,090,927 |
| FED HM LN PC POOL G04585 | 5.5% 01 Feb 2038 | 991,340.90 | 1,077,034 |
| FED HM LN PC POOL G04588 | 5.5% 01 Aug 2038 | 370,164.41 | 402,162 |
| FED HM LN PC POOL G04688 | 5.5% 01 Sep 2038 | 694,603.23 | 754,646 |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039 | 738,905.69 | 802,778 |
| FED HM LN PC POOL G05676 | 4% 01 Nov 2039 | 2,400,723.65 | 2,521,571 |
| FED HM LN PC POOL G05726 | 5% 01 Aug 2039 | 1,493,914.80 | 1,608,707 |
| FED HM LN PC POOL G05741 | 4.5% 01 Dec 2039 | 488,247.82 | 517,816 |
| FED HM LN PC POOL G05927 | 4.5% 01 Jul 2040 | 2,668,593.77 | 2,857,722 |
| FED HM LN PC POOL G06087 | 5% 01 Sep 2040 | 660,631.66 | 710,615 |
| FED HM LN PC POOL G06506 | 4% 01 Dec 2040 | 4,734,595.41 | 4,972,924 |
| FED HM LN PC POOL G06507 | 4% 01 Feb 2041 | 792,167.00 | 832,043 |
| FED HM LN PC POOL G06601 | 4.5% 01 Dec 2040 | 7,662,282.91 | 8,188,562 |
| FED HM LN PC POOL G08273 | 5.5% 01 Jun 2038 | 386,975.69 | 420,426 |
| FED HM LN PC POOL G08368 | 4.5% 01 Oct 2039 | 1,777,929.98 | 1,885,600 |
| FED HM LN PC POOL G08372 | 4.5% 01 Nov 2039 | 1,416,802.17 | 1,502,603 |
| FED HM LN PC POOL G13300 | 4.5% 01 May 2023 | 596,236.06 | 632,651 |
| FED HM LN PC POOL G13492 | 5% 01 Feb 2024 | 633,258.12 | 680,316 |
| FED HM LN PC POOL G13868 | 4.5% 01 Jul 2025 | 1,418,625.98 | 1,504,383 |
| FED HM LN PC POOL G14239 | 4% 01 Sep 2026 | 445,309.30 | 468,050 |
| FED HM LN PC POOL G18401 | 3.5% 01 Sep 2026 | 977,069.75 | 1,019,305 |
| FED HM LN PC POOL J09212 | 5% 01 Jan 2024 | 639,769.96 | 692,410 |
| FED HM LN PC POOL J12398 | 4.5% 01 Jun 2025 | 1,395,563.72 | 1,479,926 |
| FED HM LN PC POOL J12439 | 4.5% 01 Jun 2025 | 1,423,427.55 | 1,509,474 |
| FED HM LN PC POOL J15031 | 4% 01 Apr 2026 | 2,027,857.86 | 2,131,413 |
| FED HM LN PC POOL J15719 | 4% 01 Jun 2026 | 1,908,465.48 | 2,020,833 |
| FED HM LN PC POOL J15847 | 4% 01 Jun 2026 | 967,477.41 | 1,024,441 |
| FED HM LN PC POOL J16059 | 4% 01 Jul 2026 | 970,937.46 | 1,020,520 |
| FED HM LN PC POOL Q02171 | 5% 01 Jul 2041 | 902,430.96 | 972,119 |
| FED HM LN PC POOL Q02606 | 5% 01 Aug 2041 | 4,918,581.19 | 5,298,407 |
| FED HM LN PC POOL Q02808 | 4.5% 01 Aug 2041 | 2,056,750.57 | 2,180,181 |
| FED HM LN PC POOL Q02872 | 4.5% 01 Aug 2041 | 2,851,515.56 | 3,022,642 |
| FED HM LN PC POOL Q03548 | 4.5% 01 Sep 2041 | 2,899,463.11 | 3,073,467 |
| FED REPUBLIC OF BRAZIL | 6% 17 Jan 2017 | 2,040,000.00 | 2,381,700 |
| FEDERAL FARM CREDIT BANK | 1.375% 25 Jun 2013 | 985,000.00 | 1,001,073 |
| FEDERAL HOME LOAN BANK | 1.375% 28 May 2014 | 6,735,000.00 | 6,867,727 |
| FEDERAL HOME LOAN BANK | 5% 17 Nov 2017 | 415,000.00 | 498,042 |
| FEDERAL NATL MTG ASSN | 3% 01 Dec 2099 | 1,000,000.00 | 1,029,531 |
| FHLMC TBA JAN 15 GOLD SINGLE | 3.5% 01 Dec 2099 | 1,500,000.00 | 1,563,516 |
| FHLMC TBA JAN 30 GOLD SINGLE | 5.5% 01 Dec 2099 | 5,000,000.00 | 5,425,000 |

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| FHLMC TBA JAN 30 GOLD SINGLE | 6% 01 Dec 2099 | 6,000,000.00 | 6,588,750 |
| FHLMC GOLD TBA 30 YR | 4% 01 Dec 2099 | 3,500,000.00 | 3,670,625 |
| FHLMC TBA JAN 15 GOLD SINGLE | 3% 01 Dec 2099 | 2,500,000.00 | 2,580,469 |
| FIRSTENERGY SOLUTIONS CO | 4.8% 15 Feb 2015 | 445,000.00 | 474,944 |
| FISERV INC | 3.125% 15 Jun 2016 | 330,000.00 | 336,004 |
| FNMA TBA JAN 15 SINGLE FAM | 4.5% 01 Dec 2099 | 500,000.00 | 532,969 |
| FNMA TBA JAN 15 SINGLE FAM | 5% 01 Dec 2099 | 2,000,000.00 | 2,150,625 |
| FNMA POOL 257281 | 5% 01 Jul 2028 | 273,343.38 | 295,605 |
| FNMA POOL 257595 | 5% 01 Mar 2029 | 19,999.21 | 21,615 |
| FNMA POOL 555800 | 5.5% 01 Oct 2033 | 5,521,061.06 | 6,035,404 |
| FNMA POOL 655687 | 6.5% 01 Aug 2032 | 880,056.95 | 1,004,579 |

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| FNMA POOL 660662 | 6.5% 01 Sep 2032 | 16,881.99 | 19,172 |
| FNMA POOL 735061 | 6% 01 Nov 2034 | 5,249,055.84 | 5,833,199 |
| FNMA POOL 735271 | 6% 01 Jan 2035 | 749,323.94 | 832,713 |
| FNMA POOL 735382 | 5% 01 Apr 2035 | 8,626,236.28 | 9,328,770 |
| FNMA POOL 735500 | 5.5% 01 May 2035 | 4,108,217.17 | 4,485,804 |
| FNMA POOL 735578 | 5% 01 Jun 2035 | 652,035.48 | 704,934 |
| FNMA POOL 735580 | 5% 01 Jun 2035 | 2,654,774.21 | 2,870,983 |
| FNMA POOL 735591 | 5% 01 Jun 2035 | 2,509,281.61 | 2,713,641 |
| FNMA POOL 735676 | 5% 01 Jul 2035 | 10,413,647.94 | 11,261,751 |
| FNMA POOL 735989 | 5.5% 01 Feb 2035 | 4,845,655.64 | 5,297,078 |
| FNMA POOL 745412 | 5.5% 01 Dec 2035 | 2,689,560.15 | 2,938,439 |
| FNMA POOL 745885 | 6% 01 Oct 2036 | 4,429,473.40 | 4,886,419 |
| FNMA POOL 745950 | 6% 01 Nov 2036 | 2,337,289.15 | 2,578,405 |
| FNMA POOL 888286 | 5.5% 01 Apr 2037 | 6,094,203.67 | 6,640,992 |
| FNMA POOL 888637 | 6% 01 Sep 2037 | 863,200.81 | 951,440 |
| FNMA POOL 888763 | 5.183% 01 Oct 2037 | 1,497,239.26 | 1,604,240 |
| FNMA POOL 889072 | 6.5% 01 Dec 2037 | 822,656.80 | 920,890 |
| FNMA POOL 889190 | 6% 01 Mar 2038 | 1,414,233.65 | 1,558,359 |
| FNMA POOL 889579 | 6% 01 May 2038 | 2,075,274.95 | 2,295,219 |
| FNMA POOL 889691 | 6% 01 Jul 2038 | 1,108,369.49 | 1,221,670 |
| FNMA POOL 889983 | 6% 01 Oct 2038 | 2,341,270.75 | 2,580,602 |
| FNMA POOL 899172 | 6.5% 01 Feb 2037 | 894,679.72 | 1,001,514 |
| FNMA POOL 902669 | 5% 01 Nov 2036 | 391,259.98 | 422,941 |
| FNMA POOL 916398 | 6.5% 01 May 2037 | 21,880.97 | 24,594 |
| FNMA POOL 925224 | 6.5% 01 Sep 2037 | 22,015.04 | 24,644 |
| FNMA POOL 943699 | 6.5% 01 Aug 2037 | 55,487.34 | 62,113 |
| FNMA POOL 944795 | 6.5% 01 Oct 2037 | 220,795.32 | 247,161 |
| FNMA POOL 946924 | 6.5% 01 Sep 2037 | 441,174.99 | 493,856 |
| FNMA POOL 948227 | 6.5% 01 Aug 2037 | 776,911.99 | 869,683 |
| FNMA POOL 954143 | 6.5% 01 Dec 2037 | 17,467.50 | 19,553 |
| FNMA POOL 954804 | 6.5% 01 Dec 2037 | 10,672.31 | 11,947 |
| FNMA POOL 956226 | 6.5% 01 Nov 2037 | 7,545.40 | 8,446 |
| FNMA POOL 968546 | 6.5% 01 Feb 2038 | 391,726.21 | 439,114 |
| FNMA POOL 969014 | 6.5% 01 Feb 2038 | 757,056.36 | 846,510 |
| FNMA POOL 995930 | 5% 01 Apr 2039 | 105,245.87 | 113,768 |
| FNMA POOL AA0472 | 4% 01 Mar 2039 | 907,825.99 | 954,517 |
| FNMA POOL AB1047 | 4.5% 01 May 2040 | 2,608,851.38 | 2,800,386 |
| FNMA POOL AB1141 | 4.5% 01 Jun 2040 | 2,312,556.41 | 2,482,338 |
| FNMA POOL AB3693 | 4% 01 Oct 2041 | 2,006,946.91 | 2,110,794 |
| FNMA POOL AC1889 | 4% 01 Sep 2039 | 999,766.71 | 1,051,186 |
| FNMA POOL AC2952 | 4% 01 Sep 2039 | 956,941.22 | 1,006,158 |
| FNMA POOL AC2953 | 4.5% 01 Sep 2039 | 24,108,755.89 | 25,675,339 |
| FNMA POOL AC3424 | 1% 01 Oct 2039 | 659,248.43 | 701,385 |
| FNMA POOL AC3876 | 1% 01 Dec 2039 | 650,326.22 | 691,202 |
| FNMA POOL AC8546 | 1% 01 Jan 2040 | 1,984,238.24 | 2,089,316 |
| FNMA POOL AC8568 | 4.5% 01 Jan 2040 | 1,833,179.36 | 1,952,299 |
| FNMA POOL AC9564 | 4.5% 01 Feb 2040 | 1,295,955.06 | 1,391,101 |
| FNMA POOL AD0567 | 6.5% 01 Dec 2039 | 316,289.48 | 354,058 |
| FNMA POOL AD5479 | 5% 01 Jun 2040 | 299,914.04 | 324,340 |
| FNMA POOL AD9713 | 5% 01 Aug 2040 | 790,839.82 | 856,080 |
| FNMA POOL AD9870 | 4% 01 Oct 2040 | 1,432,229.10 | 1,505,891 |
| FNMA POOL AE0113 | 4% 01 Jul 2040 | 1,863,076.67 | 1,959,953 |
| FNMA POOL AE0967 | 3.5% 01 Feb 2041 | 1,411,353.92 | 1,452,911 |
| FNMA POOL AH0210 | 4.5% 01 Dec 2040 | 2,876,428.42 | 3,087,608 |
| FNMA POOL AH3324 | 3.5% 01 Feb 2026 | 367,297.32 | 384,440 |
| FNMA POOL AH5616 | 3.5% 01 Feb 2026 | 195,839.00 | 204,979 |
| FNMA POOL AH5929 | 3.5% 01 Feb 2026 | 392,564.19 | 410,886 |
| FNMA POOL AH5984 | 4.5% 01 Mar 2041 | 1,857,213.84 | 1,993,566 |
| FNMA POOL AH6210 | 3.5% 01 Feb 2026 | 190,767.13 | 199,671 |
| FNMA POOL AH6438 | 3.5% 01 Feb 2026 | 466,957.94 | 488,752 |
| FNMA POOL AI1051 | 4% 01 Jun 2026 | 2,401,627.82 | 2,536,653 |
| FNMA POOL MA0243 | 5% 01 Nov 2029 | 2,177,701.05 | 2,353,695 |
| FNMA POOL MA0318 | 4.5% 01 Feb 2030 | 519,900.85 | 556,040 |

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| FNMA POOL MA0648 | 3.5% 01 Feb 2026 | 316,976.51 | 331,771 |
| FNMA POOL MA0776 | 4.5% 01 Jun 2031 | 2,071,714.52 | 2,215,722 |
| FNMA TBA 15 YR | 3% 01 Dec 2099 | 8,500,000.00 | 8,777,578 |
| FNMA TBA 15 YR | 3.5% 01 Dec 2099 | 6,500,000.00 | 6,796,563 |
| FNMA TBA 30YR SINGLE FAMILY JA | 3.5% 01 Dec 2099 | 2,000,000.00 | 2,056,875 |
| FNMA TBA FEB 30YR SINGLE FAM | 4% 01 Dec 2099 | 3,000,000.00 | 3,143,438 |
| FNMA TBA SINGLE FAMILY MORTGAG | 4% 01 Dec 2099 | 3,000,000.00 | 3,151,406 |
| FRANCE TELECOM | 2.125% 16 Sep 2015 | 235,000.00 | 232,820 |
| FREDDIE MAC | 4.875% 15 Nov 2013 | 3,385,000.00 | 3,666,862 |
| FREDDIE MAC | 5.125% 17 Nov 2017 | 2,300,000.00 | 2,769,412 |
| FREDDIE MAC | 2% 25 Aug 2016 | 5,400,000.00 | 5,615,276 |

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| FREDDIE MAC | 0.375% 27 Nov 2013 | 2,540,000.00 | 2,535,898 |
| GE CAPITAL COMMERCIAL MORTGAGE | 5.481% 10 Dec 2049 | 2,000,000.00 | 2,133,494 |
| GENERAL ELEC CAP CORP | 5.625% 01 May 2018 | 2,735,000.00 | 3,063,205 |
| GENERAL ELEC CAP CORP | 3.35% 17 Oct 2016 | 750,000.00 | 781,049 |
| GENERAL ELEC CAP CORP | 4.65% 17 Oct 2021 | 1,245,000.00 | 1,299,365 |
| GENERAL ELEC CAP CORP | 1% 28 Sep 2012 | 3,230,000.00 | 3,273,944 |
| GENERAL MILLS INC | 5.7% 15 Feb 2017 | 1,205,000.00 | 1,411,848 |
| GEORGIA POWER COMPANY | 5.7% 01 Jun 2017 | 1,940,000.00 | 2,302,021 |
| GILEAD SCIENCES INC | 2.4% 01 Dec 2014 | 250,000.00 | 254,502 |
| GMAC COMMERCIAL MORTGAGE SECUR | 5.238% 10 Nov 2045 | 2,000,000.00 | 2,153,150 |
| GNMA I TBA JAN 30 SINGLE FAM | 4% 01 Dec 2099 | 18,500,000.00 | 19,844,140 |
| GNMA I TBA JAN 30 SINGLE FAM | 4.5% 15 Dec 2099 | 5,000,000.00 | 5,447,656 |
| GNMA I TBA JAN 30 SINGLE FAM | 5.5% 01 Dec 2099 | 5,500,000.00 | 6,172,891 |
| GNMA I TBA JAN 30 SINGLE FAM | 6% 01 Dec 2099 | 2,000,000.00 | 2,263,750 |
| GNMA II JAN 30 | 4.5% 01 Feb 2099 | 250,000.00 | 271,680 |
| GNMA II JUMBOS 3.5 30 YRS | 3.5% 01 Dec 2099 | 3,000,000.00 | 3,122,344 |
| GNMA II POOL 004922 | 4% 20 Jan 2041 | 74,197.27 | 79,505 |
| GNMA II POOL 004923 | 4.5% 20 Jan 2041 | 935,717.62 | 1,022,535 |
| GNMA II POOL 004945 | 4% 20 Feb 2041 | 1,858,215.91 | 1,991,136 |
| GNMA II POOL 004978 | 4.5% 20 Mar 2041 | 1,398,565.21 | 1,528,326 |
| GNMA II POOL 004979 | 5% 20 Mar 2041 | 6,714,643.15 | 7,432,690 |
| GNMA II POOL 004984 | 5.5% 20 Mar 2041 | 1,309,471.15 | 1,469,759 |
| GNMA II POOL 005017 | 4.5% 20 Apr 2041 | 3,969,728.00 | 4,338,044 |
| GNMA II POOL 005055 | 4.5% 20 May 2041 | 4,443,243.42 | 4,855,493 |
| GNMA II POOL 005115 | 4.5% 20 Jul 2041 | 1,933,967.65 | 2,113,403 |
| GNMA II POOL 005140 | 4.5% 20 Aug 2041 | 8,433,904.18 | 9,216,412 |
| GNMA II TBA JAN 30 JUMBOS | 4% 01 Dec 2099 | 5,000,000.00 | 5,347,656 |
| GNMA II TBA JAN 30 JUMBOS | 5% 01 Dec 2099 | 2,000,000.00 | 2,211,250 |
| GNMA POOL 771561 | 4% 15 Aug 2041 | 980,461.14 | 1,055,650 |
| GOLDMAN SACHS GROUP INC | 6% 01 May 2014 | 2,960,000.00 | 3,072,521 |
| GOLDMAN SACHS GROUP INC | 3.625% 01 Aug 2012 | 2,675,000.00 | 2,691,114 |
| GOLDMAN SACHS GROUP INC | 5.375% 15 Mar 2020 | 155,000.00 | 152,989 |
| GOLDMAN SACHS GROUP INC | 6.15% 01 Apr 2018 | 2,040,000.00 | 2,105,462 |
| GOLDMAN SACHS GROUP INC | 3.625% 07 Feb 2016 | 725,000.00 | 700,512 |
| GREENWICH CAPITAL COMMERCIAL F | 5.381% 10 Mar 2039 | 1,553,411.84 | 1,562,100 |
| GS MORTGAGE SECURITIES CORPORA | 5.553% 10 Apr 2038 | 810,000.00 | 880,660 |
| HCP INC | 2.7% 01 Feb 2014 | 105,000.00 | 104,847 |
| HEWLETT PACKARD CO | 1.25% 13 Sep 2013 | 505,000.00 | 498,553 |
| HONEYWELL INTERNATIONAL | 5% 15 Feb 2019 | 450,000.00 | 523,751 |
| HSBC BANK USA NA | 4.875% 24 Aug 2020 | 265,000.00 | 245,903 |
| HSBC FINANCE CORP | 6.676% 15 Jan 2021 | 120,000.00 | 124,128 |
| HSBC FINANCE CORP | 6.375% 27 Nov 2012 | 3,085,000.00 | 3,173,046 |
| HSBC HOLDINGS PLC | 5.1% 05 Apr 2021 | 1,700,000.00 | 1,806,408 |
| INTL PAPER CO | 7.95% 15 Jun 2018 | 200,000.00 | 243,446 |
| JOHN DEERE CAPITAL CORP | 4.95% 17 Dec 2012 | 1,190,000.00 | 1,239,690 |
| JOHN DEERE CAPITAL CORP | 2.25% 07 Jun 2016 | 85,000.00 | 87,321 |
| JOHNSON + JOHNSON | 5.15% 15 Jul 2018 | 905,000.00 | 1,092,675 |
| JOHNSON CONTROLS INC | 1.75% 01 Mar 2014 | 240,000.00 | 242,075 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.951% 12 Jan 2037 | 500,000.00 | 499,238 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.78% 15 Jul 2042 | 615,000.00 | 636,575 |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Apr 2043 | 1,500,000.00 | 1,650,068 |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 12 Sep 2037 | 190,000.00 | 197,578 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.999% 15 Oct 2042 | 1,110,000.00 | 1,167,746 |
| JP MORGAN CHASE COMMERCIAL MOR | 5.481% 12 Dec 2044 | 4,000,000.00 | 4,349,928 |
| JPMORGAN CHASE + CO | 5.75% 02 Jan 2013 | 3,185,000.00 | 3,303,928 |
| JPMORGAN CHASE + CO | 6.3% 23 Apr 2019 | 2,160,000.00 | 2,446,494 |
| KEYCORP | 5.1% 24 Mar 2021 | 180,000.00 | 186,923 |
| KINDER MORGAN ENER PART | 6% 01 Feb 2017 | 360,000.00 | 407,439 |
| KOREA DEVELOPMENT BANK | 3.875% 04 May 2017 | 305,000.00 | 301,183 |
| KRAFT FOODS INC | 5.375% 10 Feb 2020 | 1,080,000.00 | 1,246,159 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.398% 15 Feb 2040 | 2,000,000.00 | 2,069,236 |
| LB UBS COMMERCIAL MORTGAGE TRU | 1% 15 Nov 2040 | 470,000.00 | 496,413 |
| LB UBS COMMERCIAL MORTGAGE TRU | 5.845% 15 Jul 2040 | 1,155,026.61 | 1,168,826 |

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| LLOYDS TSB BANK PLC | 4.875% 21 Jan 2016 | 580,000.00 | 565,259 |
| MCKESSON CORP | 5.7% 01 Mar 2017 | 500,000.00 | 583,340 |
| MERCK + CO INC | 3.875% 15 Jan 2021 | 790,000.00 | 889,357 |
| MERCK + CO INC | 6% 15 Sep 2017 | 1,370,000.00 | 1,679,535 |
| MERRILL LYNCH MORTGAGE TRUST | 5.444% 12 Jan 2044 | 190,000.00 | 200,114 |
| MERRILL LYNCH MORTGAGE TRUST | 1% 12 May 2039 | 210,000.00 | 216,799 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.364% 12 Aug 2048 | 1,675,000.00 | 1,734,000 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.90934% 12 Jun 2046 | 2,775,000.00 | 3,097,369 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.428933% 12 Feb 2039 | 3,880,000.00 | 4,268,605 |
| MERRILL LYNCH/COUNTRYWIDE COMM | 5.47823% 12 Feb 2039 | 140,000.00 | 142,914 |
| METLIFE INC | 6.75% 01 Jun 2016 | 1,715,000.00 | 1,975,745 |

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| METLIFE INC | 2.375% 06 Feb 2014 | 365,000.00 | 370,093 |
| MICROSOFT CORP | 3% 01 Oct 2020 | 1,170,000.00 | 1,244,714 |
| MICROSOFT CORP | 2.5% 08 Feb 2016 | 435,000.00 | 461,868 |
| MORGAN STANLEY | 5.3% 01 Mar 2013 | 4,555,000.00 | 4,610,753 |
| MORGAN STANLEY | 5.75% 25 Jan 2021 | 100,000.00 | 93,281 |
| MORGAN STANLEY | 5.625% 23 Sep 2019 | 1,920,000.00 | 1,778,072 |
| MORGAN STANLEY | 3.8% 29 Apr 2016 | 725,000.00 | 667,953 |
| MORGAN STANLEY CAPITAL I | 1% 12 Mar 2044 | 2,000,000.00 | 2,190,410 |
| NEWS AMERICA INC | 6.9% 01 Mar 2019 | 1,805,000.00 | 2,121,409 |
| NOBLE ENERGY INC | 4.15% 15 Dec 2021 | 485,000.00 | 501,729 |
| NORFOLK SOUTHERN CORP | 5.9% 15 Jun 2019 | 705,000.00 | 856,634 |
| NORTHROP GRUMMAN CORP | 5.05% 01 Aug 2019 | 1,590,000.00 | 1,772,518 |
| NOVARTIS CAPITAL CORP | 4.125% 10 Feb 2014 | 500,000.00 | 534,962 |
| OCCIDENTAL PETROLEUM COR | 4.1% 01 Feb 2021 | 955,000.00 | 1,069,877 |
| ONEOK PARTNERS LP | 8.625% 01 Mar 2019 | 670,000.00 | 860,071 |
| ORACLE CORP | 5.75% 15 Apr 2018 | 420,000.00 | 509,664 |
| ORACLE CORP | 4.95% 15 Apr 2013 | 1,675,000.00 | 1,768,880 |
| ORACLE CORP | 3.875% 15 Jul 2020 | 135,000.00 | 148,711 |
| PACIFIC GAS + ELECTRIC | 4.8% 01 Mar 2014 | 240,000.00 | 257,753 |
| PEPSICO INC | 5% 01 Jun 2018 | 2,115,000.00 | 2,457,101 |
| PHILIP MORRIS INTL INC | 4.875% 16 May 2013 | 1,305,000.00 | 1,377,108 |
| PNC FUNDING CORP | 5.4% 10 Jun 2014 | 1,145,000.00 | 1,252,133 |
| PNC FUNDING CORP | 6.7% 10 Jun 2019 | 835,000.00 | 1,018,735 |
| PNC FUNDING CORP | 4.375% 11 Aug 2020 | 595,000.00 | 643,336 |
| QUEST DIAGNOSTIC INC | 5.45% 01 Nov 2015 | 745,000.00 | 842,460 |
| RABOBANK NEDERLAND | 2.125% 13 Oct 2015 | 1,045,000.00 | 1,023,996 |
| RABOBANK NEDERLAND | 1.85% 10 Jan 2014 | 860,000.00 | 855,573 |
| RAYTHEON COMPANY | 3.125% 15 Oct 2020 | 375,000.00 | 377,920 |
| REPUBLIC OF CHILE | 3.25% 14 Sep 2021 | 970,000.00 | 996,675 |
| REYNOLDS AMERICAN INC | 6.75% 15 Jun 2017 | 785,000.00 | 892,253 |
| RIO TINTO FIN USA LTD | 3.5% 02 Nov 2020 | 435,000.00 | 444,616 |
| ROGERS COMMUNICATIONS IN | 6.8% 15 Aug 2018 | 445,000.00 | 542,074 |
| ROYAL BANK OF CANADA | 1.45% 30 Oct 2014 | 1,070,000.00 | 1,075,554 |
| ROYAL BK OF SCOTLAND PLC | 3.4% 23 Aug 2013 | 650,000.00 | 632,360 |
| ROYAL BK SCOTLND GRP PLC | 6.4% 21 Oct 2019 | 670,000.00 | 627,246 |
| SAFeway INC | 5% 15 Aug 2019 | 635,000.00 | 677,459 |
| SANOFI | 2.625% 29 Mar 2016 | 410,000.00 | 427,518 |
| SIMON PROPERTY GROUP LP | 6.75% 15 May 2014 | 3,759,000.00 | 4,139,572 |
| SLM CORP | 8.45% 15 Jun 2018 | 1,495,000.00 | 1,539,850 |
| SSGA | G STIFF ERISA QUALIFIED | 115,840,753.09 | 115,840,753 |
| STATOIL ASA | 5.25% 15 Apr 2019 | 1,005,000.00 | 1,163,032 |
| TELECOM ITALIA CAPITAL | 5.25% 01 Oct 2015 | 855,000.00 | 784,317 |
| TELEFONICA EMISIONES SAU | 3.729% 27 Apr 2015 | 1,115,000.00 | 1,069,260 |
| TELEFONICA EMISIONES SAU | 3.992% 16 Feb 2016 | 1,465,000.00 | 1,408,599 |
| TENN VALLEY AUTHORITY | 5.5% 18 Jul 2017 | 440,000.00 | 535,611 |
| TENN VALLEY AUTHORITY | 3.875% 15 Feb 2021 | 650,000.00 | 741,590 |
| TEVA PHARMA FIN II/III | 3% 15 Jun 2015 | 670,000.00 | 697,712 |
| TEXTRON INC | 6.2% 15 Mar 2015 | 550,000.00 | 590,414 |
| TIME WARNER CABLE INC | 5.85% 01 May 2017 | 25,000.00 | 28,471 |
| TIME WARNER CABLE INC | 6.2% 01 Jul 2013 | 2,960,000.00 | 3,176,272 |
| TIME WARNER CABLE INC | 4% 01 Sep 2021 | 500,000.00 | 505,864 |
| TIME WARNER INC | 3.15% 15 Jul 2015 | 810,000.00 | 842,497 |
| TIME WARNER INC | 4.75% 29 Mar 2021 | 2,050,000.00 | 2,223,174 |
| TRAVELERS COS INC | 5.8% 15 May 2018 | 1,140,000.00 | 1,340,008 |
| UNILEVER CAPITAL CORP | 4.25% 10 Feb 2021 | 930,000.00 | 1,059,847 |
| UNITED MEXICAN STATES | 5.95% 19 Mar 2019 | 2,516,000.00 | 2,990,266 |
| UNITEDHEALTH GROUP INC | 6% 15 Feb 2018 | 400,000.00 | 475,584 |
| US DOLLAR | | -2,547,326.38 | (2,547,326) |
| US TREASURY N/B | 4.25% 15 Nov 2013 | 4,185,000.00 | 4,494,623 |
| US TREASURY N/B | 4% 15 Feb 2014 | 22,245,000.00 | 23,989,853 |
| US TREASURY N/B | 4.75% 15 May 2014 | 8,645,000.00 | 9,548,671 |
| US TREASURY N/B | 4.75% 15 Aug 2017 | 3,240,000.00 | 3,901,161 |
| US TREASURY N/B | 3.5% 15 Feb 2018 | 8,415,000.00 | 9,593,756 |

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| | | | |
|-----------------|--------------------|---------------|------------|
| US TREASURY N/B | 1.5% 31 Dec 2013 | 6,500,000.00 | 6,661,486 |
| US TREASURY N/B | 2.75% 15 Feb 2019 | 2,050,000.00 | 2,245,230 |
| US TREASURY N/B | 1.875% 28 Feb 2014 | 7,035,000.00 | 7,274,626 |
| US TREASURY N/B | 1.75% 31 Mar 2014 | 905,000.00 | 934,624 |
| US TREASURY N/B | 1.875% 30 Apr 2014 | 4,115,000.00 | 4,264,169 |
| US TREASURY N/B | 3.125% 15 May 2019 | 825,000.00 | 925,031 |
| US TREASURY N/B | 3% 30 Sep 2016 | 1,679,000.00 | 1,850,967 |
| US TREASURY N/B | 3.125% 31 Oct 2016 | 19,815,000.00 | 21,971,427 |
| US TREASURY N/B | 3.125% 31 Jan 2017 | 6,170,000.00 | 6,858,338 |
| US TREASURY N/B | 1.375% 15 Feb 2013 | 6,965,000.00 | 7,057,774 |
| US TREASURY N/B | 2.375% 28 Feb 2015 | 870,000.00 | 923,084 |

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| US TREASURY N/B | 1.75% 15 Apr 2013 | 14,905,000.00 | 15,200,775 |
| US TREASURY N/B | 1.875% 31 Aug 2017 | 2,120,000.00 | 2,218,879 |
| US TREASURY N/B | 2.25% 30 Nov 2017 | 5,290,000.00 | 5,643,769 |
| US TREASURY N/B | 1.25% 15 Feb 2014 | 7,530,000.00 | 7,684,719 |
| US TREASURY N/B | 1% 15 May 2014 | 15,630,000.00 | 15,888,864 |
| US TREASURY N/B | 3.125% 15 May 2021 | 935,000.00 | 1,043,985 |
| US TREASURY N/B | 0.75% 15 Jun 2014 | 22,805,000.00 | 23,052,640 |
| US TREASURY N/B | 2.375% 30 Jun 2018 | 22,130,000.00 | 23,713,667 |
| US TREASURY N/B | 0.625% 15 Jul 2014 | 3,360,000.00 | 3,385,986 |
| US TREASURY N/B | 2.25% 31 Jul 2018 | 6,545,000.00 | 6,961,223 |
| US TREASURY N/B | 0.5% 15 Aug 2014 | 27,030,000.00 | 27,152,473 |
| US TREASURY N/B | 2.125% 15 Aug 2021 | 5,270,000.00 | 5,405,044 |
| US TREASURY N/B | 1.375% 30 Sep 2018 | 7,495,000.00 | 7,535,406 |
| US TREASURY N/B | 2% 15 Nov 2021 | 19,070,000.00 | 19,287,512 |
| US TREASURY N/B | 0.25% 15 Dec 2014 | 27,005,000.00 | 26,916,397 |
| US TREASURY N/B | 0.875% 31 Dec 2016 | 11,875,000.00 | 11,896,339 |
| VERIZON COMMUNICATIONS | 4.6% 01 Apr 2021 | 1,515,000.00 | 1,710,232 |
| WACHOVIA BANK COMMERCIAL MORTG | 1% 15 Jul 2042 | 720,000.00 | 755,510 |
| WACHOVIA BANK COMMERCIAL MORTG | 4.75% 15 May 2044 | 1,000,000.00 | 1,037,555 |
| WACHOVIA BANK COMMERCIAL MORTG | 1% 15 Jul 2045 | 3,000,000.00 | 3,319,494 |
| WAL MART STORES INC | 5.375% 05 Apr 2017 | 350,000.00 | 413,052 |
| WALT DISNEY COMPANY/THE | 2.75% 16 Aug 2021 | 545,000.00 | 555,030 |
| WEATHERFORD BERMUDA | 6% 15 Mar 2018 | 250,000.00 | 278,159 |
| WEATHERFORD BERMUDA | 9.625% 01 Mar 2019 | 485,000.00 | 627,247 |
| WELLPOINT INC | 4.35% 15 Aug 2020 | 445,000.00 | 480,708 |
| WELLS FARGO + COMPANY | 5.25% 23 Oct 2012 | 3,980,000.00 | 4,119,606 |
| WELLS FARGO + COMPANY | 5.625% 11 Dec 2017 | 2,575,000.00 | 2,934,285 |
| WESTPAC BANKING CORP | 2.25% 19 Nov 2012 | 780,000.00 | 787,754 |
| WESTPAC BANKING CORP | 3% 04 Aug 2015 | 165,000.00 | 166,914 |
| WYETH LLC | 5.45% 01 Apr 2017 | 1,790,000.00 | 2,096,969 |
| XEROX CORPORATION | 5.5% 15 May 2012 | 745,000.00 | 757,353 |
| XTO ENERGY INC | 5.3% 30 Jun 2015 | 370,000.00 | 423,896 |
| XTO ENERGY INC | 5.5% 15 Jun 2018 | 780,000.00 | 956,363 |
| ULTRA LONG US TREAS BOND FTRS MAR11 XCBT | | (7,100,000.00) | (93,088.80) |
| ULTRA LONG US TREAS BOND FTRS MAR12 XCBT | | (3,500,000.00) | (92,925.70) |
| Sub-Total: Fund 5739 11 of 13 | | | \$ 1,088,285,979 |

| (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/ Par Value | | |
| | PRUDENTIAL INVESTMENT CORP | PRU INVEST CORP | 4,765.22 | \$ 127,511,444 |
| Sub-Total: Fund 5740 12 of 13 | | | | \$ 127,511,444 |

| (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/ Par Value | | |
| | US SAVINGS BONDS SERIES I SSGA | SERIES I 4.6% 01 OCT 2041 G STIFF ERISA QUALIFIED | 16,000,000.00 100,000.82 | \$ 403,040,000 100,001 |
| Sub-Total: Fund 5741 13 of 13 | | | | \$ 403,140,001 |

| Sub-Total: Stable Value Fund-Underling Investments at Fair Value (13 funds) | | | | |
|--|---|---|--------------------|--------------------------|
| | | | | \$ 10,772,356,672 |
| (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/ Par Value | | |
| | Bank of America | Synthetic GIC, 3.76% | \$ | 6,400,077 |
| | JPMorgan Chase | Synthetic GIC, 3.76% | | 15,200,189 |
| | Royal Bank of Canada | Synthetic GIC, 3.76% | | |
| | State Street Bank and Trust Company | Synthetic GIC, 3.76% | | 3,070,581 |
| | The Prudential Insurance Company of America | Synthetic GIC, 3.51% | | |
| | | Sub-Total : Synthetic GICs, at Fair Value | \$ | 24,670,847 |
| | | TOTAL : Stable Value Fund-at Fair Value | \$ | 10,797,027,519 |
| | | Adjustment from fair value to contract value for fully benefit-responsive investment contracts | \$ | (570,355,708) |
| | | Stable Value Fund - at Contract Value | \$ | 10,226,671,811 |

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, 2011****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/ Par Value | | |
| | American Funds AMCAP Fund Class R6 | 663,612 | \$ | 12,535,635 |
| | American Funds American Balanced Fund Class R6 | 466,075 | | 8,487,216 |
| | American Funds American Mutual Fund Class R6 | 726,059 | | 18,775,883 |
| | American Funds Capital World Bond Fund Class R6 | 896,112 | | 18,343,408 |
| | American Funds Capital World Growth and Income Fund Class R6 | 851,086 | | 27,336,887 |
| | American Funds EuroPacific Growth Fund Class R6 | 1,034,643 | | 36,347,021 |
| | American Funds Fundamental Investors Fund Class R6 | 936,858 | | 33,155,419 |
| | American Funds Growth Fund of America Class R6 | 1,608,687 | | 46,201,494 |
| | American Funds Investment Company of America Fund Class R6 | 306,592 | | 8,302,508 |
| | American Funds New Economy Fund Class R6 | 403,824 | | 9,602,932 |
| | American Funds New Perspective Fund Class R6 | 311,934 | | 8,157,068 |
| | American Funds New World Fund Class R6 | 1,119,160 | | 51,604,476 |
| | American Funds SMALLCAP World Fund Class R6 | 620,411 | | 20,554,228 |
| | American Funds Washington Mutual Investors Fund Class R6 | 418,466 | | 11,884,441 |
| | DFA Emerging Markets Portfolio Institutional Class | 821,849 | | 19,535,338 |
| | DFA Emerging Markets Value Portfolio Institutional Class | 1,475,648 | | 38,307,811 |
| | DFA Global Real Estate Securities | 609,742 | | 4,762,083 |
| | DFA International Small Company Portfolio Institutional Class | 384,221 | | 5,317,623 |
| | DFA International Value Portfolio Institutional Class | 217,083 | | 3,199,809 |
| | DFA International Vector Equity Portfolio Institutional Class | 102,595 | | 878,212 |
| | DFA Large Cap International Portfolio Institutional Class | 158,916 | | 2,685,684 |
| | DFA U.S. Core Equity I Portfolio Institutional Class | 628,462 | | 6,762,248 |
| | DFA U.S. Small Cap Portfolio Institutional Class | 585,440 | | 12,013,218 |
| | DFA U.S. Targeted Value Portfolio Institutional Class | 901,370 | | 13,827,019 |
| | DFA U.S. Vector Equity Portfolio Institutional Class | 143,733 | | 1,473,259 |
| | Dodge & Cox Balanced Fund | 302,359 | | 20,394,086 |
| | Dodge & Cox Global Stock Fund | 717,899 | | 5,513,460 |
| | Dodge & Cox Income Fund | 3,217,676 | | 42,795,086 |
| | Dodge & Cox International Stock Fund | 1,733,863 | | 50,698,152 |
| | Dodge & Cox Stock Fund | 819,671 | | 83,311,350 |
| | Fidelity Fifty® | 382,747 | | 6,675,104 |
| | Fidelity Freedom K® 2000 Fund | 132,996 | | 1,520,147 |
| | Fidelity Freedom K® 2005 Fund | 28,910 | | 346,343 |

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| | | |
|--|-----------|-------------|
| Fidelity Freedom K® 2010 Fund | 549,904 | 6,653,839 |
| Fidelity Freedom K® 2015 Fund | 992,391 | 12,037,703 |
| Fidelity Freedom K® 2020 Fund | 1,489,944 | 18,519,997 |
| Fidelity Freedom K® 2025 Fund | 787,705 | 9,799,049 |
| Fidelity Freedom K® 2030 Fund | 699,653 | 8,773,642 |
| Fidelity Freedom K® 2035 Fund | 433,072 | 5,426,386 |
| Fidelity Freedom K® 2040 Fund | 206,497 | 2,595,671 |
| Fidelity Freedom K® 2045 Fund | 70,201 | 888,739 |
| Fidelity Freedom K® 2050 Fund | 135,299 | 1,711,532 |
| Fidelity Freedom K® Income Fund | 289,238 | 3,268,392 |
| Fidelity® Balanced Fund - Class K | 703,175 | 12,783,720 |
| Fidelity® Blue Chip Growth Fund - Class K | 782,304 | 33,216,639 |
| Fidelity® Canada Fund | 1,354,683 | 67,923,820 |
| Fidelity® Capital & Income Fund | 6,599,825 | 57,220,481 |
| Fidelity® Capital Appreciation Fund - Class K | 196,764 | 4,848,262 |
| Fidelity® China Region Fund | 3,215,316 | 81,315,347 |
| Fidelity® Contrafund® - Class K | 2,056,983 | 138,661,220 |
| Fidelity® Convertible Securities Fund | 460,260 | 10,507,739 |
| Fidelity® Disciplined Equity Fund - Class K | 181,940 | 3,911,714 |
| Fidelity® Diversified International Fund - Class K | 765,742 | 19,511,106 |
| Fidelity® Dividend Growth Fund - Class K | 1,292,964 | 33,436,046 |
| Fidelity® Emerging Asia Fund | 1,509,917 | 38,019,715 |
| Fidelity® Equity-Income Fund - Class K | 297,150 | 12,269,336 |
| Fidelity® Europe Fund | 147,445 | 3,755,414 |
| Fidelity® Export and Multinational Fund - Class K | 558,486 | 11,538,310 |
| Fidelity® Floating Rate High Income Fund | 1,725,504 | 16,633,854 |
| Fidelity® Fund - Class K | 233,556 | 7,272,939 |
| Fidelity® Global Balanced Fund | 330,979 | 7,089,567 |
| Fidelity® GNMA Fund | 2,443,238 | 28,927,931 |
| Fidelity® Government Income Fund | 2,308,993 | 24,867,855 |
| Fidelity® Growth Company Fund - Class K | 559,329 | 45,199,366 |
| Fidelity® Growth Discovery Fund - Class K | 1,282,488 | 17,505,967 |
| Fidelity® High Income Fund | 2,278,821 | 19,689,015 |
| Fidelity® Independence Fund - Class K | 1,437,709 | 31,140,774 |

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| Fidelity® Inflation-Protected Bond Fund | 2,084,651 | 26,641,840 |
| Fidelity® Institutional Short-Intermediate Government Fund | 2,193,230 | 22,173,558 |
| Fidelity® Intermediate Bond Fund | 816,912 | 8,888,006 |
| Fidelity® Intermediate Government Income Fund | 1,369,065 | 15,018,647 |
| Fidelity® International Discovery Fund - Class K | 388,296 | 10,689,785 |
| Fidelity® International Real Estate Fund | 660,920 | 4,593,394 |
| Fidelity® International Small Cap Fund | 668,502 | 11,712,155 |
| Fidelity® Japan Fund | 621,721 | 5,719,833 |
| Fidelity® Large Cap Stock Fund | 752,040 | 12,897,482 |
| Fidelity® Latin America Fund | 1,699,155 | 83,088,660 |
| Fidelity® Leveraged Company Stock Fund - Class K | 1,727,449 | 43,393,514 |
| Fidelity® Low-Priced Stock Fund - Class K | 744,229 | 26,568,968 |
| Fidelity® Mid-Cap Stock Fund - Class K | 1,139,515 | 30,356,676 |
| Fidelity® New Markets Income Fund | 2,622,026 | 41,506,676 |
| Fidelity® OTC Portfolio - Class K | 722,231 | 39,751,602 |
| Fidelity® Overseas Fund - Class K | 141,248 | 3,730,371 |
| Fidelity® Pacific Basin Fund | 659,394 | 14,137,417 |
| Fidelity® Real Estate Income Fund | 2,024,513 | 20,751,253 |
| Fidelity® Real Estate Investment Portfolio | 1,043,913 | 28,832,868 |
| Fidelity® Short-Term Bond Fund | 1,180,362 | 10,021,268 |
| Fidelity® Small Cap Discovery Fund | 3,534,071 | 70,787,448 |
| Fidelity® Small Cap Stock Fund | 2,028,916 | 33,558,278 |
| Fidelity® Stock Selector Small Cap Fund | 527,217 | 9,505,722 |
| Fidelity® Strategic Income Fund | 3,880,586 | 41,949,137 |
| Fidelity® Total Bond Fund | 828,314 | 9,045,193 |
| Fidelity® Trend Fund | 133,675 | 8,938,821 |
| Fidelity® Value Fund - Class K | 234,881 | 14,914,916 |
| Fidelity® Value Strategies Fund - Class K | 492,407 | 12,320,031 |
| PIMCO All Asset All Authority Fund Institutional Class | 1,837,831 | 18,433,445 |
| PIMCO All Asset Fund Institutional Class | 1,599,295 | 18,455,858 |
| PIMCO CommodityRealReturn Strategy Fund Institutional Class | 11,973,341 | 78,305,652 |
| PIMCO Diversified Income Fund Institutional Class | 1,247,342 | 14,057,548 |
| PIMCO Emerging Local Bond Fund Institutional Class | 1,207,985 | 12,140,251 |
| PIMCO Emerging Markets Bond Fund Institutional Class | 2,361,419 | 26,565,960 |
| PIMCO Foreign Bond (U.S. Dollar-Hedged) Fund Institutional Class | 680,833 | 7,203,217 |
| PIMCO Foreign Bond (Unhedged) Fund Institutional Class | 2,162,399 | 23,548,526 |
| PIMCO Global Bond (Unhedged) Fund Institutional Class | 1,376,754 | 13,850,148 |
| PIMCO Global Bond (US Dollar-Hedged) Fund Institutional Class | 405,648 | 4,141,668 |
| PIMCO GNMA Fund Institutional Class | 1,364,278 | 16,043,911 |
| PIMCO High Yield Fund Institutional Class | 2,685,865 | 24,119,064 |
| PIMCO Investment Grade Corporate Bond Fund Institutional Class | 3,943,548 | 40,815,719 |
| PIMCO Long-Term U.S. Government Fund Institutional Class | 4,865,338 | 56,146,003 |
| PIMCO Low Duration Fund Institutional Class | 2,523,296 | 25,964,716 |
| PIMCO Low Duration III Fund Institutional Class | 719,309 | 7,056,417 |
| PIMCO Moderate Duration Fund Institutional Class | 356,043 | 3,766,931 |
| PIMCO Mortgage-Backed Securities Fund Institutional Class | 424,995 | 4,500,691 |
| PIMCO Real Return Asset Fund Institutional Class | 1,969,802 | 22,475,435 |
| PIMCO Real Return Fund Institutional Class | 2,110,595 | 24,883,919 |
| PIMCO RealEstateRealReturn Strategy Fund Institutional Class | 13,330,008 | 63,584,136 |
| PIMCO StocksPLUS Fund Institutional Class | 563,756 | 4,324,006 |
| PIMCO Total Return Fund Institutional Class | 10,686,288 | 116,159,951 |
| PIMCO Total Return III Fund Institutional Class | 2,130,657 | 20,369,082 |

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| | | |
|---|-----------|-------------------------|
| Vanguard Convertible Securities Fund Investor Shares | 1,002,423 | 11,868,689 |
| Vanguard Dividend Growth Fund Investor Shares | 4,315,375 | 66,543,078 |
| Vanguard Equity-Income Fund Admiral Shares | 474,002 | 21,761,416 |
| Vanguard Explorer Fund Admiral Shares | 207,457 | 13,787,585 |
| Vanguard FTSE Social Index Fund Investor Shares | 151,912 | 1,125,667 |
| Vanguard Global Equity Fund Investor Shares | 466,965 | 7,429,412 |
| Vanguard GNMA Fund Admiral Shares | 2,272,918 | 25,161,202 |
| Vanguard Growth and Income Fund Admiral Shares | 135,468 | 5,856,285 |
| Vanguard High-Yield Corporate Fund Admiral Shares | 2,697,031 | 15,346,103 |
| Vanguard Inflation-Protected Securities Fund Institutional Shares | 4,035,167 | 45,557,030 |
| Vanguard Intermediate-Term Bond Index Fund Signal Shares | 1,155,975 | 13,605,824 |
| Vanguard Intermediate-Term Investment-Grade Fund Admiral Shares | 1,474,754 | 14,732,788 |
| Vanguard Intermediate-Term Treasury Fund Admiral Shares | 4,142,394 | 48,466,012 |
| Vanguard International Explorer Fund Investor Shares | 1,171,513 | 15,018,790 |
| Vanguard International Growth Fund Admiral Shares | 274,768 | 14,285,210 |
| Vanguard International Value Fund Investor Shares | 263,705 | 7,022,451 |
| Vanguard Long-Term Bond Index Fund Investor Shares | 1,896,028 | 26,373,742 |
| Vanguard Long-Term Investment-Grade Fund Admiral Shares | 1,030,243 | 10,601,198 |
| Vanguard Long-Term US Treasury Fund Admiral Shares | 4,784,018 | 63,818,799 |
| Vanguard Mid-Cap Growth Fund Investor Shares | 1,637,449 | 30,833,169 |
| Vanguard Mid-Cap Index Fund Institutional Shares | 1,411,719 | 27,796,744 |
| Vanguard Morgan Growth Fund Admiral Shares | 76,098 | 4,121,471 |
| Vanguard PRIMECAP Core Fund Investor Shares | 2,258,823 | 30,471,526 |
| Vanguard Selected Value Fund Investor Shares | 1,264,145 | 23,500,456 |
| Vanguard Short-Term Bond Index Fund Signal Shares | 1,139,497 | 12,090,062 |
| Vanguard Short-Term Federal Fund Admiral Shares | 1,603,913 | 17,386,420 |
| Vanguard Short-Term Investment-Grade Fund Admiral Shares | 1,448,068 | 15,407,443 |
| Vanguard Short-Term Treasury Fund Admiral Shares | 6,310,067 | 68,085,622 |
| Vanguard Small-Cap Index Fund Institutional Shares | 517,236 | 17,270,513 |
| Vanguard Star Fund Investor Shares | 362,589 | 6,791,293 |
| Vanguard Strategic Equity Fund Investor Shares | 397,830 | 7,296,197 |
| Vanguard Target Retirement 2005 Fund Investor Shares | 130,192 | 1,559,700 |
| Vanguard Target Retirement 2010 Fund Investor Shares | 165,118 | 3,703,586 |
| Vanguard Target Retirement 2015 Fund Investor Shares | 1,153,641 | 14,189,784 |
| Vanguard Target Retirement 2020 Fund Investor Shares | 525,515 | 11,398,426 |
| Vanguard Target Retirement 2025 Fund Investor Shares | 869,900 | 10,673,673 |
| Vanguard Target Retirement 2030 Fund Investor Shares | 515,649 | 10,787,367 |
| Vanguard Target Retirement 2035 Fund Investor Shares | 641,275 | 8,022,344 |
| Vanguard Target Retirement 2040 Fund Investor Shares | 166,405 | 3,411,295 |
| Vanguard Target Retirement 2045 Fund Investor Shares | 128,655 | 1,655,783 |
| Vanguard Target Retirement 2050 Fund Investor Shares | 79,019 | 1,612,775 |
| Vanguard Target Retirement Income Fund Investor Shares | 222,577 | 2,566,311 |
| Vanguard Wellesley Income Fund Admiral Shares | 933,073 | 51,841,512 |
| Vanguard Wellington Fund Admiral Shares | 599,038 | 32,425,950 |
| Vanguard Windsor Fund Admiral Shares | 114,785 | 4,943,776 |
| Vanguard Windsor II Fund Admiral Shares | 213,754 | 9,779,246 |
| Total : EXHIBIT K - Mutual Fund Window | | \$ 3,594,615,226 |

n / a - Cost is not applicable