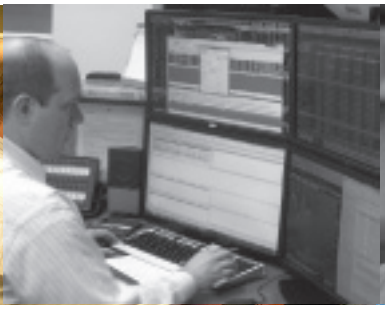

Schedule of Investments as of June 30, 2013

State of Wisconsin Investment Board

SWIB State of Wisconsin Investment Board

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The State of Wisconsin Investment Board (SWIB) is a state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), the State Investment Fund (SIF) and five smaller trust funds established by the State. Investments are made according to the purpose and risk profile of each trust. This document includes a listing of the investments as of June 30, 2013. The Annual Report for fiscal year ending June 30, 2013, which provides additional financial information, is available on the Internet or by contacting the Investment Board.

Core Retirement Investment Trust Fund	1
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STOCKS

NAME	SHARES	FAIR VALUE
3D SYSTEMS CORP	61,449	2,697,611
3I GROUP PLC ORD GBP0.738636	432,656	2,215,363
3M CO	713,975	78,073,166
7 DAYS GROUP HOLDINGS LTD	85,000	1,172,150
A P MOLLER - MAERSK A/S	754	5,392,707
A SCHULMAN INC	250,852	6,727,851
AAC TECHNOLOGIES HOLDINGS INC	1,228,998	6,940,135
AARON'S INC	277,888	7,783,643
ABB LTD CHF1.03 (REGD)	1,970,650	42,718,418
ABBOTT LABORATORIES	1,510,272	52,678,287
ABBVIE INC	1,160,561	47,977,592
ABC-MART INC NPV	87,150	3,395,284
ABERCROMBIE & FITCH CO	137,834	6,236,989
ABERDEEN ASSET MANAGEMENT PLC	427,016	2,479,224
ABERTISINFRAESTRUCTURAS SA	163,303	2,844,410
ACBEL POLYTECH INC TWD10	373,000	297,444
ACCENTURE PLC	645,307	46,436,292
ACCIONA SA EUR1.00	18,972	999,994
ACCOR SAR	70,857	2,490,017
ACCTON TECHNOLOGY CORP TWD10	462,000	286,717
ACE LIMITED SHS	699,307	62,573,990
ACHILLION PHARMACEUTICALS INC	720,000	5,889,600
ACOM CO Y50	17,781	564,746
ACS ACTIVIDADES CO EUR0.5	63,067	1,668,245
ACTAVIS INC	116,827	14,745,904
ACTELION CHF0.5 (REGD)(POST	47,992	2,886,165
ACTIVISION BLIZZARD INC	529,693	7,553,422
ACUITY BRANDS INC	194,565	14,693,549
ADECCO SA CHF1 (REGD)	127,769	7,271,955
ADHI KARYA PERSERO IDR100	907,500	304,025
ADIDAS AG	182,988	19,775,427
ADMIRAL GROUP ORD GBP0.001	857,892	17,266,457
ADOBE SYSTEMS INC	793,951	36,172,408
ADP PROMESSES EUR3	13,225	1,284,303
ADT CORP/THE	133,653	5,326,072
ADVANCE AUTO PARTS INC	57,714	4,684,645
ADVANCED INFO SERVICE PCL THB1	1,618,800	14,718,736
ADVANCED MICRO DEVICES INC	370,159	1,510,249
ADVANCED SEMI ENGR TWD10 (ASE)	861,000	722,503
ADVANTEST NPV	113,295	1,861,352
AECOM TECHNOLOGY CORP	62,960	2,001,498
AEGON NV EUR0.12	2,701,874	18,048,327
AEON CO LTD NPV	207,097	2,714,454
AEON FINANCIAL SERVICE CO LTD	29,256	827,303
AEON MALL CO NPV	304,500	7,531,650
AEROPOSTALE INC	255,000	3,519,000
AES CORP/THE	701,007	8,405,074
AETNA INC	634,475	40,314,542
AFFILIATED MANAGERS GROUP INC	32,215	5,281,327
AFFIN HOLDINGS BERHAD	102,100	140,894
AFLAC INC	284,810	16,553,157
AFRICA OIL CORP	347,595	2,317,489

STOCKS

NAME	SHARES	FAIR VALUE
AGCO CORP	276,941	13,899,669
AGEAS NV	102,874	3,607,118
AGFA GEVAERT NV ORD NPV	540,905	956,210
AGGREKO ORD GBP0.13708387	560,600	13,961,302
AGILENT TECHNOLOGIES INC	212,078	9,068,455
AGL ENERGY NPV	654,188	8,670,783
AGL RESOURCES INC	72,197	3,094,363
AGNICO EAGLE MINES LIMITED	77,391	2,127,436
AGRICULTURAL BANK OF CHINA LTD	15,358,000	6,336,176
AGRIUM INC	10,800	939,168
AGRIUM INC	243,574	21,052,256
AGUNG PODOMORO LAND TBK PT	5,823,500	225,900
AIA GROUP LTD	13,343,704	56,513,782
AIN PHARMACIEZ INC	39,300	1,691,322
AIR LEASE CORP	42,815	1,181,266
AIR LIQUIDE(L')	241,806	29,818,735
AIR METHODS CORP	467,136	15,826,568
AIR PRODUCTS & CHEMICALS INC	212,362	19,445,988
AIR.WATER INC JPY50	479,935	6,749,577
AIRGAS INC	121,415	11,590,276
AIRPORTS OF THAILAND PCL	565,300	3,071,193
AISIN SEIKI CO Y50	604,919	23,110,360
AJINOMOTO CO INC	554,382	8,125,839
AKAMAI TECHNOLOGIES INC	108,545	4,618,590
AKER SOLUTIONS NOK1.66 (POST	518,945	7,024,313
AKSA TRY1	638,902	2,245,073
AKZO NOBEL NV EUR2	422,387	23,781,656
ALAM SUTERA REALTY TBK PT	8,446,500	638,277
ALARKO HOLDING TRY1	284,779	853,105
ALASKA AIR GROUP INC	42,952	2,233,504
ALBEMARLE CORP	53,665	3,342,793
ALCOA INC	653,274	5,108,603
ALCOR MICRO CORP TWD10	48,000	51,009
ALERE INC	49,634	1,216,033
ALEXANDRIA REAL ESTATE EQUITIE	136,336	8,960,002
ALEXION PHARMACEUTICALS INC	200,208	18,467,186
ALFA LAVAL AB ORD NPV	324,101	6,578,586
ALFA SAB SE 'A' NPV(CPO)	7,642,100	18,328,109
ALFRESA HLDGS NPV	18,386	982,832
ALIMENTATION COUCHE-TARD INC	211,222	12,493,723
ALKERMES PLC	77,216	2,214,555
ALL AMERICA LATINA LOGISTICA	731,600	3,132,992
ALLAHABAD BANK	339,453	514,678
ALLEGHANY CORP	10,260	3,932,761
ALLEGHENY TECHNOLOGIES INC	257,648	6,778,719
ALLERGAN INC/UNITED STATES	368,484	31,041,092
ALLIANCE DATA SYSTEMS CORP	86,750	15,704,353
ALLIANCE GLOBAL GP PHP1	1,217,000	659,208
ALLIANT ENERGY CORP	47,412	2,390,513
ALLIANT TECHSYSTEMS INC	122,800	10,110,124
ALLIANZ SE (SOCIETAS EUROPEAE)	735,916	107,376,151
ALLIED MATERIAL TECHNOLOGY	14	-

STOCKS

NAME	SHARES	FAIR VALUE
ALLIED WORLD ASSURANCE COMPANY	21,129	1,933,515
ALLISON TRANSMISSION HLDG INC	20,924	482,926
ALLSCRIPTS HEALTHCARE SOLUTION	110,437	1,429,055
ALLSTATE CORP/THE	575,959	27,715,147
ALPEK SAB NPV	141,290	298,615
ALS LTD	153,020	1,341,840
ALSTOM EUR7 (POST	533,849	17,459,118
ALTAGAS LTD	51,819	1,810,558
ALTERA CORP	185,493	6,119,414
ALTRIA GROUP INC	1,774,548	62,091,435
ALUMINA LTD NPV	1,124,881	1,014,215
AMADA Y50	269,150	1,774,734
AMADEUS IT HLD SA-A SHS0.0100	694,644	22,171,520
AMAZON.COM INC	373,159	103,622,523
AMC NETWORKS INC	36,696	2,400,285
AMCOR LIMITED NPV	537,455	4,988,469
AMDOCS LTD COM	408,938	15,167,510
AMEC ORD 50P	1,236,282	18,844,443
AMERCO	4,472	724,017
AMEREN CORP	179,252	6,173,439
AMERICA MOVIL SAB DE CV SER	1,600,548	1,736,220
AMERICAN CAMPUS COMMUNITIES IN	195,704	7,957,325
AMERICAN CAPITAL AGENCY CORP	353,597	8,129,195
AMERICAN CAPITAL LTD	185,150	2,345,851
AMERICAN EAGLE OUTFITTERS INC	372,698	6,805,465
AMERICAN ELECTRIC POWER CO INC	423,622	18,969,793
AMERICAN EQUITY INVESTMENT LIF	568,831	8,930,647
AMERICAN EXPRESS CO	816,860	61,068,454
AMERICAN FINANCIAL GROUP INC/O	47,473	2,321,904
AMERICAN INTERNATIONAL GROUP I	1,082,752	48,399,014
AMERICAN NATIONAL INSURANCE CO	4,446	442,244
AMERICAN TOWER CORP	354,780	25,959,253
AMERICAN WATER WORKS CO INC	84,554	3,486,161
AMERIPRISE FINANCIAL INC	267,510	21,636,209
AMERIS BANCORP	51,416	866,360
AMERISAFE INC	416,651	13,495,326
AMERISOURCEBERGEN CORP	258,053	14,407,099
AMERISTAR CASINOS INC	43,000	1,130,470
AMETEK INC	148,779	6,293,352
AMGEN INC	767,256	75,697,477
AMLIN ORD GBP0.28125	719,580	4,292,425
AMP LIMITED AUS0.40	2,023,633	7,872,413
AMPHENOL CORP	97,635	7,609,672
AMSURG CORP	240,234	8,432,213
AMTRAN TECHNOLOGY TWD10	4,236,000	3,462,747
AMTRUST FINANCIAL SERVICES INC	481,321	17,183,160
ANA HOLDINGS INC	516,338	1,070,777
ANADARKO PETROLEUM CORP	642,822	55,237,694
ANADOLU CAM TRY1	216,365	307,259
ANALOG DEVICES INC	334,140	15,056,348
ANDRITZ AG NPV (POST SPLIT)	32,420	1,661,414
ANGLO AMERICAN	1,046,700	20,098,128

STOCKS

NAME	SHARES	FAIR VALUE
ANHEUSER-BUSCH INBEV NV	818,388	72,752,026
ANIXTER INTERNATIONAL INC	160,523	12,169,249
ANN INC	442,167	14,679,944
ANNALY CAPITAL MANAGEMENT INC	850,053	10,685,166
ANNIE'S INC	50,538	2,159,994
ANSYS INC	378,125	27,640,938
ANTOFAGASTA ORD GBP0.05	175,633	2,117,741
AO SMITH CORP	483,549	17,543,158
AOL INC	47,307	1,725,759
AON CORP	385,807	24,826,680
AOYAMA TRADING Y50	189,200	5,018,795
AOZORA BANK NPV	477,320	1,489,598
AP MOLLER MAERSK A/S	600	4,040,327
APA GROUP NPV	1,305,586	7,158,458
APACHE CORP	406,817	34,103,469
APARTMENT INVESTMENT & MANAGEM	89,117	2,677,075
APOLLO GROUP INC	59,547	1,055,173
APPLE INC	871,007	344,988,453
APPLIED MATERIALS INC	1,512,342	22,549,019
APPLIED MICRO CIRCUITS CORP	510,000	4,488,000
APTARGROUP INC	177,336	9,790,721
APTECH LTD	88,270	92,838
AQUA AMERICA INC	85,904	2,687,936
ARBITRON INC	12,500	580,625
ARC RESOURCES LTD	330,897	8,635,096
ARCELIK TRY1	523,243	3,457,642
ARCELORMITTAL	1,402,202	15,627,421
ARCH CAPITAL GROUP LTD SHS	81,290	4,179,119
ARCHER-DANIELS-MIDLAND CO	1,155,647	39,187,990
ARES CAPITAL CORP	163,734	2,816,225
ARGO GROUP INTERNATIONAL	177,467	7,522,826
ARIAD PHARMACEUTICALS INC	112,819	1,973,204
ARKANSAS BEST CORP	1,444,633	33,154,327
ARKEMA EUR10	239,916	21,995,120
ARM HOLDINGS ORD GBP0.0005	847,006	10,212,999
ARMSTRONG WORLD INDUSTRIES INC	16,817	803,684
ARRAY BIOPHARMA INC	405,000	1,838,700
ARRIUM LTD	2,301,832	1,643,446
ARROW ELECTRONICS INC	129,709	5,168,904
ARTHUR J GALLAGHER & CO	77,436	3,383,179
ARTISAN PARTNERS ASSET MANAGEM	7,764	387,501
ARUBA NETWORKS INC	358,527	5,506,975
ARYZTA AG CHF0.02 (REGD)	412,655	23,159,098
ASAHI GLASS CO Y50	448,241	2,915,022
ASAHI GROUP HOLDINGS LTD	613,073	15,188,731
ASAHI KASEI CORP JPY50	1,834,719	12,116,330
ASATSU-DK INC Y50	70,600	1,641,778
ASCENA RETAIL GROUP INC	77,965	1,360,489
ASCENDAS REAL ESTATE INV TRUST	1,491,733	2,622,853
ASCIANO LTD	434,429	1,996,226
ASHLAND INC	48,277	4,031,130
ASICS CORP JPY50	71,286	1,127,400

STOCKS

NAME	SHARES	FAIR VALUE
ASM PACIFIC TECHNOLOGY HK$0.10	106,708	1,175,579
ASML HLDG N V	3	237
ASML HOLDING NV EUR0.09	564,512	44,481,800
ASPEN INSURANCE HOLDINGS	40,488	1,501,700
ASSA ABLOY SER B NPV	594,343	23,141,640
ASSECO POLAND SA PLN1	21,401	273,539
ASSEENONSCREEN HLDGS ORD	753,300	46,215,343
ASSICURAZIONI GENERALI EUR1	872,285	15,216,128
ASSISTED LIVING CONCEPTS INC	13,909	166,352
ASSOCIATED BANC-CORP	102,454	1,593,160
ASSOCIATED BRITISH FOODS PLC	547,481	14,406,823
ASSURANT INC	279,031	14,205,468
ASSURED GUARANTY LTD SHS	102,984	2,271,827
ASTELLAS PHARMA INC Y50	498,941	27,072,955
ASTRAZENECA ORD USD0.25	1,279,123	60,432,428
ASX LTD NPV	86,216	2,609,812
AT&T INC	5,125,847	181,454,984
ATCO LTD	33,928	1,395,456
ATHABASCA OIL CORP	142,643	880,237
ATHENAHEALTH INC	63,501	5,379,805
ATLANTIA SPA	147,382	2,400,428
ATLAS COPCO AB SER A NPV	449,942	10,799,488
ATLAS COPCO AB SER'B'NPV (POST	173,806	3,703,013
ATMEL CORP	261,840	1,924,524
ATMI INC	205,028	4,848,912
ATMOS ENERGY CORP	255,159	10,476,829
ATOS EUR1	67,656	5,014,490
ATWOOD OCEANICS INC	35,003	1,821,906
AUCKLAND INTL AIRPORT NPV	471,337	1,081,120
AURIZON HOLDINGS LTD	904,362	3,443,680
AUROBINDO PHARMA LTD	173,719	527,954
AUSTRALIA & NEW ZEALAND BANK	2,568,105	67,183,432
AUTOCANADA INC	51,100	1,405,680
AUTODESK INC	137,075	4,652,326
AUTOLIV INC	118,200	9,147,498
AUTOMATIC DATA PROCESSING INC	360,586	24,829,952
AUTONATION INC	31,038	1,346,739
AUTOZONE INC	66,338	28,106,747
AVAGO TECHNOLOGIES LTD	357,331	13,357,033
AVALONBAY COMMUNITIES INC	114,258	15,414,547
AVERY DENNISON CORP	194,537	8,318,402
AVIS BUDGET GROUP INC	65,813	1,892,124
AVIV REIT INC	127,500	3,224,475
AVIVA PLC GBP0.25	4,425,761	22,795,826
AVNET INC	83,712	2,812,723
AVON PRODUCTS INC	828,653	17,426,573
AVX CORP	28,868	339,199
AXA EUR2.29	2,446,619	48,005,688
AXEL SPRINGER AG	17,632	751,169
AXIS CAPITAL HLDGS LTD SHS	72,829	3,334,112
AYGAZ TRY1	60,129	276,111
B&G FOODS INC	136,000	4,630,800

STOCKS

NAME	SHARES	FAIR VALUE
B/E AEROSPACE INC	60,310	3,804,355
BABCOCK & WILCOX CO/THE	68,536	2,058,136
BABCOCK INTL GROUP ORD GBP0.60	265,757	4,445,902
BAE SYSTEMS ORD GBP0.025	3,907,844	22,700,513
BAKER HUGHES INC	364,401	16,809,818
BAKRIE SUMATERA PLANTATIONS	5,491,500	28,772
BALL CORP	90,872	3,774,823
BALLY TECHNOLOGIES INC	23,594	1,331,173
BALOISE HOLDING AG	100,310	9,737,857
BANCA MONTE DEI PASCHI DI	2,861,582	725,327
BANCO BILBAO VIZCAYA	4,612,411	38,640,627
BANCO DE SABADELL SA NEW	1,186,333	1,966,120
BANCO DO BRASIL SA	1,465,758	14,683,789
BANCO ESPIRITO SANTO SA	805,276	643,744
BANCO POPULAR ESPANOL SA	561,807	1,719,774
BANCO SANTANDER SA	8,550,272	54,481,176
BANGCHAK PETROLEUM PCL THB1	2,459,900	2,736,307
BANGKOK BANK PCL	655,200	4,309,553
BANGKOK BK PUB CO (LOCAL)	3,072,000	20,205,965
BANK HAPOALIM B.M. ILS1	470,301	2,127,778
BANK LEUMI LE ISRAEL B M ORD	557,862	1,854,253
BANK NEGARA INDONESIA PERSERO	2,015,500	873,217
BANK OF AMERICA CORP	11,988,088	154,166,812
BANK OF BARODA INR10 (DEMAT)	693,560	6,701,009
BANK OF CHINA LTD CNY1	73,328,000	30,158,041
BANK OF COMMUNICATIONS CO LTD	9,054,000	5,836,508
BANK OF EAST ASIA HK$2.50	546,582	1,969,608
BANK OF HAWAII CORP	27,401	1,378,818
BANK OF KYOTO Y50	142,933	1,189,969
BANK OF MONTREAL	650,340	37,604,379
BANK OF NEW YORK MELLON CORP/T	1,218,427	34,176,877
BANK OF NOVA SCOTIA	736,155	39,230,896
BANK OF THE OZARKS INC	335,146	14,521,876
BANK OF YOKOHAMA Y50	1,042,586	5,373,776
BANK RAKYAT INDONESIA PERSERO	1,116,500	871,829
BANKIA SA	1,795,956	1,386,677
BANKINTER S A EUR0.3 REGD	940,500	3,348,452
BANKUNITED INC	39,322	1,022,765
BARCLAYS ORD GBP0.25	16,901,885	71,380,905
BARNES & NOBLE INC	36,180	577,433
BARRICK GOLD CORP	915,866	14,411,466
BARRY CALLEBAUT AG CHF18.60	973	889,547
BASF SE	1,318,674	117,637,201
BAUER PERFORMANCE SPORTS LTD	16,500	186,748
BAUER PERFORMANCE SPORTS LTD	94,500	1,069,558
BAXTER INTERNATIONAL INC	353,864	24,512,159
BAYER AG ORD NPV	1,388,359	147,855,667
BAYERISCHE MOTOREN WERKE (BMW)	296,868	25,923,678
BAYTEX ENERGY CORP	54,032	1,941,147
BB&T CORP	851,297	28,841,942
BBCN BANCORP INC	594,452	8,453,107
BCE INC	264,674	10,818,278

STOCKS

NAME	SHARES	FAIR VALUE
BEAM INC	4,978	314,162
BECTON DICKINSON AND CO	91,662	9,058,955
BED BATH & BEYOND INC	27,241	1,931,387
BEIERSDORF AG NPV	34,103	2,970,029
BELDEN INC	154,261	7,702,252
BELGACOM NPV	112,052	2,510,291
BELL ALIANT INC	33,537	898,389
BELLE INTERNATIONAL HLDGS HKD0	4,719,000	6,485,594
BEMIS CO INC	62,850	2,459,949
BENCHMARK ELECTRONICS INC	293,600	5,901,360
BENDIGO & ADELAIDE BK LTD NPV	181,544	1,673,395
BENESSE HOLDINGS INC JPY50	31,962	1,150,291
BERKSHIRE HATHAWAY INC	1,290,618	144,445,967
BEST BUY CO INC	291,116	7,956,200
BEZEQ-ISRAELI TELECOMMUNICATNS	1,404,473	1,875,023
BG GROUP PLC ORD GBP0.10	5,468,540	92,769,896
BGP HOLDINGS PLC STAKE OF GPT	1,963,011	18
BHARAT PETE CORP INR10	50,787	313,610
BHP BILLITON LIMITED	2,357,460	67,693,355
BHP BILLITON LTD	173,700	10,015,542
BHP BILLITON PLC USD0.50	2,788,348	71,133,250
BIC EUR3.82	12,925	1,293,643
BIG LOTS INC	156,258	4,926,815
BINANI INDUSTRIES INR10	460	562
BIOGEN IDEC INC	310,208	66,756,762
BIOMARIN PHARMACEUTICAL INC	84,913	4,737,296
BIOMED REALTY TRUST INC	757,999	15,334,320
BIO-RAD LABORATORIES INC	12,515	1,404,183
BK OF IRELAND ORD STK EUR0.1	9,397,437	1,917,796
BLACKROCK INC	118,843	30,524,825
BMC SOFTWARE INC	107,951	4,872,908
BNP PARIBAS EUR2	1,484,218	80,980,721
BOC HONG KONG HLDG HKD5	1,647,988	5,067,398
BOEING CO/THE	677,402	69,393,061
BOFI HOLDING INC	119,000	5,452,580
BOK FINANCIAL CORP	16,166	1,035,432
BOLIDEN AB NPV (POST SPLIT)	734,424	9,047,753
BOMBARDIER INC	2,478,464	10,995,034
BONAVISTA ENERGY CORP	79,997	1,035,081
BOOZ ALLEN HAMILTON HOLDING CO	18,784	326,466
BORAL LIMITED NEW NPV	341,340	1,315,396
BORGWARNER INC	476,557	41,055,386
BOSKALIS WESTMINSTER GROEP NV	33,863	1,233,131
BOSTON PROPERTIES INC	219,142	23,112,907
BOSTON SCIENTIFIC CORP	1,139,130	10,559,735
BOTTOMLINE TECHNOLOGIES INC	348,457	8,812,478
BOULDER BRANDS INC	1,916,750	23,096,838
BOUYGUES EUR1	86,654	2,208,816
BP PLC ORD USD.25	19,829,697	136,919,631
BQE CANT VAUDOISE CHF20	1,345	666,707
BRAMBLES LTD NPV	1,332,676	11,393,539
BRANDYWINE REALTY TRUST	95,642	1,293,080

STOCKS

NAME	SHARES	FAIR VALUE
BRE PROPERTIES INC	106,277	5,315,976
BRENNTAG AG	22,937	3,479,371
BRF SA	313,500	6,875,840
BRIDGESTONE CO Y50	601,290	20,459,658
BRIGGS & STRATTON CORP	144,500	2,861,100
BRINKER INTERNATIONAL INC	43,088	1,698,960
BRISTOL-MYERS SQUIBB CO	1,476,075	65,965,792
BRISTOW GROUP INC	158,085	10,326,112
BRITANNIA INDS INRP10 DEMAT	26,502	300,720
BRITISH AMERICAN TOBACCO ORD	3,472,207	177,342,530
BRITISH LAND ORD GBP0.25	685,807	5,892,526
BRITISH SKY BRDCSTG	955,205	11,474,175
BROADCOM CORP	966,741	32,637,176
BROADRIDGE FINANCIAL SOLUTIONS	74,050	1,968,249
BROADSOFT INC	221,000	6,099,600
BROCADE COMMUNICATIONS SYSTEMS	271,089	1,561,473
BROOKDALE SENIOR LIVING INC	60,711	1,605,199
BROOKFIELD ASSET MGMT INC	600,699	21,523,695
BROOKFIELD OFFICE PPTYS INC	203,168	3,368,319
BROTHER INDUSTRIES LTD	673,852	7,577,316
BROWN & BROWN INC	72,014	2,321,731
BROWN SHOE CO INC	513,781	11,061,705
BROWN-FORMAN CORP	52,804	3,566,910
BRP INC	55,900	1,298,213
BRUKER CORP	66,851	1,079,644
BT GROUP ORD GBP0.05	13,876,577	65,076,101
BUNGE LIMITED COM	52,963	3,748,192
BUNZL ORD GBP0.3214857	437,144	8,486,609
BURBERRY GROUP ORD GBP0.0005	556,914	11,411,511
BUREAU VERITAS EUR0.12	98,400	2,544,675
BURGER KING WORLDWIDE INC	61,302	1,196,002
CA INC	491,513	14,072,017
CABELA'S INC	150,626	9,754,540
CABLEVISION SYSTEMS CORP	119,034	2,002,152
CABOT CORP	38,983	1,458,744
CABOT OIL & GAS CORP	207,948	14,768,467
CACI INTERNATIONAL INC	110,547	7,018,629
CADENCE DESIGN SYSTEMS INC	172,879	2,503,288
CAE INC	115,635	1,195,865
CAIRN INDIA LTD	50,361	245,767
CAIXABANK	517,115	1,586,998
CALBEE INC	1,052	99,656
CALFRAC WELL SERVICES LTD	68,100	1,956,596
CALLAN FUND	54,503,886	835,876,285
CALPINE CORP	264,538	5,616,142
CALTEX AUSTRALIA ORD$1	99,595	1,645,515
CAMDEN PROPERTY TRUST	76,014	5,255,608
CAMECO CORP	291,633	6,001,566
CAMERON INTERNATIONAL CORP	300,026	18,349,590
CAMPBELL SOUP CO	249,358	11,168,745
CANADIAN IMPERIAL BK OF COMM	509,038	36,015,542
CANADIAN NATIONAL RAILWAY CO	90,341	8,787,469

STOCKS

NAME	SHARES	FAIR VALUE
CANADIAN NATIONAL RAILWAY CO	231,338	22,455,103
CANADIAN NATURAL RESOURCES LTD	943,357	26,513,612
CANADIAN OIL SANDS LTD	215,826	3,983,252
CANADIAN PACIFIC RAILWAY LTD	226,429	27,372,378
CANADIAN TIRE CORP LTD	151,433	11,365,908
CANADIAN UTILITIES LTD	51,336	1,796,115
CANARA BANK INR10	127,190	771,808
CANON INC NPV	833,433	27,142,052
CANYON SERVICES GROUP INC	105,100	1,187,537
CAP GEMINI EUR8	146,872	7,130,547
CAPITA PLC	291,886	4,276,516
CAPITACOMMERCIAL T REIT UNITS	1,456,153	1,681,987
CAPITAL ONE FINANCIAL CORP	970,099	60,931,918
CAPITALAND SGD1	3,424,088	8,315,218
CAPITALSOURCE INC	119,753	1,123,283
CAPITAMALL TRUST SGD1 UNITS	1,770,341	2,784,696
CAPITAMALLS ASIA LTD	996,367	1,433,706
CARDINAL HEALTH INC	208,818	9,856,210
CARDTRONICS INC	42,500	1,173,000
CAREER EDUCATION CORP	157,200	455,880
CAREFUSION CORP	323,274	11,912,647
CARILLION ORD GBP0.50	1,003,900	4,208,508
CARLISLE COS INC	171,697	10,698,440
CARLSBERG A/S	276,769	24,743,602
CARMAX INC	137,179	6,332,183
CARNIVAL CORP	255,183	8,750,225
CARNIVAL PLC ORD USD1.66	81,741	2,839,064
CARPENTER TECHNOLOGY CORP	28,280	1,274,580
CARREFOUR EUR2.5	946,444	25,994,870
CARTER'S INC	36,195	2,680,964
CARTICA INVESTORS LP	102,263,280	102,263,280
CASEY'S GENERAL STORES INC	199,734	12,015,997
CASINO GUICH-PERR EUR1.53	118,827	11,116,290
CASIO COMPUTER CO Y50	99,413	874,686
CASTELLUM AB NPV	210,000	2,831,342
CATAMARAN CORP	125,783	6,128,148
CATAMARAN CORP	181,551	8,809,513
CATERPILLAR INC	764,695	63,079,691
CATHAY GENERAL BANCORP	26,228	533,740
CATHAY PACIFIC AIRWAYS	526,014	919,601
CBL & ASSOCIATES PROPERTIES IN	99,632	2,134,117
CBOE HOLDINGS INC	53,317	2,486,705
CBRE GROUP INC	250,952	5,862,239
CBS CORP	787,029	38,462,107
CCL INDUSTRIES INC	33,100	2,035,668
CEC ENTERTAINMENT INC	312,902	12,841,498
CELANESE CORP	225,331	10,094,829
CELESIO AG	37,879	822,258
CELGENE CORP	380,812	44,520,731
CEMEX SAB DE CV	289,228	3,060,032
CENOVUS ENERGY INC	752,933	21,411,432
CENT PATTANA PUB THB1(NVDR)	3,087,600	4,479,832

STOCKS

NAME	SHARES	FAIR VALUE
CENTERPOINT ENERGY INC	379,947	8,924,955
CENTRAL JAPAN RY Y5000	74,757	9,128,730
CENTRICA ORD GBP0.061728395	8,493,913	46,403,550
CENTURYLINK INC	599,312	21,185,679
CERNER CORP	431,380	41,451,304
CF INDUSTRIES HOLDINGS INC	118,182	20,268,213
CFAO	11,727	483,214
CFS RETAIL PROPERTY TRUST	2,489,067	4,556,735
CGI GROUP INC	277,877	8,112,813
CH ROBINSON WORLDWIDE INC	98,079	5,522,828
CHALLENGER LTD	2,010,000	7,377,813
CHANGYOU.COM LTD	10,133	308,449
CHAODA MODERN AGRICULTURE HOLD	8,600	12,900
CHARLES RIVER LABORATORIES INT	29,948	1,228,766
CHARLES SCHWAB CORP/THE	988,373	20,983,159
CHARTER COMMUNICATIONS INC	40,448	5,009,485
CHENG LOONG TWD10	2,543,840	1,124,616
CHENIERE ENERGY INC	208,604	5,790,847
CHENNAI PETRO CP INR10	138,916	196,598
CHESAPEAKE ENERGY CORP	353,927	7,213,032
CHEUNG KONG INFRASTRUCTURE	1,052,587	7,016,025
CHEUNG KONG(HLDGS) HK$0.50	1,017,175	13,796,026
CHEVRON CORP	2,203,504	260,762,663
CHIBA BANK Y50	848,771	5,776,103
CHICAGO BRIDGE & IRON CO NV	61,444	3,665,749
CHICO'S FAS INC	980,456	16,726,579
CHILDRENS PLACE RETAIL STORES	46,852	2,567,490
CHIMERA INVESTMENT CORP	627,735	1,883,205
CHINA BILLS FIN TWD10	670,000	247,022
CHINA CITIC BANK CORPORATION H	13,479,000	6,221,331
CHINA CONSTRUCTION BANK CORP	24,057,000	17,027,717
CHINA GAOXIAN FIBRE FABRIC	352,000	-
CHINA MANMADE FIVERS CORP	670,000	249,258
CHINA MERCHANTS BK 'H' CNY1	3,838,500	6,413,707
CHINA MOBILE LTD	1,707,600	17,832,563
CHINA OVERSEAS LAND & INVEST	5,525,000	14,495,703
CHINA PETROLEUM AND CHEMICAL	30,747,600	21,644,446
CHINA RAILWAY CONSTRUCTION	855,000	742,965
CHINA RENJI MEDICAL GROUP LTD	4,146,000	-
CHINA RESOURCES LAND LTD	656,000	1,793,008
CHINA TECHFAITH WIRELESS COMMU	62,820	64,076
CHINA TELECOM CORP 'H'CNY1	25,784,000	12,299,703
CHINA UNICOM (HONG KONG) LTD	310,000	411,663
CHINA VANKE CO 'B' CNYU1	159,500	285,837
CHINA YUCHAI INTL LTD COM	57,072	1,006,179
CHIN-POON INDUSTRIAL TWD10	566,000	830,937
CHIPBOND TECHNOLO TWD10	1,886,000	4,625,171
CHIPMOS TECHNOLOGIES BERMUDA	30,991	599,676
CHIPOTLE MEXICAN GRILL INC	18,880	6,878,928
CHIYODA CORP Y50	69,187	812,818
CHOICE HOTELS INTERNATIONAL IN	223,073	8,853,767
CHONG HONG CONSTRUCTION CO	461,000	1,661,206

STOCKS

NAME	SHARES	FAIR VALUE
CHONG KUN DANG CP KRW2500	9,900	480,241
CHONGQING RURAL COMMECRIAL H	4,645,000	1,970,263
CHRISTIAN DIOR EUR2	146,211	23,566,494
CHUBB CORP	338,331	28,639,719
CHUBU ELECTRIC PWR Y500	581,517	8,230,864
CHUGAI PHARMACEUTL Y50	363,440	7,522,350
CHUGOKU BANK Y50	72,952	1,022,290
CHUGOKU ELECTRIC POWER CO INC	132,201	2,073,480
CHURCH & DWIGHT CO INC	43,119	2,660,873
CI FINANCIAL INC	153,870	4,415,039
CIA DE BEBIDAS DAS AMERICAS	91,360	3,412,296
CIA DE SANEAMENTO BASICO DO ES	1,223,280	12,734,345
CIA ENERGETICA DE MINAS GERAIS	370,528	3,323,636
CIA SANEAMENTO BASICO DE SAO P	737,460	7,714,946
CIA SANEAMENTO MINAS GERAIS	120,800	1,968,629
CIE GENERALE DE GEOPHYSIQUE	70,701	1,561,393
CIGNA CORPORATION COM	318,494	23,087,630
CIMAREX ENERGY CO	201,616	13,103,024
CINCINNATI FINANCIAL CORP	93,110	4,273,749
CINEMARK HOLDINGS INC	70,434	1,966,517
CINTAS CORP	62,939	2,866,242
CISCO SYSTEMS INC	6,190,823	150,498,907
CIT GROUP INC	122,935	5,732,459
CITIGROUP INC	3,633,303	174,289,545
CITIZEN HOLDINGS CO Y50	186,023	1,037,467
CITRIX SYSTEMS INC	251,102	15,148,984
CITY DEVELOPMENTS SGD0.50	863,454	7,284,521
CITY NATIONAL CORP/CA	28,521	1,807,376
CJ CORP KSWN5000	89,547	8,899,418
CJ E&M CORP	24,971	758,717
CLARCOR INC	231,790	12,101,756
CLARIANT CHF3.70(REGD)	397,255	5,609,393
CLEAN HARBORS INC	113,483	5,734,296
CLEAR CHANNEL OUTDOOR HOLDINGS	25,753	192,117
CLEARWIRE CORP	336,777	1,677,149
CLIFFS NATURAL RESOURCES INC	93,516	1,519,635
CLOROX CO	104,123	8,656,786
CLP HLDGS HKD5	1,530,612	12,382,874
CMC MAGNETIC CORP TWD10	3,478,000	634,769
CME GROUP INC	297,175	22,579,357
CMS ENERGY CORP	162,985	4,428,302
CNA FINANCIAL CORP	16,106	525,378
CNH GLOBAL NV	38,621	1,608,951
CNP ASSURANCES EUR1	71,662	1,026,977
COACH INC	427,790	24,422,531
COBALT INTERNATIONAL ENERGY IN	402,546	10,695,647
COBHAM ORD GBP0.025	480,389	1,909,676
COCA COLA HBC	89,793	2,095,949
COCA-COLA AMATIL NPV	466,794	5,430,727
COCA-COLA CO/THE	3,427,147	137,462,866
COCA-COLA ENTERPRISES INC	363,298	12,773,558
COCA-COLA WEST COMPANY LTD NPV	441	7,814

STOCKS

NAME	SHARES	FAIR VALUE
COCHLEAR LTD COM	61,403	3,468,425
COGNEX CORP	272,047	12,301,965
COGNIZANT TECHNOLOGY SOLUTIONS	184,252	11,536,018
COHERENT INC	196,772	10,836,234
COLFAX CORP	52,297	2,725,197
COLGATE-PALMOLIVE CO	754,653	43,234,070
COLONIAL PROPERTIES TRUST	99,767	2,406,380
COLOPLAST-B	49,491	2,771,182
COLRUYT SA NPV	5,777	303,411
COMCAST CORP	2,411,619	100,998,604
COMERICA INC	23,564	938,554
COMFORTDELGRO CORP SGD0.25	894,955	1,294,838
COMMERCE BANCSHARES INC/MO	46,994	2,047,059
COMMERZBANK AG	430,917	3,751,734
COMMONWEALTH BANK OF AUSTRALIA	1,398,528	88,560,265
COMMONWEALTH REIT	92,259	2,133,028
COMMUNITY HEALTH SYSTEMS INC	57,582	2,699,444
COMPAGNIE DE SAINT-GOBAIN	359,697	14,540,872
COMPAGNIE FINANCIERE	545,674	48,185,872
COMPAL ELECTRONIC INC TW$10	7,013,753	3,943,203
COMPASS GROUP ORD GBP0.10	815,020	10,383,583
COMPASS MINERALS INTERNATIONAL	20,346	1,719,847
COMPUTER MODELLING GROUP LTD	47,700	1,048,545
COMPUTER SCIENCES CORP	211,078	9,238,884
COMPUTERSHARE NPV (DFD 1 POST	339,525	3,191,754
COMPUWARE CORP	195,377	2,022,152
COMTECH TELECOMMUNICATIONS COR	110,500	2,971,345
CONAGRA FOODS INC	460,530	16,086,313
CONCHO RESOURCES INC/MIDLAND T	63,978	5,356,238
CONCUR TECHNOLOGIES INC	28,512	2,320,307
CONMED CORP	193,228	6,036,443
CONOCOPHILLIPS	1,330,447	80,492,044
CONSOL ENERGY INC	206,164	5,587,044
CONSOLIDATED EDISON INC	317,406	18,507,944
CONSTELLATION BRANDS INC	41,340	2,154,641
CONSTELLATION SOFTWARE INC	38,200	5,250,486
CONTACT ENERGY NPV	163,993	648,457
CONTANGO OIL & GAS CO	133,184	4,494,960
CONTINENTAL AG NPV	203,167	27,095,288
CONTINENTAL RESOURCES INC/OK	64,342	5,537,273
CON-WAY INC	34,402	1,340,302
COOPER COS INC/THE	215,500	25,655,275
COOPER TIRE & RUBBER CO	314,800	10,441,916
COPA HOLDINGS S A CL A	20,322	2,664,621
COPART INC	68,218	2,101,114
COPEINCA ASA NOK5.00	15,000	164,591
CORELOGIC INC	58,332	1,351,552
CORETRONICS CORP TWD10	894,000	735,281
CORIO NV EUR10	49,280	1,957,890
CORNING INC	2,139,031	30,438,411
CORPORATE OFFICE PROPERTIES TR	284,419	7,252,685
CORRECTIONS CORP OF AMERICA	70,320	2,381,738

STOCKS

NAME	SHARES	FAIR VALUE
COSAN LTD SHS -A-	712,814	11,519,074
COSAN SA INDUSTRIA E COMERCIO	917,235	17,962,285
COSMO OIL	405,695	747,392
COSTCO WHOLESALE CORP	353,331	39,067,809
COUNTRY GARDEN HLDGS CO LTD	2,163,000	1,132,205
COVANCE INC	34,133	2,598,887
COVANTA HOLDING CORP	64,784	1,296,976
COVIDIEN PLC	671,468	42,195,049
CR BARD INC	98,666	10,723,021
CRANE CO	29,628	1,775,310
CREDICORP LTD	1,897	242,740
CREDIT AGRICOLE SA EUR3	811,153	6,962,053
CREDIT SAISON CO NPV	70,262	1,760,529
CREDIT SUISSE GROUP AG CHF0.04	2,301,319	60,929,071
CREE INC	104,262	6,658,171
CRESCENT POINT ENERGY CORP	169,201	5,721,029
CRH ORD EUR0.32 DUBLIN LIST	1,015,640	20,528,794
CRODA INTL ORD 10P	60,262	2,263,963
CROWN CASTLE INTERNATIONAL COR	266,228	19,272,245
CROWN HOLDINGS INC	276,144	11,357,803
CROWN LIMITED NPV	456,468	5,059,897
CSG SYSTEMS INTERNATIONAL INC	142,600	3,094,420
CSL ORD NPV	339,894	19,158,891
CST BRANDS INC	35,951	1,107,650
CSX CORP	957,874	22,213,098
CT LARGE LOAN FUND	3,537,969,216	5,437,859
CTBC FINANCIAL HOLDING CO LTD	3,142,018	1,944,694
CUBESMART	577,432	9,227,363
CUBIC CORP	139,016	6,686,670
CUBIST PHARMACEUTICALS INC	39,830	1,923,789
CULLEN/FROST BANKERS INC	31,783	2,122,151
CUMMINS INC	168,898	18,318,677
CURTISS-WRIGHT CORP	175,060	6,487,724
CVR ENERGY INC	199,045	9,434,733
CVS CAREMARK CORP	1,275,528	72,934,691
CYPRUS POPULAR BANK PCL	1	-
CYRUSONE INC	212,500	4,407,250
CYTEC INDUSTRIES INC	25,627	1,877,178
DAEDUCK GDS KRW500	24,280	431,578
DAELIM INDUSTRIAL CO KSWN 5000	20,214	1,536,338
DAI NIPPON PRINTING CO Y50	249,546	2,278,534
DAICEL CORP	129,284	1,130,999
DAIDO STEEL CO Y50	124,987	632,893
DAIHATSU MOTOR CO Y50	85,473	1,617,650
DAI-ICHI LIFE INSURANCE CO LTD	6,306	9,090,645
DAIICHI SANKYO COMPANY LIMITED	300,048	5,002,058
DAIKIN INDUSTRIES Y50	441,817	17,835,467
DAIMLER AG ORD NPV	695,186	42,005,590
DAINIPPON SUMITOMO PHARMA CO	70,850	935,062
DAITO TRUST CONSTRUCTION Y50	53,113	4,999,311
DAIWA HOUSE INDUSTRY CO Y50	752,779	14,027,220
DAIWA SECS GROUP NPV	1,245,654	10,445,762

STOCKS

NAME	SHARES	FAIR VALUE
DAKTRONICS INC	607,931	6,237,372
DANAHER CORP	550,992	34,877,794
DANONE	615,761	46,150,887
DANSKE BANK AS DKK10	868,529	14,833,325
DAOU DATA SYSTEM C KRW500	70,463	312,195
DAOU TECHNOLOGY INC KRW500	64,290	926,028
DARDEN RESTAURANTS INC	20,804	1,050,186
DARMA HENWA PT TBK	21,215,879	106,881
DASSAULT SYSTEMES SA EUR1	27,735	3,388,105
DAVITA HEALTHCARE PARTNERS INC	112,059	13,536,727
DBS HLDGS SGD1	2,095,911	25,614,303
DDR CORP	414,685	6,904,505
DE MASTER BLENDERS EUR0.12	300,212	4,799,836
DEAN FOODS CO	113,953	1,141,809
DECKERS OUTDOOR CORP	21,049	1,063,185
DEERE & CO	560,134	45,510,888
DELEK GROUP ILS1	3,167	822,123
DELHAIZE GROUP	286,320	17,674,498
DELL INC	1,543,910	20,611,199
DELPHI AUTOMOTIVE PLC	325,987	16,524,281
DELTA AIR LINES INC	650,268	12,166,514
DELTA LLOYD NV	82,004	1,640,998
DENA CO LTD NPV	77,717	1,524,062
DENBURY RESOURCES INC	563,680	9,762,938
DENSO CORPORATION NPV	500,426	23,501,155
DENTSPLY INTERNATIONAL INC	87,498	3,583,918
DENTSU INC NPV	80,487	2,779,186
DERWENT LONDON PLC GBP0.05	138,500	4,831,448
DEUTSCHE BANK AG ORD NPV REGD	880,599	36,806,112
DEUTSCHE BOERSE AG NPV	85,956	5,650,181
DEUTSCHE LUFTHANSA AG ORD NPV	102,436	2,076,497
DEUTSCHE POST AG NPV (REGD)	966,972	24,000,860
DEUTSCHE TELEKOM AG NPV (REGD)	2,403,054	28,000,038
DEVON ENERGY CORP	433,299	22,479,552
DEVRY INC	38,415	1,191,633
DEXUS PROPERTY GROUP NPV	3,541,404	3,468,538
DIAGEO ORD 28 101/108P	3,893,575	111,021,242
DIAMOND OFFSHORE DRILLING INC	67,160	4,619,936
DIC ASSET AG NPV	149,332	1,483,577
DICK'S SPORTING GOODS INC	149,638	7,490,878
DIEBOLD INC	38,830	1,308,183
DIGITAL CHINA HOLDINGS LTD SHS	2,781,000	3,323,712
DIGITAL REALTY TRUST INC	114,295	6,971,995
DILLARD'S INC	50,512	4,140,469
DIRECT LINE INSURANCE GROUP PL	367,561	1,298,928
DIRECTV	967,530	59,619,199
DISCOVER FINANCIAL SERVICES	448,091	21,347,055
DISCOVERY COMMUNICATIONS INC	509,489	39,337,646
DISH NETWORK CORP	299,272	12,725,045
DISHMAN PHARMA & CHEM INR2	131,592	126,665
DISTRIBUIDORA INTERNACIONAL DE	272,320	2,056,596
DNB ASA	1,517,072	21,851,521

STOCKS

NAME	SHARES	FAIR VALUE
DOGUS OTOMOTIV SER TRY1	38,832	196,832
DOLBY LABORATORIES INC	198,815	6,650,362
DOLLAR GENERAL CORP	85,789	4,326,339
DOLLAR TREE INC	111,530	5,670,185
DOLLARAMA INC	121,169	8,454,666
DOMINION RESOURCES INC/VA	526,947	29,941,129
DOMINO'S PIZZA INC	34,363	1,998,208
DOMTAR CORP	101,074	6,721,421
DON QUIJOTE CO LTD	107,227	5,208,338
DONALDSON CO INC	89,657	3,197,169
DOUGLAS EMMETT INC	198,892	4,962,355
DOVER CORP	135,805	10,546,616
DOW CHEMICAL CO/THE	1,332,116	42,854,172
DOWNER EDI LTD NPV	1,568,100	5,152,944
DR HORTON INC	172,265	3,665,799
DR PEPPER SNAPPLE GROUP INC	409,470	18,806,957
DR REDDYS LABS INR5 (DEMAT T5)	71,353	2,664,226
DRAX GROUP ORD GBP0.1155172	540,309	4,773,510
DRB-HICOM BERHAD ORD MYR1	1,403,326	1,194,793
DREAMWORKS ANIMATION SKG INC	45,072	1,156,548
DRESSER-RAND GROUP INC	229,539	13,767,749
DRIL-QUIP INC	24,795	2,238,741
DST SYSTEMS INC	20,685	1,351,351
DSV DKK1 (POST SUBDIVISION)	160,233	3,901,005
DSW INC	21,748	1,597,826
DTE ENERGY CO	141,174	9,460,070
DUKE ENERGY CORP NEW COM	658,020	44,416,350
DUKE REALTY CORP	288,553	4,498,541
DUN & BRADSTREET CORP	73,292	7,142,305
DUNKIN' BRANDS GROUP INC	65,119	2,788,396
DURATEX SA	962,710	5,586,991
E*TRADE FINANCIAL CORP	175,213	2,218,197
E.ON SE NPV	1,942,402	31,838,122
EADS EURO AERO DEF EUR 1	395,491	21,110,653
EAGLE MATERIALS INC	30,239	2,003,939
EAGLE NICE INTL HL HKD0.01	516,000	92,471
EAST JAPAN RAILWAY CO Y50000	340,049	26,393,293
EAST WEST BANCORP INC	591,023	16,253,133
EASTMAN CHEMICAL CO	348,681	24,411,157
EASYJET ORD	533,198	10,480,770
EATON CORP PLC	468,773	30,849,951
EATON VANCE CORP	73,312	2,755,798
EBAY INC	1,249,597	64,629,157
ECHO ENTERTAINMENT GROUP LTD	349,362	978,553
ECHOSTAR CORP	24,765	968,559
ECOLAB INC	160,183	13,645,990
EDENRED	90,560	2,766,289
EDF EUR0.5	429,848	9,965,091
EDISON INTERNATIONAL	328,248	15,808,424
EDP ENERGIAS PORTUGAL	893,932	2,875,894
EDWARDS LIFESCIENCES CORP	64,142	4,310,342
EGE SERAMIK ORD TRY1 SER'C'	146,077	173,374

STOCKS

NAME	SHARES	FAIR VALUE
EI DU PONT DE NEMOURS & CO	954,945	50,134,613
EISAI CO Y50	112,271	4,571,764
EL PASO ELECTRIC CO	224,499	7,927,060
ELAN CORP ORD EUR0.05	369,675	5,168,015
ELAN CORP PLC	60,000	848,400
ELDORADO GOLD CORP	318,272	1,964,027
ELEC POWER DEV NPV	112,930	3,524,266
ELECTROLUX AB SER 'B' NPV	107,148	2,689,237
ELECTRONIC ARTS INC	184,878	4,246,648
ELEKTA SER B NPV	164,167	2,480,948
ELEMENT FINANCIAL CORP	138,000	1,565,818
ELI LILLY & CO	419,653	20,613,355
ELISA CORPORATION	63,289	1,234,816
ELITEGROUP COMPUT TWD10	428,297	169,341
EMAMI INR1	30,788	248,839
EMBRAER SA	438,413	16,173,056
EMC CORP/MA	1,793,426	42,360,722
EMCOR GROUP INC	322,813	13,122,348
EMERSON ELECTRIC CO	872,775	47,601,149
EMPIRE CO LTD	83,897	6,395,561
EMPRESAS ICA SA DE CV	348,921	655,473
EMS-CHEMIE HLDG CHF0.01	3,648	1,077,647
ENAGAS SA EUR1.50	185,632	4,580,962
ENBRIDGE INC	568,237	23,813,221
ENCANA CORPORATION	1,200,186	20,239,167
ENDO HEALTH SOLUTIONS INC	223,242	8,213,073
ENDURANCE SPECIALTY HLDGS LTD	26,321	1,354,215
ENEL EUR1	8,596,717	26,930,407
ENEL GREEN POWER SPA EUR0.20	779,441	1,615,984
ENERGEN CORP	163,141	8,525,749
ENERGIZER HOLDINGS INC	413,576	41,568,524
ENERPLUS CORP	89,339	1,316,013
ENERSIS SA	367,981	6,020,169
ENGHOUSE SYSTEMS LTD	65,600	1,476,225
ENGILITY HOLDINGS INC	18,816	534,751
ENI EUR	3,151,556	64,643,560
ENSCO PLC	136,495	7,933,089
ENSIGN ENERGY SERVICES INC	333,400	5,145,032
ENTERGY CORP	149,654	10,427,891
EOG RESOURCES INC	277,513	36,542,912
EQT CORP	91,890	7,293,309
EQUIFAX INC	73,637	4,339,428
EQUINIX INC	30,152	5,569,677
EQUITY LIFESTYLE PROPERTIES IN	25,455	2,000,508
EQUITY RESIDENTIAL	506,816	29,425,737
EREGLI DEMIR CELIK TRY1	3,371,950	3,477,769
ERICSSON (L.M.)	3,859,302	43,427,833
ERIE INDEMNITY CO	15,170	1,208,897
ERSTE GROUP BANK AG	105,446	2,810,497
ESSEX PROPERTY TRUST INC	76,708	12,190,435
ESSILOR INTERNATIONAL EURO.18	90,858	9,653,639
ESTEE LAUDER COS INC/THE	126,270	8,304,778

STOCKS

NAME	SHARES	FAIR VALUE
ESTERLINE TECHNOLOGIES CORP	131,693	9,520,087
ETHAN ALLEN INTERIORS INC	201,358	5,799,110
EULER HERMES SA	50,687	5,102,832
EURAZEONCE NPV	13,897	743,605
EUTELSAT COMMUNICATIONS	63,725	1,806,586
EVERCORE PARTNERS INC	385,155	15,128,888
EVEREST RE GROUP INC COM	30,528	3,915,521
EVERTEC INC	127,500	2,801,175
EXELIS INC	267,531	3,689,252
EXELON CORP	771,127	23,812,402
EXOR SPA EUR1	28,555	843,303
EXPEDIA INC	453,559	27,281,574
EXPEDITORS INTERNATIONAL OF WA	157,660	5,992,657
EXPERIAN PLC ORD USD0.10	2,388,419	41,405,348
EXPRESS INC	297,500	6,238,575
EXPRESS SCRIPTS HOLDING CO	679,407	41,912,618
EXTRA SPACE STORAGE INC	67,794	2,842,602
EXXON MOBIL CORP	4,481,895	404,939,213
F5 NETWORKS INC	48,143	3,312,238
FACEBOOK INC	1,772,972	44,076,084
FACTSET RESEARCH SYSTEMS INC	26,875	2,739,638
FAIRCHILD SEMICONDUCTOR INTERN	77,708	1,072,370
FAIRPOINT COMMUNICATIONS INC	25,632	538
FAIRPOINT COMMUNICATIONS INC	170	1,420
FAMILY DOLLAR STORES INC	196,977	12,273,637
FAMILYMART Y50	336,613	14,334,051
FANUC CORP	132,417	19,169,038
FARO TECHNOLOGIES INC	221,000	7,474,220
FAST RETAILING CO LTD Y50	68,254	22,983,805
FASTENAL CO	181,225	8,309,166
FEDERAL REALTY INVESTMENT TRUS	106,458	11,037,565
FEDERAL SIGNAL CORP	651,277	5,698,674
FEDERATED INVESTORS INC	56,678	1,553,544
FEDERATION CENTRES	1,044,814	2,266,598
FEDEX CORP	320,981	31,642,307
FEI COMPANY	124,329	9,074,774
FERROVIAL SA EUR0.2	179,686	2,868,176
FIAT INDUSTRIAL EUR1.57	535,514	5,961,993
FIAT SPA EUR3.58	389,848	2,721,215
FIBRIA CELULOSE SA	254,900	2,855,877
FIDELITY NATIONAL FINANCIAL IN	139,039	3,310,519
FIDELITY NATIONAL INFORMATION	179,049	7,670,459
FIFTH THIRD BANCORP	928,308	16,755,959
FINANCIAL SELECT SECTOR SPDR F	385,200	7,507,548
FINMECCICA SPA EUR 4.40	1,044,455	5,224,179
FINNING INTERNATIONAL INC	76,582	1,571,639
FIRST CAPITAL REALTY INC	68,077	1,151,879
FIRST CITIZENS BANCSHARES INC	4,626	888,423
FIRST HORIZON NATIONAL CORP	147,351	1,650,331
FIRST NIAGARA FINANCIAL GROUP	216,213	2,177,265
FIRST PACIFIC CO LTD/HONG KONG	117,101	2,250
FIRST PACIFIC CO US$0.01	936,808	1,003,678

STOCKS

NAME	SHARES	FAIR VALUE
FIRST QUANTUM MINERALS LTD	753,174	11,137,508
FIRST REPUBLIC BANK/CA	71,105	2,736,120
FIRST SOLAR INC	37,224	1,665,030
FIRSTENERGY CORP	410,486	15,327,547
FIRSTGROUP ORD5P	1,536,300	2,247,387
FIRSTRAND ZAR0.01	134,228	391,169
FISERV INC	81,343	7,110,192
FLEETCOR TECHNOLOGIES INC	226,887	18,445,913
FLEETMATICS GROUP LTD	34,000	1,129,820
FLETCHER BUILDING NPV	304,999	1,985,693
FLEXTRONICS INTERNATIONAL LTD	180,680	1,398,463
FLIGHT CENTRE LTD	24,572	884,610
FLIR SYSTEMS INC	689,304	18,590,529
FLOWERS FOODS INC	454,702	10,026,168
FLOWSERVE CORP	73,592	3,974,704
FLUOR CORP	462,734	27,444,754
FMC CORP	78,102	4,768,908
FMC TECHNOLOGIES INC	144,892	8,067,587
FOMENTO ECONOMICO MEXICANO SAB	8,102	836,045
FONCIERE DES REGIO EUR2	21,193	1,587,851
FOOT LOCKER INC	91,705	3,221,597
FORD MOTOR CO	4,057,168	62,764,389
FOREST CITY ENTERPRISES INC	96,461	1,727,617
FOREST LABORATORIES INC	342,896	14,058,736
FORMFACTOR INC	255,000	1,721,250
FORTESCUE METALS G NPV	693,456	1,929,655
FORTINET INC	82,860	1,450,050
FORTIS INC	200,940	6,131,341
FORTUM OYJ FIM20	258,678	4,841,893
FORTUNE BRANDS HOME & SECURITY	100,806	3,905,224
FORUM ENERGY TECHNOLOGIES INC	211,470	6,435,032
FOSSIL GROUP INC	18,419	1,902,867
FOSTER WHEELER AG COM	67,587	1,467,314
FRANCO-NEVADA CORP	118,883	4,242,803
FRANKLIN RESOURCES INC	142,009	19,316,064
FRAPORT AG NPV	16,435	992,954
FREEHOLD ROYALTIES LTD	25,300	565,260
FREEHOLD ROYALTIES LTD	60,500	1,351,709
FREEPORT-MCMORAN COPPER & GOLD	1,120,825	30,945,978
FREESCALE SEMICONDUCTOR LTD	34,465	467,001
FRESENIUS MEDICAL CARE AG & CO	191,041	13,541,143
FRESENIUS SE & CO KGAA	184,256	22,683,534
FRESH MARKET INC/THE	199,377	9,913,024
FRESNILLO PLC	79,866	1,068,391
FRONTIER COMMUNICATIONS CORP	609,507	2,468,503
FUBON GROUP CO LTD TWD10	17,944,495	24,458,064
FUGRO NV CVZ EURO0.05	31,362	1,697,900
FUJI ELECTRIC CO LTD	249,356	878,589
FUJI HEAVY LTD Y50	1,137,694	28,002,837
FUJI OIL CO LTD/OSAKA Y50	232,200	4,011,227
FUJIFILM HOLDINGS CORP NPV	341,870	7,519,866
FUJITSU NPV	1,378,087	5,687,982

STOCKS

NAME	SHARES	FAIR VALUE
FUKUOKA FINANCIAL GROUP INC	1,374,572	5,839,527
FULTON FINANCIAL CORP	119,204	1,368,462
FURUKAWA ELECTRIC CO LTD	298,358	690,817
FUYO GENERAL LEASE CO LTD NPV	96,900	3,614,179
G & K SVCS INC CL A	72,250	3,439,100
G4S PLC ORD GBP0.25	2,063,716	7,211,608
GAJAH TUNGGAL TBK PT	2,914,631	939,733
GALAXY ENTERTAINMENT GROUP LTD	3,962,324	19,412,264
GALP ENERGIA SGPS EUR1	329,620	4,873,693
GAMESTOP CORP	319,889	13,444,935
GANNETT CO INC	471,422	11,530,982
GAP INC/THE	283,040	11,811,259
GARDNER DENVER INC	43,061	3,237,326
GARMIN LTD	74,908	2,708,673
GARTNER INC	57,262	3,263,361
GAS NAT SDG SA EUR1	177,809	3,580,127
GATX CORP	28,584	1,355,739
GDF SUEZ EUR1	1,606,864	31,424,223
GEA GROUP AG NPV	505,082	17,877,335
GEBERIT CHF0.10 (REGD) (POST	28,415	7,036,553
GECINA EUR7.50	16,077	1,775,886
GEMALTO NV	57,788	5,225,050
GEMTEK TECHNOLOGY TWD10	279,000	296,957
GENERAL DYNAMICS CORP	308,768	24,185,797
GENERAL ELECTRIC CO	9,755,899	226,239,298
GENERAL GROWTH PROPERTIES INC	497,727	9,889,835
GENERAL MARITIME CORPORATION	804	804
GENERAL MILLS INC	620,886	30,131,598
GENERAL MOTORS CO	980,972	32,676,177
GENESCO INC	174,035	11,658,605
GENESEE & WYOMING INC	26,445	2,243,594
GENPACT LTD	102,670	1,975,371
GENTEX CORP	342,710	7,899,466
GENTING SINGAPORE PLC USD0.10	2,720,077	2,830,956
GENUINE PARTS CO	94,663	7,390,340
GENWORTH FINANCIAL INC	301,209	3,436,795
GENWORTH MI CANADA INC	172,700	4,017,307
GEO HOLDINGS CORPORATION	2,147	1,934,429
GET SA EUR0.40 (POST	244,963	1,860,818
GETINGE AB SER'B'NPV	89,144	2,691,708
GIANT INTERACTIVE GROUP INC	540,991	4,333,338
GIGA-BYTE TECHNOLOGY CO TWD10	1,519,000	1,419,105
GIGAMEDIA LIMITED	111,100	105,545
GILDAN ACTIVEWEAR INC	233,298	9,431,878
GILEAD SCIENCES INC	1,480,809	75,832,229
GIVAUDAN AG CHF10	3,704	4,772,157
GJENSIDIGE FORSIKRING ASA	89,082	1,303,539
GKN ORD GBP0.01	2,424,889	11,081,299
GLAXOSMITHKLINE ORD GBP0.25	5,308,534	132,687,954
GLENCORE XSTRATA PLC	12,979,684	53,576,229
GLOBAL & YUASA BATTERY CO	38,670	2,007,907
GLOBAL BRANDS MANUFACTURE LTD	454,407	155,406

STOCKS

NAME	SHARES	FAIR VALUE
GLOBAL LOGISTIC PROPERTIES LTD	2,262,450	4,905,572
GLOBAL MEDIACOM TBK PT	7,335,500	1,589,056
GLOBAL PAYMENTS INC	46,572	2,157,215
GLOBE TELECOM INC	27,485	1,024,325
GN STORE NORD DKK4	252,743	4,770,190
GNC HOLDINGS INC	60,055	2,655,032
GOGO INC	69,700	973,709
GOLAR LNG LIMITED SHS	26,723	852,196
GOLDCORP INC	759,889	18,814,447
GOLDEN AGRI-RESOURCES LTD	36,952	16,315
GOLDMAN SACHS GROUP INC/THE	530,008	80,163,710
GOODMAN LTD	2,581,794	11,532,636
GOODYEAR TIRE & RUBBER CO/THE	150,084	2,294,784
GOOGLE INC	267,746	235,715,546
GPO SIMEC SA SER'B'NPV	147,503	643,535
GPT GROUP	2,224,469	7,818,884
GRACO INC	220,369	13,929,524
GRAFTECH INTERNATIONAL LTD	539,648	3,928,637
GRAINCORP 'N'NPV	25,000	287,649
GRAND PACIFIC PETROCHEMICAL	2,546,000	1,486,604
GRASIM IND INR10 DEMAT	49,293	2,289,335
GREAT PLAINS ENERGY INC	93,913	2,116,799
GREAT PORTLAND ESTATES ORD	559,545	4,510,638
GREAT WEST LIFECO INC	127,069	3,436,446
GREE INC NPV	77,583	687,301
GREEN MOUNTAIN COFFEE ROASTERS	91,141	6,841,043
GREENTOWN CHINA HOLDINGS LTD	393,500	643,290
GREIF INC	19,251	1,013,950
GRIFOLS SA	226,600	6,394,594
GRIFOLS SA EUR0.5	66,433	2,435,153
GROUPE BRUXELLES L NPV	35,933	2,700,161
GROUPE FNAC RTS EXP 15-MAY-2015	90,164	234,751
GROUPE FNAC	(4,213)	(89,263)
GROUPON INC	256,455	2,179,868
GRUMA SAB DE CV SER 'B' NPV	376,813	1,701,550
GRUPA LOTOS S A PLN1.00(CA)	146,484	1,578,572
GRUPO AEROPORTUARIO DEL	278,518	1,403,297
GRUPO AEROPORTUARIO DEL PACIFI	2,261	114,927
GRUPO MEXICO SAB DE CV	3,171,140	9,124,497
GRUPO TELEVISA SA	97,527	2,422,571
GT ADVANCED TECHNOLOGIES INC	481,100	1,996,565
GUANGZHOU R&F PROPERTIES	1,803,700	2,609,154
GUBRE FABRIKALARI TRY1	235,816	1,674,404
GUESS? INC	524,077	16,262,109
GULFPORT ENERGY CORP	47,262	2,224,622
GUNGHO ONLINE ENTERTAINMENT	2,540	2,761,564
GUNMA BANK Y50	168,254	928,204
H&E EQUIPMENT SERVICES INC	328,208	6,915,343
H&R BLOCK INC	166,351	4,616,240
H&R REAL ESTATE INVESTMENT TR	93,063	1,944,271
HACHIJUNI BANK LTD/THE	185,168	1,081,164
HAEMONETICS CORP	400,485	16,560,055

STOCKS

NAME	SHARES	FAIR VALUE
HAIN CELESTIAL GROUP INC/THE	32,558	2,115,293
HAKUHODO DY HLDGS INC NPV	10,385	726,589
HALLIBURTON CO	807,859	33,703,877
HAMAMATSU PHOTONICS NPV	52,448	1,892,848
HAMMERSON ORD 25P REITS	1,024,670	7,573,212
HAN WHA KSWN5000	306,455	7,889,123
HANA FINANCIAL HOLDINGS	572,570	16,669,974
HANERGY SOLAR GROUP LTD	9,176,000	709,818
HANESBRANDS INC	60,192	3,095,073
HANG FUNG GOLD TEC HKD0.10	1,342,076	-
HANG LUNG PROPERTIES LTD	3,079,226	10,738,693
HANG SENG BANK HK$5	340,605	5,036,827
HANILEWHA CO LTD KRW500	169,700	1,983,708
HANKYU HANSHIN HOLDINGS INC	509,059	2,895,438
HANNOVER RUECKVERSICHERUNG SE	26,855	1,931,081
HANOVER INSURANCE GROUP INC/TH	26,888	1,315,630
HANSOL PAPER MANUFACTURING	30,950	340,110
HARBIN ELECTRIC CO LTD	306,000	202,386
HARGREAVES LANSDOWN ORD	95,060	1,280,296
HARLEY-DAVIDSON INC	136,920	7,505,954
HARMAN INTERNATIONAL INDUSTRIES	247,122	13,394,012
HARRIS CORP	201,836	9,940,423
HARRIS TEETER SUPERMARKETS INC	31,320	1,467,655
HARSCO CORP	229,367	5,319,021
HARTFORD FINANCIAL SERVICES GR	519,918	16,075,865
HARVEY NORMAN HLDGS NPV	236,570	552,188
HASBRO INC	70,103	3,142,717
HATTERAS FINANCIAL CORP	60,288	1,485,496
HAWAIIAN ELECTRIC INDUSTRIES I	60,190	1,523,409
HAWAIIAN TELCOM HOLDCO INC	3,881	43,661
HB FULLER CO	298,576	11,289,159
HCA HOLDINGS INC	163,470	5,894,728
HCBF HOLDING CO INC	589,237	5,892,370
HCC INSURANCE HOLDINGS INC	61,337	2,644,238
HCL TECHNOLOGIES INR2(DEMAT)	513,336	6,703,386
HCP INC	407,505	18,517,027
HEALTH CARE REIT INC	393,876	26,401,508
HEALTH MANAGEMENT ASSOCIATES I	158,316	2,488,728
HEALTH NET INC	48,474	1,542,443
HEALTHCARE SERVICES GROUP INC	287,221	7,042,659
HEALTHCARE TRUST OF AMERICA IN	68,064	764,359
HEARTLAND PAYMENT SYSTEMS INC	76,388	2,845,453
HEIDELBERGCEMENT AG	62,634	4,206,703
HEINEKEN HOLDING EUR1.6	112,323	6,293,462
HEINEKEN NV EUR1.60	212,274	13,506,497
HELIX ENERGY SOLUTIONS GROUP I	309,834	7,138,575
HELLENIC TELECOM ORGANIZATION	385,056	3,003,090
HELMERICH & PAYNE INC	238,772	14,911,311
HENDERSON LAND DEVELOPMENT CO	777,112	4,638,817
HENKEL AG & CO KGAA NPV(BR)	70,301	5,505,690
HENNES & MAURITZ AB	625,370	20,421,152
HENRY SCHEIN INC	53,227	5,096,485

STOCKS

NAME	SHARES	FAIR VALUE
HERBALIFE LTD	162,770	7,347,438
HERSHEY CO/THE	248	22,141
HERTZ GLOBAL HOLDINGS INC	211,554	5,246,539
HESS CORP	378,692	25,179,231
HEWLETT-PACKARD CO	2,392,109	59,324,303
HEXAGON AB	159,464	4,236,181
HEXCEL CORP	61,241	2,085,256
HIBBETT SPORTS INC	10,530	584,415
HILL-ROM HOLDINGS INC	36,504	1,229,455
HILLSHIRE BRANDS CO	75,175	2,486,789
HIMAX TECHNOLOGIES INC	16,900	88,218
HINDUSTAN LEVER INR1 DEMAT	910,011	8,960,756
HINO MOTORS LTD Y50	115,096	1,687,016
HIROSE ELECTRONICS	22,027	2,900,419
HIROSHIMA BK Y50	222,309	946,662
HISAMITSU PHARM CO NPV	27,583	1,399,490
HITACHI CHEMICAL CO LTD Y50	651,918	10,192,064
HITACHI CONSTRUCTION MACHINERY	47,913	967,087
HITACHI HIGH TECHNOLOGIES CORP	45,268	1,089,604
HITACHI METALS Y50	420,044	4,719,073
HITACHI NPV	7,960,321	51,046,704
HITEJINRO HOLDINGS CO LTD	33,500	382,798
HKT TRUST / HKT LTD	999,726	958,951
HMS HOLDINGS CORP	280,500	6,535,650
HOCHTIEF AG NPV	13,724	896,060
HOGANAS AG ORD 'B'SHS SWKR5	4,760	225,678
HOKKAIDO ELE POWER CO INC Y500	210,429	2,872,519
HOKUHOKU FINANCIAL GROUP INC	526,536	1,076,024
HOKURIKU ELEC PWR CO INC Y500	74,913	1,174,958
HOLCIM CHF2 (REGD)	428,720	29,837,988
HOLLYFRONTIER CORP	180,556	7,724,186
HOLOGIC INC	916,414	17,686,790
HOME BANCSHARES INC/AR	406,062	10,545,430
HOME CAPITAL GROUP INC	77,800	4,095,203
HOME DEPOT INC/THE	1,649,934	127,820,387
HOME PROPERTIES INC	31,913	2,086,153
HOMEAWAY INC	34,495	1,115,568
HON HAI PRECISION INDUSTRY CO	8,514,200	21,022,015
HON HAI PRECISION-GDR REG S	2,033,578	10,042,012
HONDA MOTOR CO NPV	1,538,487	57,072,779
HONEYWELL INTERNATIONAL INC	932,783	74,007,003
HONG KONG & CHINA GAS CO LTD	3,448,521	8,429,733
HONG KONG EXCHANGES & CLEARING	486,492	7,344,719
HONGKONG LAND HLDGS LTD ORD	1,411,300	9,695,631
HOPEWELL HOLDINGS HKD2.50	252,672	842,093
HORMEL FOODS CORP	81,911	3,160,126
HORNBECK OFFSHORE SERVICES INC	237,377	12,699,670
HOSPIRA INC	101,085	3,872,566
HOSPITALITY PROPERTIES TRUST	85,346	2,242,893
HOST HOTELS & RESORTS INC	1,137,663	19,192,375
HOWARD HUGHES CORP/THE	24,130	2,704,732
HOYA PENTAX HD CORPORATION	608,692	12,555,594

STOCKS

NAME	SHARES	FAIR VALUE
HSBC HLDGS ORD USD0.50 (UK)	23,304,016	241,054,271
HUADIN POWER INTL CO SHS CNY1	542,000	221,514
HUANENG POWER INTL INC H SHS	6,074,000	6,014,210
HUBBELL INC	36,256	3,589,344
HUDSON CITY BANCORP INC	422,801	3,872,857
HUGO BOSS AG	41,117	4,521,526
HULIC CO LTD	195,551	2,094,592
HUMANA INC	334,733	28,244,771
HUNG POO REAL ESTA TWD10	254,000	250,432
HUNTINGTON BANCSHARES INC/OH	1,567,574	12,352,483
HUNTINGTON INGALLS INDUSTRIES	30,633	1,730,152
HUNTSMAN CORP	526,274	8,715,097
HUSKY ENERGY INC	153,122	4,066,997
HUSQVARNA AB SER B NPV	179,894	943,254
HUTCHISON PORT HOLDINGS TRUST	2,327,280	1,710,551
HUTCHISON WHAMPOA HK$0.25	3,099,979	32,593,074
HUVIS CORP	22,840	201,991
HWA FONG RUBBER IN TWD10	374,000	114,305
HYATT HOTELS CORP	27,325	1,102,837
HYSAN DEVELOPMENT HK$5	2,526,103	10,959,197
HYUNDAI HY COMMUNICATIONS &	94,670	460,066
HYUNDAI MTR CO	144,289	28,490,131
IAC/INTERACTIVECORP	45,618	2,169,592
IBERDROLA SA EUR0.75 (POST	3,079,158	16,233,911
IBIDEN CO Y50	88,193	1,373,479
ICADE NPV (POST MERGER)	72,722	5,996,837
ICAP ORD GBP0.10	244,641	1,348,756
IDBI BANK LTD INR10	754,290	899,309
IDEA CELLULAR LTD INR10	378,510	901,290
IDEMITSU KOSAN CO LTD NPV	16,272	1,249,865
IDEX CORP	330,159	17,765,856
IDEXX LABORATORIES INC	242,212	21,745,793
IGM FINANCIAL INC	44,935	1,920,583
IHI CORP Y50	587,939	2,225,450
IHS INC	83,268	8,691,514
ILIAD NPV	10,270	2,218,013
ILLINOIS TOOL WORKS INC	273,670	18,929,754
ILLUMINA INC	218,618	16,361,371
ILUKA RESOURCES LIMITED	663,085	6,063,479
IMERYS EUR2	15,109	924,526
IMI ORD GBP0.25	143,221	2,693,569
IMMOBILIARE GRANDE DISTRIBUZIO	678,460	685,674
IMMOEAST AG NPV(EXCHANGE RATE	118,848	15
IMMOFINANZ AG NPV	127,641	17
IMMOFINANZ AG NPV	702,279	2,619,901
IMMULOGIC PHARMACEUTICAL CORP	2,211,500	-
IMPERIAL HOLDING ZAR0.04	830,665	17,560,174
IMPERIAL OIL LTD	132,174	5,030,367
IMPERIAL TOBACCO GROUP ORD 10P	2,292,117	79,263,148
INCITEC PIVOT NPV	725,423	1,899,086
INCYTE CORP LTD	62,861	1,382,942
INDAH KIAT PULP & PAPER	1,708,000	192,742

STOCKS

NAME	SHARES	FAIR VALUE
INDIAN BANK INR10	547,286	1,058,654
INDOFOODS SUKSES M IDR100	1,355,500	1,003,824
INDRAPRASTHA GAS LTD	167,851	755,718
INDUSTRIA DE DISENO TEXTIL SA	298,573	36,807,415
INDUSTRIAL & COMMERCIAL BANK O	18,925,000	11,931,289
INDUSTRIAL ALLIANCE INS & FINL	43,501	1,715,381
INDUSTRIAL BK OF KOREA KRW5000	120,010	1,150,658
INDUSTRIVARDEN AB SER C NPV	52,443	870,236
INFINEON TECHNOLOGIES ORD NPV	791,764	6,617,592
INFORMATICA CORP	153,267	5,361,280
INFRAESTRUCTURA ENERGETICA NOV	468,176	1,677,416
ING GROEP N.V. CVA EUR0.24	4,444,252	40,438,027
ING US INC	45,790	1,239,077
INGERSOLL-RAND PUBLIC LIMITED	239,641	13,304,868
INGRAM MICRO INC	93,059	1,767,190
INGREDION INC	439,142	28,816,498
INMARSAT ORD EUR0.000667	199,477	2,037,652
INNOLUX CORP	14,527,000	7,246,293
INPEX CORPORATION	5,427	22,618,191
INSURANCE AUSTRALIA GROUP PLC	1,422,574	7,083,713
INTACT FINANCIAL CORP	59,440	3,338,376
INTEGRYS ENERGY GROUP INC	82,867	4,850,206
INTEL CORP	5,345,705	129,472,975
INTELSAT SA	13,670	273,400
INTERACTIVE BROKERS GROUP INC	28,584	456,486
INTERCONTINENTAL HOTELS GROUP	1,248,070	34,224,496
INTERCONTINENTALEXCHANGE INC	103,070	18,321,723
INTERNATIONAL BUSINESS MACHINE	913,991	174,672,820
INTERNATIONAL CONSOLIDATED	413,182	1,657,412
INTERNATIONAL FLAVORS & FRAGRA	49,784	3,741,765
INTERNATIONAL GAME TECHNOLOGY	535,275	8,944,445
INTERNATIONAL PAPER CO	494,045	21,891,134
INTERPUBLIC GROUP OF COS INC/T	3,136,138	45,630,808
INTERTEK GROUP PLC ORD GBP0.01	179,556	7,960,281
INTESA SANPAOLO EUR0.52	5,178,417	8,286,065
INTU PROPERTIES PLC GBP0.50	488,963	2,318,273
INTUIT INC	181,381	11,069,682
INTUITIVE SURGICAL INC	52,175	26,430,812
INVENSYS PLC	882,232	5,520,923
INVENTEC CORP TWD10	16,551,275	9,222,458
INVESCO LTD	831,460	26,440,428
INVESTEC ORD GBP0.0002	256,077	1,606,778
INVESTOR AB SEK 6.25 'B'	202,869	5,419,298
IPEK DOGAL ENERJI KAYNAKLARI	1,155,392	1,922,210
IPG PHOTONICS CORP	121,803	7,397,096
IRISH BANK RESOLUTION CORP LTD	796,300	-
IRISH BANK RESOLUTION CORP LTD	2,356,643	-
IRON MOUNTAIN INC	228,268	6,074,211
IRONWOOD PHARMACEUTICALS INC	3,959,982	39,401,821
ISETAN MITSUKOSHI HOLDINGS LTD	833,217	11,046,930
ISHARES MSCI EAFE ETF	13,851	794,770
ISHARES RUSSELL 2000 ETF	560,498	54,457,986

STOCKS

NAME	SHARES	FAIR VALUE
ISRAEL CHEMICALS LTD	198,390	1,958,095
ISRAEL CORP ORD SHK1	1,202	723,112
ISRAEL DISCOUNT BANK ILS0.1	1	1
ISUZU MOTORS LTD Y50	528,588	3,613,140
ITC HOLDINGS CORP	31,971	2,918,952
ITOCHU CORP Y50	2,406,664	27,740,778
ITOCHU TECHNO SOLUTIONS CORP	69,878	2,887,695
ITRON INC	78,115	3,314,419
ITT CORP	440,483	12,954,605
ITV ORD GBP0.10	1,655,387	3,517,526
IYO BANK LTD/THE	114,345	1,091,247
J FRONT RETAILING CO LTD NPV	214,723	1,709,829
J&J SNACK FOODS CORP	68,491	5,328,600
JABIL CIRCUIT INC	123,787	2,522,779
JACK HENRY & ASSOCIATES INC	52,607	2,479,368
JACK IN THE BOX INC	373,315	14,667,546
JACOBS ENGINEERING GROUP INC	146,936	8,100,582
JAKKS PACIFIC INC	50,000	562,500
JAMES HARDIE INDUSTRIES PLC	196,409	1,688,162
JAPAN AIRLINES CO LTD	26,718	1,371,740
JAPAN EXCHANGE GROUP INC	22,055	2,224,705
JAPAN PETROLEUM EX NPV	12,733	515,934
JAPAN PRIME REALTY INVEST CORP	577	1,762,918
JAPAN REAL ESTATE INVST CO JPY	433	4,825,399
JAPAN RETAIL FUND	1,526	3,183,039
JAPAN STEEL WORKS Y50	139,919	769,072
JAPAN TOBACCO INC Y50000	2,265,345	79,931,888
JARDEN CORP	68,741	3,007,419
JARDINE CYCLE & CARRIAGE LTD	47,915	1,605,982
JARDINE MATHESON HLDGS ORD	92,020	5,567,210
JAZZ PHARMACEUTICALS PLC	31,680	2,177,366
JB HUNT TRANSPORT SERVICES INC	55,853	4,034,821
JBS SA COM NPV	1,350,400	3,955,134
JC DECAUX SA NPV	29,681	808,462
JC PENNEY CO INC	104,454	1,784,074
JDS UNIPHASE CORP	142,070	2,042,967
JERONIMO MARTINS EUR1	95,733	2,014,660
JFE HOLDINGS INC NPV	584,346	12,806,375
JGC CORP Y50	316,271	11,366,461
JIANGSU XINCHENG REAL ESTATE	1,013,400	682,018
JINHEUNG SAVINGS BANK	660	-
JM SMUCKER CO/THE	88,927	9,172,820
JOHN WILEY & SONS INC	27,790	1,114,101
JOHNSON & JOHNSON	2,937,556	252,218,558
JOHNSON CONTROLS INC	800,206	28,639,373
JOHNSON MATTHEY ORD GBP1.04761	91,270	3,637,920
JONES GROUP INC/THE	241,400	3,319,250
JONES LANG LASALLE INC	154,971	14,124,057
JOY GLOBAL INC	102,914	4,994,416
JOYO BANK Y50	301,859	1,650,067
JPMORGAN CHASE & CO	4,207,371	222,107,115
JSR CORP JPY50	747,667	15,098,605

STOCKS

NAME	SHARES	FAIR VALUE
JTEKT CORP	374,186	4,203,871
JULIUS BAER GRUPPE AG	308,696	12,035,930
JUNIPER NETWORKS INC	309,249	5,971,598
JX HOLDINGS INC	1,656,915	8,023,115
JYSKE BANK (AS) DKK10	90,000	3,387,851
K + S AG SHS	76,725	2,832,859
KABEL DEUTSCHLAND HOLDING AG	169,036	18,540,095
KABU COM SECURITIES CO LTD NPV	230,800	1,150,108
KAJIMA CORP Y50	376,080	1,245,586
KAKAKU.COM INC	216,300	6,586,878
KAKINADA FERTILIZERS LTD	153,143	-
KAMIGUMI CO Y50	200,980	1,616,580
KANEKA CORP NPV	123,828	816,503
KANSAI ELEC POWER NPV	951,945	13,023,539
KANSAI PAINT CO Y50	102,549	1,306,962
KANSAS CITY SOUTHERN	284,853	30,183,024
KAO CORP	726,475	24,682,671
KAR AUCTION SERVICES INC	46,369	1,060,459
KARNATAKA BANK INR10	334,753	631,200
KASIKORNBANK PCL	256,800	1,581,454
KAWASAKI HEAVY INDUSTRIES Y50	1,050,996	3,226,997
KAZAKHMYS ORD GBP0.20	197,700	775,716
KB FINANCIAL GROUP INC KRW5000	18,150	543,522
KBC GROUPE NPV	625,667	23,263,681
KBR INC	179,713	5,840,673
KDDI CORP Y5000	972,623	50,523,326
KEIKYU CORP	208,454	1,787,918
KEIO CORP Y50	257,771	1,769,767
KEISEI ELECTRIC RAILWAY CO Y50	122,008	1,141,042
KELLOGG CO	349,437	22,444,339
KELT EXPLORATION LTD	156,500	1,097,777
KEMPER CORPORATION	29,069	995,613
KENMARE RESOURCES PLC	5,850,000	2,182,683
KENNAMETAL INC	48,095	1,867,529
KEPPEL CORP NPV	642,723	5,270,298
KEPPEL LD STK SG$0.50	508,667	1,343,558
KERING EUR4.00	90,164	18,300,729
KERRY GROUP 'A' ORD EUR0.125	66,491	3,664,561
KERRY PROPERTIES LTD ORD HKD1	1,594,723	6,250,308
KESKO OYJ EUR2 SER'B'	3,851	106,922
KEYCORP	1,568,310	17,314,142
KEYENCE CORP NPV	98,453	31,368,978
KEYERA CORP	147,570	7,911,805
KEYW HOLDING CORP/THE	334,670	4,434,378
KGHM POLSKA MIEDZ PLN 10 BR	283,440	10,294,998
KIA MOTORS CORP	383,802	20,869,571
KIKKOMAN SHOYU CO Y50	20,914	347,391
KILROY REALTY CORP	136,977	7,261,151
KIMBERLY-CLARK CORP	347,152	33,722,345
KIMCO REALTY CORP	366,538	7,854,909
KINDEN CORPORATION Y50	58,728	503,712
KINDER MORGAN INC/DELAWARE	593,448	22,640,041

STOCKS

NAME	SHARES	FAIR VALUE
KINDER MORGAN MANAGEMENT LLC	30,426	2,543,309
KING YUAN ELECTRONICS CO LTD	4,728,000	3,486,330
KINGBOARD CHEM HLDG HK$0.10	1,666,800	3,434,020
KINGFISHER ORD GBP0.157142857	1,056,643	5,496,954
KINGS TOWN BANK	741,000	630,459
KINGSOFT CORP LTD USD0.0005	641,000	1,059,470
KINNEVIK INVESTMENT AB SEK0.1	91,662	2,334,516
KINROSS GOLD CORP	507,861	2,594,787
KINTETSU CORP Y50	723,235	3,174,414
KIRBY CORP	230,083	18,300,802
KIRIN HOLDINGSCO LTD Y50	2,013,462	31,498,665
KLA-TENCOR CORP	160,468	8,942,882
KLEPIERRE EUR1.4	119,106	4,687,948
KNIGHT TRANSPORTATION INC	575,252	9,675,739
KOBE STEEL	1,109,549	1,373,882
KOHL'S CORP	178,573	9,019,722
KOITO MANUFACTURING CO Y50	42,430	809,431
KOLON CORP	20,600	384,204
KOMATSU Y50	974,615	22,497,530
KOMERCNI BANKA ORD CZK500	12,948	2,403,891
KONAMI CO JPY50	73,886	1,565,712
KONE CORPORATION NPV ORD B	69,345	5,502,931
KONICA MINOLTA INC	345,238	2,603,143
KONINKLIJKE AHOLD NV EUR0.30	1,093,488	16,253,370
KONINKLIJKE DSM NV EUR1.5	367,058	23,884,644
KONINKLIJKE KPN NV EUR0.24	3,556,796	7,383,412
KONINKLIJKE PHILIPS NV	799,985	21,779,878
KONINKLIJKE VOPAK NV EUR0.5	31,314	1,844,886
KOPPERS HOLDINGS INC	77,900	2,974,222
KOREA STORAGE BATT KRW1000	13,822	476,850
KORN/FERRY INTERNATIONAL	275,767	5,167,874
KOSMOS ENERGY LTD	61,740	627,278
KOZA ANADOLU METAL MADENCILIK	235,563	349,172
KRAFT FOODS GROUP INC	544,656	30,429,931
KRATOS DEFENSE & SECURITY SOLU	1,458,938	9,453,918
KROGER CO/THE	222,290	7,677,897
KRONOS WORLDWIDE INC	12,720	206,573
KRUNG THAI BANK LTD THB5.15	2,572,200	1,683,561
KRUNGTHAI BANK PUBLIC CO LTD	22,821,250	14,937,010
KRUNGTHAI CARD THB10(NVDR)	300,400	404,375
KT CORP	610,240	19,129,269
KUBOTA CORPORATION Y50	1,210,944	17,651,854
KUEHNE & NAGEL AG CHF1(REGD)	41,671	4,567,228
KULIM MALAYSIA BHD	622,400	679,627
KURARAY CO Y50	552,984	7,749,068
KURITA WATER INDUSTRIES NPV	157,657	3,334,548
KYOCERA CORP Y50	308,209	31,337,503
KYORIN HOLDINGS INC	155,000	3,557,658
KYOWA EXECO CORP Y50	227,300	2,553,650
KYOWA HAKKO KIRIN CO LTD	102,513	1,157,896
KYUSHU ELECTRIC POWER CO INC	190,052	2,862,212
L BRANDS INC	146,625	7,221,281

STOCKS

NAME	SHARES	FAIR VALUE
L-3 COMMUNICATIONS HOLDINGS IN	167,877	14,393,774
LABORATORY CORP OF AMERICA HOL	56,761	5,681,776
LAFARGE SA EUR4.00	308,162	18,922,661
LAGARDERE S.C.A. EUR6.1(REG)	49,649	1,381,076
LAM RESEARCH CORP	483,197	21,424,955
LAMAR ADVERTISING CO	48,126	2,088,668
LAND SECS GP ORD GBP0.10 REITS	848,685	11,378,853
LANDSTAR SYSTEM INC	295,839	15,235,709
LANXESS AG NPV	257,165	15,470,290
LAREDO PETROLEUM HOLDINGS INC	76,157	1,565,788
LAS VEGAS SANDS CORP	418,781	22,166,078
LASALLE HOTEL PROPERTIES	498,492	12,312,752
LAURENTIAN BANK OF CANADA	67,700	2,819,791
LAWSON INC NPV	254,240	19,374,810
LAZARD LTD SHS -A-	78,253	2,515,834
LEAR CORP	194,391	11,752,880
LEGAL & GENERAL GROUP ORD 2.5P	4,722,313	12,276,237
LEGG MASON INC	67,883	2,105,052
LEGGETT & PLATT INC	87,289	2,713,815
LEGRAND SA EUR4	286,200	13,258,688
LEIGHTON HOLDINGS LTD ORD	75,086	1,061,878
LEND LEASE GROUP NPV	1,620,489	12,385,677
LENDER PROCESSING SERVICES INC	53,143	1,719,176
LENNAR CORP	101,007	3,640,292
LENNOX INTERNATIONAL INC	173,714	11,211,502
LEUCADIA NATIONAL CORP	180,715	4,738,347
LEVEL 3 COMMUNICATIONS INC	99,129	2,089,639
LEXMARK INTERNATIONAL INC	175,682	5,370,599
LG DISPLAY CO LTD	626,530	15,059,096
LG ELECTRONICS INC	17,307	1,106,265
LG UPLUS CORP	265,470	2,777,781
LI & FUNG HKD0.025	2,606,057	3,581,655
LIBERTY GLOBAL PLC	171,799	12,726,871
LIBERTY GLOBAL PLC SHS CL C	55,000	3,733,963
LIBERTY HLDGS ORD ZAR0.25	300,764	3,633,818
LIBERTY INTERACTIVE CORP	323,569	7,445,323
LIBERTY MEDIA CORP	61,666	7,816,782
LIBERTY PROPERTY TRUST	99,761	3,687,167
LIBERTY VENTURES	22,475	1,910,600
LIFE TECHNOLOGIES CORP	154,612	11,442,834
LIFEPOINT HOSPITALS INC	169,558	8,281,213
LIFESTYLE INTERNAT HKD0.01	2,650,000	5,548,486
LIG NON-LIFE INSURANCE CO LTD	26,310	537,926
LINCOLN ELECTRIC HOLDINGS INC	50,745	2,906,166
LINCOLN NATIONAL CORP	251,750	9,181,323
LINDE AG NPV	163,889	30,538,011
LINDT & SPRUENGLI AG	1	43,503
LINDT SPRUENGLI PTG CERT CHF10	382	1,432,475
LINEAR TECHNOLOGY CORP	142,490	5,249,332
LINK REAL ESTATE INVT	2,881,939	14,174,963
LINKEDIN CORP	145,937	26,020,567
LINN CO LLC	20,000	745,400

STOCKS

NAME	SHARES	FAIR VALUE
LIONS GATE ENTERTAINMENT CORP	49,336	1,355,260
LIPPO CIKARANG IDR500	319,000	274,807
LIPPO KARAWACI IDR250 (POST	1,899,500	290,907
LITE-ON TECHNOLOGY CORP TWD10	9,441,008	16,569,251
LIXIL GROUP CORPORATION	594,144	14,456,597
LKQ CORP	934,630	24,066,723
LLOYDS BANKING GROUP PLC	74,727,160	71,584,713
LOBLAW COMPANIES LTD	172,458	7,773,238
LOCKHEED MARTIN CORP	307,902	33,395,051
LOEWS CORP	187,597	8,329,307
LOGITECH INTL SA CHF0.25(REGD)	389,960	2,683,126
LONDON STOCK EXCHANGE GROUP	543,955	11,030,471
LONG BON INTERNATIONAL CO LTD	375,000	253,370
LONZA GROUP AG CHF1(REGISTERED	134,569	10,119,521
L'OREAL EUR0.2	198,866	32,635,116
LORILLARD INC	396,708	17,328,205
LOWE'S COS INC	784,641	32,091,817
LPL FINANCIAL HOLDINGS INC	34,597	1,306,383
LSI CORP	335,714	2,396,998
LTX-CREDENCE CORP	161,488	967,313
LUKOIL OAO	58,120	3,350,618
LUKOIL OAO-SPON ADR	465,544	26,722,226
LUNDIN MINING CORP	762,100	2,889,616
LUNDIN PETROLEUM A ORD	249,683	4,920,081
LUPIN LTD	282,961	3,720,991
LUXOTTICA GROUP EUR0.06	73,863	3,729,060
LVMH MOET HENNESSY EUR0.30	243,628	39,426,642
LYONDELLBASELL INDUSTRIES NV	298,944	19,808,029
M&T BANK CORP	45,966	5,136,701
M3 INC	323	724,462
MABUCHI MOTOR Y50	24,336	1,298,443
MACDONALD DETTWILER & ASSOC	40,300	2,666,420
MACERICH CO/THE	191,845	11,696,790
MACK-CALI REALTY CORP	53,708	1,315,309
MACQUARIE GROUP LIMITED NPV	633,312	24,272,129
MACY'S INC	1,129,171	54,200,208
MADISON SQUARE GARDEN CO/THE	37,349	2,212,928
MAEDA ROAD CONSTRUCTION Y50	401,000	6,220,778
MAGNA INTL INC	199,362	14,146,869
MAKITA CORP Y50	141,942	7,659,024
MALAYAN BANKING BERHAD MYRI	4,254,500	14,004,368
MALAYSIA AIRPORTS HLDGS BHD	132,300	264,223
MAN SE ORD NPV	59,562	6,495,678
MANITOWOC CO INC/THE	955,172	17,107,131
MANPOWERGROUP INC	108,221	5,930,511
MANULIFE FINANCIAL CORP	2,161,337	34,480,593
MAPFRE SA EUR0.10	342,908	1,115,214
MARATHON OIL CORP	653,199	22,587,621
MARATHON PETROLEUM CORP	411,387	29,233,160
MARFRIG FRIGORIFICOS COM	1,508,600	5,121,885
MARKEL CORP	8,427	4,440,608
MARKET LEADER INC	28,900	309,230

STOCKS

NAME	SHARES	FAIR VALUE
MARKS & SPENCER GROUP ORD	1,726,933	11,281,064
MARRIOTT INTERNATIONAL INC/DE	326,750	13,190,898
MARSH & MCLENNAN COS INC	508,940	20,316,885
MARTIN MARIETTA MATERIALS INC	28,137	2,769,244
MARUBENI CORP Y50	3,897,777	26,015,263
MARUI GROUP CO LTD Y50	99,296	988,612
MARUICHI STEEL TUBE Y50	21,005	535,619
MARUTI SUZUKI INDIA LTD INR5	25,342	655,779
MARVELL TECHNOLOGY GROUP LTD	241,021	2,822,356
MASCO CORP	1,134,229	22,106,123
MASTERCARD INC	115,398	66,296,151
MATTEL INC	210,997	9,560,274
MAXIM INTEGRATED PRODUCTS INC	497,165	13,811,244
MAXIMUS INC	178,977	13,330,207
MAZDA MOTOR CORP NPV	2,926,848	11,520,587
MB FINANCIAL INC	28,315	758,842
MBIA INC	86,557	1,152,074
MCCORMICK & CO INC/MD	58,991	4,150,607
MCDERMOTT INTERNATIONAL INC	212,839	1,741,023
MCDONALDS CO JAPAN JPY50	29,594	819,283
MCDONALD'S CORP	923,738	91,450,062
MCGRAW HILL FINANCIAL INC	167,441	8,906,187
MCKESSON CORP	138,432	15,850,464
MDU RESOURCES GROUP INC	115,351	2,988,744
MEAD JOHNSON NUTRITION CO	183,690	14,553,759
MEADWESTVACO CORP	108,096	3,687,155
MEDICLINIC INTERNATIONAL LTD	46,501	321,617
MEDIOBANCA SPA EUR0.5	230,127	1,196,522
MEDIPAL HOLDINGS CORP	172,422	2,332,865
MEDIVATION INC	45,805	2,253,606
MEDNAX INC	181,236	16,597,593
MEDTRONIC INC	996,855	51,308,127
MEG ENERGY CORP	370,081	10,113,688
MEGA BRANDS INC	35,500	494,668
MEGA FINANCIAL HOLDING CO LTD	5,794,773	4,398,622
MEGGITT ORD5P	349,671	2,744,541
MEIJI HOLDINGS CO LTD	46,121	2,212,378
MELCO INTERNATIONAL	2,276,000	4,301,786
MELIA HOTELS INTERNATIONAL SA	500,729	3,794,587
MELLANOX TECHNOLOGIES LTD	15,930	785,921
MELROSE INDUSTRIES PLC0.1	564,155	2,133,145
MERCK & CO INC	3,088,338	143,453,300
MERCK KGAA NPV	59,385	9,035,276
MERCURIES & ASSOC TWD10	1,183,042	931,560
MERCURIES LIFE INSURANCE CO LT	448,000	236,175
MERCURY GENERAL CORP	16,387	720,373
MERCURY SYSTEMS INC	561,570	5,177,675
MERITZ FIRE & MARINE INSURANCE	23,490	261,217
METCASH LIMITED NPV	4,414,746	14,224,453
METHANEX CORP	71,000	3,031,945
METLIFE INC	1,387,029	63,470,447
METRO AG ORD NPV	1,085,948	34,329,370

STOCKS

NAME	SHARES	FAIR VALUE
METRO INC	204,819	13,683,723
METRO PACIFIC INVESTMENTS CO	9,758,000	1,192,644
METROPOLITAN BANK & TRUST CO	587,050	1,508,392
METSO OYJ EUR1.70	56,922	1,932,620
METTLER-TOLEDO INTERNATIONAL I	18,445	3,711,134
MFA FINANCIAL INC	220,464	1,862,921
MGM CHINA HOLDINGS LTD	2,672,769	7,133,035
MGM RESORTS INTERNATIONAL	114,581	1,693,507
MICHAEL KORS HOLDINGS LTD	631,592	39,171,336
MICHELIN CIE GLE DES ETABL	81,306	7,260,601
MICROCHIP TECHNOLOGY INC	203,931	7,596,430
MICRON TECHNOLOGY INC	927,159	13,286,188
MICROS SYSTEMS INC	91,754	3,959,185
MICROSEMI CORP	467,299	10,631,052
MICROSOFT CORP	8,927,398	308,263,053
MID-AMERICA APARTMENT COMMUNIT	26,094	1,768,390
MIGHTY RIVER POWER LTD	1,152,470	1,975,917
MILLICOM INTL CELL SDR EACH	27,906	1,997,406
MINDTREE LTD	20,298	285,607
MINERAL RESOURCES LTD	536,800	4,053,719
MIRACA HOLDINGS INC	138,006	6,335,203
MIRVAC GROUP STAPLED SHS	6,459,953	9,490,554
MISUMI GROUP INC Y50	217,700	5,976,422
MITSUBISHI CHEMICAL HOLDINGS	603,473	2,831,010
MITSUBISHI CORP NPV	1,553,039	26,562,775
MITSUBISHI ELECTRIC CORP Y50	4,538,185	42,441,977
MITSUBISHI ESTATE CO LTD	2,157,360	57,357,303
MITSUBISHI GAS & CHEML CO Y50	758,708	5,568,008
MITSUBISHI HEAVY IND NPV	3,387,843	18,791,981
MITSUBISHI LOGISTICS CORP JPY5	54,361	757,940
MITSUBISHI MATERIAL CORP Y50	497,267	1,747,080
MITSUBISHI MOTOR CORP Y50	1,872,680	2,563,895
MITSUBISHI TANABE PHARM CORP	449,633	5,816,463
MITSUBISHI UFJ FINANCIAL GROUP	14,634,615	90,163,429
MITSUBISHI UFJ LEASE & FINANCE	1,568,614	7,421,841
MITSUI & CO Y50	2,157,734	27,065,350
MITSUI CHEMICALS JPY50	364,057	820,947
MITSUI FUDOSAN CO Y50	1,224,769	35,965,683
MITSUI O.S.K. LINES JPY50	1,023,158	3,986,129
MIZUHO FINL GP NPV	22,889,998	47,469,064
MKS INSTRUMENTS INC	286,914	7,614,698
MMI HOLDINGS LTD	1,748,307	3,904,421
MOHAWK INDUSTRIES INC	37,061	4,168,992
MOLEX INC	84,942	2,492,198
MOLSON COORS BREWING CO	164,555	7,875,602
MONADELPHOUS GROUP NPV	92,518	1,366,838
MONDELEZ INTERNATIONAL INC	1,333,085	38,032,915
MONDI LTD	37,955	479,026
MONOLITHIC POWER SYSTEMS INC	576,727	13,904,888
MONSANTO CO	488,600	48,273,680
MONSTER BEVERAGE CORP	81,974	4,981,560
MONTPELIER RE HOLDINGS LTD CDT	273,300	6,835,233

STOCKS

NAME	SHARES	FAIR VALUE
MOODY'S CORP	118,791	7,237,936
MOOG INC	149,337	7,695,336
MORGAN STANLEY	2,015,378	49,235,685
MORNINGSTAR INC	12,647	981,154
MORRISON (W) SUPMKT ORD 10P	6,557,809	26,039,227
MOSAIC CO/THE	183,305	9,863,642
MOTOROLA SOLUTIONS INC	147,901	8,538,325
MRC GLOBAL INC	50,706	1,400,500
MRF LIMITED	2,507	545,324
MS&AD INSURANCE GROUP HOLDINGS	867,973	22,036,824
MSC INDUSTRIAL DIRECT CO	28,890	2,237,819
MSCI EMF (EMERGING MKTS FREE)	50,440,373	2,004,012,460
MSCI INC	73,742	2,453,396
MTN GROUP LTD ZAR 0.0001	48,497	898,889
MTR CORP HKD1	1,179,753	4,350,105
MUELLER INDUSTRIES INC	177,823	8,967,614
MUELLER WATER PRODUCTS INC	505,750	3,494,733
MUENCHENER RUECKVERSICHERUNGS	205,176	37,711,101
MURATA MANUFACTURING CO NPV	218,314	16,593,050
MURPHY OIL CORP	307,454	18,720,874
MYLAN INC/PA	232,797	7,223,691
MYRIAD GENETICS INC	(1,046)	(28,106)
N.G.K. SPARK PLUG CO NPV	626,245	12,520,487
NABORS INDUSTRIES LTD SHS	179,965	2,755,264
NABTESCO CORP NPV	48,589	1,009,102
NAMCO BANDAI HOLDINGS INC NPV	511,967	8,297,849
NANOMETRICS INC	276,235	4,052,367
NASDAQ OMX GROUP INC/THE	68,066	2,231,884
NATIONAL BANK OF CANADA	158,352	11,263,789
NATIONAL FUEL GAS CO	44,948	2,604,737
NATIONAL GENERAL HOLDINGS CO	340,000	4,080,000
NATIONAL GRID PLC NEW ORD	2,950,931	33,388,551
NATIONAL INSTRUMENTS CORP	58,806	1,643,040
NATIONAL OILWELL VARCO INC	490,522	33,796,966
NATIONAL RETAIL PROPERTIES INC	72,313	2,487,567
NATIONSTAR MORTGAGE HOLDINGS I	13,076	489,565
NATIXIS EUR1.6	412,375	1,723,858
NATL AUSTRALIA BK NPV	2,484,074	67,486,299
NAVISTAR INTERNATIONAL CORP	34,114	947,005
NCR CORP	100,420	3,312,856
NEC CORP NPV	1,101,706	2,406,707
NEOWIZ HOLDINGS CORPORATION	26,514	239,126
NESTE OIL OYJ EUR3.4	94,574	1,381,756
NESTLE SA	4,033,370	264,088,434
NETAPP INC	220,209	8,319,496
NETCARE LTD ZAR0.01	229,545	532,750
NETDRAGON WEBSOFT USD0.01	105,000	262,082
NETEASE INC	100,786	6,366,652
NETFLIX INC	28,846	6,089,102
NETSUITE INC	21,397	1,962,961
NEUSTAR INC	176,528	8,593,383
NEW GOLD INC	885,196	5,714,190

STOCKS

NAME	SHARES	FAIR VALUE
NEW JERSEY RESOURCES CORP	201,173	8,354,715
NEW WORLD DEVELOPMENT	64,688	6,953
NEW WORLD DEVELOPMENT CO HK$1	5,175,025	7,165,712
NEW YORK COMMUNITY BANCORP INC	269,306	3,770,284
NEWCREST MINING LTD ORD NPV	789,308	7,131,007
NEWELL RUBBERMAID INC	176,221	4,625,801
NEWFIELD EXPLORATION CO	664,150	15,866,544
NEWMARKET CORP	5,789	1,519,960
NEWMONT MINING CORP	300,734	9,006,983
NEWPAGE HLDGS INC COM	3,240	259,200
NEWPORT CORP	212,500	2,960,125
NEWS CORP	1,456,207	47,472,348
NEWS CORP CDI NPV CL B DFD	220,028	6,338,141
NEXON CO LTD	80,028	881,367
NEXT GROUP ORD GBP0.10	136,617	9,444,495
NEXTERA ENERGY INC	361,481	29,453,472
NGK INSULATORS Y50	260,811	3,229,451
NHK SPRING CO Y50	70,586	817,173
NICE SYSTEMS SHK1	25,967	942,997
NIDEC CORP NPV	45,211	3,149,546
NIELSEN HOLDINGS N.V.	133,424	4,481,712
NIEN HSING TEXTILE TWD10	493,363	469,148
NIHON KODEN CORP Y50	111,100	4,238,878
NIKE INC	404,784	25,776,645
NIKON CORP NPV	151,779	3,535,678
NINTENDO CO	78,250	9,216,540
NIPPON BUILDING FUND INC	513	5,928,666
NIPPON ELECTRIC GLASS Y50	861,685	4,189,801
NIPPON EXPRESS CO Y50	354,626	1,681,470
NIPPON MEAT PACKERS Y50	5,807	88,682
NIPPON PROLOGIS REIT INC	183	1,589,863
NIPPON SHOKUBAI CO LTD	257,000	2,626,013
NIPPON STEEL & SUMITOMO METAL	6,168,297	16,641,703
NIPPON TEL & TEL CORP Y50000	603,807	31,243,448
NIPPON YUSEN KK Y50	718,779	1,903,044
NIS GROUP CO LTD	343,078	-
NISHI-NIPPON CITY BANK LTD NPV	301,240	785,435
NISOURCE INC	216,855	6,210,727
NISSAN MOTOR CO Y50	1,107,380	11,203,673
NISSHIN SEIFUN GROUP INC	214,305	2,562,987
NISSIN FOODS HOLDINGS CO LTD	26,158	1,057,275
NITORI HOLDINGS CO LTD	83,697	6,740,585
NITTO DENKO CORP NPV	563,276	36,177,589
NKSJ HOLDINGS INC	246,236	5,862,467
NOBLE ENERGY INC	323,043	19,395,502
NOBLE GROUP HKD0.25	1,871,900	1,431,635
NOK CORPORATION Y50	42,412	673,315
NOKIA (AB) OY EUR0.06	2,816,382	10,418,848
NOKIAN RENKAAT OYJ (NOKIA TYRE	50,098	2,038,904
NOMURA HOLDING NPV	3,543,157	26,073,868
NOMURA REAL ESTATE NOMURA	211	923,995
NOMURA RESEARCH INSTITUTE NPV	74,484	2,421,939

STOCKS

NAME	SHARES	FAIR VALUE
NOMURA RL EST INC NPV	90,684	2,002,926
NOODLES & CO	2,125	78,094
NORDEA BANK AB EUR0.39632	3,599,948	40,002,682
NORDSON CORP	39,232	2,719,170
NORDSTROM INC	232,418	13,931,135
NORFOLK SOUTHERN CORP	353,245	25,663,249
NORSK HYDRO ASA NOK3.6666	414,682	1,646,218
NORTHEAST UTILITIES	305,990	12,857,700
NORTHERN TRUST CORP	146,140	8,461,506
NORTHROP GRUMMAN CORP	330,311	27,349,751
NORWEGIAN CRUISE LINE HOLDINGS	16,522	500,782
NOVARTIS AG CHF0.50 (REGD)	2,948,276	209,088,749
NOVO-NORDISK AS DKK1	300,453	46,758,019
NOVOZYMES A/S	102,698	3,282,384
NRG ENERGY INC	327,500	8,744,250
NSK LTD ORD	629,060	6,009,744
NTT DATA CORP JPY5000	922	3,267,167
NTT DOCOMO INC	27,681	42,941,984
NTT URBAN DEVELOPMENT CORP NPV	844	1,034,874
NU SKIN ENTERPRISES INC	35,689	2,181,312
NUANCE COMMUNICATIONS INC	159,691	2,935,121
NUCOR CORP	194,128	8,409,625
NV ENERGY INC	143,825	3,374,135
NVIDIA CORP	353,039	4,953,137
NVR INC	3,046	2,808,412
NWS HOLDINGS LTD HKD1	648,759	998,689
NXSTAGE MEDICAL INC	227,898	3,254,383
NYSE EURONEXT	209,445	8,671,023
OASIS PETROLEUM INC	57,162	2,221,887
OBAYASHI CORP Y50	288,674	1,496,624
OCCIDENTAL PETROLEUM CORP	753,240	67,211,605
OCEANEERING INTERNATIONAL INC	438,988	31,694,934
OCWEN FINANCIAL CORP	63,299	2,609,185
ODAKYU ELECTRIC RAILWAY CO Y50	278,258	2,711,569
OFFICEMAX INC	30,000	306,900
OGE ENERGY CORP	89,275	6,088,555
OHL MEXICO SAB DE CV	982,757	2,358,463
OIL INDIA LTD	25,400	245,580
OIL SEARCH LTD ORD PGK 0.10	757,863	5,362,378
OIL STATES INTERNATIONAL INC	143,828	13,324,226
OJI HOLDINGS CORP JPY50	354,715	1,428,359
OLAM INTERNATIONAL LIMITED ORD	652,421	843,626
OLD DOMINION FREIGHT LINE INC	43,353	1,804,352
OLD MUTUAL PLC ORD	4,887,767	13,395,790
OLD REPUBLIC INTERNATIONAL COR	158,567	2,040,757
OLIN CORP	277,700	6,642,584
OLYMPUS CORP Y50	238,795	7,247,867
OMEGA HEALTHCARE INVESTORS INC	70,947	2,200,776
OMNICARE INC	64,092	3,057,829
OMNICOM GROUP INC	157,963	9,931,134
OMRON CORP Y50	321,324	9,548,985
OMV AG NPV	333,693	15,051,154

STOCKS

NAME	SHARES	FAIR VALUE
ON SEMICONDUCTOR CORP	275,363	2,224,933
ONCOTHYREON INC	1,215,000	1,895,400
ONEOK INC	224,062	9,256,001
ONEX CORP	137,877	6,236,779
ONO PHARMACEUTICAL CO Y50	50,734	3,437,256
ONYX PHARMACEUTICALS INC	128,190	11,129,456
OPAP SA EUR0.3 (CR)	99,450	831,207
OPEN TEXT CORPORATION	43,113	2,938,362
ORACLE CORP	3,084,602	94,758,973
ORACLE CORP JAPAN JPY50	28,000	1,159,913
ORANGE	2,388,383	22,563,794
O'REILLY AUTOMOTIVE INC	67,479	7,599,485
ORICA LIMITED	661,519	12,504,017
ORIENT EXPRESS HOTELS LTD CL A	50,000	608,000
ORIENT OVERSEAS INT USD0.10	97,319	628,605
ORIENTAL LAND CO JPY50	22,319	3,446,655
ORIGIN ENERGY LTD NPV	805,959	9,273,324
ORION CORP SER B NPV	43,660	1,022,661
ORIX CORP Y50	3,060,730	41,750,532
ORKLA ASA NOK1.25 (POST	375,474	3,059,848
OSAKA GAS CO Y50	1,550,918	6,541,850
OSHKOSH CORP	1,433,499	54,429,957
OTSUKA HOLDINGS CO LTD	415,646	13,703,535
OTSUKA SHOKAI JPY50	11,627	1,289,873
OVERSEA-CHINESE BKG CORP	1,148,546	9,055,791
OWENS CORNING	245,757	9,604,184
OWENS-ILLINOIS INC	451,267	12,540,710
PACCAR INC	446,130	23,939,336
PACIFIC RUBIALES ENERGY CORP	231,076	4,045,664
PACKAGING CORP OF AMERICA	59,897	2,932,557
PALL CORP	67,999	4,517,174
PALO ALTO NETWORKS INC	20,364	858,546
PANASONIC CORP	983,248	7,888,948
PANDORA MEDIA INC	78,916	1,452,054
PANERA BREAD CO	75,550	14,047,767
PARGESA HLDGS SA CHF20(BR)	12,038	802,194
PARK 24 CO JPY50	98,155	1,777,630
PARKER HANNIFIN CORP	181,416	17,307,086
PARTNERRE HLDGS LTD BERMUDA	89,720	8,125,043
PARTNERS GRP HLDG AG CHF0.01	7,725	2,088,114
PASON SYSTEMS INC	100,300	1,817,845
PATTERSON COS INC	53,403	2,007,953
PATTERSON-UTI ENERGY INC	89,730	1,736,724
PAYCHEX INC	198,729	7,257,583
PBF ENERGY INC	14,400	372,960
PCCW LIMITED HKD0.25	2,948,559	1,379,936
PEABODY ENERGY CORP	243,177	3,560,111
PEARSON ORD GBP0.25	724,521	12,867,897
PEGATRON CORP	6,171,493	10,192,817
PEMBINA PIPELINE CORP	215,808	6,582,967
PENGROWTH ENERGY CORP	227,861	1,116,680
PENN NATIONAL GAMING INC	41,506	2,194,007

STOCKS

NAME	SHARES	FAIR VALUE
PENN WEST PETROLEUM LTD	214,658	2,258,594
PENTAIR LTD	232,628	13,420,309
PEOPLE'S UNITED FINANCIAL INC	202,029	3,010,232
PEPCO HOLDINGS INC	150,270	3,029,443
PEPSICO INC	1,412,791	115,552,176
PERFECT WORLD CO LTD	132,018	2,299,754
PERKINELMER INC	68,374	2,222,155
PERNOD-RICARD EUR1.55	135,932	15,052,324
PERRIGO CO	57,444	6,950,724
PERSIMMON ORD 10P	134,963	2,417,488
PERUSAHAAN GAS NEGARA PT	1,970,000	1,141,314
PETROBRAS ARGENTINA SA	63,330	229,255
PETROCHINA CO 'H'CNY1	482,000	512,677
PETROFAC LTD ORD SHS 0.02 USD	274,176	4,981,796
PETRONAS CHEMICALS GROUP BHD	419,900	879,803
PETSMART INC	63,115	4,228,074
PEYTO EXPLORATION & DEV CORP	62,943	1,813,799
PFIZER INC	4,046,758	113,349,692
PG&E CORP	410,402	18,767,683
PHARMACYCLICS INC	35,705	2,837,476
PHILIP MORRIS INTERNATIONAL IN	1,458,152	126,305,126
PHILLIPS 66	720,869	42,466,393
PHOTRONICS INC	824,705	6,647,122
PIEDMONT COMMUNITY BANK	145,199	15,195,729
PIEDMONT NATURAL GAS CO INC	299,176	10,094,198
PIEDMONT OFFICE REALTY TRUST I	102,415	1,831,180
PIER 1 IMPORTS INC	25,920	608,861
PINNACLE ENTERTAINMENT INC	562,616	11,066,657
PINNACLE FOODS INC	105,424	2,545,990
PINNACLE WEST CAPITAL CORP	67,158	3,725,254
PIONEER NATURAL RESOURCES CO	78,965	11,430,184
PIONEER SOUTHWEST ENERGY PARTN	20,000	685,600
PIRELLI & C SPA	914,150	10,569,554
PITNEY BOWES INC	123,071	1,806,682
PLEXUS CORP	270,282	8,078,729
PLUM CREEK TIMBER CO INC	219,074	10,224,184
PLX TECHNOLOGY INC	147,000	699,720
PNC FINANCIAL SERVICES GROUP I	824,314	60,108,977
POHJOLA BANK PLC SER'A'	61,721	905,775
POLARIS FINANCIAL TECHNOLOGY	131,385	252,710
POLARIS INDUSTRIES INC	248,516	23,609,020
POLSKI KONCERN NAFTOWY ORLEN	1,122,936	15,707,992
POLY PROPERTY GROUP CO LTD	4,817,000	2,602,156
POLYCOM INC	105,382	1,110,726
POOL CORP	136,518	7,154,908
POPULAR INC	63,073	1,913,004
PORTO SEGURO SA COM NPV	395,400	4,242,086
PORTUGAL TELECOM SGPS SA	279,512	1,086,338
POST PROPERTIES INC	33,352	1,650,590
POTASH CORP OF SASKATCHEWAN	779,159	29,631,603
POU CHEN TW$10	13,963,971	13,255,313
POWER ASSETS HOLDINGS LIMITED	1,020,882	8,805,302

STOCKS

NAME	SHARES	FAIR VALUE
POWER CORP CANADA	155,612	4,162,634
POWER FINANCIAL CORP	110,610	3,206,269
POWER INTEGRATIONS INC	281,545	11,419,465
POWERTECH TECHNOLO TWD10	1,445,000	2,714,407
PPG INDUSTRIES INC	87,137	12,757,728
PPL CORP	550,342	16,653,349
PRAXAIR INC	180,663	20,805,151
PRECISION CASTPARTS CORP	134,756	30,456,204
PRICELINE.COM INC	67,649	55,954,517
PRINCIPAL FINANCIAL GROUP INC	179,246	6,712,763
PROASSURANCE CORP	216,827	11,309,696
PROCTER & GAMBLE CO/THE	2,527,965	194,628,025
PROGRESSIVE CORP/THE	534,068	13,576,009
PROLOGIS INC	718,665	27,108,044
PROSPERITY BANCSHARES INC	177,498	9,192,621
PROTALIX BIOTHERAPEUTICS INC	180,000	883,800
PROTECTIVE LIFE CORP	47,927	1,840,876
PRUDENTIAL FINANCIAL INC	742,359	54,214,478
PRUDENTIAL PLC GBP0.05	5,768,129	94,046,603
PRYSMIAN CAB & SYS NPV	262,919	4,904,188
PSL LTD INR10	1,972	795
PTT GLOBAL CHEMICAL PCL-NVDR	147,800	328,815
PTT PUBLIC COMPANY THB10 (NON	45,000	486,055
PUBLIC SERVICE ENTERPRISE GROU	459,331	15,001,750
PUBLIC STORAGE	129,280	19,822,502
PUBLICIS GROUPE SA EUR.4	79,504	5,652,877
PULTEGROUP INC	821,721	15,588,047
PVH CORP	49,518	6,192,226
QANTAS AIRWAYS NPV	490,645	606,301
QBE INS GROUP A$1	880,422	12,160,945
QEP RESOURCES INC	109,512	3,042,243
QIAGEN N V	142,959	2,846,314
QIAGEN NV	105,369	2,067,470
QINGLING MTRS H SHS CNY1	936,000	232,903
QLIK TECHNOLOGIES INC	448,051	12,666,402
QUALCOMM INC	1,642,800	100,342,224
QUANEX BUILDING PRODUCTS CORP	225,313	3,794,271
QUANTA SERVICES INC	188,986	5,000,570
QUEST DIAGNOSTICS INC/DE	96,536	5,852,978
QUESTAR CORP	106,938	2,550,471
QUESTCOR PHARMACEUTICALS INC	99,700	4,532,362
QUINTILES TRANSNATIONAL HOLDIN	59,138	2,516,913
RACKSPACE HOSTING INC	164,040	6,215,476
RAGING RIVER EXPLORATION INC	442,000	1,738,755
RAIFFEISEN BANK INTERNATIONAL	21,776	634,044
RAKUTEN INC NPV	643,254	7,595,882
RALPH LAUREN CORP	26,756	4,648,587
RAMSAY HEALTH CARE LTD AUD0.10	153,612	5,035,199
RANDGOLD RESOURCES ORD USD0.05	38,983	2,415,277
RANDSTAD HLDGS EUR0.1	53,647	2,196,591
RANGE RESOURCES CORP	99,620	7,702,618
RATCHABURI ELECTRICITY	136,500	226,656

STOCKS

NAME	SHARES	FAIR VALUE
RATOS AB SER B NPV	85,338	658,104
RAYMOND JAMES FINANCIAL INC	442,495	19,018,435
RAYONIER INC	112,694	6,242,121
RAYTHEON CO	478,911	31,665,595
RBC BEARINGS INC	180,147	9,358,637
REAL NUTRICEUTICAL GROUP LTD	824,000	232,656
REALOGY HOLDINGS CORP	106,690	5,125,388
REALTEK SEMICONDUCTOR CORP	117,000	277,168
REALTY INCOME CORP	175,424	7,353,774
RECKITT BENCKISER GROUP PLC	1,408,538	99,296,599
RECORDATI EUR0.125	722,100	8,001,750
RED ELECTRICA CORPORATION SA	57,246	3,143,874
RED HAT INC	115,818	5,538,417
RED ROBIN GOURMET BURGERS INC	221,744	12,235,834
REED ELSEVIER	531,749	6,024,583
REED ELSEVIER NV EUR0.07	1,267,395	21,087,019
REGAL ENTERTAINMENT GROUP	50,154	897,757
REGAL-BELOIT CORP	139,844	9,067,485
REGENCY CENTERS CORP	81,852	4,158,900
REGENERON PHARMACEUTICALS INC	48,926	11,002,479
REGIONS FINANCIAL CORP	863,402	8,228,221
REINSURANCE GROUP OF AMERICA I	44,292	3,061,020
REJESH EXPORTS INR2	318,393	653,128
RELIANCE STEEL & ALUMINUM CO	142,752	9,358,821
REMY COINTREAU EUR1.60	11,341	1,201,735
RENAISSANCE RE HOLDINGS LTD	55,634	4,828,475
RENASANT CORP	361,049	8,787,933
RENAULT REGIE NATIONALE DES	85,619	5,753,789
REPSOL SA	2,599,472	36,486,376
REPUBLIC SERVICES INC	282,169	9,576,816
RESEARCH IN MOTION LTD	210,136	2,207,031
RESMED INC	87,029	3,927,619
RESOLUTION LTD ORD NPV(NEW)	4,740,571	20,491,569
RESONA HOLDINGS INC	1,380,059	6,710,308
RETAIL PROPERTIES OF AMERICA I	81,807	1,168,204
REXAM ORD GBP0.714285714	352,241	2,551,015
REXEL PROMESSES	66,611	1,496,177
REYNOLDS AMERICAN INC	75,534	3,653,580
RHB CAPITAL BHD MYR1	211,500	577,701
RICH DEVELOPMENT C TWD10	1,577,000	818,203
RICOH Y50	2,157,493	25,628,849
RINNAI CORP	58,554	4,161,587
RIO TINTO LIMITED NPV	316,042	15,150,067
RIO TINTO PLC	1,800,241	73,257,317
RIOCAN REIT	411,049	9,846,162
RIVERBED TECHNOLOGY INC	99,831	1,553,370
RLI CORP	104,097	7,954,052
ROBERT HALF INTERNATIONAL INC	85,244	2,832,658
ROCHE HLDG AG GENUSSCHEINE NPV	764,537	189,891,872
ROCK TENN CO	336,982	33,657,762
ROCKWELL AUTOMATION INC	85,317	7,093,255
ROCKWELL COLLINS INC	133,446	8,461,811

STOCKS

NAME	SHARES	FAIR VALUE
ROCKWOOD HOLDINGS INC	47,453	3,038,416
ROGERS COMMUNICATIONS INC	292,858	11,437,272
ROHM CO Y50	70,270	2,829,617
ROHTO PHARMACEUTICAL CO Y50	167,000	2,368,782
ROLLINS INC	38,888	1,007,199
ROLLS-ROYCE HLDGS PLC	2,202,533	37,882,198
ROPER INDUSTRIES INC	131,093	16,284,372
ROSS STORES INC	265,942	17,235,701
ROVI CORP	63,181	1,443,054
ROWAN COS PLC	75,875	2,585,061
ROYAL BANK OF CANADA	1,206,199	70,065,761
ROYAL BANK OF SCOT ORD GBP1	947,457	3,930,217
ROYAL CARIBBEAN CRUISES LTD	99,779	3,326,632
ROYAL DUTCH SHELL PLC	1,143,279	36,476,109
ROYAL DUTCH SHELL PLC	3,550,521	113,086,579
ROYAL DUTCH SHELL PLC B SHS	2,872,164	94,791,154
ROYAL GOLD INC	39,218	1,650,293
RPC INC	38,490	531,547
RPM INTERNATIONAL INC DELAWARE	80,940	2,585,224
RR DONNELLEY & SONS CO	110,867	1,553,247
RREEF AMERICA REIT II	1,156,554	98,837,519
RSA INSURANCE GROUP PLC	1,602,659	2,892,596
RWE AG (NEU) NPV 'A'	588,367	18,752,622
RYANAIR HOLDINGS PLC	69,380	3,575,151
RYDER SYSTEM INC	31,712	1,927,772
S&T HOLDING CO LTD KRW500	30,040	415,596
SABMILLER PLC	1,041,297	49,788,541
SAFEWAY INC	417,621	9,880,913
SAFRAN SA EUR0.20	366,984	19,140,594
SAGE GROUP	502,987	2,595,319
SAIC INC	178,522	2,486,811
SAINSBURY (J) ORD GBP0.2857142	2,433,016	13,111,122
SAIPEM EUR1	287,353	4,665,212
SAKS INC	32,220	439,481
SALESFORCE.COM INC	521,292	19,902,929
SALIX PHARMACEUTICALS LTD	37,451	2,477,384
SALLY BEAUTY HOLDINGS INC	103,706	3,225,257
SAMPO OYJ SER'A'NPV	403,471	15,702,086
SAMSUNG ELECTRONICS CO LTD	69,439	81,596,335
SANDISK CORP	268,458	16,402,784
SANDRIDGE ENERGY INC	301,807	1,436,601
SANDS CHINA LTD	3,238,588	15,261,095
SANDVIK AB NPV	474,896	5,642,928
SANKYO CO(OTC) NPV	23,948	1,129,475
SANLAM ZAR0.01	446,530	2,069,101
SANOFI	2,225,077	230,282,246
SANRIO CO Y50	19,857	922,535
SANTEN PHARMACEUTICAL CO	62,864	2,702,263
SANTOS LIMITED NPV	1,999,597	22,934,049
SAP AG ORD NPV	1,409,210	103,054,909
SAPPI ORD R1	423,500	1,040,918
SAPUTO INC	17,423	798,358

STOCKS

NAME	SHARES	FAIR VALUE
SBA COMMUNICATIONS CORP	145,837	10,809,438
SBI HOLDINGS INC	392,468	4,326,294
SCANA CORP	135,032	6,630,071
SCANIA AB SER B NPV	142,531	2,836,070
SCHINDLER HLDG AG PTG CERT	21,649	3,011,159
SCHINDLER-HLDG AG CHF0.1	62,482	8,452,884
SCHLUMBERGER LTD	1,532,784	109,839,301
SCHNEIDER ELECTRIC SA	850,070	61,579,615
SCHRODERS (NEW) ORD GBP1	45,292	1,499,598
SCOR SE EUR7.876972	289,339	8,866,494
SCOTTS MIRACLE-GRO CO/THE	272,922	13,184,862
SCRIPPS NETWORKS INTERACTIVE I	388,983	25,968,505
SEADRILL LTD	215,880	8,777,681
SEADRILL LTD USD2	324,990	13,050,589
SEAGATE TECHNOLOGY	575,390	25,794,734
SEAH STEEL KRW5000	8,993	838,627
SEALED AIR CORP	119,626	2,865,043
SEARS HOLDINGS CORP	26,476	1,114,110
SEATTLE GENETICS INC	61,325	1,929,285
SEAWORLD ENTERTAINMENT INC	18,612	653,281
SEB SA FF1	41,889	3,383,487
SECOM CO Y50	213,587	11,610,910
SECURE ENERGY SERVICES INC	23,800	304,113
SECURE ENERGY SERVICES INC	454,700	5,810,091
SECURITAS SER 'B' SEK1	139,467	1,211,912
SEEK LIMITED NPV	142,988	1,187,118
SEGA SAMMY HLDGS INC NPV	83,081	2,076,711
SEGRO PLC	543,072	2,299,707
SEI INVESTMENTS CO	88,052	2,503,318
SEKERBANK TRY1	462,103	447,865
SEKISUI CHEMICAL Y50	505,261	5,356,016
SEKISUI HOUSE NPV	1,630,163	23,533,032
SELECT MEDICAL HOLDINGS CORP	430,900	3,533,380
SEMBCORP INDUSTRIES SGD0.25	3,008,354	11,741,191
SEMBCORP MARINE SGD0.10	607,071	2,067,765
SEMICONDUCTOR MFG USD0.0004	6,671,000	490,240
SEMPRA ENERGY	306,710	25,076,610
SENIOR HOUSING PROPERTIES TRUS	114,887	2,979,020
SERCO GROUP ORD 2P	1,938,185	18,122,913
SERVICE CORP INTERNATIONAL/US	129,303	2,331,333
SERVICENOW INC	48,223	1,947,727
SES SA FIDUCIARY DR EACH REP	135,330	3,869,991
SEVEN & I HLDG CO LTD NPV	768,140	28,031,484
SEVEN BANK LTD NPV	265,148	960,923
SEVEN GROUP HOLDINGS LTD	84,040	530,790
SEVEN WEST MEDIA LTD	312,562	543,597
SEVERN TRENT ORD GBP0.9789	175,501	4,429,275
SGS SA CHF1(REGD)	2,442	5,236,821
SHAFTESBURY ORD 25P	217,000	1,958,287
SHANDA GAMES LTD	272,888	1,077,908
SHANDONG AIRLINES 'B'CNY1	143,600	197,728
SHANGHAI FRIENDSHIP GROUP INC	197,240	208,680

STOCKS

NAME	SHARES	FAIR VALUE
SHANGHAI MECHANICAL AND ELEC	345,200	381,101
SHANGRI-LA ASIA ORD HK$1	2,674,741	4,620,927
SHARP CORP Y50	456,221	1,837,101
SHAW COMMUNICATIONS INC	170,844	4,087,495
SHAWCOR LTD	9,000	354,557
SHENZHOU INTERNATIONAL GROUP	957,000	2,751,436
SHERWIN-WILLIAMS CO/THE	54,114	9,556,532
SHIKOKU ELECTRIC POWER CO INC	79,474	1,432,908
SHIMADZU Y50	170,191	1,367,216
SHIMAMURA NPV	9,928	1,204,333
SHIMANO INC NPV	35,143	2,978,850
SHIMIZU CORPORATION Y50	263,538	1,058,556
SHIN KONG FINANCIAL TWD10	9,646,000	3,250,629
SHIN-ETSU CHEMICALS CO NPV	182,830	12,110,750
SHINHAN FINANCIAL GROUP CO LTD	20,260	667,025
SHINSEI BK NPV	3,195,680	7,238,415
SHIONOGI & CO JPY50	321,292	6,695,268
SHIP HEALTHCARE HLDG INC NPV	164,000	6,026,073
SHIRE PLC ORD GBP0.05	615,124	19,452,186
SHISEIDO Y50	160,384	2,384,730
SHIZUOKA BANK Y50	251,751	2,709,235
SHOPPERS DRUG MART CORP	168,856	7,766,144
SHORETEL INC	313,244	1,262,373
SHOWA DENKO KK Y50	666,243	878,621
SHOWA SHELL SEKIYU ORD Y50	138,795	1,140,149
SIEMENS AG NPV REGD	829,692	83,743,595
SIGMA-ALDRICH CORP	60,006	4,822,082
SIGNATURE BANK/NEW YORK NY	28,870	2,396,787
SIGNET JEWELERS LTD	49,403	3,331,244
SIGNET JEWELERS LTD ORD	97,111	6,614,715
SIGURD MICROELECTR TWD10	1,942,000	1,581,022
SIKA FINANZ AG CHF0.6 (BR)	4,433	11,460,253
SILGAN HOLDINGS INC	117,538	5,519,584
SILICON LABORATORIES INC	25,934	1,073,927
SILICON MOTION TECHNOLOGY CORP	82,258	871,112
SILVER WHEATON CORP	346,852	6,776,264
SIMON PROPERTY GROUP INC	368,854	58,249,424
SIMPSON MANUFACTURING CO INC	81,853	2,408,115
SINGAMAS CONTAINER HKD0.10	13,891,000	2,865,472
SINGAPORE AIRLINES SGD0.50	480,788	3,843,878
SINGAPORE EXCHANGE SGD0.01	381,220	2,113,046
SINGAPORE PRESS HLDGS SGD0.20	710,358	2,335,562
SINGAPORE TECHNOLOGIES	687,824	2,272,319
SINGAPORE TELECOMMUNICATIONS	10,586,541	31,468,312
SINO LAND CO ORD HK$1.00	2,170,933	3,056,410
SINOMEDIA HOLDING LIMITED	322,000	283,543
SINON CORP TWD10	2,494,700	1,236,071
SINOPAC HLDG TWD10	637,806	303,251
SIRIUS XM RADIO INC	1,884,239	6,312,201
SIRONA DENTAL SYSTEMS INC	33,558	2,210,801
SISTEMA JSFC GDR REPR 1/50	95,400	1,884,150
SIX FLAGS ENTERTAINMENT CORP	40,346	1,418,565

STOCKS

NAME	SHARES	FAIR VALUE
SJM HOLDINGS LIMITED HKD1.00	5,225,655	12,706,473
SK BROADBAND CO LTD	57,192	254,398
SK HOLDINGS CO LTD KRW5000	96,718	14,354,620
SK HYNIX INC	258,960	7,074,601
SK TELECOM KRW500	21,811	4,010,602
SKANDINAVISKA ENSKILDA BANKEN	676,575	6,425,480
SKANSKA AB B SER 'B' SEK3	169,229	2,790,626
SKF AB SER B NPV	410,549	9,555,926
SKY CITY NZD0.20	256,974	865,290
SKYWORKS SOLUTIONS INC	644,359	14,105,019
SKYWORTH DIGITAL HLDGS LTD	15,328,000	7,746,654
SL GREEN REALTY CORP	126,494	11,155,506
SLM CORP	271,371	6,203,541
SM ENERGY CO	40,476	2,427,750
SMC CORP NPV	44,930	9,009,972
SMITH & NEPHEW ORD USD0.20	403,142	4,494,124
SMITHFIELD FOODS INC	434,156	14,218,609
SMITHS GROUP PLC ORD GBP0.375	955,652	18,958,641
SMURFIT KAPPA GROUP PLC ORD	810,780	13,521,439
SNAM SPA	1,664,795	7,573,943
SNAP-ON INC	35,598	3,181,749
SNC-LAVALIN GROUP INC	67,344	2,836,242
SNYDERS-LANCE INC	142,507	4,048,624
SOCIETE GENERALE EUR1.25	746,811	25,627,596
SODEXO EUR4	245,890	20,455,687
SOFTBANK CORPORATION NPV	1,472,343	85,819,357
SOHU.COM INC	17,660	1,088,209
SOJITZ CORPORATION NPV	557,335	925,759
SOLARCITY CORP	13,169	497,393
SOLARWINDS INC	40,013	1,552,905
SOLERA HOLDINGS INC	42,079	2,341,696
SOLVAY NPV	208,103	27,239,620
SONIC CORP	582,951	8,487,767
SONIC HEALTHCARE LTD	167,617	2,272,272
SONOCO PRODUCTS CO	61,836	2,137,671
SONOVA HLDG CHF0.05	22,317	2,363,434
SONY CORP NPV	765,696	16,017,680
SONY FINANCIAL HOLDINGS INC	77,492	1,222,429
SOUTHERN CO	885,286	39,067,671
SOUTHERN COPPER CORP	96,420	2,663,120
SOUTHERN CROSS MEDIA GROUP	2,757,600	3,596,941
SOUTHWEST AIRLINES CO	502,366	6,475,498
SOUTHWESTERN ENERGY CO	377,122	13,776,267
SP AUSNET NPV (STAPLED UNITS)	749,942	806,590
SPDR S&P BIOTECH ETF	85,000	8,862,100
SPECTRA ENERGY CORP	599,706	20,665,869
SPIRIT AEROSYSTEMS HOLDINGS IN	322,968	6,937,353
SPLUNK INC	62,687	2,906,169
SPRINT COMMUNICATIONS INC	2,291,359	16,085,340
SPX CORP	115,637	8,323,551
SRF LIMITED INR10	60,353	146,858
SSE PLC	1,781,088	41,141,959

STOCKS

NAME	SHARES	FAIR VALUE
ST JOE CO/THE	40,715	857,051
ST JUDE MEDICAL INC	398,102	18,165,394
STANCORP FINANCIAL GROUP INC	27,051	1,336,590
STANDARD CHARTERED ORD USD0.50	1,916,743	41,484,661
STANDARD LIFE ORD GBP0.10	1,050,249	5,506,699
STANLEY BLACK & DECKER INC	152,018	11,750,991
STANLEY ELECTRIC CO NPV	399,486	7,769,738
STANTEC INC	23,600	993,260
STAPLES INC	693,917	11,005,524
STARBUCKS CORP	683,257	44,746,501
STARHUB LTD	267,949	883,093
STARWOOD HOTELS & RESORTS WORL	160,950	10,170,431
STARWOOD PROPERTY TRUST INC	101,510	2,512,373
STARZ	70,943	1,567,840
STATE STREET CORP	716,874	46,747,354
STATOIL ASA NOK2.50	1,281,408	26,295,301
STEEL DYNAMICS INC	354,755	5,289,397
STERICYCLE INC	52,712	5,820,986
STEWART ENTERPRISES INC	25,000	327,250
STIFEL FINANCIAL CORP	326,155	11,633,949
STMICROELECTRONICS EUR1.04	467,485	4,205,617
STOCKLAND TRUST GROUP NPV	2,922,944	9,310,798
STORA ENSO OYJ SER 'R' NPV	1,032,104	6,909,139
STRATASYS LTD	19,390	1,623,719
STRYKER CORP	202,747	13,113,676
SUBSEA 7 SA	117,518	2,049,716
SUEDZUCKER AG NPV	251,422	7,776,465
SUEZ ENVIRONNEMENT CO EUR4	858,793	11,078,182
SULZER AG CHF0.01(REGD)	10,685	1,706,393
SUMCO CORPORATION NPV	506,144	5,558,998
SUMITOMO CHEMICAL Y50	663,256	2,083,212
SUMITOMO CORP NPV	1,836,473	22,869,251
SUMITOMO ELECTRIC IND NPV	335,972	4,011,303
SUMITOMO HEAVY INDUSTRIES Y50	546,028	2,297,677
SUMITOMO METAL MNG NPV	712,992	7,938,482
SUMITOMO MITSUI GR NPV	2,376,734	108,865,350
SUMITOMO MITSUI TRUST HOLDINGS	7,763,461	36,185,457
SUMITOMO REALTY & DEV CO NPV	328,164	13,065,773
SUMITOMO RUBBER INDUSTRIES Y50	157,965	2,579,345
SUN HUNG KAI PROPERTIES	1,365,286	17,619,773
SUN LIFE FINANCIAL INC	584,732	17,265,654
SUN PHARMACEUTICAL INDUSTRIES	45,410	772,982
SUNCOR ENERGY INC	1,068,360	31,394,057
SUNCORP GROUP LIMITED	1,207,754	13,177,770
SUNDRUG CO Y50	67,800	2,873,489
SUNGWOO HITECH KRW500	20,655	259,533
SUNTRUST BANKS INC	437,974	13,826,839
SUPER GROUP LTD	113,383	264,407
SUPER RETAIL GROUP LTD	232,971	2,552,603
SUPERIOR ENERGY SERVICES INC	258,966	6,717,578
SUPERVALU INC	339,000	2,108,580
SURGUTNEFTEGAZ ADR EACH REPR	354,357	2,778,159

STOCKS

NAME	SHARES	FAIR VALUE
SURUGA BANK LTD Y50	116,125	2,106,581
SURYA SEMESTA INTERNUSA TBK PT	2,120,000	277,684
SUZUKEN CO LTD Y50	31,455	1,057,630
SUZUKI MOTOR CO NPV	162,450	3,740,103
SVB FINANCIAL GROUP	100,284	8,355,663
SVENSKA CELLULOSA AB-SCA SER B	519,025	12,942,078
SVENSKA HANDELSBANKEN SER A	452,330	18,041,060
SWATCH GROUP CHF0.45 (REGD)	19,334	1,818,661
SWATCH GROUP CHF2.25 (BR)	13,739	7,507,333
SWEDBANK AB SEK'A' NPV	389,565	8,877,034
SWEDISH MATCH AB NPV	307,028	10,831,011
SWIFT ENERGY CO	367,322	4,404,191
SWIRE PACIFIC A HKD0.60	497,005	6,016,847
SWIRE PROPERTIES LTD	855,943	2,532,621
SWISS LIFE HOLDING AG	57,888	9,397,661
SWISS PRIME SITE AG	39,529	2,901,537
SWISS RE LTD	421,325	31,304,917
SWISSCOM AG CHF1.00	32,219	14,084,213
SYDNEY AIRPORT	82,909	256,511
SYMANTEC CORP	863,690	19,407,114
SYNDICATE BANK INR10	346,925	637,221
SYNGENTA AG CHF0.1	82,847	32,362,999
SYNOPSYS INC	93,935	3,358,176
SYNOVUS FINANCIAL CORP	484,623	1,415,099
SYSCO CORP	362,548	12,384,640
SYSMEX CORP JPY50	83,768	5,472,938
T IS BANKASI SER'C'TRY1	6,929,094	20,469,997
T ROWE PRICE GROUP INC	158,419	11,588,350
T SISE VE CAM FABR TRY1	3,159,084	4,420,704
T&D HOLDINGS INC NPV	425,950	5,720,212
T. E. R. N. A. ORD EURO.22	1,121,454	4,653,049
TA CHONG BANK CO TWD10	680,830	223,755
TAB CORP HLDGS LIMITED NPV	326,924	912,712
TABLEAU SOFTWARE INC	5,759	319,164
TAEKWANG IND CO KRW5000	38	31,876
TAEYOUNG ENGINEERING &	38,000	222,600
TAHOE RESOURCES INC	51,945	735,022
TAIHEIYO CEMENT CORP Y50	523,299	1,669,963
TAISEI CORP Y50	431,023	1,557,731
TAISHIN FINANCIAL TWD10	7,834,299	3,450,427
TAISHO PHARMACEUTICAL HOLDINGS	35,328	2,503,741
TAIWAN PCB TECHVES TWD10	191,000	238,662
TAIWAN SEMICONDUCTOR MANUFACTU	133,295	2,441,964
TAIWAN SURFACE MOUNTING	525,000	772,497
TAIWAN UNION TECHNOLOGY	435,000	281,572
TAIYO NIPPON SANSO CORP NPV	106,611	735,174
TAKASHIMAYA CO	116,933	1,183,044
TAKEDA PHARMACEUTICAL CO LTD	621,748	28,040,781
TAKE-TWO INTERACTIVE SOFTWARE	121,456	1,818,196
TALISMAN ENERGY INC	938,166	10,671,588
TANGER FACTORY OUTLET CENTERS	57,671	1,929,672
TARGET CORP	858,774	59,135,178

STOCKS

NAME	SHARES	FAIR VALUE
TATA MOTORS LTD	1,280,561	6,061,789
TATE & LYLE ORD 25P	1,115,415	13,948,478
TATNEFT-SPONSORED ADR	89,834	3,263,669
TATTS GROUP LTD	618,353	1,794,250
TATUNG TWD10	3,003,000	756,486
TAUBMAN CENTERS INC	132,145	9,930,697
TAURON POLSKA ENERGIA SA	1,814,986	2,348,174
TAYLOR MORRISON HOME CORP	19,391	472,753
TBC EMERGING MARKET FUND	14,870,012	787,367,147
TCF FINANCIAL CORP	424,739	6,022,799
TCL MULTIMEDIA TECHNOLOGY	334,000	197,222
TD AMERITRADE HOLDING CORP	142,254	3,455,350
TDC A/S DKK5	692,694	5,606,112
TDK CORP	92,244	3,180,507
TE CONNECTIVITY LTD USD0.97	481,514	21,928,148
TECH DATA CORP	133,364	6,280,111
TECHNE CORP	22,503	1,554,507
TECHNIP SA EUR	45,297	4,593,175
TECK RESOURCES LTD	541,644	11,536,794
TECO ENERGY INC	132,905	2,284,637
TEEKAY CORPORATION COM	23,179	941,763
TEIJIN Y50	416,316	913,645
TELE2 AB-B SHS	141,851	1,655,063
TELECOM ARGENTINA SA	39,349	585,513
TELECOM CORP OF NEW ZEALAND	1,348,672	2,343,554
TELECOM ITALIA DI RISP EUR0.55	9,084,287	5,042,106
TELECOM ITALIA EUR0.55	4,481,919	3,110,989
TELEF BRASIL	133,699	3,051,011
TELEFLEX INC	25,109	1,945,696
TELEFONICA DEUTSCHLAND HOLDING	124,407	899,110
TELEFONICA SA EUR1	3,714,004	47,528,196
TELEKOM AUSTRIA (TA) NPV	98,655	623,743
TELEKOM MALAYSIA BHD	2,075,700	3,547,644
TELEKOMUNIKASI INDONESIA	521,500	591,123
TELEKOMUNIKASI INDONESIA TBK P	82,069	3,507,629
TELENET GROUP HOLDING NPV	22,809	1,045,398
TELENOR ASA	589,140	11,616,750
TELEPHONE & DATA SYS INC	57,568	1,419,051
TELIASONERA AB NPV	1,482,628	9,606,016
TELKOM SA SOC LTD ZAR10	519,426	868,570
TELSTRA CORP NPV	2,900,535	12,664,372
TELUS CORP	159,001	4,627,073
TEMPUR SEALY INTERNATIONAL INC	36,866	1,618,417
TENAGA NASIONAL BERHAD MY$1	8,092,300	21,232,843
TENARIS S AUSD1	210,322	4,212,894
TENET HEALTHCARE CORP	63,228	2,914,811
TERADATA CORP	241,658	12,138,481
TERADYNE INC	116,455	2,046,114
TEREX CORP	67,932	1,786,612
TERNIUM SA	277,550	6,280,957
TERUMO CORP Y50	148,650	7,384,988
TESCO ORD 5P	11,163,024	56,109,196

STOCKS

NAME	SHARES	FAIR VALUE
TESLA MOTORS INC	51,083	5,487,847
TESORO CORP	123,465	6,459,689
TETRA TECHNOLOGIES INC	783,618	8,039,921
TEVA PHARMACEUTICAL IND ILS0.1	570,209	22,022,988
TEVA PHARMACEUTICAL INDUSTRIES	883,000	34,613,600
TEXAS CAPITAL BANCSHARES INC	411,347	18,247,353
TEXAS INSTRUMENTS INC	1,173,338	40,914,296
TEXTRON INC	296,633	7,727,290
TFS FINANCIAL CORP	48,128	539,034
THAI AIRWAYS INTL THB10(NVDR)	263,000	209,450
THAI OIL PLC THB10(NVDR)	349,000	708,915
THAICOM PCL	1,263,700	1,344,578
THALES EUR3	40,560	1,891,399
THANACHART CAPITAL	1,657,700	2,057,761
THANACHART CAPITAL PLC THB10	2,331,600	2,894,296
THERAVANCE INC	476,541	18,361,125
THERMO FISHER SCIENTIFIC INC	279,554	23,658,655
THK CO Y50	76,829	1,612,608
THOMSON REUTERS CORP	165,852	5,395,555
THOMSON REUTERS CORP	228,062	7,427,979
THOR INDUSTRIES INC	26,973	1,326,532
THORATEC CORP	117,000	3,663,270
THYSSENKRUPP AG NPV	171,860	3,372,106
TIBCO SOFTWARE INC	338,242	7,238,379
TIDEWATER INC	30,233	1,722,374
TIETO OYJ ORD NPV	238,352	4,526,497
TIFFANY & CO	53,029	3,862,632
TIM HORTONS INC	68,394	3,687,616
TIM PARTICIPACOES SA	1,233,900	4,518,798
TIM PARTICIPACOES SA ADR	484,662	9,014,713
TIME WARNER CABLE INC	362,649	40,790,760
TIME WARNER INC	941,142	54,416,830
TIMKEN CO	520,165	29,274,886
TISCO FINANCIAL GROUP PCL	171,400	226,581
TJX COS INC	996,711	49,895,353
T-MOBILE US INC	105,237	2,610,930
TNT EXPRESS NV	286,211	2,143,645
TOAGOSEI CO LTD	872,000	3,502,572
TOBU RAILWAY CO Y50	454,110	2,336,037
TOHO CO Y500	50,461	1,037,312
TOHO GAS Y50	181,919	939,492
TOHOKU ELEC PWR Y500	201,558	2,514,022
TOKIO MARINE HOLDINGS INC NPV	1,144,107	36,223,048
TOKYO ELECTRIC PWR CO NPV	644,132	3,326,518
TOKYO ELECTRON NPV	126,311	6,383,261
TOKYO GAS CO NPV	1,813,600	10,005,061
TOKYO TATEMONO CO Y50	299,619	2,491,421
TOKYU CORP NPV	505,900	3,305,271
TOKYU LAND CORP NPV	311,684	2,855,312
TOLL BROTHERS INC	22,331	728,661
TOLL HLDGS LIMITED NPV	1,210,913	5,896,737
TONEN GEN SEKIYU JPY50	207,641	2,008,788

STOCKS

NAME	SHARES	FAIR VALUE
TOPCO SCIENTIFIC CO TWD10	141,000	249,341
TOPPAN PRINTING Y50	249,244	1,728,788
TORAY INDUSTRIES INC Y50	653,718	4,224,966
TORCHMARK CORP	56,501	3,680,475
TORO CO/THE	340,387	15,456,974
TORONTO DOMINION BANK	971,642	77,799,516
TOSHIBA CORP NPV	4,653,849	22,347,470
TOTAL ACCESS COMMUNICATIONS	4,725,200	17,520,490
TOTAL SA EUR2.5	1,899,598	92,607,063
TOTAL SYSTEM SERVICES INC	99,793	2,442,933
TOTO Y50	131,646	1,337,201
TOURMALINE OIL CORP	424,597	16,956,511
TOWERS WATSON & CO	223,463	18,310,558
TOYO SEIKAN GROUP HOLDINGS LTD	72,706	1,117,653
TOYO SUISAN KAISHA LTD Y50	65,943	2,190,687
TOYO TIRE & RUBBER Y50	657,000	3,452,499
TOYODA GOSEI Y50	157,711	3,859,621
TOYOTA BOSHOKU CP JPY50	29,247	421,032
TOYOTA INDUSTRIES CORP Y50	307,435	12,565,421
TOYOTA MOTOR CORP NPV	3,322,367	200,342,054
TOYOTA TSUSHU CORP Y50	94,630	2,435,888
TPI POLENE THB10(ALIEN MKT)	8,123,300	2,933,450
TPI POLENE THB10(NVDR)	1,284,500	463,853
TRACTOR SUPPLY CO	42,637	5,014,538
TRANSALTA CORP	196,600	2,685,441
TRANSCANADA CORP	520,452	22,338,563
TRANSDIGM GROUP INC	89,996	14,108,673
TRANSFIELD SERVICES NPV	1,814,871	1,279,156
TRANSOCEAN LTD	584,403	28,079,015
TRANSURBAN GROUP NPV	1,218,523	7,539,935
TRAVELERS COS INC/THE	598,431	47,826,606
TRAVIS PERKINS ORD GBP0.10	358,463	7,915,993
TREASURY WINE ESTATES LTD	1,476,423	7,865,403
TREEHOUSE FOODS INC	184,537	12,094,555
TREND MICRO INC JPY50	77,416	2,454,929
TRIBUNE CO	5,979	337,814
TRILOGY ENERGY CORP	66,600	1,982,312
TRIMBLE NAVIGATION LTD	389,522	10,131,467
TRINITY INDUSTRIES INC	48,372	1,859,420
TRIPADVISOR INC	68,460	4,167,160
TRIUMPH GROUP INC	31,523	2,495,045
TRUEBLUE INC	447,595	9,421,875
TRW AUTOMOTIVE HOLDINGS CORP	431,342	28,658,362
TRYG A/S	10,921	898,894
TSUMURA & CO Y50	26,802	788,937
TTM TECHNOLOGIES INC	551,805	4,635,162
TUI TRAVEL PLC ORD GBP0	829,187	4,488,474
TULLOW OIL PLC ORD GBP0.10	1,227,975	18,643,322
TUMI HOLDINGS INC	195,500	4,692,000
TUPPERWARE BRANDS CORP	32,318	2,510,785
TURK HAVA YOLLARI TRY1	4,185,044	16,267,760
TURKIYE HALK BANKASI	585,483	4,961,335

STOCKS

NAME	SHARES	FAIR VALUE
TURKIYE VAKIFLAR BANKASI	7,059,295	17,598,388
TURQUOISE HILL RESOURCES LTD	1,029,451	6,089,174
TW TELECOM INC	91,824	2,583,927
TWIN DISC INC	128,433	3,043,862
TWO HARBORS INVESTMENT CORP	223,120	2,286,980
TYC BROTHER IND TWD10	82,509	33,586
TYCO INTERNATIONAL LTD SHS	152,537	5,026,094
TYLER TECHNOLOGIES INC	39,106	2,680,716
TYSON FOODS INC	733,927	18,847,245
UBE INDUSTRIES Y50	448,450	830,672
UBI BANCA SCPA EUR2.5	381,552	1,379,762
UBS AG CHF0.1	4,724,252	80,289,565
UCB S A NPV	49,003	2,636,082
UDR INC	224,836	5,731,070
UFLEX LIMITED	247,101	248,660
UGI CORP	205,169	8,024,160
ULTA SALON COSMETICS & FRAGRAN	283,206	28,365,913
ULTRA PETROLEUM CORP	93,414	1,851,465
ULTRATECH INC	311,241	11,428,770
UMICORE NPV	50,779	2,107,542
UMW HLDGS BHD MY$1 MSE LISTING	225,300	1,041,108
UNDER ARMOUR INC	51,144	3,053,808
UNIBAIL-RODAMCO EUR5	89,314	20,780,970
UNICHARM CORP	23,892	1,349,314
UNICREDIT SPA	4,883,126	22,837,698
UNIFIRST CORP/MA	30,702	2,801,558
UNILEVER NV CVA EUR0.16	3,504,951	137,839,074
UNILEVER PLC ORD GBP0.031111	951,465	38,414,975
UNION PACIFIC CORP	585,750	90,369,510
UNIT CORP	81,253	3,459,753
UNITED CONTINENTAL HOLDINGS IN	265,271	8,300,330
UNITED INTERNET AG NPV REGD	47,524	1,339,571
UNITED MICRO ELECTRONICS TW$10	36,285,000	17,554,720
UNITED NATURAL FOODS INC	205,279	11,083,013
UNITED OVERSEAS BANK SG$1	1,571,152	24,602,286
UNITED PARCEL SERVICE INC	705,441	61,006,538
UNITED PHOSPHORUS LTD	204,210	466,496
UNITED RENTALS INC	60,517	3,020,403
UNITED STATES CELLULAR CORP	7,810	286,549
UNITED STATES STEEL CORP	88,128	1,544,884
UNITED TECHNOLOGIES CORP	1,132,119	105,219,140
UNITED THERAPEUTICS CORP	74,622	4,911,620
UNITED URBAN INVES UNITED	1,679	2,266,612
UNITED UTILITIES GROUP PLC	455,755	4,728,106
UNITEDHEALTH GROUP INC	1,421,202	93,060,307
UNIVERSAL HEALTH SERVICES INC	55,409	3,710,187
UNS ENERGY CORP	131,518	5,882,800
UNUM GROUP	402,453	11,820,045
UOL GROUP LIMITED SGD1	336,791	1,784,464
UPM-KYMMENE OY NPV	703,002	6,880,893
URBAN OUTFITTERS INC	502,261	20,200,937
URS CORP	187,565	8,856,819

STOCKS

NAME	SHARES	FAIR VALUE
US BANCORP	2,076,644	75,070,681
USI FAR EAST TWD10	2,289,272	1,626,956
USS JPY50	22,374	2,835,744
UTD MIZRAHI BANK ILS0.01	55,692	558,396
VALEANT PHARMACEUTICALS INTL	274,729	23,614,793
VALEO EUR3	70,500	4,424,810
VALERO ENERGY CORP	486,362	16,910,807
VALIDUS HOLDINGS LTD COM SHS	234,141	8,457,173
VALLEY NATIONAL BANCORP	121,573	1,151,296
VALLOUREC (USIN A TUB DE LOR	412,690	20,853,914
VALMONT INDUSTRIES INC	140,043	20,038,753
VALSPAR CORP/THE	54,442	3,520,764
VALUEACT CAPITAL PARTNERS II	357,409,473	357,409,473
VANGUARD FTSE EMERGING MARKETS	795,000	30,830,100
VANGUARD INTL SEMICONDUCTO	161,000	182,643
VANGUARD REIT ETF	25,000	1,718,000
VANTIV INC	53,412	1,474,171
VARIAN MEDICAL SYSTEMS INC	133,732	9,020,223
VCA ANTECH INC	54,035	1,409,773
VECTREN CORP	50,259	1,700,262
VEDANTA RESOURCES PLC	274,639	4,248,759
VENTAS INC	369,604	25,672,694
VENTURE CAPITAL SECURITIES (in aggregate)	N/A	308,426
VEOLIA ENVIRONMENT EUR5.0	151,150	1,717,365
VERBUND AG	30,327	575,146
VERIFONE SYSTEMS INC	66,350	1,115,344
VERISIGN INC	87,112	3,890,422
VERISK ANALYTICS INC	115,145	6,874,157
VERIZON COMMUNICATIONS INC	2,617,481	131,763,994
VERMILION ENERGY INC	127,200	6,198,732
VERTEX PHARMACEUTICALS INC	186,319	14,881,299
VESTEL ELECTRONIK TRY1	160,532	194,690
VF CORP	149,425	28,847,991
VIACOM INC	656,223	44,655,975
VIENNA INSURANCE GROUP NPV(BR)	17,105	793,418
VIJAYA BANK INR10	351,159	265,622
VIMPELCOM LTD	191,735	1,928,854
VINCI EUR2.50 (POST SUBDIVISIO	580,127	29,073,480
VISA INC	444,446	81,222,507
VISHAY INTERTECHNOLOGY INC	581,112	8,071,646
VISHAY PRECISION GROUP INC	35,771	541,573
VISTEON CORP/NEW	30,412	1,919,605
VITAMIN SHOPPE INC	192,924	8,650,712
VIVENDI SA EUR5.5	1,465,541	27,717,509
VMWARE INC	113,518	7,604,571
VOCERA COMMUNICATIONS INC	245,555	3,609,659
VODAFONE GROUP	62,067,347	176,837,379
VOESTALPINE AG	234,590	8,272,800
VOLCANO CORP	517,188	9,376,618
VOLKSWAGEN AG ORD NPV	13,139	2,557,540
VOLTERRA SEMICONDUCTOR CORP	332,569	4,695,874
VOLVO (AB) SER B NPV (POST	669,991	8,914,088

STOCKS

NAME	SHARES	FAIR VALUE
VORNADO REALTY TRUST	162,325	13,448,626
VULCAN MATERIALS CO	79,393	3,843,415
W P CAREY INC	35,073	2,320,780
WABCO HOLDINGS INC	35,670	2,664,192
WABTEC CORP/DE	58,764	3,139,761
WADDELL & REED FINANCIAL INC	52,493	2,283,446
WALGREEN CO	1,013,867	44,812,921
WAL-MART STORES INC	1,431,242	106,613,217
WALSIN TECHNOLOGY TWD10	4,979	1,246
WALT DISNEY CO/THE	1,444,862	91,243,035
WALTER ENERGY INC	17,600	183,040
WARNER CHILCOTT PLC CLASS A	213,277	4,239,947
WARTSILA 'B'EUR3.5	79,066	3,435,733
WASHINGTON FEDERAL INC	63,644	1,201,599
WASHINGTON POST CO/THE	2,668	1,290,698
WASTE CONNECTIONS INC	470,486	19,355,794
WASTE MANAGEMENT INC	533,648	21,522,024
WATERS CORP	52,354	5,238,018
WATSCO INC	102,704	8,623,028
WATTS WATER TECHNOLOGIES INC	158,389	7,181,357
WEIGHT WATCHERS INTERNATIONAL	16,486	758,356
WEINGARTEN REALTY INVESTORS	74,418	2,289,842
WEIQIAO TEXTILE CO 'H'CNY1	403,500	242,422
WEIR GROUP ORD 12.5P	240,271	7,838,653
WELLPOINT INC	286,780	23,470,075
WELLS FARGO & CO	5,540,043	228,637,575
WENDEL EUR4	14,338	1,475,138
WENDYS CO	172,822	1,007,552
WESCO INTERNATIONAL INC	26,957	1,831,998
WESFARMERS ORD NPV	727,916	26,385,397
WEST FRASER TIMBER CO LTD	11,300	851,557
WEST JAPAN RAILWAY CO JPY50000	255,324	10,821,101
WESTAR ENERGY INC	77,503	2,476,996
WESTERN ALLIANCE BANCORP	980,698	15,524,449
WESTERN DIGITAL CORP	445,806	27,680,095
WESTERN UNION CO/THE	951,743	16,284,323
WESTFIELD GROUP NPV DFD	2,231,774	23,370,254
WESTFIELD RETAIL TRUST	2,710,168	7,690,332
WESTJET AIRLINES LTD	415,700	9,063,084
WESTLAKE CHEMICAL CORP	12,449	1,200,208
WESTON (GEORGE) LTD	87	6,905
WESTPAC BANKING CORP NPV	2,529,331	66,863,644
WEYERHAEUSER CO	499,747	14,237,792
WH SMITH PLC GBP0	701,600	7,640,358
WHARF HOLDINGS HK$1	2,385,112	20,049,289
WHEELOCK & CO LTD HKD0.50	668,124	3,350,806
WHIRLPOOL CORP	166,960	19,093,546
WHITBREAD	79,852	3,701,168
WHITE MOUNTAINS INS GRP INC	3,774	2,169,824
WHITEHAVEN COAL LIMITED NPV	381,483	803,138
WHITEWAVE FOODS CO	116,659	1,806,459
WHITING PETROLEUM CORP	71,977	3,317,420

STOCKS

NAME	SHARES	FAIR VALUE
WHOLE FOODS MARKET INC	279,481	14,387,682
WILLIAM DEMANT HOL DKK1	11,696	965,945
WILLIAM HILL PLC	384,400	2,570,533
WILLIAMS COS INC/THE	954,994	31,008,655
WILLIAMS-SONOMA INC	70,289	3,928,452
WILMAR INTERNATIONAL LTD	9,611	23,870
WINBOND ELECTRONIC TWD10	5,543,000	1,568,337
WINDSTREAM CORP	362,104	2,791,822
WING TAI HOLDINGS SG$ 0.25	1,081,245	1,747,656
WISCONSIN ENERGY CORP	143,807	5,894,649
WISTRON CORP TWD10	1,267,110	1,278,906
WMS INDUSTRIES INC	26,000	663,260
WOCKHARDT INR5	111,593	1,879,476
WOLSELEY PLC ORD GBP0	570,117	26,226,243
WOLTERS KLUWERS COM EUR0.12	134,458	2,840,971
WOLVERINE WORLD WIDE INC	309,717	16,913,645
WOODSIDE PETROLEUM NPV	486,269	15,583,173
WOODWARD INC	382,546	15,301,840
WOOLWORTHS HLDGS ZAR0.0015	980,505	6,361,746
WOOLWORTHS LIMITED ORD A$0.25	663,055	19,913,288
WOORI FINANCE KRW5000	1,392,890	12,867,197
WORKDAY INC	22,624	1,449,972
WORLD FUEL SERVICES CORP	44,332	1,772,393
WORLEYPARSONS LTD NPV	573,885	10,238,207
WPP PLC ORD GBP0.10	1,851,697	31,511,020
WPX ENERGY INC	122,307	2,316,495
WR BERKLEY CORP	66,235	2,706,362
WR GRACE & CO	46,391	3,898,700
WW GRAINGER INC	39,265	9,901,848
WYNDHAM WORLDWIDE CORP	83,002	4,750,204
WYNN MACAU LTD	4,106,833	11,119,082
WYNN RESORTS LTD	218,452	27,961,856
XCEL ENERGY INC	492,459	13,956,288
XEROX CORP	1,942,711	17,620,389
XILINX INC	349,067	13,826,544
XINYUAN REAL ESTATE CO LTD	73,543	317,706
XL GROUP PLC	357,398	10,836,307
XYLEM INC/NY	113,188	3,049,285
YAGEO CORP	3,509,000	1,188,360
YAHOO JAPAN CORP NPV	34,353	16,911,075
YAHOO! INC	729,043	18,306,270
YAKULT HONSHA Y50	20,137	833,171
YAMADA DENKI CO NPV	40,902	1,657,327
YAMAGUCHI FIANCIAL GROUP INC	93,875	923,299
YAMAHA CORP Y50	70,293	804,582
YAMAHA MOTOR CO Y50	124,682	1,612,889
YAMANA GOLD INC	335,035	3,185,365
YAMATO HOLDINGS CO LTD NPV	164,386	3,460,322
YAMATO KOGYO NPV	18,723	572,047
YAMAZAKI BAKING CO Y50	379,767	4,453,904
YANGZIJIANG SHIPBUILDING NPV	853,956	558,845
YARA INTL NOK1.70	274,209	10,876,658

STOCKS

NAME	SHARES	FAIR VALUE
YASKAWA ELECTRIC MFG Y50	154,731	1,880,106
YAZICILAR OTOMOTIV CLASS'A'	25,507	311,988
YOKOGAWA ELECTRIC CORP Y50	343,742	4,107,533
YOKOHAMA RUBBER CO Y50	1,152,846	11,570,820
YUE YUEN INDL HLDG HKD0.25	1,796,286	4,654,941
YUM! BRANDS INC	292,800	20,302,752
ZARADOYA-OTIS EUR0.1	68,650	971,766
ZEBRA TECHNOLOGIES CORP	249,882	10,854,874
ZHONGPIN INC	200	2,691
ZIGGO BV	75,727	3,026,838
ZIMMER HOLDINGS INC	352,651	26,427,666
ZIONS BANCORPORATION	112,547	3,250,357
ZODIAC AEROSPACE NPV	15,194	2,008,567
ZOETIS INC	417,289	12,890,060
ZURICH INSURANCE GROUP AG	270,938	70,157,808
ZYNGA INC	356,309	990,539
TOTAL STOCKS		**$ 38,314,831,045**

The sale of when-issued securities, as well as adjustments due to intra-fund self-borrowing activity, may result in negative shares and/or Fair Value.

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
ACCESS MIDSTREAM PARTNERS LP /	4.875	5/15/2023	1,363,425
ACCO BRANDS CORP	6.750	4/30/2020	4,030,031
ADS WASTE HOLDINGS INC 144A	8.250	10/1/2020	438,600
ADVANCED DISPOSAL 2/13 TLB	ZERO COUPON	10/9/2019	594,463
ADVANTAGE SALES 2/13 2ND LIEN	ZERO COUPON	6/12/2018	1,458,352
AEGON FUNDING CO LLC	5.750	12/15/2020	1,071,650
AEGON NV	4.625	12/1/2015	8,236,250
AES CORP/VA	7.375	7/1/2021	2,990,688
AFREN PLC 144A	10.250	4/8/2019	223,500
AINSWORTH LUMBER CO LTD 144A	7.500	12/15/2017	779,100
AIR CANADA 144A	12.000	2/1/2016	76,563
AIRCASTLE LTD	6.750	4/15/2017	1,044,750
AJECORP BV 144A	6.500	5/14/2022	178,150
AKBANK TAS 144A	3.875	10/24/2017	144,938
ALABAMA POWER CO	3.850	12/1/2042	3,964,562
ALABAMA PWR CO SR NT	5.500	10/15/2017	5,656,613
ALBEA BEAUTY HOLDINGS SA	8.750	11/1/2019	445,412
ALCATEL 1/13 (USD) TLC	ZERO COUPON	1/29/2019	852,448
ALCATEL-LUCENT USA INC	6.500	1/15/2028	180,000
ALCOA INC	5.900	2/1/2027	1,118,257
ALCOA INC	6.750	7/15/2018	3,249,468
ALCOA INC	6.750	1/15/2028	236,484
ALERE INC 144A	6.500	6/15/2020	485,000
ALFA BANK OJSC VIA ALFA B 144A	7.500	9/26/2019	204,000
ALGECO SCOTSMAN GLOBAL FI 144A	8.500	10/15/2018	970,125
ALIXPARTNERS 2/13 TLB2	ZERO COUPON	5/29/2019	492,842
ALLBRITTON COMMUNICATIONS CO	8.000	5/15/2018	4,749,375
ALLFLEX 6/13 TL	ZERO COUPON	6/5/2020	998,750
ALLIANCE DATA SYSTEMS COR 144A	5.250	12/1/2017	2,961,250
ALLIANCE DATA SYSTEMS COR 144A	6.375	4/1/2020	1,699,500
ALLISON TRANSMISSION INC 144A	7.125	5/15/2019	2,009,250
ALLY FINANCIAL INC	4.500	2/11/2014	14,724,100
ALLY FINANCIAL INC	5.500	2/15/2017	940,329
ALLY FINANCIAL INC	8.000	11/1/2031	752,850
ALPHABET HOLDING CO INC	7.750	11/1/2017	497,125
ALROSA FINANCE SA	7.750	11/3/2020	481,500
AMC ENTERTAINMENT INC	9.750	12/1/2020	1,149,488
AMC NETWORKS INC	4.750	12/15/2022	868,500
AMC NETWORKS INC	7.750	7/15/2021	2,266,938
AMEREN UN ELEC 1ST MTG BD	5.100	10/1/2019	5,681,200
AMERICA MOVIL SAB DE CV	3.125	7/16/2022	278,492
AMERICA MOVIL SAB DE CV	6.125	3/30/2040	587,642
AMERICA MOVIL SAB DE CV	6.450	12/5/2022	1,338,267
AMERICA MOVIL SAB DE CV	VARIABLE	12/18/2036	1,217,138
AMERICAN AXLE & MANUFACTURING	6.250	3/15/2021	508,125
AMERICAN AXLE & MANUFACTURING	6.625	10/15/2022	1,598,625
AMERICAN BUILDERS & CONTR 144A	5.625	4/15/2021	2,269,575
AMERICAN EXPRESS CENTURION BANK	6.000	9/13/2017	6,003,126
AMERICAN EXPRESS CO	7.000	3/19/2018	13,206,013
AMERICAN EXPRESS CREDIT CORP	2.800	9/19/2016	2,077,207
AMERICAN HOME MORTGAGE I 2 4A1	VARIABLE	9/25/2045	590,508
AMERICAN INTERNATIONAL GROUP	3.800	3/22/2017	2,096,347

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
AMERICAN INTERNATIONAL GROUP	4.250	9/15/2014	2,362,185
AMERICAN INTERNATIONAL GROUP	5.450	5/18/2017	5,528,758
AMERICAN INTERNATIONAL GROUP	5.850	1/16/2018	7,319,659
AMERICAN INTERNATIONAL GROUP	6.250	3/15/2087	204,000
AMERICAN INTERNATIONAL GROUP	6.250	5/1/2036	3,434,948
AMERICAN INTERNATIONAL GROUP	8.250	8/15/2018	4,499,138
AMERICAN INTERNATIONAL GROUP	VARIABLE	5/15/2068	2,921,775
AMERICAN PRESIDENT COS LTD SR	8.000	1/15/2024	1,880,000
AMERICAN STANDARD AMERICA 144A	10.750	1/15/2016	488,250
AMERIGAS FINANCE LLC / AMERIGA	6.750	5/20/2020	3,881,250
AMERISTAR CASINOS INC	7.500	4/15/2021	2,080,000
AMHG MERGER SUB INC	9.250	11/1/2018	1,077,500
AMKOR TECHNOLOGY INC	6.375	10/1/2022	1,852,013
AMKOR TECHNOLOGY INC	6.625	6/1/2021	152,675
AMKOR TECHNOLOGY INC 144A	6.375	10/1/2022	122,500
ANHEUSER-BUSCH COS LLC	4.500	4/1/2018	2,730,175
ANHEUSER-BUSCH COS LLC	5.500	1/15/2018	5,184,943
ANHEUSER-BUSCH INBEV FINANCE I	1.250	1/17/2018	4,848,809
ANHEUSER-BUSCH INBEV WORLDWIDE	0.800	7/15/2015	2,997,472
ANHEUSER-BUSCH INBEV WORLDWIDE	5.000	4/15/2020	5,648,872
ANHEUSER-BUSCH INBEV WORLDWIDE	5.375	1/15/2020	8,056,139
ANIXTER INC	5.625	5/1/2019	1,035,000
APC OPERATING PARTNERSHIP LP	8.000	12/31/2031	1
APERAM 144A	7.375	4/1/2016	533,500
APERAM 144A	7.750	4/1/2018	475,000
APPLIED MATERIALS	7.125	10/15/2017	5,948,650
APPLIED MATERIALS INC	2.650	6/15/2016	3,099,863
APPLIED MATERIALS INC	4.300	6/15/2021	5,264,591
APPLIED MATERIALS INC	5.850	6/15/2041	6,486,384
ARAMARK 2/13 COV-LITE TLD	ZERO COUPON	9/22/2019	2,988,750
ARAMARK CORP 144A	5.750	3/15/2020	1,533,750
ARCELORMITTAL	STEPPED	3/1/2021	1,044,750
ARCELORMITTAL	STEPPED	10/15/2039	584,250
ARCELORMITTAL	STEPPED	3/1/2041	2,421,650
ARCH COAL INC	7.250	6/15/2021	2,268,000
ARD FINANCE SA 144A	11.125	6/1/2018	764,717
ARDAGH PACKAGING FINANCE PLC	9.250	10/15/2020	1,055,234
ARGENTINA BODEN BONDS	7.000	10/3/2015	247,238
ARGENTINE REPUBLIC GOVERNMENT	2.260	12/31/2038	231,647
ARGENTINE REPUBLIC GOVERNMENT	2.500	12/31/2038	240,500
ARGENTINE REPUBLIC GOVERNMENT	7.820	12/31/2033	223,014
ARGENTINE REPUBLIC GOVERNMENT	8.280	12/31/2033	230,765
ASHLAND INC 144A	4.750	8/15/2022	1,485,000
ASTRAZENECA PLC	5.900	9/15/2017	16,016,847
ASURION 2/13 COV-LITE TLB1	ZERO COUPON	5/24/2019	573,154
AT&T INC	1.400	12/1/2017	4,863,726
AT&T INC	5.500	2/1/2018	2,291,057
AT&T INC	5.800	2/15/2019	18,747,227
AT&T INC	6.300	1/15/2038	16,624,349
AT&T INC	6.800	5/15/2036	4,676,917
ATKORE INTERNATIONAL INC	9.875	1/1/2018	593,600
ATLAS PIPELINE PARTNERS L 144A	4.750	11/15/2021	819,000

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
AUSTRALIA GOVERNMEN22CI-INFLAT	VARIABLE	2/21/2022	9,304,075
AUSTRALIA GOVERNMENT BOND	2.750	4/21/2024	4,128,366
AUSTRALIA GOVERNMENT BOND	4.500	4/15/2020	1,949,073
AUSTRALIA GOVERNMENT BOND	5.500	1/21/2018	2,525,336
AUSTRALIA GOVERNMENT BOND	5.500	4/21/2023	8,353,631
AUSTRALIA GOVERNMENT BOND	5.750	7/15/2022	2,115,099
AUSTRALIA GOVERNMENT BOND	5.750	7/15/2022	3,172,649
AUSTRIA GOVERNMENT BOND	3.150	6/20/2044	5,518,643
AUSTRIA GOVERNMENT BOND	3.400	10/20/2014	12,184,027
AUSTRIA GOVERNMENT BOND	3.400	11/22/2022	11,633,658
AUSTRIA GOVERNMENT BOND	3.800	10/20/2013	6,570,352
AUSTRIA GOVERNMENT BOND	3.900	7/15/2020	16,502,727
AUSTRIA GOVERNMENT BOND	4.300	7/15/2014	27,101,873
AUTONOMOUS COMMUNITY OF MADRID	4.300	9/15/2026	1,538,205
AVIS BUDGET CAR RENTAL LLC / A	8.250	1/15/2019	598,125
AVON PRODUCTS INC	6.500	3/1/2019	5,042,920
AXTEL SAB DE CV 144A	STEPPED	1/31/2020	368,000
B&G FOODS INC	4.625	6/1/2021	783,100
BAC CAPITAL TRUST XI	6.625	5/23/2036	12,737,250
BAKKAVOR FINANCE 2 PLC	8.250	2/15/2018	226,936
BAKRIE TELECOM PTE LTD 144A	11.500	5/7/2015	937,500
BANC OF AMERICA MORTGAGE A 2A1	VARIABLE	2/25/2035	128,944
BANCA CENTRALE COSTA RICA	5.625	4/30/2043	457,025
BANCO DE CREDITO DEL PERU 144A	5.375	9/16/2020	297,548
BANCO DE CREDITO DEL PERU REGS	5.375	9/16/2020	301,638
BANCO DEL ESTADO DE CHILE	3.875	2/8/2022	169,717
BANCO NACIONAL DE DESENVOLVIMENTO	5.500	7/12/2020	939,575
BANCO NACIONAL DE DESENVOLVIMENTO	6.369	6/16/2018	721,525
BANCO NACIONAL DE DESENVOLVIMENTO	6.500	6/10/2019	2,616,000
BANCO SANTANDER CHILE 144A	VARIABLE	9/22/2020	681,398
BANCOLOMBIA SA	5.125	9/11/2022	1,179,195
BANK OF AMERICA CORP	5.000	5/13/2021	2,122,521
BANK OF AMERICA CORP	5.650	5/1/2018	3,316,891
BANK OF AMERICA CORP	5.750	12/1/2017	1,329,318
BANK OF AMERICA CORP	6.500	8/1/2016	1,651,714
BANK OF AMERICA CORP	7.375	5/15/2014	5,260,400
BANK OF AMERICA CORP	7.625	6/1/2019	9,518,098
BANK OF NEW YORK MELLON CORP	1.500	1/31/2014	3,018,360
BANK OF NEW YORK MELLON CORP	2.300	7/28/2016	5,166,404
BANK OF NEW YORK MELLON CORP	3.100	1/15/2015	3,112,746
BANK OF NEW YORK MELLON CORP	3.550	9/23/2021	5,077,446
BANK OF NEW YORK MELLON CORP	5.450	5/15/2019	5,663,947
BANK OF NEW YORK MELLON CORP	VARIABLE	6/20/2017	20,076,532
BARRICK GOLD CORP	2.900	5/30/2016	2,955,040
BARRICK GOLD CORP	6.950	4/1/2019	29,905,234
BARRICK GOLD CORP 144A	2.500	5/1/2018	1,794,095
BARRICK NORTH AMERICA FINANCE	6.800	9/15/2018	6,413,006
BASIC ENERGY SERVICES INC	7.750	2/15/2019	1,135,625
BASIC ENERGY SERVICES INC	7.750	10/15/2022	691,250
BAUSCH & LOMB INC	9.875	11/1/2015	937,080
BAXTER INTERNATIONAL INC	0.950	6/1/2016	4,983,623
BAXTER INTERNATIONAL INC	3.200	6/15/2023	4,903,208

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
BAXTER INTERNATIONAL INC	4.250	3/15/2020	5,382,879
BAXTER INTERNATIONAL INC	4.500	8/15/2019	3,308,379
BAXTER INTERNATIONAL INC	5.375	6/1/2018	5,693,721
BBVA BANCO CONTINENTAL SA 144A	5.000	8/26/2022	261,900
BEAR STEARNS ARM TRUST 10 12A4	VARIABLE	1/25/2035	204,534
BEAR STEARNS COS LLC/THE	7.250	2/1/2018	18,952,507
BEAZER HOMES USA INC	9.125	6/15/2018	41,600
BEAZER HOMES USA INC	9.125	5/15/2019	219,975
BELDEN INC 144A	5.500	9/1/2022	1,670,250
BELGIUM GOVERNMENT BOND	3.500	3/28/2015	35,612,302
BELGIUM GOVERNMENT BOND	3.750	9/28/2020	8,724,307
BELGIUM GOVERNMENT BOND	4.000	3/28/2017	36,020,143
BELGIUM GOVERNMENT BOND	4.250	9/28/2022	30,265,046
BELGIUM GOVERNMENT BOND	4.250	9/28/2021	4,493,607
BELGIUM GOVERNMENT BOND	4.250	3/28/2041	5,911,874
BELLSOUTH CORP NT	6.875	10/15/2031	5,605,798
BERKSHIRE HATHAWAY FINANCE CORP	5.000	8/15/2013	4,022,440
BERKSHIRE HATHAWAY FINANCE CORP	5.400	5/15/2018	9,189,004
BERKSHIRE HATHAWAY FINANCE CORP	5.750	1/15/2040	13,331,129
BERRY PETROLEUM CO	6.375	9/15/2022	2,323,255
BHP BILLITON FINANCE USA LTD	3.250	11/21/2021	10,698,975
BHP BILLITON FINANCE USA LTD	5.500	4/1/2014	4,669,785
BHP BILLITON FINANCE USA LTD	6.500	4/1/2019	5,612,323
BHP BILLITON FINANCE USA LTD	7.250	3/1/2016	5,756,551
BILL BARRETT CORP	7.625	10/1/2019	310,500
BIOMET INC	6.500	8/1/2020	6,121,942
BIOMET INC	6.500	10/1/2020	498,750
BJ'S WHOLESALE CLUB 2/13	ZERO COUPON	9/26/2019	1,682,529
BM&FBOVESPA SA 144A	5.500	7/16/2020	298,205
BOEING CAPITAL CORP	2.125	8/15/2016	5,138,462
BOEING CAPITAL CORP	3.250	10/27/2014	10,349,539
BOEING CO/THE	5.000	3/15/2014	2,060,320
BOGOTA DISTRITO CAPITAL	VARIABLE	7/26/2028	117,711
BOGOTA DISTRITO CAPITAL	VARIABLE	7/26/2028	517,535
BOGOTA DISTRITO CAPITAL	VARIABLE	7/26/2028	1,509,203
BOMBARDIER INC 144A	5.750	3/15/2022	148,875
BOMBARDIER INC 144A	6.125	1/15/2023	397,000
BONANZA CREEK ENERGY INC 144A	6.750	4/15/2021	775,775
BON-TON DEPARTMENT STORES 144A	8.000	6/15/2021	807,919
BOPARAN FINANCE PLC	9.750	4/30/2018	846,202
BOSTON PROPERTIES LP	3.700	11/15/2018	1,188,508
BOSTON PROPERTIES LP	4.125	5/15/2021	2,929,518
BOSTON PROPERTIES LP	5.000	6/1/2015	3,063,066
BOSTON PROPERTIES LP	5.875	10/15/2019	5,217,095
BOSTON SCIENTIFIC CORP	5.450	6/15/2014	4,608,676
BOSTON SCIENTIFIC CORP	6.400	6/15/2016	7,422,888
BOTTLING GROUP LLC	6.950	3/15/2014	13,566,930
BOYD GAMING CORP	7.125	2/1/2016	985,000
BOYD GAMING CORP	9.125	12/1/2018	870,488
BP CAPITAL MARKETS PLC	1.375	11/6/2017	2,913,910
BP CAPITAL MARKETS PLC	2.500	11/6/2022	4,547,585
BP CAPITAL MARKETS PLC	3.125	10/1/2015	4,189,364

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
BP CAPITAL MARKETS PLC	4.500	10/1/2020	16,799,670
BP CAPITAL MARKETS PLC	5.250	11/7/2013	5,083,150
BR MALLS INTERNATIONAL FI 144A	8.500	1/29/2049	173,926
BR MALLS INTERNATIONAL FI REGS	8.500	1/29/2049	75,005
BRASKEM FINANCE LTD 144A	7.375	10/29/2049	147,000
BRAZIL NOTAS DO TESNTNB-INFLAT	6.000	8/15/2014	3,100,944
BRAZIL NOTAS DO TESNTNB-INFLAT	6.000	8/15/2020	4,051,261
BRAZIL NOTAS DO TESOURO NACIONAL	10.000	1/1/2017	2,736,464
BRAZIL NOTAS DO TESOURO NACIONAL	10.000	1/1/2023	3,366,785
BRAZIL NOTAS DO TESOURO NACIONAL	VARIABLE	1/1/2021	7,002,645
BRAZILIAN GOVERNMENT	2.625	1/5/2023	2,450,790
BRAZILIAN GOVERNMENT	5.875	1/15/2019	1,407,804
BRAZILIAN GOVERNMENT	6.000	1/17/2017	871,875
BRAZILIAN GOVERNMENT	7.125	1/20/2037	1,858,500
BRAZILIAN GOVERNMENT	7.125	1/20/2037	13,368,460
BRAZILIAN GOVERNMENT	8.000	1/15/2018	995,028
BRAZILIAN GOVERNMENT	8.250	1/20/2034	4,755,425
BRAZILIAN GOVERNMENT	10.125	5/15/2027	567,300
BRAZILIAN GOVERNMENT	VARIABLE	1/5/2024	1,445,146
BRESNAN BROADBAND HOLDING 144A	8.000	12/15/2018	2,779,500
BRF SA	VARIABLE	5/22/2018	352,414
BRICKMAN GROUP HOLDINGS I 144A	9.125	11/1/2018	1,300,050
BTC INTER CORP BD INDEX A2	N/A	N/A	2,753,116,283
BTC INTER GOVT BD INDEX A2	N/A	N/A	2,557,242,303
BTC LONG CORP BD INDEX FUND A2	N/A	N/A	681,519,000
BTC LONG GOVT BD INDEX A2	N/A	N/A	515,360,478
BUNDESOBLIGATION	0.250	4/13/2018	5,464,847
BUNDESOBLIGATION	0.500	2/23/2018	2,577,168
BUNDESOBLIGATION	0.750	2/24/2017	21,411,719
BUNDESREPUBLIK DEUTSCHLAND	1.500	9/4/2022	18,035,593
BUNDESREPUBLIK DEUTSCHLAND	1.500	2/15/2023	2,813,421
BUNDESREPUBLIK DEUTSCHLAND	2.000	1/4/2022	4,070,974
BUNDESREPUBLIK DEUTSCHLAND	2.250	9/4/2020	838,232
BUNDESREPUBLIK DEUTSCHLAND	2.500	7/4/2044	4,972,574
BUNDESREPUBLIK DEUTSCHLAND	3.250	1/4/2020	14,810,881
BUNDESREPUBLIK DEUTSCHLAND	3.250	7/4/2042	4,549,137
BUNDESREPUBLIK DEUTSCHLAND	4.000	1/4/2018	26,896,132
BUNDESREPUBLIK DEUTSCHLAND	4.750	7/4/2040	9,436,066
BUNDESREPUBLIK DEUTSCHLAND	5.500	1/4/2031	37,852,155
BUNDESSCHATZANWEISUNGEN	ZERO COUPON	6/12/2015	906,734
BURLINGTON HOLDINGS LLC / 144A	9.000	2/15/2018	481,750
BURLINGTON NORTHERN SANTA FE	3.050	3/15/2022	2,934,434
BURLINGTON NORTHERN SANTA FE	3.050	9/1/2022	1,929,734
BURLINGTON NORTHERN SANTA FE	4.700	10/1/2019	6,662,280
BURLINGTON NORTHERN SANTA FE	5.650	5/1/2017	453,788
BURLINGTON NORTHERN SANTA FE	5.750	3/15/2018	1,036,026
BURLINGTON NORTHERN SANTA FE	6.150	5/1/2037	5,856,233
BURLINGTON NORTHERN SANTA FE	7.000	2/1/2014	5,178,850
BURLINGTON NORTHERN SANTA FE	7.950	8/15/2030	2,271,088
CABLEVISION SYSTEMS CORP	5.875	9/15/2022	2,273,625
CABLEVISION SYSTEMS CORP	7.750	4/15/2018	994,375
CAIXA ECONOMICA FEDERAL 144A	3.500	11/7/2022	128,520

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
CAIXA ECONOMICA FEDERAL REGS	3.500	11/7/2022	588,000
CALIFORNIA ST	6.200	10/1/2019	10,980,516
CALIFORNIA ST	7.300	10/1/2039	5,464,929
CALIFORNIA ST	7.500	4/1/2034	1,620,350
CALIFORNIA ST	7.600	11/1/2040	1,252,672
CALIFORNIA ST	7.625	3/1/2040	6,715,850
CALUMET SPECIALTY PRODUCT 144A	9.625	8/1/2020	1,511,625
CALUMET SPECIALTY PRODUCTS	9.375	5/1/2019	486,850
CANADIAN NATIONAL RAILWAY CO	5.550	3/1/2019	5,562,234
CANADIAN NATIONAL RAILWAY CO	5.850	11/15/2017	5,501,231
CAP GUARD GLOBAL HIGH YIELD	N/A	N/A	438,243,250
CAPEX SA 144A	10.000	3/10/2018	84,240
CAPITAL ONE FINANCIAL COR 144A	3.500	6/15/2023	5,578,023
CAPITAL ONE FINANCIAL CORP	4.750	7/15/2021	3,111,424
CASCADES INC	7.750	12/15/2017	1,214,513
CATERPILLAR FINANCIAL SERVICES	1.100	5/29/2015	2,014,711
CATERPILLAR FINANCIAL SERVICES	1.300	3/1/2018	2,908,365
CATERPILLAR FINANCIAL SERVICES	5.450	4/15/2018	9,168,118
CATERPILLAR FINANCIAL SERVICES	7.050	10/1/2018	1,218,743
CATERPILLAR FINANCIAL SERVICES	7.150	2/15/2019	17,213,835
CATERPILLAR INC	3.803	8/15/2042	1,471,056
CATERPILLAR INC	7.900	12/15/2018	6,407,578
CBRE SERVICES INC	5.000	3/15/2023	331,625
CBS CORP	4.625	5/15/2018	5,420,235
CBS CORP	5.750	4/15/2020	4,442,172
CBS CORP	8.875	5/15/2019	30,133,165
CCO HOLDINGS LLC / CCO HO 144A	5.750	9/1/2023	565,988
CCO HOLDINGS LLC / CCO HOLDING	5.125	2/15/2023	2,010,938
CCO HOLDINGS LLC / CCO HOLDING	6.500	4/30/2021	2,293,500
CCO HOLDINGS LLC / CCO HOLDING	6.625	1/31/2022	2,137,125
CCO HOLDINGS LLC / CCO HOLDING	7.000	1/15/2019	662,500
CDW LLC / CDW FINANCE CORP	8.500	4/1/2019	1,075,000
CEDAR FAIR LP / CANADA'S 144A	5.250	3/15/2021	1,920,000
CELLCO PARTNERSHIP / VERIZON	5.550	2/1/2014	4,106,520
CEMENTOS PACASMAYO SAA 144A	4.500	2/8/2023	137,048
CEMEX FINANCE LLC 144A	9.375	10/12/2022	583,150
CEMEX SAB DE CV 144A	9.500	6/15/2018	260,280
CENCOSUD SA 144A	4.875	1/20/2023	197,038
CENCOSUD SA 144A	5.500	1/20/2021	256,535
CENTRAIS ELETRICAS BRASIL REGS	5.750	10/27/2021	977,175
CENTRAIS ELETRICAS BRASIL REGS	7.750	11/30/2015	432,000
CENTRAIS ELETRICAS BRASILEIRAS	7.750	11/30/2015	2,160,000
CENTRAL BANK OF NIGERIA	ZERO COUPON	11/15/2020	1,815
CENTRAL GARDEN AND PET CO	8.250	3/1/2018	1,518,750
CENTURYLINK INC	5.625	4/1/2020	1,272,600
CENTURYLINK INC	5.800	3/15/2022	1,497,200
CENTURYLINK INC	6.450	6/15/2021	1,042,500
CENTURYLINK INC	7.650	3/15/2042	741,000
CEQUEL COMMUNICATIONS HOL 144A	6.375	9/15/2020	3,942,813
CHAPARRAL ENERGY INC	8.250	9/1/2021	2,631,250
CHASE ISSUANCE TRUST A8 A8	0.540	10/16/2017	9,258,151
CHESAPEAKE ENERGY 11/12	ZERO COUPON	12/2/2017	2,024,580

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
CHESAPEAKE ENERGY CORP	3.250	3/15/2016	950,225
CHESAPEAKE ENERGY CORP	6.625	8/15/2020	311,750
CHESAPEAKE ENERGY CORP	6.875	11/15/2020	797,475
CHEVRON CORP	2.427	6/24/2020	4,001,700
CHILE GOVERNMENT INTERNATIONAL	2.250	10/30/2022	2,662,080
CHILE GOVERNMENT INTERNATIONAL	3.875	8/5/2020	406,350
CHILE GOVERNMENT INTERNATIONAL	3.875	8/5/2020	484,150
CHINA OVERSEAS FINANCE CAYMAN	4.875	2/15/2017	211,620
CHINA OVERSEAS FINANCE CAYMAN	5.500	11/10/2020	103,755
CHIQUITA BRANDS INTERNATI 144A	7.875	2/1/2021	764,675
CHL MORTGAGE PASS-THROU 11 4A1	VARIABLE	4/25/2035	260,221
CHOICE HOTELS INTERNATIONAL IN	5.750	7/1/2022	636,000
CHRYSLER GROUP LLC / CG CO-ISS	8.000	6/15/2019	949,388
CHS/COMMUNITY HEALTH SYSTEMS I	5.125	8/15/2018	203,000
CHUBB CORP/THE	5.750	5/15/2018	9,403,746
CIE GENERALE DE GEOPHYSIQUE	7.750	5/15/2017	1,015,000
CIGNA CORP	7.650	3/1/2023	1,849,755
CIGNA CORP	8.500	5/1/2019	9,594,774
CINCINNATI BELL INC	8.250	10/15/2017	834,000
CINCINNATI BELL INC	8.375	10/15/2020	904,200
CINCINNATI BELL INC	8.750	3/15/2018	3,053,813
CINCINNATI BELL TELEPHONE CO L	6.300	12/1/2028	258,500
CISCO SYSTEMS INC	4.450	1/15/2020	5,495,742
CISCO SYSTEMS INC	4.950	2/15/2019	18,177,225
CISCO SYSTEMS INC	5.900	2/15/2039	5,812,898
CIT GROUP INC	5.000	8/15/2022	689,788
CIT GROUP INC	5.250	3/15/2018	1,777,575
CIT GROUP INC 144A	5.500	2/15/2019	2,219,875
CITIGROUP INC	2.250	8/7/2015	5,062,490
CITIGROUP INC	4.050	7/30/2022	2,129,921
CITIGROUP INC	4.750	5/19/2015	10,573,942
CITIGROUP INC	6.125	11/21/2017	7,836,512
CITIGROUP INC	6.125	5/15/2018	6,268,535
CITIGROUP INC	6.375	8/12/2014	21,097
CITIGROUP INC	6.500	8/19/2013	3,505,682
CITIGROUP INC GLOBAL SR NT	5.125	5/5/2014	90,862
CITIGROUP MORTGAGE LOAN 11 A2A	VARIABLE	10/25/2035	349,422
CITIZEN UTILS CO DEL NTS	7.000	11/1/2025	700,700
CITY OF BUENOS AIRES ARGENTINA	9.950	3/1/2017	242,200
CITY OF BUENOS AIRES ARGENTINA	9.950	3/1/2017	283,720
CLEAN HARBORS INC	5.125	6/1/2021	503,750
CLEAN HARBORS INC	5.250	8/1/2020	872,900
CLEAR CHANNEL COMMUNICATIONS	4.900	5/15/2015	305,250
CLEAR CHANNEL COMMUNICATIONS	5.500	9/15/2014	1,157,275
CLEAR CHANNEL WORLDWIDE	7.625	3/15/2020	1,888,875
CLEAVER-BROOKS INC 144A	8.750	12/15/2019	787,500
CLEVELAND ELEC ILLUM CO SER D	7.880	11/1/2017	18,919,897
CLEVELAND ELECTRIC ILLUM	5.500	8/15/2024	1,088,436
CLEVELAND ELECTRIC ILLUM	8.875	11/15/2018	12,684,737
CLOUD PEAK ENERGY RESOURCES LL	8.500	12/15/2019	1,054,350
COINSTAR INC 144A	6.000	3/15/2019	973,781
COLGATE-PALMOLIVE CO	3.150	8/5/2015	2,097,769

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
COLOMBIA GOVERNMENT	2.625	3/15/2023	178,500
COLOMBIA GOVERNMENT	7.375	1/27/2017	815,500
COLOMBIA GOVERNMENT	7.375	1/27/2017	1,786,275
COLOMBIA GOVERNMENT	7.375	3/18/2019	308,864
COLOMBIA GOVERNMENT	7.375	9/18/2037	6,700,488
COLOMBIA GOVERNMENT	10.375	1/28/2033	485,150
COLOMBIA GOVERNMENT	VARIABLE	10/22/2015	220,631
COLOMBIA TELECOMUNICACION 144A	5.375	9/27/2022	189,000
COLUMBIA/HCA HEALTH TR 00017	7.750	7/15/2036	3,406,950
COMCAST CORP	5.650	6/15/2035	10,733,447
COMCAST CORP	5.700	5/15/2018	5,011,908
COMCAST CORP	5.875	2/15/2018	1,270,509
COMCAST CORP	5.900	3/15/2016	4,772,307
COMCAST CORP	6.450	3/15/2037	2,312,228
COMCAST CORP	6.500	1/15/2015	5,431,638
COMCAST CORP	6.500	11/15/2035	1,209,556
COMCAST CORP	6.950	8/15/2037	8,738,475
COMMSCOPE HOLDING CO INC 144A	6.625	6/1/2020	1,432,500
COMMSCOPE INC 144A	8.250	1/15/2019	3,917,725
CONAGRA FOODS INC	5.875	4/15/2014	11,258,866
CONNACHER OIL AND GAS LTD 144A	8.500	8/1/2019	1,057,350
CONOCOPHILLIPS	4.600	1/15/2015	3,180,870
CONOCOPHILLIPS	5.200	5/15/2018	2,268,946
CONSOL ENERGY INC	8.250	4/1/2020	838,000
CONSOLIDATED NATURAL GAS CO	5.000	12/1/2014	10,562,397
CONSTELLATION BRANDS INC	4.250	5/1/2023	1,415,625
CONTINENTAL AIRLINES 1999-2 CL	7.566	9/15/2021	422,824
CONTINENTAL AIRLINES 2007-1 CL	5.983	10/19/2023	523,497
CONTROLADORA MABE SA DE C REGS	7.875	10/28/2019	556,400
CORP AZUCARERA DEL PERU S 144A	6.375	8/2/2022	101,510
CORP GEO SAB DE CV 144A	8.875	3/27/2022	440,000
CORP NACIONAL DEL COBRE D REGS	3.750	11/4/2020	866,095
CORP NACIONAL DEL COBRE DE CHILE	3.000	7/17/2022	310,414
CORP NACIONAL DEL COBRE DE CHILE	4.250	7/17/2042	709,540
CORP NACIONAL DEL COBRE DE CHILE	6.150	10/24/2036	337,249
CORP NACIONAL DEL COBRE DE CHILE	6.150	10/24/2036	527,632
COSTA RICA GOVERNMENT	4.250	1/26/2023	1,665,000
COSTA RICA GOVERNMENT INT REGS	4.250	1/26/2023	476,375
COUNCIL OF EUROPE DEVELOPMENT	1.500	1/15/2015	2,488,722
COVANTA HOLDING CORP	6.375	10/1/2022	1,010,600
COVIDIEN INTERNATIONAL FINANCE	6.000	10/15/2017	2,317,930
COX COMMUNICATIONS INC 144A	3.250	12/15/2022	2,822,490
COX COMMUNICATIONS INC 144A	9.375	1/15/2019	10,467,578
CPI INTERNATIONAL INC	8.000	2/15/2018	916,700
CRICKET COMMUNICATIONS INC	7.750	10/15/2020	1,281,600
CROATIA GOVERNMENT	6.250	4/27/2017	734,935
CROATIA GOVERNMENT	6.250	4/27/2017	4,141,220
CROATIA GOVERNMENT	6.375	3/24/2021	427,569
CROATIA GOVERNMENT	6.625	7/14/2020	156,957
CROATIA GOVERNMENT	6.625	7/14/2020	198,317
CROATIA GOVERNMENT	6.750	11/5/2019	472,867
CROWN AMERICAS LLC / CROW 144A	4.500	1/15/2023	942,500

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
CROWN CASTLE INTERNATIONAL COR	5.250	1/15/2023	3,840,000
CSC HOLDINGS LLC	6.750	11/15/2021	215,500
CST BRANDS INC 144A	5.000	5/1/2023	482,625
CSX CORP	6.150	5/1/2037	2,193,096
CSX CORP	7.375	2/1/2019	11,447,743
CUMULUS MEDIA (2ND LIEN 9/11)	ZERO COUPON	9/16/2019	986,585
CUMULUS MEDIA HOLDINGS INC	7.750	5/1/2019	3,910,000
CYRUSONE LP / CYRUSONE FI 144A	6.375	11/15/2022	2,700,875
DAIMLER FINANCE NORTH AME 144A	1.650	4/10/2015	3,025,530
DAIMLER FINANCE NORTH AME 144A	1.875	9/15/2014	15,132,300
DAIMLER FINANCE NORTH AME 144A	1.875	1/11/2018	4,879,150
DAIMLER FINANCE NORTH AME 144A	2.250	7/31/2019	485,750
DAIMLER FINANCE NORTH AME 144A	2.400	4/10/2017	597,071
DAIMLER FINANCE NORTH AME 144A	2.625	9/15/2016	5,131,700
DAIMLER FINANCE NORTH AMERICA	6.500	11/15/2013	11,607,860
DAIMLER FINANCE NORTH AMERICA	8.500	1/18/2031	13,676,304
DANA HOLDING CORP	6.750	2/15/2021	1,381,250
DARLING INTERNATIONAL INC	8.500	12/15/2018	1,106,250
DAVITA HEALTHCARE PARTNERS INC	5.750	8/15/2022	3,017,438
DAVITA HEALTHCARE PARTNERS INC	6.625	11/1/2020	1,590,000
DBS BANK LTD REGS	VARIABLE	9/21/2022	295,360
DEAN FOODS CO	9.750	12/15/2018	1,130,000
DEL MONTE CORP	7.625	2/15/2019	2,928,375
DENBURY RESOURCES INC	4.625	7/15/2023	461,250
DENMARK GOVERNMENT BOND	3.000	11/15/2021	25,298,589
DESARROLLADORA HOMEX SAB 144A	9.750	3/25/2020	494,700
DEUTSCHE BUNDESREPUBI/L-INFLAT	0.100	4/15/2023	14,101,767
DEUTSCHE TELEKOM INTERNAT 144A	3.125	4/11/2016	5,216,350
DEUTSCHE TELEKOM INTERNATIONAL	5.750	3/23/2016	22,220,735
DEUTSCHE TELEKOM INTERNATIONAL	5.875	8/20/2013	7,047,880
DEUTSCHE TELEKOM INTERNATIONAL	6.750	8/20/2018	7,231,850
DEUTSCHE TELEKOM INTERNATIONAL	STEPPED	6/15/2030	6,926,959
DEVELOPMENT BANK OF KAZAKHSTAN	4.125	12/10/2022	1,205,950
DEVELOPMENT BANK OF MONGOLIA	5.750	3/21/2017	388,048
DEXIA CREDIT LOCAL SA 144A	VARIABLE	4/29/2014	1,071,755
DIGICEL GROUP LTD	10.500	4/15/2018	240,620
DIGICEL GROUP LTD 144A	8.250	9/30/2020	216,315
DIGICEL GROUP LTD REGS	10.500	4/15/2018	132,500
DIGITALGLOBE INC 144A	5.250	2/1/2021	960,000
DILLARD DEPT STORES INC NT	6.625	1/15/2018	6,875,000
DILLARDS INC DEB	7.000	12/1/2028	1,312,500
DISH DBS CORP	5.000	3/15/2023	3,123,313
DISH DBS CORP	5.875	7/15/2022	3,095,750
DISH DBS CORP	6.750	6/1/2021	212,500
DISH DBS CORP 144A	5.125	5/1/2020	980,000
DOMINICAN REPUBLIC	5.875	4/18/2024	189,613
DOMINICAN REPUBLIC	7.500	5/6/2021	3,975,975
DOMINICAN REPUBLIC	9.040	1/23/2018	1,192,022
DOMINICAN REPUBLIC IN REGS	7.500	5/6/2021	862,000
DOMINION RESOURCES INC	5.200	8/15/2019	6,972,646
DOMINION RESOURCES INC	6.400	6/15/2018	3,562,341
DOW CHEMICAL CO/THE	3.000	11/15/2022	4,630,423

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
DOW CHEMICAL CO/THE	4.250	11/15/2020	17,273,120
DOW CHEMICAL CO/THE	8.550	5/15/2019	29,068,555
DOW CHEMICAL CO/THE	9.400	5/15/2039	2,746,098
DUFRY FINANCE SCA 144A	5.500	10/15/2020	2,907,656
DUKE ENERGY CAROLINAS LLC	6.050	4/15/2038	5,866,668
E.CL SA REGS	5.625	1/15/2021	238,807
EAGLE ROCK ENERGY PARTNERS LP	8.375	6/1/2019	508,750
EATON CORP 144A	1.500	11/2/2017	779,598
EATON CORP 144A	2.750	11/2/2022	2,224,744
ECOPETROL SA	7.625	7/23/2019	2,010,250
EDC FINANCE LTD 144A	4.875	4/17/2020	183,000
EDGEN MURRAY CORP 144A	8.750	11/1/2020	567,150
EDISON MISSION ENERGY	7.200	5/15/2019	560,000
EDISON MISSION ENERGY	7.625	5/15/2027	504,000
EDP FINANCE BV	4.625	6/13/2016	132,876
EDP FINANCE BV	4.750	9/26/2016	2,664,693
EDP FINANCE BV	6.000	2/2/2018	721,000
EGYPT GOVERNMENT INTERNATIONAL	6.875	4/30/2040	1,349,380
EI DU PONT DE NEMOURS & CO	1.750	3/25/2014	7,056,210
EI DU PONT DE NEMOURS & CO	5.000	7/15/2013	7,010,430
EI DU PONT DE NEMOURS & CO	5.875	1/15/2014	524,127
EL SALVADOR GOVERNMENT	7.375	12/1/2019	661,500
EL SALVADOR GOVERNMENT	7.750	1/24/2023	217,685
EL SALVADOR GOVERNMENT	8.250	4/10/2032	834,000
ELECTRICITE DE FRANCE SA 144A	5.500	1/26/2014	3,077,610
ELECTRICITE DE FRANCE SA 144A	6.500	1/26/2019	2,369,760
ELIZABETH ARDEN INC	7.375	3/15/2021	1,369,600
EMERSON ELECTRIC CO	5.250	10/15/2018	3,017,314
EMPRESA DE ENERGIA DE BOG 144A	6.125	11/10/2021	207,000
ENDO HEALTH SOLUTIONS INC	7.000	12/15/2020	1,505,625
ENEL FINANCE INTERNATIONA 144A	6.000	10/7/2039	9,789,100
ENEL FINANCE INTERNATIONA 144A	6.250	9/15/2017	10,970,800
ENEL FINANCE INTERNATIONA 144A	6.800	9/15/2037	2,278,162
ENERGY FUTURE INTERMEDIAT 144A	11.250	12/1/2018	2,016,009
ENERGY TRANSFER PARTNERS LP	4.650	6/1/2021	1,024,523
ENERGY TRANSFER PARTNERS LP	9.000	4/15/2019	24,078,364
ENI SPA 144A	5.700	10/1/2040	4,756,350
ENTERPRISE PRODUCTS OPERATING	3.200	2/1/2016	3,140,859
ENTERPRISE PRODUCTS OPERATING	6.450	9/1/2040	911,267
ENTERPRISE PRODUCTS OPERATING	6.500	1/31/2019	16,926,421
ENTERPRISE PRODUCTS OPERATING	6.875	3/1/2033	2,074,161
ENTERPRISE PRODUCTS OPERATING	7.550	4/15/2038	6,304,652
ENVISION HEALTHCARE CORP	8.125	6/1/2019	812,813
EP ENERGY LLC / EP ENERGY	9.375	5/1/2020	915,300
EP ENERGY LLC / EVEREST ACQUIS	6.875	5/1/2019	904,150
EQUINIX INC	5.375	4/1/2023	2,670,500
ERICKSON AIR-CRANE INC 144A	8.250	5/1/2020	778,000
ERP OPERATING LP	4.625	12/15/2021	4,756,143
ERP OPERATING LP	5.250	9/15/2014	2,101,778
ESKOM HOLDINGS SOC LTD	5.750	1/26/2021	5,974,650
ESSAR STEEL ALGOMA INC	9.875	6/15/2015	1,470,700
ESSAR STEEL ALGOMA INC 144A	9.375	3/15/2015	57,000

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
EUROPEAN BANK FOR RECONSTRUCTION	VARIABLE	2/5/2016	4,280,454
EUROPEAN INVESTMENT BANK	1.500	5/15/2014	3,424,578
EUROPEAN INVESTMENT BANK	2.750	3/23/2015	1,373,035
EUROPEAN INVESTMENT BANK	6.250	4/15/2014	3,150,432
EXELON GENERATION CO LLC	4.000	10/1/2020	15,515,771
EXELON GENERATION CO LLC	4.250	6/15/2022	999,949
EXELON GENERATION CO LLC	5.200	10/1/2019	16,447,370
EXELON GENERATION CO LLC	6.200	10/1/2017	18,220,757
EXPORT-IMPORT BANK OF INDIA	4.000	8/7/2017	6,472,700
EXPORT-IMPORT BANK OF KOREA	VARIABLE	11/26/2015	2,815,782
EXPORT-IMPORT BK KOREA	4.000	1/11/2017	5,830,240
EXPRESS LLC / EXPRESS FINANCE	8.750	3/1/2018	856,000
EXTERRAN HOLDINGS INC	7.250	12/1/2018	2,120,000
FAIRPOINT COMMUNICATIONS INC	13.125	4/2/2018	41,452
FEDERAL EXPRESS CORP 1998 PASS	6.720	7/15/2023	1,987,691
FEDERAL HOME LN BK CONS BD	3.625	10/18/2013	20,205,800
FEDERAL HOME LN BK CONS BD	4.875	11/27/2013	5,096,150
FEDERAL HOME LN BK CONS BD	5.250	12/11/2020	35,693,460
FEDERAL HOME LN BK CONS BD	5.375	6/13/2014	20,975,254
FEDERAL HOME LN BK CONS BD	5.625	3/14/2036	12,308,260
FEDERAL HOME LN MTG CORP	1.000	8/20/2014	70,592,431
FEDERAL HOME LN MTG CORP	4.500	4/2/2014	10,316,200
FEDERAL HOME LN MTG CORP	5.250	4/18/2016	16,887,533
FEDERAL NATL MTG ASSN	2.250	3/15/2016	17,956,957
FEDERAL NATL MTG ASSN	3.000	9/16/2014	20,659,678
FEDERAL NATL MTG ASSN	5.375	6/12/2017	23,168,366
FEDEX CORP	8.000	1/15/2019	2,024,014
FELCOR LODGING LP	5.625	3/1/2023	1,726,188
FELCOR LODGING LP	6.750	6/1/2019	2,090,000
FERRELLGAS LP / FERRELLGAS FIN	9.125	10/1/2017	836,000
FERREXPO FINANCE PLC 144A	7.875	4/7/2016	352,536
FHLMC POOL #1J-1056	VARIABLE	5/1/2038	1,141,976
FHLMC POOL #1Q-0403	VARIABLE	1/1/2038	3,239,771
FHLMC POOL #1Q-1114	VARIABLE	3/1/2038	1,058,784
FHLMC POOL #G0-2987	6.000	5/1/2037	4,684,530
FHLMC POOL #G0-3698	6.000	12/1/2037	2,122,645
FHLMC POOL #G0-5580	6.500	4/1/2039	5,118,780
FHLMC POOL #G0-6962	6.000	5/1/2040	4,789,390
FHLMC POOL #G0-7074	5.500	1/1/2040	10,429,734
FHLMC POOL #G1-1713	5.500	6/1/2020	5,861,002
FHLMC POOL #G1-3700	5.500	7/1/2022	5,960,947
FHLMC POOL #G1-4667	4.000	2/1/2027	7,378,409
FHLMC POOL #G1-8006	5.500	8/1/2019	1,560,274
FHLMC POOL #H0-1774	6.500	9/1/2037	209,279
FHLMC POOL #H0-9158	6.500	10/1/2037	154,135
FHLMC POOL #H0-9197	6.500	10/1/2038	353,875
FHLMC POOL #J1-3193	4.000	10/1/2025	13,350,157
FHLMC MULTICLASS MTG 2869 ZJ	6.000	10/15/2034	3,238,749
FHLMC MULTICLASS MTG 51 1A	VARIABLE	9/25/2043	359,243
FIBRIA OVERSEAS FINANCE L REGS	6.750	3/3/2021	246,445
FIFTH THIRD BANCORP	8.250	3/1/2038	1,363,240
FINANCING OF INFRASTRUCURAL PROJECTS	9.000	12/7/2017	358,150

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
FINLAND GOVERNMENT BOND	1.500	4/15/2023	4,971,448
FINLAND GOVERNMENT BOND	1.875	4/15/2017	17,632,946
FINLAND GOVERNMENT BOND	2.625	7/4/2042	1,043,624
FIRST DATA CORP	12.625	1/15/2021	941,175
FIRST DATA CORP 144A	7.375	6/15/2019	590,813
FIRST DATA CORP 144A	8.250	1/15/2021	1,825,800
FIRST QUALITY FINANCE CO 144A	4.625	5/15/2021	1,344,250
FMG RESOURCES AUGUST 2006 144A	6.000	4/1/2017	583,500
FMG RESOURCES AUGUST 2006 144A	6.875	4/1/2022	2,749,950
FMG RESOURCES AUGUST 2006 144A	8.250	11/1/2019	1,287,500
FMS WERTMANAGEMENT AOER	VARIABLE	6/30/2015	2,809,610
FNMA POOL #0256492	6.000	11/1/2036	2,753,245
FNMA POOL #0257295	6.000	7/1/2028	707,095
FNMA POOL #0745452	5.500	7/1/2020	2,109,933
FNMA POOL #0823687	VARIABLE	7/1/2035	193,825
FNMA POOL #0888736	6.000	10/1/2037	4,022,507
FNMA POOL #0888787	6.500	10/1/2037	120,943
FNMA POOL #0889072	6.500	12/1/2037	2,606,644
FNMA POOL #0903010	5.500	12/1/2036	3,574,699
FNMA POOL #0917956	VARIABLE	5/1/2037	8,739,092
FNMA POOL #0931694	6.000	5/1/2022	998,374
FNMA POOL #0952320	6.500	10/1/2037	171,167
FNMA POOL #0AA3520	VARIABLE	3/1/2037	3,890,910
FNMA POOL #0AD0130	6.500	8/1/2039	1,529,736
FNMA POOL #0AD0163	6.000	11/1/2034	4,451,709
FNMA POOL #0AD0420	6.000	11/1/2023	2,511,897
FNMA POOL #0AE0379	5.500	8/1/2024	12,778,939
FNMA POOL #0AE0620	5.500	5/1/2024	1,063,002
FNMA POOL #0AL0852	6.000	6/1/2038	7,105,812
FNMA POOL #0AL0901	6.000	7/1/2038	2,794,472
FNMA POOL #0AL2270	5.500	7/1/2027	3,022,150
FNMA POOL #0MA3894	4.000	9/1/2031	7,717,880
FNMA GTD REMIC P/T 02-90 A1	6.500	6/25/2042	1,490,938
FNMA GTD REMIC P/T 02-T19 A1	6.500	7/25/2042	1,018,919
FNMA GTD REMIC P/T 03-W6 3A	6.500	9/25/2042	146,633
FNMA GTD REMIC P/T 04-W15 1A2	6.500	8/25/2044	6,218
FNMA GTD REMIC P/T 04-W2 2A1	6.500	2/25/2044	9,902,525
FNMA GTD REMIC P/T 04-W9 2A1	6.500	2/25/2044	98,076
FNMA GTD REMIC P/T 06-W1 1A3	7.500	12/25/2045	1,289,505
FORD MOTOR CO	4.750	1/15/2043	1,752,876
FORD MOTOR CREDIT CO LLC	1.700	5/9/2016	1,470,183
FORD MOTOR CREDIT CO LLC	2.375	1/16/2018	5,775,391
FORD MOTOR CREDIT CO LLC	2.500	1/15/2016	10,075,037
FORD MOTOR CREDIT CO LLC	2.750	5/15/2015	5,069,271
FORD MOTOR CREDIT CO LLC	3.000	6/12/2017	4,987,312
FORD MOTOR CREDIT CO LLC	4.250	9/20/2022	2,943,516
FORD MOTOR CREDIT CO LLC	5.000	5/15/2018	10,657,652
FORD MOTOR CREDIT CO LLC	5.625	9/15/2015	7,192,394
FORD MOTOR CREDIT CO LLC	5.750	2/1/2021	11,302,036
FORD MOTOR CREDIT CO LLC	8.125	1/15/2020	7,227,270
FOREST OIL CORP	7.250	6/15/2019	752,000
FOREST OIL CORP 144A	7.500	9/15/2020	703,000

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
FORMULA ONE 6/13 (USD) TL	ZERO COUPON	4/30/2019	2,177,633
FRANCE (GOVT OF)	3.500	4/25/2015	16,503,987
FRANCE (GOVT OF)	3.750	4/25/2021	11,809,709
FRANCE (GOVT OF) BDS	5.500	4/25/2029	17,248,490
FRANCE (GOVT OF) OAT	5.000	10/25/2016	23,704,897
FRANCE GOVERNMENT BOATE-INFLAT	1.100	7/25/2022	11,165,716
FRANCE GOVERNMENT BOND OAT	1.000	5/25/2018	9,663,270
FRANCE GOVERNMENT BOND OAT	2.250	10/25/2022	32,470,968
FRANCE GOVERNMENT BOND OAT	2.500	10/25/2020	30,070,574
FRANCE GOVERNMENT BOND OAT	3.000	4/25/2022	9,720,135
FRANCE GOVERNMENT BOND OAT	3.250	5/25/2045	4,454,860
FRANCE GOVERNMENT BOND OAT	3.500	4/25/2020	14,565,989
FRANCE GOVERNMENT BOND OAT	3.500	4/25/2026	4,229,023
FRANCE GOVERNMENT BOND OAT	3.750	10/25/2019	14,749,918
FRANCE GOVERNMENT BOND OAT	4.000	10/25/2038	5,861,700
FRANCE GOVERNMENT BOND OAT	4.500	4/25/2041	2,380,441
FRANCE GOVERNMENT BOND OAT	4.750	4/25/2035	22,648,014
FRANCE GOVERNMENT BOND OAT	5.750	10/25/2032	11,729,612
FREESCALE SEMICONDUCTOR INC	8.050	2/1/2020	1,721,250
FRENCH TREASURY NOTE BTAN	0.750	9/25/2014	13,082,860
FRENCH TREASURY NOTE BTAN	1.750	2/25/2017	32,192,501
FRENCH TREASURY NOTE BTAN	2.000	7/12/2015	20,148,390
FRENCH TREASURY NOTE BTAN	2.500	7/25/2016	13,723,426
FRESENIUS MEDICAL CARE US 144A	5.625	7/31/2019	130,000
FRESENIUS MEDICAL CARE US 144A	5.875	1/31/2022	2,536,525
FRONTIER COMMUNICATIONS CORP	7.450	7/1/2035	4,725
FRONTIER COMMUNICATIONS CORP	7.875	1/15/2027	2,000,469
FRONTIER COMMUNICATIONS CORP	8.250	5/1/2014	21,945
FRONTIER COMMUNICATIONS CORP	9.000	8/15/2031	1,833,480
FTI CONSULTING INC 144A	6.000	11/15/2022	506,250
GANNETT CO INC	6.375	9/1/2015	22,474,800
GANNETT CO INC	7.125	9/1/2018	1,908,000
GARDNER DENVER 3/13 BRIDGE	VARIABLE	3/8/2014	395,000
GARDNER DENVER BRIDGE LOAN	VARIABLE	3/8/2014	1,900,000
GAS NATURAL CAPITAL MARKETS SA	4.500	1/27/2020	6,162,849
GAS NATURAL CAPITAL MARKETS SA	6.375	7/9/2019	5,283,569
GAZPROM NEFT OAO VIA GPN 144A	4.375	9/19/2022	228,963
GAZPROM OAO VIA GAZ CAPIT 144A	4.950	7/19/2022	270,973
GAZPROM OAO VIA GAZ CAPITAL SA	4.950	2/6/2028	523,740
GAZPROM OAO VIA GAZ CAPITAL SA	9.250	4/23/2019	656,725
GENERAL CABLE CORP 144A	5.750	10/1/2022	569,250
GENERAL ELECTRIC CAPITAL CORP	1.625	7/2/2015	5,052,678
GENERAL ELECTRIC CAPITAL CORP	3.750	11/14/2014	5,197,541
GENERAL ELECTRIC CAPITAL CORP	4.375	9/16/2020	21,130,319
GENERAL ELECTRIC CAPITAL CORP	4.625	1/7/2021	1,065,548
GENERAL ELECTRIC CAPITAL CORP	4.650	10/17/2021	6,633,287
GENERAL ELECTRIC CAPITAL CORP	5.500	1/8/2020	19,366,198
GENERAL ELECTRIC CAPITAL CORP	5.550	5/4/2020	7,897,346
GENERAL ELECTRIC CAPITAL CORP	5.625	9/15/2017	2,829,323
GENERAL ELECTRIC CAPITAL CORP	5.625	5/1/2018	5,751,645
GENERAL ELECTRIC CAPITAL CORP	5.875	1/14/2038	5,434,668
GENERAL ELECTRIC CAPITAL CORP	5.900	5/13/2014	3,141,660

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
GENERAL ELECTRIC CAPITAL CORP	6.000	8/7/2019	2,317,816
GENERAL ELECTRIC CAPITAL CORP	6.750	3/15/2032	11,917,543
GENERAL ELECTRIC CAPITAL CORP	6.875	1/10/2039	2,440,786
GENERAL ELECTRIC CAPITAL CORP	VARIABLE	6/2/2014	3,391,605
GENERAL MILLS INC	1.550	5/16/2014	5,043,650
GENERAL MILLS INC	5.200	3/17/2015	5,360,482
GENERAL MILLS INC	5.250	8/15/2013	3,016,530
GENERAL MOTORS FINANCIAL 144A	4.250	5/15/2023	931,250
GENON AMERICAS GENERATION LLC	8.500	10/1/2021	2,472,500
GENON AMERICAS GENERATION LLC	9.125	5/1/2031	642,000
GENON ENERGY INC	7.875	6/15/2017	552,500
GENON ENERGY INC	9.500	10/15/2018	1,864,800
GENWORTH HOLDINGS INC	7.625	9/24/2021	1,304,829
GEORGIA GOVERNMENT	6.875	4/12/2021	5,189,500
GEORGIA POWER CO	1.300	9/15/2013	12,020,640
GEORGIA POWER CO	4.300	3/15/2042	4,655,686
GERMANY (FED REP) BDS	5.625	1/4/2028	36,549,902
GERMANY (FED REP) BDS	6.250	1/4/2024	22,331,319
GETTY IMAGES COV-LITE TLB	ZERO COUPON	10/3/2019	491,072
GLOBO COMUNICACAO E PARTI REGS	VARIABLE	7/29/2049	153,000
GLOBO COMUNICACAO E PARTI REGS	VARIABLE	5/11/2022	488,063
GOLD FIELDS OROGEN HOLDING BVI	4.875	10/7/2020	338,000
GOLDMAN SACHS GROUP INC/THE	3.300	5/3/2015	4,115,933
GOLDMAN SACHS GROUP INC/THE	5.250	7/27/2021	2,131,032
GOLDMAN SACHS GROUP INC/THE	5.375	3/15/2020	4,325,084
GOLDMAN SACHS GROUP INC/THE	5.750	1/24/2022	5,503,001
GOLDMAN SACHS GROUP INC/THE	5.950	1/18/2018	13,376,073
GOLDMAN SACHS GROUP INC/THE	6.000	5/1/2014	1,041,600
GOLDMAN SACHS GROUP INC/THE	6.000	6/15/2020	3,335,912
GOLDMAN SACHS GROUP INC/THE	6.150	4/1/2018	21,300,761
GOLDMAN SACHS GROUP INC/THE	6.250	9/1/2017	21,425,799
GOLDMAN SACHS GROUP INC/THE	7.500	2/15/2019	1,181,860
GOODYEAR TIRE & RUBBER CO/THE	6.500	3/1/2021	1,831,500
GOODYEAR TIRE & RUBBER CO/THE	7.000	5/15/2022	2,419,000
GOODYEAR TIRE & RUBBER CO/THE	7.000	3/15/2028	1,695,706
GOODYEAR TIRE & RUBBER CO/THE	8.250	8/15/2020	547,500
GOVERNMENT OF CANADA	1.500	6/1/2023	7,394,142
GOVERNMENT OF CANADA	1.500	12/1/2044	6,733,516
GOVERNMENT OF CANADA	3.250	6/1/2021	3,048,088
GOVERNMENT OF CANADA	3.500	6/1/2020	5,154,699
GOVERNMENT OF CANADA	3.750	6/1/2019	2,081,767
GOVERNMENT OF CANADA	4.000	6/1/2016	6,107,379
GOVERNMENT OF CANADA	4.000	6/1/2017	6,504,416
GOVERNMENT OF CANADA	4.250	12/1/2021	1,831,852
GOVERNMENT OF CANADA	4.250	12/1/2026	1,914,334
GOVERNMENT OF CANADA	5.750	6/1/2029	6,564,766
GRAY TELEVISION INC	7.500	10/1/2020	1,009,800
GRD HOLDINGS III CORP 144A	10.750	6/1/2019	481,500
GRIFFEY INTERMEDIATE INC 144A	7.000	10/15/2020	651,375
GRIFFON CORP	7.125	4/1/2018	3,126,788
GRUPO AVAL LTD 144A	4.750	9/26/2022	376,940
GRUPO AVAL LTD REGS	4.750	9/26/2022	296,100

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
GRUPO BIMBO SAB DE CV 144A	4.500	1/25/2022	300,030
GRUPOSURA FINANCE 144A	5.700	5/18/2021	160,680
GS MORTGAGE SECURITIES GG10 AM	VARIABLE	8/10/2045	3,960,803
GSR MORTGAGE LOAN TRUST 14 5A1	VARIABLE	12/25/2034	667,267
GTE CORP	6.840	4/15/2018	13,076,702
GUATEMALA GOVERNMENT BOND	4.875	2/13/2028	405,440
GUATEMALA GOVERNMENT BOND	4.875	2/13/2028	452,500
GUATEMALA GOVERNMENT BOND	5.750	6/6/2022	2,343,635
HARRAH'S 2/12 EXTENDED B6 TLB	ZERO COUPON	1/26/2018	1,125,211
HAWK ACQUISITION SUB INC 144A	4.250	10/15/2020	4,862,531
HBOS PLC 144A	6.750	5/21/2018	2,117,680
HCA HOLDINGS INC	6.250	2/15/2021	1,275,000
HCA HOLDINGS INC	7.750	5/15/2021	1,620,000
HCA INC	5.750	3/15/2014	16,026,240
HCA INC	5.875	3/15/2022	1,790,806
HCA INC	6.375	1/15/2015	1,309,375
HCA INC	6.500	2/15/2016	8,620,000
HCA INC	6.750	7/15/2013	1,125,000
HCA INC	7.580	9/15/2025	673,100
HCA INC	8.360	4/15/2024	367,250
HCA INC NT	7.500	11/6/2033	4,877,050
HD SUPPLY INC 144A	7.500	7/15/2020	1,685,813
HEALTH MANAGEMENT ASSOCIATES I	7.375	1/15/2020	1,096,250
HEALTH NET INC/CA	6.375	6/1/2017	2,544,938
HEALTHSOUTH CORP	8.125	2/15/2020	947,188
HEITMAN DEBT SEPARATE ACCOUNT	N/A	N/A	39,188,729
HEITMAN DEBT SEPARATE ACCOUNT II	N/A	N/A	60,339,879
HEITMAN DEBT SEPARATE ACCOUNT III	N/A	N/A	95,505,706
HELIX ENERGY SOLUTIONS GR 144A	9.500	1/15/2016	446,745
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2023	52,254
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2024	48,752
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2025	46,596
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2026	44,733
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2027	43,792
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2028	46,027
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2029	45,235
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2030	44,719
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2031	44,133
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2032	43,831
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2033	44,017
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2034	44,154
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2035	43,688
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2036	43,598
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2037	43,708
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2038	42,970
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2039	43,259
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2040	42,941
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2041	43,363
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	2/24/2042	43,068
HELLENIC REPUBLIC GOVERNMENT B	VARIABLE	10/15/2042	21,496
HERCULES INC	6.500	6/30/2029	2,901,450
HERCULES OFFSHORE INC 144A	8.750	7/15/2021	752,062

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
HERCULES OFFSHORE INC 144A	10.250	4/1/2019	822,950
HERFF JONES 6/13 TLB	ZERO COUPON	6/24/2019	993,440
HERTZ CORP/THE	5.875	10/15/2020	3,605,000
HESS CORP	7.875	10/1/2029	6,177,515
HEWLETT-PACKARD CO	3.300	12/9/2016	3,719,026
HEWLETT-PACKARD CO	4.650	12/9/2021	805,455
HEWLETT-PACKARD CO	5.500	3/1/2018	3,994,270
HEXION US FINANCE CORP	6.625	4/15/2020	977,550
HEXION US FINANCE CORP	9.000	11/15/2020	62,075
HEXION US FINANCE CORP 144A	6.625	4/15/2020	423,938
HILAND PARTNERS LP / HILA 144A	7.250	10/1/2020	721,000
HILLSHIRE BRANDS CO	2.750	9/15/2015	5,070,496
HILLSHIRE BRANDS CO	4.100	9/15/2020	15,285,897
HISTORIC TW INC	6.625	5/15/2029	13,382,703
HOLOGIC INC	6.250	8/1/2020	1,788,618
HOME DEPOT INC/THE	5.875	12/16/2036	11,673,003
HONDURAS GOVERNMENT	7.500	3/15/2024	2,752,000
HORNBECK OFFSHORE SERVICE 144A	5.000	3/1/2021	1,984,850
HORNBECK OFFSHORE SERVICES INC	5.875	4/1/2020	381,900
HOSTESS BRANDS 3/13 COV-LITE	ZERO COUPON	3/12/2020	660,836
HSBC BANK USA NA/NEW YORK NY	4.625	4/1/2014	5,139,100
HSBC HOLDINGS PLC	4.000	3/30/2022	10,124,137
HSBC HOLDINGS PLC	5.100	4/5/2021	16,324,087
HSBC HOLDINGS PLC	6.500	5/2/2036	10,199,028
HUGHES SATELLITE SYSTEMS CORP	6.500	6/15/2019	4,372,500
HUGHES SATELLITE SYSTEMS CORP	7.625	6/15/2021	1,843,438
HUNGARY GOVERNMENT	4.125	2/19/2018	126,425
HUNGARY GOVERNMENT	4.125	2/19/2018	5,889,460
HUNGARY GOVERNMENT	4.375	7/4/2017	674,310
HUNGARY GOVERNMENT	4.500	1/29/2014	547,458
HUNGARY GOVERNMENT	4.750	2/3/2015	2,328,750
HUNGARY GOVERNMENT	5.000	3/30/2016	209,510
HUNGARY GOVERNMENT	5.500	5/6/2014	976,848
HUNGARY GOVERNMENT	6.375	3/29/2021	881,920
HUNGARY GOVERNMENT	6.375	3/29/2021	998,400
HUNGARY GOVERNMENT	7.625	3/29/2041	1,018,944
HUNGARY GOVERNMENT BOND	5.500	2/12/2016	4,884,642
HUNGARY GOVERNMENT BOND	7.500	11/12/2020	2,811,748
HUNTSMAN INTERNATIONAL LLC	4.875	11/15/2020	2,863,750
HUNTSMAN INTERNATIONAL LLC	8.625	3/15/2021	768,250
HYPERMARCAS SA 144A	6.500	4/20/2021	201,000
IASIS HEALTHCARE LLC / IASIS C	8.375	5/15/2019	863,020
IBERDROLA FINANCE IRELAND 144A	5.000	9/11/2019	10,516,000
ICELAND GOVERNMENT INTERN REGS	4.875	6/16/2016	496,375
ICICI BANK LTD REGS	5.750	11/16/2020	101,926
IGATE CORP	9.000	5/1/2016	988,000
ILLINOIS ST	4.961	3/1/2016	2,326,989
ILLINOIS ST	5.365	3/1/2017	5,550,126
ILLINOIS ST	5.665	3/1/2018	8,766,560
INDONESIA GOVERNMENT	3.375	4/15/2023	1,237,990
INDONESIA GOVERNMENT	4.875	5/5/2021	1,736,350
INDONESIA GOVERNMENT	5.875	3/13/2020	161,293

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
INDONESIA GOVERNMENT	6.625	2/17/2037	1,635,000
INDONESIA GOVERNMENT	6.875	3/9/2017	1,346,125
INDONESIA GOVERNMENT	7.750	1/17/2038	3,827,265
INDONESIA GOVERNMENT	8.500	10/12/2035	1,617,450
INDONESIA GOVERNMENT	11.625	3/4/2019	1,565,360
INDONESIA GOVERNMENT INTE REGS	3.750	4/25/2022	954,100
INDONESIA GOVERNMENT INTE REGS	6.625	2/17/2037	1,231,700
INDONESIA GOVERNMENT INTE REGS	7.750	1/17/2038	1,222,650
INDONESIA GOVERNMENT INTE REGS	11.625	3/4/2019	3,740,000
INDOSAT PALAPA CO BV REGS	7.375	7/29/2020	107,000
INEOS FINANCE PLC 144A	8.375	2/15/2019	852,150
INFOR (LAWSON) 9/12 TLB2	ZERO COUPON	4/5/2018	903,932
INFOR US INC	9.375	4/1/2019	1,083,750
INFOR US INC	11.500	7/15/2018	1,132,500
INMARSAT FINANCE PLC 144A	7.375	12/1/2017	3,962,400
INTELSAT JACKSON HOLDINGS 144A	5.500	8/1/2023	1,363,000
INTELSAT JACKSON HOLDINGS SA	7.250	4/1/2019	1,255,500
INTELSAT JACKSON HOLDINGS SA	7.250	10/15/2020	2,152,500
INTELSAT JACKSON HOLDINGS SA	7.500	4/1/2021	236,250
INTELSAT LUXEMBOURG SA 144A	6.750	6/1/2018	921,863
INTELSAT LUXEMBOURG SA 144A	7.750	6/1/2021	1,717,000
INTELSAT LUXEMBOURG SA 144A	8.125	6/1/2023	2,013,375
INTEREP NATL RADIO SALES	10.000	7/1/2008	32,216
INTERNATIONAL BANK FOR RECONSTRUCTION	2.250	11/8/2013	5,202,720
INTERNATIONAL BANK FOR RECONSTRUCTION	3.375	4/30/2015	8,409,119
INTERNATIONAL BUSINESS MACHINES	0.550	2/6/2015	10,006,072
INTERNATIONAL BUSINESS MACHINES	1.000	8/5/2013	5,002,450
INTERNATIONAL BUSINESS MACHINES	1.625	5/15/2020	2,804,258
INTERNATIONAL BUSINESS MACHINES	1.950	7/22/2016	5,120,717
INTERNATIONAL BUSINESS MACHINES	5.700	9/14/2017	7,501,960
INTERNATIONAL BUSINESS MACHINES	6.500	1/15/2028	6,284,890
INTERNATIONAL BUSINESS MACHINES	7.625	10/15/2018	1,645,149
INTERNATIONAL LEASE FINANCE CO	8.250	12/15/2020	828,204
IRELAND GOVERNMENT BOND	4.000	1/15/2014	6,621,202
IRELAND GOVERNMENT BOND	4.400	6/18/2019	17,748,191
IRELAND GOVERNMENT BOND	4.500	10/18/2018	4,165,031
IRELAND GOVERNMENT BOND	4.500	4/18/2020	9,478,877
IRELAND GOVERNMENT BOND	5.000	10/18/2020	5,641,457
IRELAND GOVERNMENT BOND	5.400	3/13/2025	2,536,548
IRON MOUNTAIN INC	8.000	6/15/2020	2,340,450
IRON MOUNTAIN INC	8.375	8/15/2021	2,074,313
ISLE OF CAPRI CASINOS INC	5.875	3/15/2021	2,435,250
ISTAR FINANCIAL INC	7.125	2/15/2018	1,649,625
ITALY (REP OF) BTP	4.500	2/1/2020	21,103,546
ITALY BUONI POLIENNACPI-INFLAT	2.100	9/15/2021	5,200,713
ITALY BUONI POLIENNALI DEL TES	3.000	4/15/2015	10,573,812
ITALY BUONI POLIENNALI DEL TES	3.000	11/1/2015	9,243,714
ITALY BUONI POLIENNALI DEL TES	3.500	11/1/2017	10,490,309
ITALY BUONI POLIENNALI DEL TES	3.500	6/1/2018	6,516,538
ITALY BUONI POLIENNALI DEL TES	3.750	12/15/2013	6,581,790
ITALY BUONI POLIENNALI DEL TES	3.750	8/1/2015	13,386,765
ITALY BUONI POLIENNALI DEL TES	3.750	3/1/2021	12,832,522

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
ITALY BUONI POLIENNALI DEL TES	4.000	2/1/2017	6,724,254
ITALY BUONI POLIENNALI DEL TES	4.250	2/1/2015	32,379,991
ITALY BUONI POLIENNALI DEL TES	4.250	9/1/2019	14,020,754
ITALY BUONI POLIENNALI DEL TES	4.250	3/1/2020	5,306,456
ITALY BUONI POLIENNALI DEL TES	4.500	2/1/2018	13,635,686
ITALY BUONI POLIENNALI DEL TES	4.500	8/1/2018	13,626,458
ITALY BUONI POLIENNALI DEL TES	4.500	3/1/2019	25,673,675
ITALY BUONI POLIENNALI DEL TES	4.750	5/1/2017	5,494,830
ITALY BUONI POLIENNALI DEL TES	4.750	9/1/2021	8,135,241
ITALY BUONI POLIENNALI DEL TES	4.750	8/1/2023	4,020,670
ITALY BUONI POLIENNALI DEL TES	5.000	8/1/2034	183,999
ITALY BUONI POLIENNALI DEL TES	5.000	8/1/2039	16,907,326
ITALY BUONI POLIENNALI DEL TES	5.000	9/1/2040	5,191,840
ITALY BUONI POLIENNALI DEL TES	5.250	8/1/2017	39,199,732
ITALY BUONI POLIENNALI DEL TES	5.250	11/1/2029	38,145,137
ITALY BUONI POLIENNALI DEL TES	5.500	9/1/2022	16,094,210
ITALY BUONI POLIENNALI DEL TES	5.500	11/1/2022	41,620,562
ITALY BUONI POLIENNALI DEL TES	5.750	2/1/2033	171,485
ITALY GOVERNMENT INTERNATIONAL	2.125	9/16/2013	10,021,000
ITALY GOVERNMENT INTERNATIONAL	3.125	1/26/2015	7,183,186
ITAU UNIBANCO HOLDING SA/ 144A	5.650	3/19/2022	222,130
ITAU UNIBANCO HOLDING SA/ REGS	5.500	8/6/2022	238,750
IVORY COAST GOVERNMENT	5.750	12/31/2032	1,018,440
JAPAN (30 YEAR ISSUE)	1.900	6/20/2043	4,800,212
JAPAN (5 YEAR ISSUE)	0.400	6/20/2018	5,461,428
JAPAN FINANCE ORGANIZATION FOR	5.000	5/16/2017	5,680,883
JAPAN GOVERNMENT FIVE YEAR BOND	0.100	12/20/2017	29,987,315
JAPAN GOVERNMENT FIVE YEAR BOND	0.300	3/20/2017	19,197,775
JAPAN GOVERNMENT FIVE YEAR BOND	0.400	9/20/2015	22,277,062
JAPAN GOVERNMENT FIVE YEAR BOND	0.500	12/20/2015	11,273,313
JAPAN GOVERNMENT OF	1.900	3/22/2021	17,561,423
JAPAN GOVERNMENT TEN YEAR BOND	0.600	3/20/2023	13,395,866
JAPAN GOVERNMENT TEN YEAR BOND	0.700	12/20/2022	6,474,546
JAPAN GOVERNMENT TEN YEAR BOND	0.800	6/20/2022	14,105,562
JAPAN GOVERNMENT TEN YEAR BOND	0.800	9/20/2022	13,081,401
JAPAN GOVERNMENT TEN YEAR BOND	0.800	12/20/2022	4,019,691
JAPAN GOVERNMENT TEN YEAR BOND	0.800	6/20/2023	2,005,054
JAPAN GOVERNMENT TEN YEAR BOND	0.900	3/20/2022	6,104,314
JAPAN GOVERNMENT TEN YEAR BOND	1.000	9/20/2020	2,997,100
JAPAN GOVERNMENT TEN YEAR BOND	1.000	12/20/2021	5,133,689
JAPAN GOVERNMENT TEN YEAR BOND	1.000	3/20/2022	15,384,003
JAPAN GOVERNMENT TEN YEAR BOND	1.100	6/20/2020	26,069,864
JAPAN GOVERNMENT TEN YEAR BOND	1.100	12/20/2021	18,632,949
JAPAN GOVERNMENT TEN YEAR BOND	1.200	6/20/2021	28,206,281
JAPAN GOVERNMENT TEN YEAR BOND	1.200	12/20/2020	11,503,407
JAPAN GOVERNMENT TEN YEAR BOND	1.300	6/20/2015	10,299,089
JAPAN GOVERNMENT TEN YEAR BOND	1.300	12/20/2018	5,294,307
JAPAN GOVERNMENT TEN YEAR BOND	1.300	3/20/2019	15,886,394
JAPAN GOVERNMENT TEN YEAR BOND	1.300	3/20/2020	21,159,712
JAPAN GOVERNMENT TEN YEAR BOND	1.300	3/20/2021	22,101,424
JAPAN GOVERNMENT TEN YEAR BOND	1.400	6/20/2019	10,650,526
JAPAN GOVERNMENT TEN YEAR BOND	1.400	3/20/2020	31,935,571

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
JAPAN GOVERNMENT TEN YEAR BOND	1.500	3/20/2014	55,927,361
JAPAN GOVERNMENT TEN YEAR BOND	1.500	9/20/2015	15,556,450
JAPAN GOVERNMENT TEN YEAR BOND	1.500	12/20/2017	42,492,172
JAPAN GOVERNMENT TEN YEAR BOND	1.500	9/20/2018	53,411,183
JAPAN GOVERNMENT TEN YEAR BOND	1.500	6/20/2019	29,450,344
JAPAN GOVERNMENT TEN YEAR BOND	1.700	9/20/2016	15,845,170
JAPAN GOVERNMENT TEN YEAR BOND	1.700	12/20/2016	24,371,409
JAPAN GOVERNMENT TEN YEAR BOND	1.700	9/20/2017	53,426,787
JAPAN GOVERNMENT TEN YEAR BOND	1.800	6/20/2017	13,370,916
JAPAN GOVERNMENT THIRTY YEAR BOND	1.800	3/20/2043	16,998,631
JAPAN GOVERNMENT THIRTY YEAR BOND	1.900	9/20/2042	9,216,087
JAPAN GOVERNMENT THIRTY YEAR BOND	2.000	9/20/2041	3,144,873
JAPAN GOVERNMENT THIRTY YEAR BOND	2.000	3/20/2042	29,861,951
JAPAN GOVERNMENT THIRTY YEAR BOND	2.200	3/20/2041	5,461,318
JAPAN GOVERNMENT THIRTY YEAR BOND	2.300	6/20/2035	6,662,425
JAPAN GOVERNMENT THIRTY YEAR BOND	2.300	3/20/2040	5,567,826
JAPAN GOVERNMENT THIRTY YEAR BOND	2.400	3/20/2037	28,240,297
JAPAN GOVERNMENT THIRTY YEAR BOND	2.500	9/20/2034	11,447,828
JAPAN GOVERNMENT TWENTY YEAR BOND	1.500	6/20/2032	6,864,418
JAPAN GOVERNMENT TWENTY YEAR BOND	1.600	3/20/2032	3,995,128
JAPAN GOVERNMENT TWENTY YEAR BOND	1.700	9/20/2032	5,059,143
JAPAN GOVERNMENT TWENTY YEAR BOND	1.700	12/20/2031	7,636,055
JAPAN GOVERNMENT TWENTY YEAR BOND	1.700	12/20/2032	5,553,043
JAPAN GOVERNMENT TWENTY YEAR BOND	1.700	6/20/2033	7,555,871
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	6/20/2030	15,755,776
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	9/20/2030	27,229,918
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	6/20/2031	2,079,750
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	9/20/2031	4,146,253
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	12/20/2032	3,080,032
JAPAN GOVERNMENT TWENTY YEAR BOND	1.800	3/20/2032	10,312,377
JAPAN GOVERNMENT TWENTY YEAR BOND	1.900	12/20/2028	19,508,169
JAPAN GOVERNMENT TWENTY YEAR BOND	1.900	6/20/2031	6,332,813
JAPAN GOVERNMENT TWENTY YEAR BOND	2.000	6/21/2021	5,529,521
JAPAN GOVERNMENT TWENTY YEAR BOND	2.000	12/20/2024	19,285,089
JAPAN GOVERNMENT TWENTY YEAR BOND	2.000	9/20/2025	18,133,530
JAPAN GOVERNMENT TWENTY YEAR BOND	2.100	3/20/2026	11,297,025
JAPAN GOVERNMENT TWENTY YEAR BOND	2.100	9/20/2029	5,517,441
JAPAN GOVERNMENT TWENTY YEAR BOND	2.100	3/20/2030	10,984,245
JAPAN GOVERNMENT TWENTY YEAR BOND	2.200	12/20/2029	11,152,162
JAPAN GOVERNMENT TWENTY YEAR BOND	2.200	3/20/2030	16,702,874
JAPAN GOVERNMENT TWENTY YEAR BOND	2.200	3/20/2031	17,672,723
JAPAN GOVERNMENT TWENTY YEAR BOND	2.300	6/20/2026	11,529,471
JAPAN GOVERNMENT TWENTY YEAR BOND	2.400	6/20/2028	5,781,547
JAPAN GOVT CNV BDS	1.500	3/20/2019	3,211,074
JAPAN GOVT OF CNV BDS	2.500	12/21/2020	7,656,229
JAPAN-144(20 YEAR ISSUE)	1.500	3/20/2033	4,874,012
JAPANESE GOVERNMENT CP8-INFLAT	1.000	6/10/2016	32,192,067
JC PENNEY CORP INC	6.375	10/15/2036	579,540
JC PENNEY CORP INC	7.400	4/1/2037	1,019,688
JEFFERIES GROUP LLC	6.250	1/15/2036	989,798
JEFFERIES GROUP LLC	6.450	6/8/2027	2,055,595
JM HUBER CORP 144A	9.875	11/1/2019	739,200

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
JMC STEEL GROUP INC 144A	8.250	3/15/2018	537,625
JO-ANN STORES INC 144A	8.125	3/15/2019	2,040,000
JOHNSON & JOHNSON	1.200	5/15/2014	5,037,950
JOHNSON & JOHNSON	2.150	5/15/2016	5,177,617
JOHNSON & JOHNSON DEB	4.950	5/15/2033	5,580,053
JOHNSON CONTROLS INC	1.750	3/1/2014	1,007,360
JOHNSON CONTROLS INC	2.600	12/1/2016	3,096,878
JOHNSON CONTROLS INC	3.750	12/1/2021	7,083,187
JOHNSON CONTROLS INC	4.250	3/1/2021	7,335,187
JOHNSON CONTROLS INC	4.875	9/15/2013	7,492,858
JOHNSON CONTROLS INC	5.500	1/15/2016	5,510,295
JOHNSON CONTROLS INC	6.000	1/15/2036	5,463,293
JONES GROUP INC / APPAREL GROUP	6.875	3/15/2019	1,256,250
JONES GROUP INC/THE	6.125	11/15/2034	1,327,650
JPMORGAN CHASE & CO	2.000	8/15/2017	1,967,329
JPMORGAN CHASE & CO	2.600	1/15/2016	5,099,524
JPMORGAN CHASE & CO	3.375	5/1/2023	4,462,027
JPMORGAN CHASE & CO	3.400	6/24/2015	3,114,295
JPMORGAN CHASE & CO	3.700	1/20/2015	5,200,230
JPMORGAN CHASE & CO	4.350	8/15/2021	10,628,252
JPMORGAN CHASE & CO	4.400	7/22/2020	10,506,632
JPMORGAN CHASE & CO	4.500	1/24/2022	2,096,857
JPMORGAN CHASE & CO	4.625	5/10/2021	3,181,095
JPMORGAN CHASE & CO	6.000	1/15/2018	22,738,651
JPMORGAN CHASE & CO	6.300	4/23/2019	3,469,034
JPMORGAN CHASE & CO	VARIABLE	4/23/2015	1,795,824
K HOVNANIAN ENTERPRISES INC	5.000	11/1/2021	1,305,000
KAZAKHSTAN TEMIR ZHOLY FINANCE	6.950	7/10/2042	228,668
KAZMUNAIGAZ FINANCE SUB BV	6.375	4/9/2021	631,470
KAZMUNAIGAZ FINANCE SUB BV	7.000	5/5/2020	1,585,390
KAZMUNAIGAZ FINANCE SUB BV	11.750	1/23/2015	962,625
KAZMUNAYGAS NATIONAL CO	5.750	4/30/2043	543,390
KAZMUNAYGAS NATIONAL CO JSC	5.750	4/30/2043	234,525
KAZMUNAYGAS NATIONAL CO JSC	6.375	4/9/2021	454,615
KAZMUNAYGAS NATIONAL CO JSC	9.125	7/2/2018	750,833
KB HOME	7.250	6/15/2018	7,632,000
KFW	0.375	5/15/2015	949,519
KFW	4.500	7/16/2018	11,367,871
KFW	5.500	12/7/2015	2,872,326
KFW	6.250	12/4/2019	2,020,731
KINDER MORGAN ENERGY PARTNERS	3.500	3/1/2016	2,102,843
KINDER MORGAN ENERGY PARTNERS	5.300	9/15/2020	5,507,981
KINDER MORGAN ENERGY PARTNERS	6.500	2/1/2037	5,521,143
KINDER MORGAN ENERGY PARTNERS	6.500	9/1/2039	3,327,891
KINDER MORGAN ENERGY PARTNERS	6.850	2/15/2020	10,662,153
KINDER MORGAN ENERGY PARTNERS	6.950	1/15/2038	2,330,703
KINETIC CONCEPTS INC / KCI USA	12.500	11/1/2019	679,800
KINETIC CONCEPTS INC / KCI USA	VARIABLE	11/1/2018	919,125
KINGDOM OF SPAIN 144A	4.000	3/6/2018	4,429,350
KODIAK OIL & GAS CORP 144A	5.500	1/15/2021	516,750
KOHL'S CORP	3.250	2/1/2023	1,831,843
KOHL'S CORP	4.000	11/1/2021	23,621,157

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
KOHL'S CORP	6.250	12/15/2017	9,504,901
KOMMUNALBANKEN AS	VARIABLE	3/18/2016	1,349,285
KOMMUNALBANKEN AS 144A	VARIABLE	1/26/2015	1,035,368
KONINKLIJKE PHILIPS ELECTRONIC	5.750	3/11/2018	9,635,725
KOREA TREASURY BOND	5.750	9/10/2018	8,307,204
KROGER CO/THE	2.200	1/15/2017	8,049,332
KROGER CO/THE	5.400	7/15/2040	4,901,580
KROGER CO/THE	6.800	12/15/2018	5,986,119
KROGER CO/THE	7.000	5/1/2018	8,136,198
KROGER CO/THE	7.500	1/15/2014	5,185,000
L BRANDS INC	6.950	3/1/2033	895,500
LAFARGE SA	6.500	7/15/2016	6,473,110
LAFARGE SA	7.125	7/15/2036	6,448,000
LAMAR MEDIA CORP	5.000	5/1/2023	2,880,000
LANDRY'S INC 144A	9.375	5/1/2020	923,125
LAREDO PETROLEUM INC	7.375	5/1/2022	467,250
LBG CAPITAL NO.1 PLC	6.439	5/23/2020	834,341
LEAR CORP	7.875	3/15/2018	1,281,000
LEAR CORP	8.125	3/15/2020	133,590
LEAR CORP 144A	4.750	1/15/2023	760,000
LEGG MASON INC	5.500	5/21/2019	4,834,709
LEHMAN BRTH HLD ESC	ZERO COUPON	5/17/2013	1,262,500
LEHMAN MORTGAGE TRUST 20 8 2A1	6.500	9/25/2037	882,648
LENNAR CORP	6.950	6/1/2018	988,200
LENNAR CORP 144A	VARIABLE	11/15/2022	788,500
LEVEL 3 COMMUNICATIONS INC	8.875	6/1/2019	1,253,200
LEVEL 3 FINANCING INC	7.000	6/1/2020	1,516,200
LEVEL 3 FINANCING INC	8.125	7/1/2019	11,429,250
LEVEL 3 FINANCING INC	8.625	7/15/2020	441,975
LEVEL 3 FINANCING INC	10.000	2/1/2018	530,130
LEVI STRAUSS & CO	6.875	5/1/2022	2,490,075
LEVI STRAUSS & CO	7.625	5/15/2020	810,000
LIFEPOINT HOSPITALS INC	6.625	10/1/2020	637,500
LIN TELEVISION CORP	6.375	1/15/2021	505,625
LINN ENERGY LLC / LINN ENERGY	7.750	2/1/2021	912,275
LITHUANIA GOVERNMENT	6.125	3/9/2021	2,383,870
LITHUANIA GOVERNMENT	6.625	2/1/2022	692,696
LITHUANIA GOVERNMENT	6.625	2/1/2022	4,480,125
LKQ CORP 144A	4.750	5/15/2023	1,910,000
LOCAL TV FINANCE LLC 144A	9.250	6/15/2015	690,863
LOCKHEED MARTIN CORP	3.350	9/15/2021	4,992,360
LOCKHEED MARTIN CORP	4.250	11/15/2019	4,602,486
LOOMIS SAYLES SENIOR LOAN FD	N/A	N/A	23,152,231
LOS ANGELES CA UNIF SCH DIST	5.750	7/1/2034	10,221,905
LOS ANGELES CA UNIF SCH DIST	6.758	7/1/2034	6,743,660
LOUISIANA-PACIFIC CORP	7.500	6/1/2020	1,040,950
LOWE DEBT SEPARATE ACCOUNT	ZERO COUPON	12/31/2022	60,754,453
LOWE'S COS INC	3.750	4/15/2021	4,084,101
LOWE'S COS INC	3.800	11/15/2021	3,077,895
LOWE'S COS INC	5.125	11/15/2041	5,215,617
LUCENT TECHNOLOGIES BDS	6.450	3/15/2029	4,991,925
LUKOIL INTERNATIONAL FINANCE B	4.563	4/24/2023	483,600

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
LYNX I CORP 144A	5.375	4/15/2021	2,512,500
LYONDELLBASELL INDUSTRIES NV	6.000	11/15/2021	778,814
MACY'S RETAIL HOLDINGS INC	6.700	9/15/2028	5,565,376
MACY'S RETAIL HOLDINGS INC	6.900	4/1/2029	1,378,830
MACY'S RETAIL HOLDINGS INC	6.900	1/15/2032	5,314,713
MACY'S RETAIL HOLDINGS INC	7.000	2/15/2028	1,167,931
MACY'S RETAIL HOLDINGS INC	STEPPED	7/15/2015	13,009,473
MAJAPAHIT HOLDING BV	7.750	1/20/2020	591,300
MALAYAN BANKING BHD	VARIABLE	9/20/2022	193,468
MALAYSIA GOVERNMENT BOND	3.172	7/15/2016	6,390,623
MALAYSIA GOVERNMENT BOND	3.197	10/15/2015	18,959,436
MALAYSIA GOVERNMENT BOND	3.580	9/28/2018	4,760,922
MALAYSIA GOVERNMENT BOND	3.741	2/27/2015	1,535,746
MALAYSIA GOVERNMENT BOND	4.378	11/29/2019	8,261,889
MARATHON OIL CORP	2.800	11/1/2022	5,585,482
MARATHON OIL CORP	5.900	3/15/2018	5,209,857
MARATHON OIL CORP	6.600	10/1/2037	12,823,478
MARATHON OIL CORP	6.800	3/15/2032	4,842,707
MARKWEST ENERGY PARTNERS LP	4.500	7/15/2023	457,500
MARKWEST ENERGY PARTNERS LP	5.500	2/15/2023	985,000
MASCO CORP	5.850	3/15/2017	47,475
MASCO CORP	7.750	8/1/2029	121,433
MASONITE INTERNATIONAL CO 144A	8.250	4/15/2021	1,987,988
MASTEC INC	4.875	3/15/2023	1,011,750
MASTR RESECURITIZATI 4 A1 144A	VARIABLE	6/27/2036	2,947,640
MATTERHORN MOBILE HOLDINGS SA	8.250	2/15/2020	874,474
MDC PARTNERS INC 144A	6.750	4/1/2020	1,920,188
MECCANICA HOLDINGS USA IN 144A	6.250	1/15/2040	1,242,495
MECCANICA HOLDINGS USA IN 144A	7.375	7/15/2039	726,480
MEDASSETS INC	8.000	11/15/2018	1,325,000
MEDIACOM BROADBAND LLC / MEDIA	6.375	4/1/2023	3,084,500
MEDIACOM LLC / MEDIACOM CAPITAL	7.250	2/15/2022	552,563
MEDIACOM LLC / MEDIACOM CAPITAL	9.125	8/15/2019	1,075,000
MEG ENERGY CORP 144A	6.500	3/15/2021	892,125
MEGA ADVANCE INVESTMENTS 144A	5.000	5/12/2021	208,610
MERCER INTERNATIONAL INC	9.500	12/1/2017	856,000
MERCK & CO INC	3.875	1/15/2021	5,334,585
MERCK SHARP & DOHME CORP	5.850	6/30/2039	2,346,072
MERCK SHARP & DOHME CORP	5.950	12/1/2028	5,673,633
MERCK SHARP & DOHME CORP	6.400	3/1/2028	8,457,581
MERRILL LYNCH & CO INC	6.400	8/28/2017	5,625,395
MERRILL LYNCH & CO INC	6.875	4/25/2018	50,473,280
METALLOINVEST FINANCE LTD 144A	6.500	7/21/2016	309,000
METALSA SA DE CV 144A	4.900	4/24/2023	154,850
METINVEST BV 144A	8.750	2/14/2018	252,960
MEXICAN BONOS	6.500	6/10/2021	1,050,812
MEXICAN BONOS	6.500	6/9/2022	2,019,234
MEXICAN BONOS	7.000	6/19/2014	3,842,888
MEXICAN BONOS	7.750	5/29/2031	4,247,843
MEXICAN BONOS	8.000	12/17/2015	11,036,895
MEXICAN BONOS	8.000	6/11/2020	9,792,546
MEXICAN BONOS	8.000	12/7/2023	5,337,343

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
MEXICAN BONOS	8.500	12/13/2018	20,291,759
MEXICAN BONOS	8.500	5/31/2029	10,754,052
MEXICAN BONOS	8.500	11/18/2038	6,586,821
MEXICAN BONOS	9.500	12/18/2014	5,674,220
MEXICAN BONOS	10.000	12/5/2024	2,581,530
MEXICHEM SAB DE CV 144A	4.875	9/19/2022	402,000
MEXICO GENERADORA DE ENERGIA S	5.500	12/6/2032	470,000
MEXICO GOVERNMENT	5.125	1/15/2020	369,264
MEXICO GOVERNMENT	5.125	1/15/2020	5,525,000
MEXICO GOVERNMENT	5.625	1/15/2017	435,825
MEXICO GOVERNMENT	5.750	10/12/2039	4,197,500
MEXICO GOVERNMENT	5.875	2/17/2014	7,182,000
MEXICO GOVERNMENT	5.950	3/19/2019	8,927,100
MEXICO GOVERNMENT	6.050	1/11/2040	12,896,880
MEXICO GOVERNMENT	6.750	9/27/2034	2,558,240
MEXICO GOVERNMENT	8.300	8/15/2031	1,112,475
MGM RESORTS INTERNATIONAL	6.625	12/15/2021	1,515,938
MGM RESORTS INTERNATIONAL	7.625	1/15/2017	3,048,075
MGM RESORTS INTERNATIONAL	8.625	2/1/2019	452,000
MICHAEL FOODS (6/10) TLB	ZERO COUPON	2/25/2018	905,377
MICHAEL FOODS GROUP INC	9.750	7/15/2018	2,272,125
MICHAELS STORES INC	7.750	11/1/2018	535,000
MICHAELS STORES INC	11.375	11/1/2016	883,006
MIDSTATES PETROLEUM CO IN 144A	10.750	10/1/2020	889,425
MINERVA LUXEMBOURG SA 144A	7.750	1/31/2023	199,000
MOBILE CHALLENGER INTERMEDIATE	8.750	3/15/2019	693,470
MOMENTIVE PERFORMANCE MATERIAL	8.875	10/15/2020	799,425
MONGOLIA GOVERNMENT	4.125	1/5/2018	1,069,500
MONGOLIA GOVERNMENT	5.125	12/5/2022	2,508,000
MORGAN STANLEY	2.125	4/25/2018	9,567,337
MORGAN STANLEY	4.100	1/26/2015	5,181,718
MORGAN STANLEY	4.200	11/20/2014	1,551,307
MORGAN STANLEY	5.450	1/9/2017	5,385,978
MORGAN STANLEY	5.500	1/26/2020	32,698,729
MORGAN STANLEY	5.500	7/24/2020	3,211,374
MORGAN STANLEY	5.750	1/25/2021	3,241,929
MORGAN STANLEY	6.000	4/28/2015	3,219,971
MORGAN STANLEY	7.625	3/3/2016	2,047,619
MOROCCO GOVERNMENT	4.250	12/11/2022	299,268
MOTOROLA SOLUTIONS INC	3.750	5/15/2022	16,338,801
MOTOROLA SOLUTIONS INC	6.000	11/15/2017	12,512,732
MRC 11/12 COV-LITE TLB	ZERO COUPON	11/8/2019	1,687,614
MRIYA AGRO HOLDING PLC 144A	9.450	4/19/2018	178,000
MTS INTERNATIONAL FUNDING 144A	5.000	5/30/2023	598,438
MUNI ELEC AUTH OF GEORGIA	6.637	4/1/2057	1,478,038
MUNI ELEC AUTH OF GEORGIA	6.655	4/1/2057	1,440,072
NAMIBIA INTERNATIONAL BONDS	5.500	11/3/2021	1,717,000
NARA CABLE FUNDING LTD 144A	8.875	12/1/2018	873,600
NATIONAL JSC NAFTOGAZ OF UKRAI	9.500	9/30/2014	649,373
NATIONAL RURAL UTILITIES COOP	1.000	2/2/2015	2,011,287
NATIONAL RURAL UTILITIES COOP	3.050	3/1/2016	5,215,906
NATIONAL RURAL UTILITIES COOP	5.450	2/1/2018	1,470,695

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
NATIONAL RURAL UTILITIES COOP	5.500	7/1/2013	6,666,000
NATIONAL RURAL UTILITIES COOP	10.375	11/1/2018	28,614,185
NATIONAL RURAL UTILS	6.550	11/1/2018	5,986,750
NATIONSTAR MORTGAGE LLC	6.500	7/1/2021	465,600
NBTY INC	9.000	10/1/2018	761,250
NCR CORP	5.000	7/15/2022	897,450
NEDER WATERSCHAPSBANK	VARIABLE	10/27/2014	199,976
NEDERLANDSE WATERSCHAPSBA 144A	VARIABLE	10/27/2014	3,249,610
NETHERLANDS GOVERNMENT BOND	2.250	7/15/2022	18,700,162
NETHERLANDS GOVERNMENT BOND	2.500	1/15/2017	10,352,623
NETHERLANDS GOVERNMENT BOND	2.750	1/15/2015	14,861,419
NETHERLANDS GOVERNMENT BOND	3.500	7/15/2020	19,839,214
NETHERLANDS GOVERNMENT BOND	3.750	1/15/2042	3,177,769
NETHERLANDS GOVERNMENT BOND	4.000	1/15/2037	8,074,083
NETHERLANDS GOVERNMENT BOND	4.500	7/15/2017	11,910,578
NEW ALBERTSONS INC	6.625	6/1/2028	1,035,000
NEW ALBERTSONS INC	7.450	8/1/2029	1,664,200
NEW ALBERTSONS INC	7.750	6/15/2026	138,031
NEW ALBERTSONS INC	8.000	5/1/2031	1,252,125
NEW ALBERTSONS INC	8.700	5/1/2030	143,938
NEW JERSEY ST TURNPIKE AUTH	7.102	1/1/2041	12,873,700
NEW SOUTH WALES TREASURY CORP	5.500	8/1/2014	18,876,677
NEW SOUTH WALES TREASURY CORP	6.000	4/1/2016	9,011,157
NEW YORK CITY NY MUNI WTR FIN	5.440	6/15/2043	4,776,808
NEW YORK MORTGAGE TRUST 1 2A2	VARIABLE	5/25/2036	367,317
NEW ZEALAND GOVERNMENT BOND	5.500	4/15/2023	5,701,804
NEWPAGE CORP	11.375	12/31/2014	75
NEWS AMERICA INC	6.150	3/1/2037	11,623,456
NEWS AMERICA INC	6.200	12/15/2034	3,326,627
NEWS AMERICA INC	6.650	11/15/2037	3,925,635
NEWS AMERICA INC	7.250	5/18/2018	2,431,961
NEXSTAR BROADCASTING INC / MIS	8.875	4/15/2017	1,337,500
NEXSTAR BROADCASTING INC 144A	6.875	11/15/2020	2,961,250
NIELSEN FINANCE LLC / NIELSEN	7.750	10/15/2018	2,741,250
NII INTERNATIONAL TELECOM 144A	11.375	8/15/2019	556,400
NOKIA OYJ	5.375	5/15/2019	2,917,500
NORCRAFT COS LP / NORCRAFT FIN	10.500	12/15/2015	1,089,375
NORDIC INVESTMENT BANK	5.150	7/26/2017	3,899,073
NORDSTROM INC	6.250	1/15/2018	4,649,760
NORDSTROM INC	6.750	6/1/2014	4,633,728
NORFOLK SOUTHERN CORP	4.837	10/1/2041	111,776
NORFOLK SOUTHERN CORP	5.257	9/17/2014	10,537,024
NORFOLK SOUTHERN CORP	5.750	1/15/2016	2,223,448
NORFOLK SOUTHERN CORP	5.750	4/1/2018	7,151,465
NORFOLK SOUTHERN CORP	6.000	3/15/2039	5,489,367
NORTEK INC	8.500	4/15/2021	1,177,000
NORTHERN STATES POWER CO/MN	6.250	6/1/2036	6,127,371
NORTHROP GRUMMAN CORP	3.500	3/15/2021	5,067,039
NORWAY GOVERNMENT BOND	4.250	5/19/2017	628,997
NOVATEK OAO VIA NOVATEK F 144A	6.604	2/3/2021	377,125
NRG ENERGY INC	7.875	5/15/2021	800,625
NRG ENERGY INC	8.250	9/1/2020	3,771,250

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
NRG ENERGY INC 144A	6.625	3/15/2023	500,000
NRW BANK	VARIABLE	12/1/2014	4,343,860
NSTAR ELECTRIC CO	2.375	10/15/2022	4,674,559
NSTAR ELECTRIC CO	5.625	11/15/2017	9,165,316
NTPC LTD	5.625	7/14/2021	303,350
NUANCE COMMUNICATIONS INC 144A	5.375	8/15/2020	4,618,688
NUVEEN INVESTMENTS 4/13 2ND	ZERO COUPON	2/28/2019	1,232,288
NUVEEN INVESTMENTS 4/13 TL	ZERO COUPON	5/13/2017	533,958
OASIS PETROLEUM INC	6.875	1/15/2023	1,545,000
OASIS PETROLEUM INC	7.250	2/1/2019	2,465,513
ODEBRECHT DRILLING NORBE REGS	6.350	6/30/2021	280,275
ODEBRECHT FINANCE LTD 144A	5.125	6/26/2022	196,000
ODEBRECHT FINANCE LTD 144A	VARIABLE	4/25/2018	364,514
OFFSHORE GROUP INVESTMENT 144A	7.125	4/1/2023	1,169,175
OGX AUSTRIA GMBH 144A	8.375	4/1/2022	580,000
OGX AUSTRIA GMBH 144A	8.500	6/1/2018	1,212,750
OI SA 144A	VARIABLE	9/15/2016	963,084
OJSC NOVOLIPETSK STEEL VI 144A	4.950	9/26/2019	185,500
OSHKOSH CORP	8.250	3/1/2017	1,065,000
OVERSEA-CHINESE BANKING CORP L	VARIABLE	11/15/2022	295,549
PACIFIC BELL	6.625	10/15/2034	10,060,001
PACIFIC DRILLING SA 144A	5.375	6/1/2020	1,692,350
PACIFIC RUBIALES ENERGY C 144A	5.125	3/28/2023	152,145
PAKISTAN GOVERNMENT	6.875	6/1/2017	465,000
PANAMA GOVERNMENT	6.700	1/26/2036	81,200
PANAMA GOVERNMENT	6.700	1/26/2036	1,488,000
PANAMA GOVERNMENT	7.125	1/29/2026	306,848
PANAMA GOVERNMENT	7.250	3/15/2015	732,375
PANAMA GOVERNMENT	7.250	3/15/2015	1,529,500
PANAMA GOVERNMENT	8.125	4/28/2034	1,198,695
PANAMA GOVERNMENT	8.875	9/30/2027	215,280
PANAMA GOVERNMENT	9.375	1/16/2023	437,250
PANAMA REP BDS	9.375	4/1/2029	2,148,900
PARKER DRILLING CO	9.125	4/1/2018	951,750
PARK-OHIO INDUSTRIES INC	8.125	4/1/2021	895,125
PEABODY ENERGY CORP	6.250	11/15/2021	1,104,925
PEMEX PROJECT FDG	6.375	8/5/2016	102,078
PEMEX PROJECT FUNDING MASTER	5.750	3/1/2018	262,800
PEMEX PROJECT FUNDING MASTER	5.750	3/1/2018	579,025
PENERBANGAN MALAYSIA BHD	5.625	3/15/2016	667,523
PENINSULA GAMING 8/12 TL	ZERO COUPON	8/3/2017	496,381
PENINSULA GAMING LLC / PE 144A	8.375	2/15/2018	1,404,000
PENSKE AUTOMOTIVE GROUP INC	5.750	10/1/2022	4,207,500
PEPSIAMERICAS INC	4.375	2/15/2014	2,046,480
PEPSIAMERICAS INC	4.875	1/15/2015	17,078,884
PEPSICO INC	1.250	8/13/2017	4,883,833
PEPSICO INC	2.750	3/1/2023	4,729,657
PERTAMINA PERSERO PT	4.300	5/20/2023	277,500
PERTAMINA PERSERO PT	5.625	5/20/2043	3,633,000
PERU GOVERNMENT BOND	5.200	9/12/2023	2,991,143
PERUVIAN GOVERNMENT	5.625	11/18/2050	812,000
PERUVIAN GOVERNMENT	7.125	3/30/2019	753,830

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
PERUVIAN GOVERNMENT	8.375	5/3/2016	980,700
PERUVIAN GOVERNMENT	8.750	11/21/2033	1,390,980
PETCO ANIMAL SUPPLIES INC 144A	9.250	12/1/2018	431,000
PETCO HOLDINGS INC 144A	8.500	10/15/2017	601,800
PETRO CDA SR NT	4.000	7/15/2013	5,005,750
PETROBAKKEN ENERGY LTD 144A	8.625	2/1/2020	1,425,000
PETROBRAS GLOBAL FINANCE BV	4.375	5/20/2023	1,718,237
PETROBRAS INTERNATIONAL FINANCE	5.375	1/27/2021	11,444,511
PETROBRAS INTERNATIONAL FINANCE	5.750	1/20/2020	686,649
PETROBRAS INTERNATIONAL FINANCE	6.750	1/27/2041	398,168
PETROBRAS INTERNATIONAL FINANCE	6.875	1/20/2040	1,211,372
PETROBRAS INTERNATIONAL FINANCE	7.875	3/15/2019	1,173,220
PETROBRAS INTERNATIONAL FINANCE	7.875	3/15/2019	1,932,283
PETRO-CANADA	6.050	5/15/2018	5,779,869
PETRO-CANADA	9.250	10/15/2021	6,759,515
PETROLEOS DE VENEZUELA SA	4.900	10/28/2014	1,003,058
PETROLEOS DE VENEZUELA SA	5.000	10/28/2015	1,420,690
PETROLEOS DE VENEZUELA SA	5.250	4/12/2017	322,333
PETROLEOS DE VENEZUELA SA	5.375	4/12/2027	768,169
PETROLEOS DE VENEZUELA SA	8.500	11/2/2017	2,320,312
PETROLEOS DE VENEZUELA SA REGS	9.750	5/17/2035	1,852,000
PETROLEOS MEXICANOS	3.500	1/30/2023	2,121,750
PETROLIAM NASIONAL BHD	7.625	10/15/2026	824,145
PETRONAS CAPITAL BDS USD1000	7.875	5/22/2022	750,517
PFIZER INC	4.650	3/1/2018	3,378,345
PFIZER INC	6.200	3/15/2019	19,476,788
PHARMACIA CORP	STEPPED	12/1/2018	6,497,677
PHILIPPINE GOVERNMENT	7.750	1/14/2031	4,113,120
PHILIPPINE GOVERNMENT	9.375	1/18/2017	1,006,250
PHILIPPINE GOVERNMENT	9.500	2/2/2030	1,657,500
PHILIPPINE GOVERNMENT	9.500	2/2/2030	2,242,450
PHILIPPINE GOVERNMENT	VARIABLE	1/15/2021	466,731
PHILIPPINE GOVERNMENT	VARIABLE	1/14/2036	2,091,669
PHILIPPINES (REP OF) BDS	9.375	1/18/2017	5,223,999
PHILIPPINES(REPUBLIC OF) BDS	9.875	1/15/2019	543,500
PILGRIM'S PRIDE CORP	7.875	12/15/2018	782,775
PINNACLE ENTERTAINMENT INC	8.625	8/1/2017	2,137,125
PINNACLE ENTERTAINMENT INC	8.750	5/15/2020	2,627,625
PLAINS EXPLORATION & PRODUCTION	6.625	5/1/2021	290,125
PLY GEM INDUSTRIES INC	8.250	2/15/2018	351,450
POLAND GOVERNMENT	4.200	4/15/2020	220,321
POLAND GOVERNMENT	5.000	3/23/2022	1,153,475
POLAND GOVERNMENT	5.000	3/23/2022	3,875,796
POLAND GOVERNMENT	5.125	4/21/2021	1,928,138
POLAND GOVERNMENT	6.375	7/15/2019	1,438,060
POLAND GOVERNMENT BOND	3.750	4/25/2018	903,147
POLAND GOVERNMENT BOND	4.000	10/25/2023	4,375,704
POLAND GOVERNMENT BOND	4.750	10/25/2016	1,252,225
POLAND GOVERNMENT BOND	5.000	10/24/2013	4,678,247
POLAND GOVERNMENT BOND	5.000	4/25/2016	4,704,849
POLAND GOVERNMENT BOND	5.250	10/25/2017	3,194,201
POLAND GOVERNMENT BOND	5.250	10/25/2020	3,295,305

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
POLAND GOVERNMENT BOND	5.500	10/25/2019	11,758,476
POLYMER GROUP INC	7.750	2/1/2019	4,160,000
POLYONE CORP 144A	5.250	3/15/2023	246,250
PORT AUTH OF NEW YORK & NEW JE	4.458	10/1/2062	8,480,460
PORTUCEL SA	5.375	5/15/2020	652,785
PORTUGAL OBRIGACOES DO TESOURO	3.850	4/15/2021	854,435
PORTUGAL OBRIGACOES DO TESOURO	4.800	6/15/2020	29,994
PORTUGAL OBRIGACOES DO TESOURO	VARIABLE	10/25/2023	8,318,237
PORTUGAL TELECOM INTERNATIONAL	4.500	6/16/2025	927,635
POST HOLDINGS INC	7.375	2/15/2022	1,086,050
PPG INDUSTRIES INC	2.700	8/15/2022	1,862,381
PRAXAIR INC	1.250	11/7/2018	4,791,254
PRECISION DRILLING CORP	6.625	11/15/2020	3,552,500
PROCTER & GAMBLE CO/THE	0.700	8/15/2014	4,012,894
PRODUCTION RESOURCE GROUP INC	8.875	5/1/2019	965,625
PROSPECT MEDICAL HOLDINGS 144A	8.375	5/1/2019	1,003,200
PROVIDENT FUNDING ASSOCIA 144A	10.125	2/15/2019	966,875
PT BUMI (10/06) TL	VARIABLE	8/7/2013	1,046,220
PTT GLOBAL CHEMICAL PCL 144A	4.250	9/19/2022	192,572
PTT GLOBAL CHEMICAL PCL REGS	4.250	9/19/2022	196,404
PTTEP CANADA INTERNATIONA REGS	5.692	4/5/2021	534,290
PULTEGROUP INC	6.000	2/15/2035	1,720,400
PULTEGROUP INC	6.375	5/15/2033	2,374,900
PULTEGROUP INC	7.875	6/15/2032	110,000
QATAR GOVERNMENT INTERNATIONAL	5.250	1/20/2020	739,200
QGOG ATLANTIC / ALASKAN RIGS L	5.250	7/30/2019	265,678
QS0001 CORP 1L SR SECD	ZERO COUPON	11/9/2018	999,149
QUEBECOR MEDIA INC	5.750	1/15/2023	4,631,250
QUEENSLAND TREASURY CORP	6.000	7/21/2022	1,616,371
QUEENSLAND TREASURY CORP	6.250	2/21/2020	4,674,147
QUIKSILVER INC	6.875	4/15/2015	784,000
QWEST CAP FDG INC NT	7.750	2/15/2031	5,742,550
R&R ICE CREAM PLC	9.250	5/15/2018	889,422
RADIATION THERAPY SERVICES INC	9.875	4/15/2017	594,750
RADIO ONE INC	12.500	5/24/2016	1,208,825
RADIOSHACK CORP	6.750	5/15/2019	522,000
RBS GLOBAL INC / REXNORD LLC	8.500	5/1/2018	1,115,625
REARDEN G HOLDINGS EINS G REGS	7.875	3/30/2020	474,300
RED OAK POWER LLC	8.540	11/30/2019	113,540
REED ELSEVIER CAPITAL INC	8.625	1/15/2019	1,398,002
REED ELSEVIER CAPITAL INC 144A	3.125	10/15/2022	4,587,071
REICHHOLD INDUSTRIES INC 144A	9.000	5/8/2017	1,282,405
RELIANCE HOLDINGS USA INC 144A	5.400	2/14/2022	507,945
RELIANCE HOLDINGS USA INC REGS	5.400	2/14/2022	253,973
RENT-A-CENTER INC/TX	6.625	11/15/2020	628,500
REPUBLIC OF GHANA	8.500	10/4/2017	245,815
REPUBLIC OF IRAQ	5.800	1/15/2028	1,630,120
REPUBLIC OF LATVIA	2.750	1/12/2020	3,556,625
REPUBLIC OF SERBIA	5.250	11/21/2017	1,218,750
REPUBLIC OF SERBIA	7.250	9/28/2021	6,087,300
REPUBLIC OF SRI LANKA	6.250	10/4/2020	361,350
RESOLUTE FOREST PRODUCTS 144A	5.875	5/15/2023	1,785,000

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
REYNOLDS GROUP ISSUER INC	5.750	10/15/2020	1,813,500
REYNOLDS GROUP ISSUER INC	9.875	8/15/2019	2,632,200
REYNOLDS GROUP ISSUER INC	STEPPED	5/15/2018	1,545,000
REYNOLDS GROUP ISSUER INC	STEPPED	2/15/2021	5,643,000
RHP HOTEL PROPERTIES LP / 144A	5.000	4/15/2021	780,850
RIO TINTO ALCAN INC	6.125	12/15/2033	3,330,254
RIO TINTO FINANCE USA LTD	6.500	7/15/2018	5,871,821
RIO TINTO FINANCE USA LTD	9.000	5/1/2019	1,297,760
RIO TINTO FINANCE USA PLC	1.375	6/17/2016	9,732,435
RIO TINTO FINANCE USA PLC	1.625	8/21/2017	2,924,122
RIO TINTO FINANCE USA PLC	2.250	12/14/2018	7,565,764
RIO TINTO FINANCE USA PLC	2.875	8/21/2022	14,631,829
RIO TINTO FINANCE USA PLC	3.500	3/22/2022	4,777,690
ROCKWOOD SPECIALTIES GROUP INC	4.625	10/15/2020	100,500
ROMANIAN GOVERNMENT	4.375	8/22/2023	323,007
ROMANIAN GOVERNMENT	6.750	2/7/2022	5,745,937
ROMANIAN GOVERNMENT INTER REGS	6.750	2/7/2022	2,363,482
ROSETTA RESOURCES INC	5.625	5/1/2021	1,415,563
ROYAL BANK OF SCOTLAND GROUP	5.500	11/29/2049	272,961
ROYAL BANK OF SCOTLAND GROUP	6.125	12/15/2022	4,163,119
ROYAL BANK OF SCOTLAND PLC/THE	4.375	3/16/2016	2,360,873
ROYAL BANK OF SCOTLAND PLC/THE	6.125	1/11/2021	2,387,016
ROYAL BANK OF SCOTLAND PLC/THE	6.934	4/9/2018	1,555,303
ROYAL BANK OF SCOTLAND PLC/THE	VARIABLE	9/22/2021	117,344
RSI HOME PRODUCTS INC 144A	6.875	3/1/2018	1,048,063
RUSSIAN AGRICULTURAL BANK OJSC	7.750	5/29/2018	629,440
RUSSIAN FEDERAL BOND - OFZ	7.050	1/19/2028	5,620,202
RUSSIAN FEDERAL BOND - OFZ	7.600	4/14/2021	707,515
RUSSIAN FEDERAL BOND - OFZ	8.150	2/3/2027	339,121
RUSSIAN FOREIGN BOND - EUROBOND	3.250	4/4/2017	5,348,876
RUSSIAN FOREIGN BOND - EUROBOND	5.000	4/29/2020	1,926,000
RUSSIAN FOREIGN BOND - EUROBOND	7.500	3/31/2030	25,443,048
RUSSIAN FOREIGN BOND - EUROBOND	12.750	6/24/2028	1,100,280
RUSSIAN RAILWAYS VIA RZD CAPIT	5.700	4/5/2022	1,060,875
RUSSIAN RAILWAYS VIA RZD CAPIT	5.739	4/3/2017	1,711,900
SABINE PASS LIQUEFACTION 144A	5.625	2/1/2021	936,050
SAFEWAY INC	3.400	12/1/2016	5,197,332
SAFEWAY INC	3.950	8/15/2020	25,397,443
SAFWAY GROUP HOLDING LLC 144A	7.000	5/15/2018	980,000
SALLY HOLDINGS LLC / SALLY CAP	5.750	6/1/2022	2,030,000
SAMARCO MINERACAO SA 144A	4.125	11/1/2022	373,215
SAMSON INVESTMENT CO 144A	VARIABLE	2/15/2020	674,400
SAN DIEGO CNTY CA WTR AUTH FIN	6.138	5/1/2049	4,527,784
SANDRIDGE ENERGY INC	8.125	10/15/2022	99,000
SANDRIDGE ENERGY INC	8.750	1/15/2020	1,020,000
SBA COMMUNICATIONS CORP 144A	5.625	10/1/2019	1,485,000
SBA TELECOMMUNICATIONS IN 144A	5.750	7/15/2020	1,002,500
SBERBANK OF RUSSIA VIA SB 144A	6.125	2/7/2022	313,110
SCHAHIN II FINANCE CO SPV 144A	5.875	9/25/2023	272,026
SCIENTIFIC GAMES 5/13 COV-LITE	ZERO COUPON	5/22/2020	885,753
SCIENTIFIC GAMES INTERNATIONAL	6.250	9/1/2020	2,110,500
SCIENTIFIC GAMES INTERNATIONAL	9.250	6/15/2019	1,244,875

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
SEADRILL LTD 144A	5.625	9/15/2017	4,087,750
SEALED AIR CORP 144A	6.500	12/1/2020	1,292,375
SEALED AIR CORP 144A	6.875	7/15/2033	1,572,250
SEALED AIR CORP 144A	8.375	9/15/2021	971,800
SENSATA TECHNOLOGIES BV 144A	6.500	5/15/2019	1,343,750
SERVICEMASTER CO/TN	7.450	8/15/2027	2,694,500
SERVICEMASTER CO/TN	8.000	2/15/2020	419,948
SERVICEMASTER COMPANY	7.000	8/15/2020	479,119
SESI LLC	6.375	5/1/2019	823,935
SESI LLC	7.125	12/15/2021	653,400
SEVERSTAL OAO VIA STEEL C 144A	5.900	10/17/2022	184,325
SHEARER'S FOODS LLC / CHI 144A	9.000	11/1/2019	787,838
SINCLAIR TELEVISION GROUP INC	5.375	4/1/2021	3,840,000
SINCLAIR TELEVISION GROUP INC	6.125	10/1/2022	675,000
SINOCHEM OVERSEAS CAPITAL CO L	4.500	11/12/2020	334,222
SINOCHEM OVERSEAS CAPITAL CO L	4.500	11/12/2020	2,343,499
SINOPEC CAPITAL 2013 LTD	3.125	4/24/2023	387,644
SIRIUS XM RADIO INC 144A	4.625	5/15/2023	555,000
SIRIUS XM RADIO INC 144A	5.250	8/15/2022	873,000
SLM CORP	3.875	9/10/2015	2,348,366
SLM CORP	4.625	9/25/2017	1,231,250
SLM CORP	5.625	8/1/2033	547,800
SLM CORP	6.000	1/25/2017	5,042,125
SLM CORP	8.450	6/15/2018	2,886,000
SLM STUDENT LOAN TR A A2A 144A	1.770	5/17/2027	6,614,847
SLOVENIA GOVERNMENT INTERNATIO	5.500	10/26/2022	979,800
SMITHFIELD FOODS INC	6.625	8/15/2022	1,241,625
SOFTBANK CORP 144A	4.500	4/15/2020	4,630,819
SOUTH AFRICA GOVERNMENT	4.665	1/17/2024	104,095
SOUTH AFRICA GOVERNMENT	4.665	1/17/2024	546,638
SOUTH AFRICA GOVERNMENT	5.500	3/9/2020	1,037,944
SOUTH AFRICA GOVERNMENT	6.875	5/27/2019	1,336,350
SOUTH AFRICA GOVERNMENT BOND	6.500	2/28/2041	6,699,296
SOUTH AFRICA GOVERNMENT BOND	6.750	3/31/2021	5,203,090
SOUTH AFRICA GOVERNMENT BOND	7.000	2/28/2031	504,915
SOUTH AFRICA GOVERNMENT BOND	8.000	12/21/2018	12,356,330
SOUTH AFRICA GOVERNMENT BOND	8.250	9/15/2017	1,511,704
SOUTH AFRICA GOVERNMENT BOND	10.500	12/21/2026	2,442,311
SOUTH CAROLINA ELEC & GAS CO	5.300	5/15/2033	6,518,176
SOUTH CAROLINA ELECTRIC & GAS	6.625	2/1/2032	6,084,736
SOUTHERN COPPER CORP	5.250	11/8/2042	143,714
SOUTHWEST AIRLINES CO	5.125	3/1/2017	5,398,887
SOUTHWEST AIRLS CO 95-A CL A-3	7.220	7/1/2013	79,748
SOUTHWEST AIRLS CO 96-A CL A1	7.670	1/2/2014	450,600
SPAIN GOVERNMENT BOND	3.300	10/31/2014	3,970,600
SPAIN GOVERNMENT BOND	3.800	1/31/2017	7,940,030
SPAIN GOVERNMENT BOND	4.000	4/30/2020	16,089,040
SPAIN GOVERNMENT BOND	4.100	7/30/2018	41,182,251
SPAIN GOVERNMENT BOND	4.250	10/31/2016	6,732,573
SPAIN GOVERNMENT BOND	4.300	10/31/2019	12,783,426
SPAIN GOVERNMENT BOND	4.650	7/30/2025	10,118,109
SPAIN GOVERNMENT BOND	4.700	7/30/2041	1,195,542

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
SPAIN GOVERNMENT BOND	4.850	10/31/2020	14,819,954
SPAIN GOVERNMENT BOND	5.400	1/31/2023	2,737,796
SPAIN GOVERNMENT BOND	5.500	4/30/2021	2,795,457
SPAIN GOVERNMENT BOND	5.750	7/30/2032	18,072,127
SPAIN GOVERNMENT BOND	5.850	1/31/2022	24,076,719
SPECTRUM BRANDS ESCROW CO 144A	6.375	11/15/2020	1,403,650
SPECTRUM BRANDS ESCROW CO 144A	6.625	11/15/2022	523,750
SPECTRUM BRANDS INC	6.750	3/15/2020	632,250
SPECTRUM BRANDS INC	9.500	6/15/2018	1,095,000
SPRINGLEAF FINANCE CORP	5.400	12/1/2015	738,150
SPRINGLEAF FINANCE CORP	5.750	9/15/2016	1,544,450
SPRINGLEAF FINANCE CORP	6.500	9/15/2017	868,500
SPRINT CAPITAL CORP	6.875	11/15/2028	2,716,800
SPRINT CAPITAL CORP	8.750	3/15/2032	2,425,500
SPRINT NEXTEL CORP	6.000	12/1/2016	5,064,000
SPRINT NEXTEL CORP	6.000	11/15/2022	294,000
SPRINT NEXTEL CORP	7.000	8/15/2020	2,100,000
SPRINT NEXTEL CORP 144A	7.000	3/1/2020	2,052,000
SRI LANKA GOVERNMENT INTE REGS	5.875	7/25/2022	344,925
SSI INVESTMENTS II LTD / SSI C	11.125	6/1/2018	827,669
STANDARD BANK PLC	8.125	12/2/2019	193,950
STANDARD PACIFIC CORP	8.375	1/15/2021	205,200
STARZ LLC / STARZ FINANCE CORP	5.000	9/15/2019	595,500
STATE BANK OF INDIA/LONDON	3.250	4/18/2018	2,041,570
STATE OF NORTH RHINE-WESTPHALIA	VARIABLE	9/3/2014	3,215,040
STATE OIL CO OF THE AZERBAIJAN	5.450	2/9/2017	240,435
STATER BROS HOLDINGS INC	7.375	11/15/2018	2,807,663
STATION CASINOS 2/13 COV-LITE	ZERO COUPON	2/25/2020	3,038,572
STRUCTURED ADJUSTABLE RA 14 A1	VARIABLE	7/25/2035	614,588
STRUCTURED ASSET SECUR 9XS 2A2	VARIABLE	6/25/2035	361,450
SUBURBAN PROPANE PARTNERS LP/S	7.375	8/1/2021	965,120
SUN PRODUCTS CORP/THE 144A	7.750	3/15/2021	823,775
SUNGARD DATA SYSTEMS INC	7.375	11/15/2018	4,800,250
SUNGARD DATA SYSTEMS INC 144A	6.625	11/1/2019	1,005,000
SUPERVALU INC 144A	6.750	6/1/2021	2,641,200
SVENSK EXPORTKREDIT AB	1.750	10/20/2015	3,068,819
SVENSK EXPORTKREDIT AB	3.250	9/16/2014	6,203,082
SWEDEN GOVERNMENT B3108-INFLAT	0.250	6/1/2022	7,194,290
SWEDEN GOVERNMENT BOND	3.500	3/30/2039	2,452,955
SWEDEN GOVERNMENT BOND	5.000	12/1/2020	1,256,805
SYNIVERSE HOLDINGS INC	9.125	1/15/2019	2,022,913
TARGA RESOURCES PARTNERS 144A	4.250	11/15/2023	2,856,000
TARGET CORP	1.125	7/18/2014	2,014,261
TARGET CORP	6.500	10/15/2037	16,497,214
TASEKO MINES LTD	7.750	4/15/2019	972,688
TCI COMMUNICATIONS INC	7.875	2/15/2026	6,272,688
TELECOM ITALIA CAPITAL SA	6.000	9/30/2034	1,790,079
TELECOM ITALIA CAPITAL SA	6.375	11/15/2033	891,494
TELECOM ITALIA CAPITAL SA	6.999	6/4/2018	19,924,001
TELECOM ITALIA CAPITAL SA	7.175	6/18/2019	1,479,842
TELECOM ITALIA CAPITAL SA	7.200	7/18/2036	1,177,329
TELEFONICA CHILE SA 144A	3.875	10/12/2022	183,553

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
TELEFONICA EMISIONES SAU	3.192	4/27/2018	4,830,957
TELEFONICA EMISIONES SAU	3.729	4/27/2015	2,049,070
TELEFONICA EMISIONES SAU	4.949	1/15/2015	4,208,490
TELEFONICA EMISIONES SAU	5.134	4/27/2020	25,290,766
TELEFONICA EMISIONES SAU	5.462	2/16/2021	6,416,632
TELEFONICA EMISIONES SAU	5.877	7/15/2019	11,278,644
TELEFONICA EMISIONES SAU	7.045	6/20/2036	19,730,861
TELESAT CANADA / TELESAT 144A	6.000	5/15/2017	4,207,500
TEMPUR-PEDIC INTERNATIONA 144A	6.875	12/15/2020	527,500
TENCENT HOLDINGS LTD 144A	3.375	3/5/2018	298,866
TENET HEALTHCARE CORP	6.250	11/1/2018	4,525,750
TENET HEALTHCARE CORP	6.875	11/15/2031	2,059,700
TENET HEALTHCARE CORP	8.000	8/1/2020	568,563
TEREX CORP	6.000	5/15/2021	997,500
TIME WARNER CABLE INC	6.200	7/1/2013	5,000,000
TIME WARNER CABLE INC	6.750	6/15/2039	5,744,941
TIME WARNER CABLE INC	7.500	4/1/2014	1,048,810
TIME WARNER CABLE INC	8.250	4/1/2019	15,397,096
TIME WARNER CABLE INC	8.750	2/14/2019	36,974,497
TIME WARNER COS INC	6.950	1/15/2028	5,952,272
TIME WARNER INC	4.700	1/15/2021	12,090,281
TIME WARNER INC	7.700	5/1/2032	15,241,628
TOSCO CORP	7.800	1/1/2027	19,466,073
TOSCO CORP	8.125	2/15/2030	14,272,679
TOYS R US INC	7.375	10/15/2018	1,994,525
TOYS R US PROPERTY CO II LLC	8.500	12/1/2017	311,625
TRANSCANADA PIPELINES LTD	0.750	1/15/2016	4,944,600
TRANSCANADA PIPELINES LTD	3.400	6/1/2015	3,663,029
TRANSCANADA PIPELINES LTD	6.200	10/15/2037	11,105,246
TRANSCANADA PIPELINES LTD	7.125	1/15/2019	7,841,897
TRANSDIGM INC 144A	5.500	10/15/2020	756,000
TRANSDIGM INC 144A	7.500	7/15/2021	2,556,250
TRANSNET SOC LTD	4.500	2/10/2016	5,543,100
TRANSPORTADORA DE GAS INT 144A	5.700	3/20/2022	206,500
TRANSUNION HOLDING CO INC 144A	8.125	6/15/2018	1,588,125
TRANSUNION LLC / TRANSUNION FI	11.375	6/15/2018	465,150
TRAVELERS COS INC/THE	5.750	12/15/2017	1,618,289
TRAVELERS COS INC/THE	6.250	6/20/2016	1,349,937
TRAVELERS COS INC/THE	6.750	6/20/2036	1,389,150
TRINIDAD DRILLING LTD 144A	7.875	1/15/2019	971,250
TRINSEO MATERIALS OPERATI 144A	8.750	2/1/2019	1,408,625
TRIUMPH GROUP INC	8.625	7/15/2018	540,000
TURKEY GOVERNMENT	3.250	3/23/2023	1,396,000
TURKEY GOVERNMENT	5.125	3/25/2022	889,700
TURKEY GOVERNMENT	5.625	3/30/2021	1,494,500
TURKEY GOVERNMENT	6.000	1/14/2041	282,293
TURKEY GOVERNMENT	6.250	9/26/2022	5,134,370
TURKEY GOVERNMENT	6.750	4/3/2018	1,962,188
TURKEY GOVERNMENT	6.750	4/3/2018	314,300
TURKEY GOVERNMENT	6.875	3/17/2036	289,900
TURKEY GOVERNMENT	6.875	3/17/2036	1,618,400
TURKEY GOVERNMENT	7.000	9/26/2016	1,438,814

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
TURKEY GOVERNMENT	7.000	9/26/2016	3,391,114
TURKEY GOVERNMENT	7.000	3/11/2019	795,775
TURKEY GOVERNMENT	7.000	3/11/2019	1,919,800
TURKEY GOVERNMENT	7.000	6/5/2020	963,270
TURKEY GOVERNMENT	7.250	3/15/2015	2,418,750
TURKEY GOVERNMENT	7.250	3/5/2038	1,910,600
TURKEY GOVERNMENT	7.375	2/5/2025	1,395,930
TURKEY GOVERNMENT	7.500	7/14/2017	4,101,165
TURKEY GOVERNMENT	8.000	2/14/2034	897,325
TURKEY GOVERNMENT	8.000	2/14/2034	860,295
TURKEY GOVERNMENT BOND	VARIABLE	3/5/2014	5,127,291
TURKIYE GARANTI BANKASI A 144A	5.250	9/13/2022	374,500
TXU/TCEH 4/11 EXTENDED TLB	ZERO COUPON	10/10/2017	1,416,594
TYCO ELECTRONICS GROUP SA	6.550	10/1/2017	7,038,208
U S TREASURY BOND	2.750	8/15/2042	20,450,112
U S TREASURY BOND	2.750	11/15/2042	3,446,360
U S TREASURY BOND	2.875	5/15/2043	10,528,763
U S TREASURY BOND	3.125	11/15/2041	7,495,680
U S TREASURY BOND	3.125	2/15/2042	7,485,440
U S TREASURY BOND	3.125	2/15/2043	4,663,600
U S TREASURY BOND	3.500	2/15/2039	9,141,931
U S TREASURY BOND	3.750	8/15/2041	36,406,473
U S TREASURY BOND	3.875	8/15/2040	35,649,570
U S TREASURY BOND	4.250	11/15/2040	8,043,700
U S TREASURY BOND	4.375	11/15/2039	58,594,502
U S TREASURY BOND	4.625	2/15/2040	6,088,750
U S TREASURY BOND	5.250	2/15/2029	62,451,763
U S TREASURY BOND	5.375	2/15/2031	6,512,700
U S TREASURY BOND	6.000	2/15/2026	51,675,082
U S TREASURY BOND	6.125	11/15/2027	161,883,014
U S TREASURY BOND	6.750	8/15/2026	167,125,284
U S TREASURY BOND	6.875	8/15/2025	10,020,290
U S TREASURY BOND	7.125	2/15/2023	15,530,461
U S TREASURY BOND	8.000	11/15/2021	15,943,951
U S TREASURY NOTE	0.125	12/31/2013	20,000,000
U S TREASURY NOTE	0.250	1/31/2014	16,612,282
U S TREASURY NOTE	0.250	1/31/2015	74,982,748
U S TREASURY NOTE	0.250	2/28/2015	129,903,804
U S TREASURY NOTE	0.250	5/31/2015	9,483,375
U S TREASURY NOTE	0.250	8/15/2015	99,651,001
U S TREASURY NOTE	0.250	12/15/2015	139,151,596
U S TREASURY NOTE	0.250	5/15/2016	12,861,550
U S TREASURY NOTE	0.375	4/15/2015	36,030,600
U S TREASURY NOTE	0.375	6/15/2015	77,024,638
U S TREASURY NOTE	0.375	6/30/2015	45,015,752
U S TREASURY NOTE	0.375	11/15/2015	97,779,502
U S TREASURY NOTE	0.375	2/15/2016	63,711,363
U S TREASURY NOTE	0.500	11/15/2013	9,012,690
U S TREASURY NOTE	0.500	7/31/2017	69,288,188
U S TREASURY NOTE	0.625	5/31/2017	29,518,801
U S TREASURY NOTE	0.625	8/31/2017	28,400,280
U S TREASURY NOTE	0.625	9/30/2017	95,799,897

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
U S TREASURY NOTE	0.625	4/30/2018	101,927,768
U S TREASURY NOTE	0.750	8/15/2013	19,865,482
U S TREASURY NOTE	0.750	12/31/2017	26,359,256
U S TREASURY NOTE	0.750	2/28/2018	47,788,720
U S TREASURY NOTE	0.750	3/31/2018	48,654,499
U S TREASURY NOTE	0.875	4/30/2017	108,446,277
U S TREASURY NOTE	0.875	1/31/2018	19,639,200
U S TREASURY NOTE	0.875	7/31/2019	23,806,500
U S TREASURY NOTE	1.000	5/31/2018	9,235,876
U S TREASURY NOTE	1.000	9/30/2019	7,648,720
U S TREASURY NOTE	1.125	4/30/2020	4,468,572
U S TREASURY NOTE	1.250	8/31/2015	52,824,338
U S TREASURY NOTE	1.250	2/29/2020	32,242,411
U S TREASURY NOTE	1.375	11/30/2015	16,340,160
U S TREASURY NOTE	1.375	5/31/2020	20,937,028
U S TREASURY NOTE	1.500	3/31/2019	9,942,800
U S TREASURY NOTE	1.625	8/15/2022	54,205,995
U S TREASURY NOTE	1.625	11/15/2022	12,689,208
U S TREASURY NOTE	1.750	3/31/2014	12,141,601
U S TREASURY NOTE	1.750	7/31/2015	123,398,392
U S TREASURY NOTE	1.750	5/15/2022	70,530,138
U S TREASURY NOTE	1.750	5/15/2023	4,400,751
U S TREASURY NOTE	1.875	8/31/2017	7,212,800
U S TREASURY NOTE	1.875	9/30/2017	97,811,050
U S TREASURY NOTE	2.000	11/30/2013	2,015,540
U S TREASURY NOTE	2.000	2/15/2023	8,656,830
U S TREASURY NOTE	2.250	1/31/2015	5,156,000
U S TREASURY NOTE	2.375	2/28/2015	7,241,851
U S TREASURY NOTE	2.625	6/30/2014	5,120,450
U S TREASURY NOTE	2.625	7/31/2014	45,149,720
U S TREASURY NOTE	2.625	12/31/2014	5,177,350
U S TREASURY NOTE	2.625	4/30/2018	3,180,150
U S TREASURY NOTE	2.625	8/15/2020	45,966,361
U S TREASURY NOTE	2.625	11/15/2020	15,627,301
U S TREASURY NOTE	2.750	11/30/2016	76,584,232
U S TREASURY NOTE	3.000	8/31/2016	81,711,192
U S TREASURY NOTE	3.125	5/15/2019	23,868,682
U S TREASURY NOTE	3.125	5/15/2021	66,570,017
U S TREASURY NOTE	3.250	12/31/2016	7,575,330
U S TREASURY NOTE	3.375	11/15/2019	27,507,750
U S TREASURY NOTE	3.625	8/15/2019	5,568,200
U S TREASURY NOTE	3.625	2/15/2020	11,154,901
U S TREASURY NOTE	3.625	2/15/2021	8,892,239
U.S. TELEPACIFIC (2/11) TLB	ZERO COUPON	2/23/2017	350,550
UKRAINE GOVERNMENT	4.950	10/13/2015	304,132
UKRAINE GOVERNMENT	6.580	11/21/2016	2,018,240
UKRAINE GOVERNMENT	6.750	11/14/2017	966,240
UKRAINE GOVERNMENT	6.875	9/23/2015	1,675,800
UKRAINE GOVERNMENT	7.500	4/17/2023	470,340
UKRAINE GOVERNMENT	7.800	11/28/2022	486,413
UKRAINE GOVERNMENT	7.800	11/28/2022	794,325
UNION ELECTRIC CO	6.400	6/15/2017	7,674,997

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
UNION ELECTRIC CO	8.450	3/15/2039	5,990,907
UNION PACIFIC CORP	4.163	7/15/2022	7,422,135
UNION PACIFIC CORP	6.125	2/15/2020	5,181,371
UNION PACIFIC RAILROAD CO 2003	4.698	1/2/2024	3,365,137
UNIT CORP	6.625	5/15/2021	1,020,000
UNITED KINGDOM GILT	1.000	9/7/2017	15,523,248
UNITED KINGDOM GILT	1.750	9/7/2022	40,936,501
UNITED KINGDOM GILT	2.250	3/7/2014	29,027,503
UNITED KINGDOM GILT	2.750	1/22/2015	23,582,258
UNITED KINGDOM GILT	3.250	1/22/2044	7,684,264
UNITED KINGDOM GILT	3.750	9/7/2020	5,099,343
UNITED KINGDOM GILT	3.750	9/7/2021	1,693,092
UNITED KINGDOM GILT	4.000	3/7/2022	20,653,268
UNITED KINGDOM GILT	4.250	6/7/2032	49,399,048
UNITED KINGDOM GILT	4.250	9/7/2039	6,887,941
UNITED KINGDOM GILT	4.250	12/7/2040	8,593,167
UNITED KINGDOM GILT	4.500	3/7/2019	42,267,153
UNITED KINGDOM GILT	VARIABLE	12/7/2027	3,095,775
UNITED KINGDOM GILT	VARIABLE	12/7/2038	23,303,583
UNITED KINGDOM GILT	VARIABLE	12/7/2042	897,029
UNITED RENTALS NORTH AMERICA	8.250	2/1/2021	4,522,350
UNITED RENTALS NORTH AMERICA	9.250	12/15/2019	551,250
UNITED STATES STEEL CORP	6.650	6/1/2037	320,150
UNITED SURGICAL PARTNERS INTER	9.000	4/1/2020	934,200
UNITEDHEALTH GROUP INC	3.375	11/15/2021	8,390,163
UNITYMEDIA HESSEN GMBH & 144A	5.500	1/15/2023	2,504,250
UNITYMEDIA KABELBW GMBH	9.500	3/15/2021	937,842
UNIV OF CALIFORNIA CA REVENUES	5.770	5/15/2043	3,523,296
UNIVERSAL HEALTH SERVICES INC	7.000	10/1/2018	1,580,625
UNIVERSAL HOSPITAL SERVICES IN	7.625	8/15/2020	3,009,600
UNIVISION 5/13 COV-LITE TLC3	ZERO COUPON	3/1/2020	366,035
UNIVISION COMMUNICATIONS 144A	5.125	5/15/2023	1,890,000
UNIVISION COMMUNICATIONS 144A	6.750	9/15/2022	420,000
UNIVISION COMMUNICATIONS 144A	7.875	11/1/2020	1,239,463
UNIVISION COMMUNICATIONS 144A	8.500	5/15/2021	440,938
UPC HOLDING BV	6.375	9/15/2022	1,435,034
UPCB FINANCE V LTD 144A	7.250	11/15/2021	1,506,938
UPCB FINANCE VI LTD 144A	6.875	1/15/2022	517,500
URBI DESARROLLOS URBANOS 144A	9.500	1/21/2020	44,000
URBI DESARROLLOS URBANOS 144A	9.750	2/3/2022	374,000
URUGUAY GOVERNMENT	7.625	3/21/2036	1,283,469
URUGUAY GOVERNMENT	7.875	1/15/2033	889,000
URUGUAY GOVERNMENT	8.000	11/18/2022	970,336
URUGUAY GOVERNMENT	VARIABLE	4/5/2027	1,446,774
URUGUAY GOVERNMENT INTE-INFLAT	VARIABLE	9/14/2018	2,686,718
URUGUAY GOVERNMENT INTE-INFLAT	VARIABLE	4/5/2027	1,062,609
URUGUAY GOVERNMENT INTE-INFLAT	VARIABLE	12/15/2028	1,400,233
US BANCORP	2.200	11/15/2016	4,112,446
US BANCORP	3.000	3/15/2022	5,342,943
US BANCORP	4.125	5/24/2021	5,306,370
US FOODS INC	8.500	6/30/2019	2,717,000
US FOODSERVICE 5/13 COV-LITE	ZERO COUPON	3/31/2019	1,926,600

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
US TREAS-CPI INFLATION INDEX	0.125	4/15/2016	301,008,514
US TREAS-CPI INFLATION INDEX	0.125	4/15/2018	136,098,581
US TREAS-CPI INFLATION INDEX	0.125	1/15/2022	301,544,389
US TREAS-CPI INFLATION INDEX	0.125	7/15/2022	295,105,160
US TREAS-CPI INFLATION INDEX	0.125	1/15/2023	357,360,314
US TREAS-CPI INFLATION INDEX	0.125	4/15/2017	338,909,147
US TREAS-CPI INFLATION INDEX	0.500	4/15/2015	171,185,217
US TREAS-CPI INFLATION INDEX	0.625	7/15/2021	279,125,314
US TREAS-CPI INFLATION INDEX	0.625	2/15/2043	89,894,885
US TREAS-CPI INFLATION INDEX	0.750	2/15/2042	128,027,997
US TREAS-CPI INFLATION INDEX	1.125	1/15/2021	267,116,697
US TREAS-CPI INFLATION INDEX	1.250	7/15/2020	237,028,567
US TREAS-CPI INFLATION INDEX	1.375	7/15/2018	120,966,149
US TREAS-CPI INFLATION INDEX	1.375	1/15/2020	154,835,711
US TREAS-CPI INFLATION INDEX	1.625	1/15/2015	176,436,975
US TREAS-CPI INFLATION INDEX	1.625	1/15/2018	122,870,809
US TREAS-CPI INFLATION INDEX	1.750	1/15/2028	127,659,096
US TREAS-CPI INFLATION INDEX	1.875	7/15/2015	158,309,228
US TREAS-CPI INFLATION INDEX	1.875	7/15/2019	138,116,753
US TREAS-CPI INFLATION INDEX	2.000	7/15/2014	141,762,795
US TREAS-CPI INFLATION INDEX	2.000	1/15/2016	156,831,905
US TREAS-CPI INFLATION INDEX	2.000	1/15/2026	163,024,279
US TREAS-CPI INFLATION INDEX	2.125	1/15/2019	116,498,203
US TREAS-CPI INFLATION INDEX	2.125	2/15/2040	80,369,715
US TREAS-CPI INFLATION INDEX	2.125	2/15/2041	110,454,372
US TREAS-CPI INFLATION INDEX	2.375	1/15/2017	137,458,633
US TREAS-CPI INFLATION INDEX	2.375	1/15/2025	231,109,958
US TREAS-CPI INFLATION INDEX	2.375	1/15/2027	136,764,991
US TREAS-CPI INFLATION INDEX	2.500	7/15/2016	158,130,695
US TREAS-CPI INFLATION INDEX	2.500	1/15/2029	135,725,428
US TREAS-CPI INFLATION INDEX	2.625	7/15/2017	120,635,868
US TREAS-CPI INFLATION INDEX	3.375	4/15/2032	61,811,922
US TREAS-CPI INFLATION INDEX	3.625	4/15/2028	151,671,476
US TREAS-CPI INFLATION INDEX	3.875	4/15/2029	184,468,069
USG CORP	STEPPED	1/15/2018	1,135,000
VALE CANADA LTD	5.700	10/15/2015	4,751,497
VALE CANADA LTD	7.200	9/15/2032	3,235,777
VALE OVERSEAS LTD	4.375	1/11/2022	19,032,320
VALE OVERSEAS LTD	4.625	9/15/2020	6,954,682
VALE OVERSEAS LTD	6.875	11/10/2039	991,843
VALE SA	5.625	9/11/2042	2,626,158
VALEANT PHARMACEUTICALS I 144A	6.375	10/15/2020	1,483,125
VALEANT PHARMACEUTICALS I 144A	6.875	12/1/2018	2,511,250
VALEANT PHARMACEUTICALS I 144A	7.250	7/15/2022	1,654,450
VANGUARD HEALTH HOLDING CO II	7.750	2/1/2019	1,060,000
VANGUARD HEALTH HOLDING CO II	8.000	2/1/2018	848,000
VEDANTA RESOURCES PLC 144A	6.000	1/31/2019	346,750
VEDANTA RESOURCES PLC 144A	7.125	5/31/2023	192,780
VENDEE MORTGAGE TRUST 199 1 2E	7.000	3/15/2028	1,938,796
VENEZUELA GOVERNMENT	5.750	2/26/2016	3,102,400
VENEZUELA GOVERNMENT	7.000	12/1/2018	3,243,420
VENEZUELA GOVERNMENT	7.750	10/13/2019	3,621,290

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
VENEZUELA GOVERNMENT	9.000	5/7/2023	298,701
VENEZUELA GOVERNMENT	9.250	9/15/2027	163,085
VENEZUELA GOVERNMENT	9.375	1/13/2034	596,775
VENEZUELA GOVERNMENT	9.375	1/13/2034	645,825
VENEZUELA GOVERNMENT	11.950	8/5/2031	936,855
VENEZUELA GOVERNMENT	12.750	8/23/2022	5,239,800
VENEZUELA GOVERNMENT	13.625	8/15/2018	1,756,655
VENEZUELA GOVERNMENT	VARIABLE	4/15/2020	74
VENEZUELA GOVERNMENT REGS	11.950	8/5/2031	2,621,475
VENEZUELA GOVERNMENT INTE REGS	11.750	10/21/2026	2,940,250
VENOCO INC	8.875	2/15/2019	975,000
VERIZON COMMUNICATIONS INC	2.450	11/1/2022	4,480,589
VERIZON COMMUNICATIONS INC	5.850	9/15/2035	6,393,758
VERIZON COMMUNICATIONS INC	6.400	2/15/2038	11,591,809
VERIZON COMMUNICATIONS INC	8.750	11/1/2018	5,076,078
VIASAT INC	6.875	6/15/2020	685,750
VIDEOTRON LTD	5.000	7/15/2022	877,500
VIETNAM GOVERNMENT	6.875	1/15/2016	1,582,500
VIRGIN MEDIA FINANCE PLC	8.375	10/15/2019	1,087,170
VIRGINIA ELECTRIC AND POWER CO	6.000	5/15/2037	1,433,764
VISANT CORP	10.000	10/1/2017	1,688,175
VODAFONE GROUP PLC	1.625	3/20/2017	9,754,126
VODAFONE GROUP PLC	2.950	2/19/2023	9,219,316
VOLCAN CIA MINERA SAA 144A	5.375	2/2/2022	260,040
VOTORANTIM CIMENTOS SA 144A	7.250	4/5/2041	194,000
VPII ESCROW CORP 144A	6.750	8/15/2018	1,435,000
VPII ESCROW CORP 144A	7.500	7/15/2021	3,529,350
VTB BANK OJSC VIA VTB CAPITAL	6.250	6/30/2035	220,455
VTB BANK OJSC VIA VTB CAPITAL	6.875	5/29/2018	689,000
VTB BANK OJSC VIA VTB CAPITAL	6.950	10/17/2022	203,000
VULCAN MATERIALS CO	7.000	6/15/2018	6,965,700
WACHOVIA CORP	5.700	8/1/2013	5,020,800
WACHOVIA CORP	5.750	2/1/2018	24,912,521
WAKALA GLOBAL SUKUK BHD	4.646	7/6/2021	314,672
WAL-MART STORES INC	3.250	10/25/2020	15,029,509
WAL-MART STORES INC	5.375	4/5/2017	2,276,949
WAL-MART STORES INC	6.500	8/15/2037	14,913,279
WAMU MORTGAGE PASS THR AR11 2A	VARIABLE	9/25/2046	928,523
WARNER CHILCOTT CO LLC	7.750	9/15/2018	1,944,000
WASHINGTON MUTUAL BANK / DEBT	6.875	6/15/2011	100
WELLINGTON TRUST COMPANY-CIF	N/A	N/A	337,157,047
WELLPOINT INC	5.250	1/15/2016	587,091
WELLPOINT INC	5.875	6/15/2017	6,362,440
WELLPOINT INC	7.000	2/15/2019	1,994,707
WELLS FARGO & CO	1.500	7/1/2015	4,536,247
WELLS FARGO & CO	1.500	1/16/2018	21,900,397
WELLS FARGO & CO	3.625	4/15/2015	2,616,414
WELLS FARGO & CO	4.600	4/1/2021	4,344,020
WELLS FARGO & CO	5.625	12/11/2017	5,694,304
WELLS FARGO MORTGAGE B AR4 2A2	VARIABLE	4/25/2035	323,146
WEST CORP	7.875	1/15/2019	2,626,000
WESTVACO CORP	8.200	1/15/2030	29,292

FIXED INCOME

NAME	COUPON	MATURITY	FAIR VALUE
WEX INC 144A	4.750	2/1/2023	945,000
WIND ACQUISITION FINANCE 144A	6.500	4/30/2020	660,013
WIND ACQUISITION HOLDINGS 144A	12.250	7/15/2017	1,084,616
WINDSTREAM CORP	6.375	8/1/2023	2,010,250
WINDSTREAM CORP	7.500	4/1/2023	862,750
WINDSTREAM CORP	7.750	10/15/2020	414,000
WINDSTREAM CORP	7.875	11/1/2017	1,536,500
WINDSTREAM CORP	8.125	8/1/2013	1,253,125
WISCONSIN ELECTRIC POWER CO	5.700	12/1/2036	5,910,384
WISCONSIN ELECTRIC POWER CO	6.000	4/1/2014	2,079,520
WISCONSIN ELECTRIC POWER CO	6.250	12/1/2015	4,511,259
WISCONSIN PRIVATE DEBT (in aggregate)	N/A	N/A	377,152,150
WP PRISM 3/13 TL	ZERO COUPON	5/31/2018	1,801,494
WYETH LLC	5.500	2/1/2014	3,356,203
XERIUM TECHNOLOGIES INC	8.875	6/15/2018	1,045,200
XEROX CORP	2.950	3/15/2017	2,529,032
XEROX CORP	5.625	12/15/2019	3,095,368
XEROX CORP	6.750	2/1/2017	1,707,855
XEROX CORP	6.750	12/15/2039	592,711
XEROX CORP	7.200	4/1/2016	9,472,815
XM SATELLITE RADIO INC 144A	7.625	11/1/2018	2,997,500
ZHAIKMUNAI LP 144A	7.125	11/13/2019	401,000
ZOETIS INC 144A	3.250	2/1/2023	3,973,345
TOTAL FIXED INCOME			**$ 25,350,610,476**

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
1000 MAIN	108,828,718
3I EUROPE PARTNERS III LP	207,542
ABRY PARTNERS VII	18,151,170
ACI CAPITAL INVESTORS II LP	4,082,583
ADVENT INT'L GPE VI	54,738,297
ADVENT INT'L GPE VII	21,594,587
ALCHEMY PARTNERS LIMITED LP	42,602,755
AMERICAN SECURITIES OPPTY FD II	75,108,521
AMERICAN SECURITIES FD V	85,654,913
AMERICAN SECURITIES OPPTYS FD	1,324,722
AMERICAN SECURITIES PARTNERS VI	21,826,468
APOLLO EUROPEAN PRINCIPAL FINANCE FUND II	11,071,284
APOLLO EUROPEAN PRINCIPAL FINANCE FUND LP	68,156,166
APOLLO INVESTMENT FUND IV L P	733,546
APOLLO INVESTMENT FUND V LLP	4,737,320
APOLLO INVESTMENT VII	152,931,438
APOLLO INVT FD III LP	988,651
APOLLO REAL ESTATE INV FD IV	6,255,452
APOLLO VI LP	129,576,638
ARCHSTONE JV	93,578,258
ARES CORP OPPORTUNITIES FND II	21,814,860
ARES CORP OPPORTUNITIES III	73,825,705
ARES CORPORATE OPPORTUNITIES FUND IV LP	3,083,479
ARES OPPORTUNITIES FUND LP	7,978,539
ASIA RECOVERY CO INVEST	922,799
ASIA RECOVERY FUND	1,582,719
AVENUE EUROPE SPECIAL SITUATIO	3,045,260
AVENUE SPECIAL SITUATIONS V	1,663,088
AVENUE SPECIAL SITUATIONS VI	82,448,678
BC EUROPEAN CAPITAL VII TOP-UP	138,097
BC EUROPEAN CAPITAL VII-6 LP	931,826
BEACON FUND VI	35,883,263
BERKSHIRE FUND VIII LP	10,266,144
BERKSHIRE MULTIFAMILY VALUE	55,829,239
BERKSHIRE MULTIFAMILY VALUE FUND II	56,311,279
BIRCH HILL EQUITY PARTNERS II	11,096,455
BLACKSTONE CAPITAL PARTNERS V	44,483,217
BLACKSTONE CAPITAL PARTNERS VI	13,530,048
BLACKSTONE RE VI	177,792,418
BLACKSTONE RE VII	83,771,721
BRIDGEPOINT EUROPE III 'A' LP	52,518,317
BRIDGEPOINT EUROPEAN EQUITY IV	80,133,806
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 1999 PRIMARY FUND	40,558
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2000 PRIMARY FUND	87,536
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2001 PRIMARY FUND	60,688
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2002 PRIMARY FUND	155,633
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2002 SECONDARY FD	16,729
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2003 PRIMARY FUND	157,107
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2004 PRIMARY FUND	97,604
BRINSON PARTNERSHIP FD TR - 98 PRIMARY FD (SECONDARY INT)	22,778
BRINSON PARTNERSHIP FUND TRUST - 1999 FUND	155,340
BRINSON PARTNERSHIP FUND TRUST - 2000 FUND	164,414

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
BRINSON PARTNERSHIP FUND TRUST - 2001 PRIMARY FUND	157,321
BRINSON PARTNERSHIP FUND TRUST - 2002 PRIMARY FUND	137,232
BRINSON PARTNERSHIP FUND TRUST - 2003 PRIMARY FUND	66,823
BRISTOL INDUSTRIAL II LP	38,208,456
BRISTOL MIAMI SC	46,678,575
CALTIUS PARTNERS IV LP	33,918,346
CAPITAL RES PARTNERS IV LP	2,089,044
CARYLE ASIA LTD LP	2,501,483
CASA PARTNERS III LP	98,997,506
CASA PARTNERS IV LP	44,979,352
CCP DENVER PORTFOLIO	102,941,592
CENTERBRIDGE CAPITAL PARTNERS II	48,451,496
CENTERBRIDGE SPECIAL CREDIT PARTNERS II	44,266,140
CENTERLINE CMBS FUND III	-
CERBERUS INSTITUTIONAL PARTNERS LP (SERIES IV)	82,794,313
CHARTERHOUSE IX	39,072,772
CHARTERHOUSE VII	16,943,578
CHARTERHOUSE VIII LP	23,363,864
CHEQUERS CAPITAL XVI FCPR	11,160,850
C-III CAPITAL PARTNERS	969,852
CLEARLAKE CAPITAL PARTNERS III LP	8,671,982
CLESSIDRA LP	16,640,500
COLLER INTERNATIONAL III LP	231,376
COLLER INTERNATIONAL PARTNERS VI	15,024,774
COLLER INTL PARTNERS IV LP	7,168,659
COLLER V	31,215,290
CORNERSTONE APARTMENT FUND I	40,614
CORNERSTONE APARTMENT VENTURE III	40,384,331
CORNERSTONE ENH MORTGAGE FUND I	28,284,323
CORNERSTONE HOTEL INCOME EQUITY FD II LP	121,693,506
CORTEC GROUP V LP	19,671,185
CT OPPORTUNITY PARTNERS I	47,695,833
CVC CAPITAL PARTNERS VI LP	13,895
CVC EUROPEAN E P TANDEM FUND	45,557,648
CVC EUROPEAN EQUITY IV	39,480,497
CVC EUROPEAN EQUITY V	93,564,866
CYPRESS MERCHANT BKG II LP	4,138,248
DRUG ROYALTY II	18,897,880
ENCAP ENERGY CAPITAL FUND IX	4,372,569
ENCAP ENERGY CAPITAL FUND VIII	11,012,632
ENCAP ENERGY CAPITAL VIII LP	23,360,650
ENCAP FLATROCK MIDSTREAM FUND II LP	4,504,127
EQT V FUND LP	29,481,533
EQT VI LP	18,186,665
EQUITABLE DEAL FLOW FUND LP	191,458
ESSEX APARTMENT VALUE FUND II	41,070,604
EXCELLERE CAPITAL FUND II	6,815,611
EXCELSIOR II LLC	67,979,750
FFC PARTNERS II LP	6,456,414
FORTRESS FLORIDA COINVEST FUND	90,378,155
FORTRESS HOLIDAY INVESTMENT	83,772,138
FORTRESS INV FUND III LLC	106,920,379

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
FORTRESS INVEST FUND II LLC	12,660,292
FORTRESS INVESTMENT FUND IV	24,298,287
FORTRESS INVESTMENT FUND IV LP	129,389,336
FORTRESS INVESTMENT FUND V	12,723,800
FORTRESS INVESTMENTS FUND V LP	169,897,992
FORTRESS IW CO-INVESTMENT FUND	-
FORTRESS RESIDENTIAL INVT DEUTSCHLAND LP (FUND A)	26,661,679
FORTRESS RIC COINVESTMENT FUND	21,981,488
FOUNTAINVEST CHINA GROWTH CAPITAL FUND II	4,462,733
FRIEDMAN FLEISCHER & LOWE III	37,525,666
GERMAN EQUITY PARTNERS IV LPP	5,333,267
GILDE BUY-OUT FUND IV C.V	13,569,166
GORES CAPITAL PARTNERS II	52,493,724
GORES CAPITAL PARTNERS III	35,788,107
GRAPHITE CAP PARTNERS V 'A'	796,116
GRAPHITE CAP PARTNERS V 'E'	814,165
GRAPHITE CAP PARTNERS VI 'C'	20,023,006
GRAPHITE PARTNERS VII (A)	16,210,983
GRAPHITE PARTNERS VII (C)	15,674,046
GREEN CREDIT INVESTORS	20,854
GREEN EQUITY INVESTORS V L P	80,123,763
GREEN EQUITY INVESTORS VI LP	8,986,407
GSO CAPITAL OPPORTUNITIES FUND II LP	20,625,580
GTCR FUND IX	56,342,905
GTCR FUND X/A LP	69,551,785
GUGGENHEIM STRUCTURED RE LP III	12,883,558
HAMILTON LANE CO-INVESTMENTS II	37,700,426
HARBOURVEST INTL PRIV EQTY IV	5,234,500
HARBOURVEST INTL PRIV EQ III	15,593,376
HARBOURVEST PARTNERS IV-DIRECT	716,168
HEITMAN VALUE PARTNERS II LP	51,552,294
HELLMAN & FRIEDMAN VI L P	44,308,811
HELLMAN & FRIEDMAN VII LP	37,484,863
HG CAPITAL 7 LP	7,372
HOME PLACE PARTNERS II	9,213,960
IDI/SWIB CANADA JOINT VENTURE	9,507,929
IDI/SWIB INDUSTRIAL INVESTORS	24,732,252
INDUSTRIAL GROWTH PRTNRS II LP	3,561,055
INFLEXION 2010 BUYOUT FUND LP	9,078,957
INSIGHT EQUITY FUND II	34,686,219
INSIGHT EQUITY MEZZANINE I LP	9,077,608
INVESCO CORE REAL ESTATE	82,805,216
IRVING PLACE CAPITAL II	7,221,286
IRVING PLACE CAPITAL III	62,212,597
JMI EQUITY FUND VII LP	14,566,550
JPMCB MGT STRATEGIC PROPERTY	283,013,204
KELSO FUND VIII	69,107,784
KELSO INVT ASSOCIATES VII LP	26,233,583
KEYSTONE INDUSTRIAL FUND	55,394,046
KKR ASSOCIATES II 1987 FD	1
KKR EUROPEAN FUND LP	336,966
KKR EUROPEAN II ANNEX FUND	8,904,729

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
KKR EUROPEAN III	65,677,290
KOHLBERG INVESTORS VI	45,654,710
KOHLBERG INVESTORS VII-B LP	5,538,194
KPS SPECIAL SITUATIONS FUND IV	7,546
KRG CAPITAL FUND IV LP	32,664,438
KRG CAPITAL FUNDS IV-A	6,533,112
KTR INDUSTRIAL FUND II	107,494,484
LAKE PACIFIC I GLADSON	31,366,257
LAKE PACIFIC I MAXI LP	27,326,795
LAKE PACIFIC I TEEPAK LLC	522,780
LANDMARK EQUITY FUND VII L P	711,915
LANDMARK PARTNERS IV	366,931
LINCOLN VALENCIA II	32,143,892
LINDSAY GOLDBERG & BESSEMER II	118,065,037
LINDSAY GOLDBERG BESSEMER III	62,351,447
LONE STAR FUND III LP	4,512,205
LONE STAR FUND IV LP	7,211,375
LONE STAR FUND V LP	76,840,013
LONE STAR FUND VI	55,189,636
LONE STAR FUND VII LP	69,330,195
LONE STAR FUND VIII LP	17,965
LONE STAR REAL ESTATE FUND	29,317,141
LONE STAR REAL ESTATE FUND II	69,960,114
LOWE STRUCTURED INVESTMENT FD	36,592,846
MASON WELLS FUND I L P	135,560
MERIT MEZZANINE FUND V	23,597,454
MESA WEST REAL ESTATE FUND I	4,106,473
MESA WEST REAL ESTATE FUND II	64,358,948
MESA WEST REAL ESTATE FUND II	52,327,945
MILESTONE JOINT VENTURE	55,072,152
MORGAN STANLEY MEZZANINE	52,838
MSREF III DOMESTIC	892,288
MSREF III INTL TE	607,810
MSREF IV INTERNATIONAL-TE	6,398,109
MSREF VI INTERNATIONAL	6,152,269
MSREF VII-GLOBAL	101,522,328
NEW MOUNTAIN PARTNERS III	87,559,007
OCM EURO PRINCIPAL III LP	26,936,730
OCM OPPORTUNITIES FUND VII LP	8,979,460
OCM OPPORTUNITIES FUND VIIB	18,438,926
OLD LANE INDIA OPPORTUNITIES	23,070,889
PARK CREEK VENTURE	27,344,283
PENINSULA FUND III LP	2,334,048
PENINSULA FUND IV LP	19,850,838
PENINSULA FUND V	29,148,689
PLACE/BV STUDENT HOUSING LLC	88,463,650
POMONA CAPITAL VI LP	28,662,807
POMONA CAPITAL VII LP	30,045,936
PRISA ACCOUNT	248,739,550
PROVIDENCE DEBT FUND III LP	11,962
PROVIDENCE EQUITY PARTNERS V	19,625,041
PROVIDENCE EQUITY PARTNERS VI	87,745,787

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
PROVIDENCE EQUITY PARTNERS VII	5,861,506
PROVIDENCE TMT DEBT OPPORTUNITY FUND II	55,572,555
PROVIDENCE TMT SPECIAL SITUATIONS FEEDER LP	26,990,541
RESOURCE CAPITAL FUND VI LP	26,754
RIDGEMONT EQUITY PARTNERS FUND I LP	8,167,967
RIDGEMONT PARTNERS SECONDARY FUND I LP	15,916,419
RIVERSTONE GLOBAL ENERGY AND POWER FUND V	32,735,583
RIVERSTONE/CARLYLE GLOBAL ENERGY AND POWER FUND IV	78,910,766
ROCKPOINT RE FUND III	31,050,523
ROCKPOINT REAL ESTATE FD I LP	2,759,558
ROCKPOINT REAL ESTATE FD II LP	11,049,268
SAIF PARTNERS IV	34,980,069
SCOUT FUND I	39,549,400
SEAPORT CAPITAL PARTNERS II	2,239,385
SECURITY CAP PREFERRED GROWTH	104,886,275
SEGULAH IV LP	14,470,869
SENIOR HOUSING III	46,435,667
SENIOR HOUSING PARTNERS IV	33,344,979
SENTINEL CAPITAL PARTNERS V	6,650
SENTINEL MULTIFAMILY VALUE-ADDED FD I LP	38,750,285
SHERIDAN PRODTN PARTNERS II-B	62,469,000
SILVERSTONE III LP	21,706,378
SKM EQUITY FUND III LP	16,334,119
STERLING GROUP PARTNERS III	28,686,889
TERRACE INVESTMENT HOLDINGS	51,941,707
THOMAS H LEE EQUITY FUND V LP	3,081,859
THOMAS H. LEE EQUITY FUND VI	89,137,929
TOWERBROOK INVESTORS III	28,558,351
TOWERBROOK IV LP	7,966
TPG OPPORTUNITIES FUND II LP	57,365,480
TPG PARTNERS V LP	67,152,675
TPG PARTNERS VI	75,772,497
TRANSEUROPEAN IV LP	50,491,922
TRANSEUROPEAN L P II	474,500
TRIDENT CAPITAL FUND IV LP	56,101,993
TRIDENT CAPITAL FUND V LP	36,941,603
TRITON FUND IV	14,936
TSG6 LP	10,518,362
UBS TRUMBULL PROPERTY FUND	149,051,449
VENTURE CAPITAL SECURITIES (in aggregate)	480,500,976
VISTA EQUITY FOUNDATION II	7,790
VISTA EQUITY IV	46,836,492
VISTA EQUITY PARTNERS FUND III	47,893,563
WARBURG PINCUS PE XI LP	19,271,129
WARBURG PINCUS PRIVATE EQUITY IX LP	92,424,152
WARBURG PINCUS X	143,411,286
WATERLAND PRIVATE EQUITY FUND IV	26,572,407
WATERLAND PRIVATE EQUITY FUND V	10,252,022
WAYZATA OPPORTUNITIES FUND II	85,630,245
WAYZATA OPPORTUNITIES FUND III	3,980,769
WESCO I LLC	170,902,616
WESCO II LLC	92,396,511

LIMITED PARTNERSHIPS

NAME	FAIR VALUE
WESCO III LLC	38,450,139
WESTBROOK RE FUND III L P	3,100,524
WESTBROOK REAL ESTATE FUND IX	12,462,575
WESTBROOK REAL ESTATE FUND V	1,288,956
WESTBROOK REAL ESTATE PARTNERS VI LP	14,012,281
WESTBROOK VII	45,737,715
WESTBROOK VIII	89,572,989
WHITEHALL ST RE IX & X-5	452,882
WHITEHALL ST RE VII & VIII-4	240,168
WHITEHALL ST RE XI & XII-6	1,555,803
WHITEHALL ST RE XIII & XIV	3,291,045
WIND POINT PARTNERS IV LP	492,873
WIND POINT PARTNERS V LP	8,295,578
WINDPOINT PARTNERS III LP	2,098,796
WINDPOINT PARTNERS VI LP	45,768,029
WINDPOINT PARTNERS VII	35,360,611
TOTAL LIMITED PARTNERSHIPS	**$ 10,003,179,161**

MULTI ASSET

NAME	FAIR VALUE
Hedge Fund Investments (in aggregate).....	1,828,032,371
Managed Beta Investments (in aggregate).....	1,472,747,306
TOTAL MULTI ASSET	**$ 3,300,779,676**

REAL ESTATE

NAME	FAIR VALUE
150 WORTH	3,500,000
669 NORTH MIGHIGAN AVENUE	142,920,514
CABOT ADVISORS PORTFOLIO	25,224,807
LAKE TERRACE OFFICE BUILDING	10,540,716
LINCOLN DISTRIBUTION CENTER	22,232,551
MENLO PARK CAMPUS	100,521,514
OAKMEAD WEST INVESTMENT	119,384,995
OLD POST INDUSTRIAL BUILDINGS	47,363,764
PARK PLACE OF NORTHVILLE	32,736,083
PLAZA EAST	67,239,504
SANTA FE APARTMENT PORTFOLIO	39,426,697
SOUTHER CAL BUSINESS PARK	63,347,398
UNIVERSITY GATEWAY	81,359,992
VANTAGE POINT OFFICE PARK	823,479
TOTAL REAL ESTATE	**$ 756,622,013**

PREFERRED SECURITIES

NAME	FAIR VALUE
ALLY FINANCIAL INC	4,488,115
BAYERISCHE MOTOREN WERKE-PRF	1,629,188
BRASKEM SA	2,206,885
CENTRAIS ELETRICAS BRASILEIRAS	3,899,653
CESP-CIA ENERGETICA DE SAO PAU	4,052,983
CIA BRASILEIRA DISTR(PAO DE	17,692,239
CIA ENERGETICA DE MINAS GERAIS	6,867,749
CIA PARANAENSE DE ENERGIA	1,004,928
CITIGROUP CAPITAL XIII	7,410,885
FUCHS PETROLUB SE	1,256,830
HENKEL AG & CO KGAA	8,094,180
ISTAR FINL INC	504,290
ISTAR FINL INC PFD SER F%	294,256
ISTAR FINL INC PFD SER G 7.65%	21,710
KLABIN SA	1,203,938
METALURGICA GERDAU SA	1,787,162
OI SA PREFERENCE	3,090,501
PETROLEO BRASILEIRO SA	5,161,516
PORSCHE AUTOMOBIL HOLDING SE	5,273,275
PROSIEBENSAT.1 MEDIA AG	1,987,116
RWE AG	536,144
TELEFONICA BRASIL SA	11,834,264
VENTURE CAPITAL SECURITIES (in aggregate)	10,021,672
VOLKSWAGEN AG	43,531,057
TOTAL PREFERRED SECURITIES	**$ 143,850,535**

CONVERTIBLE SECURITIES

NAME	FAIR VALUE
AES TRUST III	14,593
AIRTRAN HOLDINGS INC	62,645
ALCATEL-LUCENT USA INC	198,338
ALCATEL-LUCENT/FRANCE	1,371
ALLSCRIPTS HEALTHCARE SOL 144A	14,728
ALTRA HOLDINGS INC	98,042
AXTEL SAB DE CV 144A	55,653
BANK OF AMERICA CORP	256,526
CALLIDUS SOFTWARE INC	79,547
CHESAPEAKE ENERGY CORP	228,275
CHESAPEAKE ENERGY CORP	1,007,812
CIENA CORP	802,644
CIENA CORP	70,425
CIENA CORP	2,346,094
CLIFFS NATURAL RESOURCES INC	1,444,451
CMS ENERGY CORP	2,889,895
COBALT INTERNATIONAL ENERGY IN	795,473
COMTECH TELECOMMUNICATIONS COR	306,375
DENDREON CORP	108,750
EL PASO ENERGY CAPITAL TRUST I	595,136
FORD MOTOR CO	5,628,431
GILEAD SCIENCES INC	622,361
GREENBRIER COS INC CONV	113,025
HORNBECK OFFSHORE SERV 144A	4,850
INTEL CORP	4,319,876
ISTAR FINALCIAL INC CONV	954,931
ISTAR FINANCIAL INC	575,640
JEFFERIES GROUP INC	175,829
KB HOME	788,500
LENNAR CORP	259,106
LENNAR CORP	1,515,014
LENNAR CORP	1,418,544
LUCENT TECHNOLOGIES CAPITAL TR	2,091,450
MICRON TECHNOLOGY INC	1,475,958
MICRON TECHNOLOGY INC	201,825
MICRON TECHNOLOGY INC 144A	3,059,213
MYLAN INC/PA	876,900
NETSUITE INC 144A	82,418
NUANCE COMMUNICATIONS INC	885,800
PEABODY ENERGY CORP	1,479,029
PORTUGAL TELECOM INTERNATIONAL	460,634
REDWOOD TRUST INC	280,192
RTI INTERNATIONAL METALS INC	121,380
RTI INTERNATIONAL METALS INC	56,475
RYLAND GROUP	1,591,568
RYLAND GROUP INC/THE	192,233
SANDISK CORP	426,602
SANDRIDGE ENERGY INC PERP PFD	424,153
SANDRIDGE ENERGY INC PFD CONV	747,903
STANDARD PACIFIC CORP	1,926,201
STONE ENERGY CORP	103,600
SUBSEA 7 SA	200,200

CONVERTIBLE SECURITIES

NAME	FAIR VALUE
TRINITY INDUSTRIES INC	3,722,688
TRIUMPH GROUP INC	203,613
TRW AUTOMOBILE INC	257,146
UNITED STATES STEEL CORP	567,456
VENTURE CAPITAL SECURITIES (in aggregate)	1,809,642
WELLS FARGO & CO	149,250
WEYERHAEUSER CO	408,164
XILINX INC	671,513
TOTAL CONVERTIBLE SECURITIES	**$ 52,226,082**

FOREIGN CURRENCY CONTRACTS (STATED IN U.S. DOLLARS)

CURRENCY NAME	RECEIVABLE	PAYABLE	FAIR VALUE
AUSTRALIAN DOLLAR	213,539,833	(49,055,761)	164,484,072
BRAZILIAN REAL	24,929,224	(26,769,822)	(1,840,598)
CANADIAN DOLLAR	285,096,199	(177,021,237)	108,074,962
CHILEAN PESO	13,095,631	(4,252,997)	8,842,634
COLOMBIAN PESO	1,957,744	(3,022,042)	(1,064,298)
DANISH KRONE	24,025,527	(15,245,830)	8,779,697
EURO CURRENCY UNIT	312,854,505	(378,587,054)	(65,732,549)
HONG KONG DOLLAR	64,503,349	(55,162,364)	9,340,984
INDIAN RUPEE	27,307,414	(7,911,829)	19,395,585
ISRAELI NEW SHEKEL	7,277,239	(23,219,161)	(15,941,922)
JAPANESE YEN	247,975,746	(347,047,497)	(99,071,751)
MALAYSIAN RINGGIT	-	(15,070,033)	(15,070,033)
MEXICAN NEW PESO	181,758,209	(15,682,622)	166,075,587
NEW TAIWAN DOLLAR	-	(56,186)	(56,186)
NEW ZEALAND DOLLAR	2,743,418	(5,728,862)	(2,985,444)
NIGERIAN NAIRA	831,372	(831,372)	-
NORWEGIAN KRONE	9,986,328	(4,041,798)	5,944,529
PERUVIAN NUEVO SOL	1,323,716	(4,438,185)	(3,114,469)
POLISH ZLOTY	13,185,569	(9,737,633)	3,447,936
BRITISH POUND STERLING	143,569,593	(384,997,482)	(241,427,889)
RUSSIAN RUBEL	12,550,360	(12,876,685)	(326,324)
SOUTH AFRICAN RAND	16,226,530	(18,345,579)	(2,119,049)
SINGAPORE DOLLAR	47,152,371	(7,745,350)	39,407,021
SOUTH KOREAN WON	-	(7,880,324)	(7,880,324)
SWEDISH KRONA	77,580,455	(6,343,778)	71,236,677
SWISS FRANC	58,936,923	(94,508,717)	(35,571,794)
THAILAND BAHT	-	(1,239,433)	(1,239,433)
U.S. DOLLAR	1,445,628,400	(1,543,684,936)	(98,056,536)
TOTAL FOREIGN CURRENCY CONTRACTS	**$ 3,234,035,654**	**$ (3,220,504,569)**	**$ 13,531,085**

OPTION CONTRACTS

NAME	CONTRACT TYPE	MATURITY	FAIR VALUE
3M CO	PUT	OCT 13	(6,776)
ABERCROMBIE & FITCH CO	PUT	AUG 13	(68,275)
ABERCROMBIE & FITCH CO	PUT	NOV 13	(26,505)
AIR LIQUIDE (OTC)	CALL	JUL 13	(1,324)
ALEXION PHARMACEUTICALS INC	CALL	JUL 13	(49,500)
AMAZON.COM INC	CALL	AUG 13	(9,768)
AMAZON.COM INC	PUT	JUL 13	(3,009)
AMAZON.COM INC	PUT	OCT 13	(3,927)
AMERICAN INTERNATIONAL GROUP I	PUT	AUG 13	(10,285)
AMERICAN INTERNATIONAL GROUP I	PUT	JUL 13	(7,414)
AMERIPRISE FINANCIAL INC	PUT	SEP 13	(22,695)
ANADARKO PETROLEUM CORP	PUT	AUG 13	(2,046)
ANADARKO PETROLEUM CORP	PUT	NOV 13	(5,320)
APPLE INC	PUT	AUG 13	(216)
APPLE INC	PUT	JUL 13	(567)
APPLE INC	PUT	SEP 13	(3,525)
ARBITRON INC	CALL	AUG 13	(10,660)
ARCELORMITTAL (OTC)	PUT	JUL 13	(8,122)
ASSISTED LIVING CONCEPTS INC	CALL	JUL 13	(458)
BANK OF AMERICA CORP	PUT	AUG 13	(1,498)
BIOGEN IDEC INC	CALL	JUL 13	(69,750)
BP PLC	PUT	JUL 13	(1,290)
BP PLC	PUT	OCT 13	(1,224)
CELANESE CORP	CALL	JUL 13	(1,800)
CELGENE CORP	CALL	JUL 13	(26,775)
CHEVRON CORP	PUT	SEP 13	(13,893)
CITIGROUP INC	PUT	AUG 13	(400)
CITIGROUP INC	PUT	SEP 13	(48,395)
COMMONWEALTH REIT	CALL	JUL 13	(12,090)
COMPUWARE CORP	CALL	AUG 13	(425)
COMPUWARE CORP	PUT	JUL 13	(720)
CONOCOPHILLIPS	PUT	AUG 13	(1,912)
CONOCOPHILLIPS	PUT	NOV 13	(15,800)
COOPER TIRE & RUBBER CO	CALL	AUG 13	61,250
DELL INC	PUT	AUG 13	(91,469)
EASTMAN CHEMICAL CO	CALL	JUL 13	(4,050)
EBAY INC	PUT	OCT 13	(11,960)
ELAN CORP PLC	CALL	JUL 13	(106,500)
EURO-BUND FUTURE SEP 13	PUT	AUG 13	(19,303)
EXPEDIA INC	PUT	JUL 13	(3,000)
EXPEDIA INC	PUT	OCT 13	(13,500)
EXXON MOBIL CORP	PUT	JUL 13	(1,638)
EXXON MOBIL CORP	PUT	OCT 13	(6,975)
FREEPORT-MCMORAN COPPER & GOLD	PUT	AUG 13	(6,800)
FREEPORT-MCMORAN COPPER & GOLD	PUT	NOV 13	(37,350)
GARDNER DENVER INC	CALL	JUL 13	700
GENWORTH FINANCIAL INC	PUT	SEP 13	(16,660)
HARTFORD FINANCIAL SERVICES GR	PUT	SEP 13	(29,632)
HESS CORP	PUT	AUG 13	(38,610)
HESS CORP	PUT	NOV 13	(26,640)
INTEL CORP	PUT	OCT 13	(2,280)

OPTION CONTRACTS

NAME	CONTRACT TYPE	MATURITY	FAIR VALUE
INTERNATIONAL BUSINESS MACHINE	PUT	OCT 13	(5,800)
INTERNATIONAL PAPER CO	PUT	JUL 13	(1,638)
ISHARES MSCI EMERGING MARKETS	PUT	AUG 13	(6,375)
ISHARES MSCI EMERGING MARKETS	PUT	SEP 13	(13,200)
ISHARES SILVER TRUST	PUT	AUG 13	(15,400)
ISHARES SILVER TRUST	PUT	JUL 13	(10,750)
ISHARES SILVER TRUST	PUT	SEP 13	(39,000)
JAKKS PACIFIC INC	CALL	AUG 13	(580)
JAKKS PACIFIC INC	CALL	JUL 13	(14,375)
JAKKS PACIFIC INC	PUT	JUL 13	(1,148)
JC PENNEY CO INC	PUT	AUG 13	(63)
JPMORGAN CHASE & CO	PUT	AUG 13	(570)
JPMORGAN CHASE & CO	PUT	SEP 13	(2,550)
KEYCORP	CALL	JUL 13	(78,300)
KOHL'S CORP	PUT	JUL 13	(1,500)
KOHL'S CORP	PUT	OCT 13	(5,625)
LANXESS AG NPV	PUT	JUL 13	(13,447)
LIFE TECHNOLOGIES CORP	PUT	JAN 14	(20,625)
LINCOLN NATIONAL CORP	PUT	JUL 13	(3,400)
LINN CO LLC	PUT	JUL 13	(500)
LULULEMON ATHLETICA INC	PUT	JUL 13	(41,350)
LULULEMON ATHLETICA INC	PUT	SEP 13	(13,200)
LYONDELLBASELL INDUSTRIES NV	CALL	JUL 13	(11,475)
M&T BANK CORP	CALL	JUL 13	50,400
M&T BANK CORP	PUT	JUL 13	(3,150)
MANULIFE FINANCIAL CORP	PUT	SEP 13	(22,500)
METLIFE INC	CALL	JUL 13	(20,880)
METLIFE INC	PUT	SEP 13	(23,945)
MICHAEL KORS HOLDINGS LTD	PUT	AUG 13	(61,800)
MICHAEL KORS HOLDINGS LTD	PUT	NOV 13	(17,625)
MICROSOFT CORP	PUT	JUL 13	(200)
MONSANTO CO	CALL	JUL 13	(360)
MONSANTO CO	PUT	JUL 13	(6,723)
MORGAN STANLEY	PUT	JUL 13	(33,300)
NEWCREST MINING LTD ORD (OTC)	PUT	JUL 13	(55,155)
OCEANEERING INTERNATIONAL INC	CALL	AUG 13	(31,450)
OFFICE DEPOT INC	CALL	JUL 13	2,410
OPTIMER PHARMACEUTICALS INC	PUT	JUL 13	(6,955)
ORACLE CORP	PUT	SEP 13	(1,700)
ORIENT EXPRESS HOTELS LTD CL A	CALL	AUG 13	(4,290)
ORIENT EXPRESS HOTELS LTD CL A	CALL	JUL 13	(11,270)
OWENS-ILLINOIS INC	CALL	JUL 13	(6,300)
PFIZER INC	PUT	DEC 13	(7,650)
PFIZER INC	CALL	JUL 13	36,314
PFIZER INC	PUT	JUL 13	(24,625,410)
PHILIP MORRIS INTERNATIONAL IN	PUT	DEC 13	(6,500)
PHILIP MORRIS INTERNATIONAL IN	PUT	SEP 13	(13,416)
POTASH CORP OF SASKATCHEWAN IN	PUT	DEC 13	(29,580)
POTASH CORP OF SASKATCHEWAN IN	PUT	SEP 13	(3,200)
PROCTER & GAMBLE CO/THE	PUT	JUL 13	(400)
PROTECTIVE LIFE CORP	PUT	JUL 13	(4,280)

OPTION CONTRACTS

NAME	CONTRACT TYPE	MATURITY	FAIR VALUE
PRUDENTIAL FINANCIAL INC	PUT	SEP 13	(20,200)
PULTEGROUP INC	PUT	JUL 13	(254)
PULTEGROUP INC	PUT	OCT 13	(138,825)
S & P 500 EOM OPTION SEP 13	PUT	JUL 13	(164,063)
S & P 500 EOM OPTION SEP 14	PUT	AUG 13	(609,375)
SCHLUMBERGER LTD	PUT	AUG 13	(8,120)
SCHLUMBERGER LTD	PUT	NOV 13	(9,983)
SPRINT NEXTEL CORP	CALL	AUG 13	(4,800)
SPRINT NEXTEL CORP	CALL	JUL 13	(5,395)
ST JUDE MEDICAL INC	CALL	JUL 13	(31,500)
STAPLES INC	PUT	SEP 13	(3,500)
TERADATA CORP	CALL	JUL 13	7,088
TERADATA CORP	PUT	JUL 13	(7,875)
TJX COS INC	PUT	JUL 13	(900)
ULTA SALON COSMETICS & FRAGRAN	PUT	JUL 13	(3,000)
ULTA SALON COSMETICS & FRAGRAN	PUT	SEP 13	(3,500)
UNUM GROUP	PUT	SEP 13	(9,000)
US 10 YR TREAS NTS FUT SEP 13	PUT	AUG 13	(49,688)
VANGUARD FTSE EMERGING MARKETS	CALL	AUG 13	2,500
WALTER ENERGY INC	CALL	JUL 13	(817)
WALTER ENERGY INC	PUT	JUL 13	(212,625)
WALTER ENERGY INC	CALL	SEP 13	7,300
WALTER ENERGY INC	PUT	SEP 13	(74,625)
WELLS FARGO & CO	PUT	OCT 13	(2,770)
TOTAL OPTION CONTRACTS			**$ (27,344,490)**

FUTURES CONTRACTS

NAME	MATURITY	FAIR VALUE
CBOE VIX FUTURE (CBF)	JUL 13	559,850
CBOE VIX FUTURE (CBF)	AUG 13	1,320
GOLD 100 OZ FUTURE (CMX)	AUG 13	2,583,460
EURO-SCHATZ FUTURE (EUX)	SEP 13	151,108
EURO-BUND FUTURE (EUX)	SEP 13	102,948
JAPAN 10YR BOND FUTURE (TSE)	SEP 13	36,241
TOPIX INDEX FUTURE (TSE)	SEP 13	2,277,539
AUSTRALIAN 10YR BOND FUT (SFE)	SEP 13	(198,979)
US TREAS BD FUTURE (CBT)	SEP 13	(9,022,632)
US 10 YR TREAS NTS FUT (CBT)	SEP 13	(7,506,430)
US ULTRA BOND (CBT)	SEP 13	(951,750)
SPI 200 INDEX FUTURE (SFE)	SEP 13	108,559
CANADA 10YR BOND FUTURE (MSE)	SEP 13	(915,257)
S&P/TSE 60 INDEX FUTURES (MSE)	SEP 13	317,626
S&P MID 400 EMINI FUT (CME)	SEP 13	(28,353)
S&P 500 EMINI INDEX FUT (CME)	SEP 13	(10,600,285)
RUSSELL 2000 MINI IND FUT (NYF	SEP 13	1,192,239
MSCI EAFE INDEX FUTURE (NYL)	SEP 13	(26,120)
FTSE 100 INDEX FUTURE (LIF)	SEP 13	(2,452,058)
DJ EURO STOXX 50 FUTURE (EUX)	SEP 13	(886,235)
COPPER FUTURE (CMX)	SEP 13	38,550
UK LONG GILT FUTURES (LIF)	SEP 13	26,239
US 5YR TREAS NTS FUTURE (CBT)	SEP 13	(7,233,867)
US 2YR TREAS NTS FUTURE (CBT)	SEP 13	(663,794)
CBOE VIX FUTURE (CBF)	OCT 13	(360,000)
PLATINUM FUTURE (NYM)	OCT 13	(1,565,465)
CBOE VIX FUTURE (CBF)	NOV 13	(1,149,350)
TOTAL FUTURES CONTRACTS		**$ (36,164,898)**
GRAND TOTAL CORE RETIREMENT INVESTMENT TRUST FUND		**$ 77,872,120,685**

Note: Values may not add due to rounding
N/A = Not Applicable

STOCKS

NAME	SHARES	FAIR VALUE
3D SYSTEMS CORP	18,251	801,219
3I GROUP PLC ORD GBP0.738636	41,501	212,501
3M CO	154,815	16,929,020
A P MOLLER - MAERSK A/S	76	543,562
A SCHULMAN INC	44,268	1,187,268
AAC TECHNOLOGIES HOLDINGS INC	104,102	587,863
AARON'S INC	52,204	1,462,234
ABB LTD CHF1.03 (REGD)	204,097	4,424,277
ABBOTT LABORATORIES	344,812	12,027,043
ABBVIE INC	311,223	12,865,959
ABC-MART INC NPV	6,461	251,715
ABERCROMBIE & FITCH CO	24,210	1,095,503
ABERDEEN ASSET MANAGEMENT PLC	40,956	237,788
ABERTISINFRAESTRUCTURAS SA	15,670	272,940
ACCENTURE PLC	144,671	10,410,525
ACCIONA SA EUR1.00	1,935	101,992
ACCOR SAR	6,801	238,997
ACCTON TECHNOLOGY CORP TWD10	110,000	68,266
ACE LIMITED SHS	116,561	10,429,878
ACHILLION PHARMACEUTICALS INC	80,000	654,400
ACOM CO Y50	1,705	54,153
ACS ACTIVIDADES CO EUR0.5	6,051	160,061
ACTAVIS INC	29,191	3,684,488
ACTELION CHF0.5 (REGD)(POST	4,608	277,118
ACTIVISION BLIZZARD INC	107,429	1,531,938
ACUITY BRANDS INC	32,568	2,459,535
ADECCO SA CHF1 (REGD)	13,299	756,911
ADHI KARYA PERSERO IDR100	90,500	30,319
ADIDAS AG	15,235	1,646,439
ADMIRAL GROUP ORD GBP0.001	80,532	1,620,836
ADOBE SYSTEMS INC	147,801	6,733,814
ADP PROMESSES EUR3	1,267	123,041
ADT CORP/THE	39,688	1,581,567
ADVANCE AUTO PARTS INC	14,693	1,192,631
ADVANCED INFO SERVICE PCL THB1	161,300	1,466,600
ADVANCED MICRO DEVICES INC	109,932	448,523
ADVANTEST NPV	11,550	189,758
AECOM TECHNOLOGY CORP	18,706	594,664
AEGON NV EUR0.12	285,195	1,905,082
AEON CO LTD NPV	25,613	335,714
AEON FINANCIAL SERVICE CO LTD	2,792	78,952
AEON MALL CO NPV	7,660	189,466
AEROPOSTALE INC	45,000	621,000
AES CORP/THE	148,397	1,779,280
AETNA INC	112,520	7,149,521
AFFILIATED MANAGERS GROUP INC	9,572	1,569,234
AFLAC INC	84,582	4,915,906
AFRICA OIL CORP	23,600	157,346
AGCO CORP	43,558	2,186,176
AGEAS NV	9,864	345,866
AGFA GEVAERT NV ORD NPV	66,853	118,182
AGGREKO ORD GBP0.13708387	53,347	1,328,565

STOCKS

NAME	SHARES	FAIR VALUE
AGILENT TECHNOLOGIES INC	62,975	2,692,811
AGL ENERGY NPV	53,952	715,094
AGL RESOURCES INC	21,435	918,704
AGNICO EAGLE MINES LIMITED	7,447	204,714
AGRICULTURAL BANK OF CHINA LTD	1,006,000	415,041
AGRIUM INC	1,200	104,352
AGRIUM INC	26,170	2,261,890
AIA GROUP LTD	1,263,363	5,350,645
AIN PHARMACIEZ INC	2,700	116,198
AIR LEASE CORP	12,715	350,807
AIR LIQUIDE(L')	24,755	3,052,707
AIR METHODS CORP	73,139	2,477,949
AIR PRODUCTS & CHEMICALS INC	48,741	4,463,213
AIR.WATER INC JPY50	52,416	737,154
AIRGAS INC	20,932	1,998,169
AIRPORTS OF THAILAND PCL	46,800	254,258
AISIN SEIKI CO Y50	70,672	2,699,957
AJINOMOTO CO INC	47,810	700,774
AKAMAI TECHNOLOGIES INC	32,243	1,371,940
AKER SOLUTIONS NOK1.66 (POST	38,623	522,791
AKZO NOBEL NV EUR2	42,955	2,418,495
ALASKA AIR GROUP INC	12,758	663,416
ALBEMARLE CORP	15,939	992,840
ALCOA INC	194,008	1,517,143
ALEMBIC PHARMACEUTICALS LTD	8,988	20,063
ALERE INC	14,752	361,424
ALEXANDRIA REAL ESTATE EQUITIE	12,960	851,731
ALEXION PHARMACEUTICALS INC	44,406	4,096,009
ALFA LAVAL AB ORD NPV	33,893	687,958
ALFA SAB SE 'A' NPV(CPO)	706,988	1,695,575
ALFRESA HLDGS NPV	1,718	91,837
ALIMENTATION COUCHE-TARD INC	16,228	959,882
ALKERMES PLC	22,934	657,747
ALL AMERICA LATINA LOGISTICA	64,400	275,786
ALLEGHANY CORP	3,039	1,164,879
ALLEGHENY TECHNOLOGIES INC	40,876	1,075,448
ALLERGAN INC/UNITED STATES	76,089	6,409,737
ALLIANCE DATA SYSTEMS CORP	15,220	2,755,277
ALLIANT ENERGY CORP	20,122	1,014,551
ALLIANT TECHSYSTEMS INC	24,040	1,979,213
ALLIANZ GERERAL IN MYR1	8,700	25,195
ALLIANZ SE (SOCIETAS EUROPEAE)	73,899	10,782,467
ALLIED MATERIAL TECHNOLOGY	1	-
ALLIED WORLD ASSURANCE COMPANY	6,267	573,493
ALLISON TRANSMISSION HLDG INC	6,216	143,465
ALLSCRIPTS HEALTHCARE SOLUTION	32,255	417,380
ALLSTATE CORP/THE	117,214	5,640,338
ALPHA NETWORKS INC TWD10	339	219
ALS LTD	14,677	128,703
ALSTOM EUR7 (POST	50,009	1,635,506
ALTAGAS LTD	4,981	174,036
ALTERA CORP	58,085	1,916,224

STOCKS

NAME	SHARES	FAIR VALUE
ALTRIA GROUP INC	425,245	14,879,323
ALUMINA LTD NPV	107,921	97,304
AMADA Y50	28,165	185,716
AMADEUS IT HLD SA-A SHS0.0100	59,587	1,901,887
AMAZON.COM INC	83,763	23,260,147
AMC NETWORKS INC	10,903	713,165
AMCOR LIMITED NPV	51,552	478,488
AMDOCS LTD COM	65,901	2,444,268
AMEC ORD 50P	111,596	1,701,039
AMERCO	1,328	215,003
AMEREN CORP	47,468	1,634,798
AMERICA MOVIL SAB DE CV	4,163	90,545
AMERICA MOVIL SAB DE CV SER	43,413	47,093
AMERICAN CAMPUS COMMUNITIES IN	19,006	772,784
AMERICAN CAPITAL AGENCY CORP	84,293	1,937,896
AMERICAN CAPITAL LTD	54,990	696,723
AMERICAN EAGLE OUTFITTERS INC	79,952	1,459,924
AMERICAN ELECTRIC POWER CO INC	102,252	4,578,845
AMERICAN EQUITY INVESTMENT LIF	100,382	1,575,997
AMERICAN EXPRESS CO	198,341	14,827,973
AMERICAN FINANCIAL GROUP INC/O	14,101	689,680
AMERICAN INTERNATIONAL GROUP I	287,953	12,871,499
AMERICAN NATIONAL INSURANCE CO	1,313	130,604
AMERICAN TOWER CORP	84,318	6,169,548
AMERICAN WATER WORKS CO INC	32,237	1,329,132
AMERIPRISE FINANCIAL INC	54,365	4,397,041
AMERIS BANCORP	9,073	152,880
AMERISAFE INC	69,122	2,238,862
AMERISOURCEBERGEN CORP	54,899	3,065,011
AMETEK INC	44,174	1,868,560
AMGEN INC	172,654	17,034,044
AMLIN ORD GBP0.28125	88,937	530,525
AMP LIMITED AUS0.40	193,957	754,539
AMPHENOL CORP	28,996	2,259,948
AMSURG CORP	39,772	1,395,997
AMTEX AUTO INR2	23,641	27,868
AMTRAN TECHNOLOGY TWD10	321,000	262,404
AMTRUST FINANCIAL SERVICES INC	79,950	2,854,215
ANA HOLDINGS INC	50,233	104,173
ANADARKO PETROLEUM CORP	130,012	11,171,931
ANADOLU CAM TRY1	56,427	80,132
ANALOG DEVICES INC	72,120	3,249,727
ANDRITZ AG NPV (POST SPLIT)	3,117	159,736
ANGLO AMERICAN	98,047	1,882,642
ANHEUSER-BUSCH INBEV NV	75,830	6,741,040
ANIXTER INTERNATIONAL INC	28,328	2,147,546
ANN INC	73,194	2,430,041
ANNALY CAPITAL MANAGEMENT INC	202,020	2,539,391
ANNIE'S INC	8,918	381,155
ANSYS INC	65,327	4,775,404
ANTOFAGASTA ORD GBP0.05	16,854	203,222
AO SMITH CORP	86,245	3,128,969

STOCKS

NAME	SHARES	FAIR VALUE
AOL INC	14,054	512,690
AON CORP	77,968	5,017,241
AOYAMA TRADING Y50	23,400	620,718
AOZORA BANK NPV	45,555	142,166
AP MOLLER MAERSK A/S	68	457,904
APA GROUP NPV	110,616	606,502
APACHE CORP	89,690	7,518,713
APARTMENT INVESTMENT & MANAGEM	26,477	795,369
APM AUTOMOTIVE HLDGS BHD	12,100	19,110
APOLLO GROUP INC	17,687	313,414
APPLE INC	203,637	80,656,543
APPLIED MATERIALS INC	304,479	4,539,782
APPLIED MICRO CIRCUITS CORP	90,000	792,000
APTARGROUP INC	34,780	1,920,204
AQUA AMERICA INC	25,508	798,145
ARC RESOURCES LTD	25,471	664,692
ARCELIK TRY1	54,042	357,115
ARCELORMITTAL	144,726	1,612,959
ARCH CAPITAL GROUP LTD SHS	24,148	1,241,449
ARCHER-DANIELS-MIDLAND CO	206,312	6,996,040
ARES CAPITAL CORP	48,631	836,453
ARGO GROUP INTERNATIONAL	28,264	1,198,111
ARIAD PHARMACEUTICALS INC	33,511	586,107
ARKANSAS BEST CORP	254,935	5,850,758
ARKEMA EUR10	20,469	1,876,566
ARM HOLDINGS ORD GBP0.0005	84,659	1,020,798
ARMSTRONG WORLD INDUSTRIES INC	4,990	238,472
ARRAY BIOPHARMA INC	45,000	204,300
ARRIUM LTD	244,164	174,327
ARROW ELECTRONICS INC	26,292	1,047,736
ARTHUR J GALLAGHER & CO	22,991	1,004,477
ARTISAN PARTNERS ASSET MANAGEM	2,306	115,092
ARUBA NETWORKS INC	60,209	924,810
ARYZTA AG CHF0.02 (REGD)	40,338	2,263,856
ASAHI GLASS CO Y50	43,717	284,302
ASAHI GROUP HOLDINGS LTD	65,475	1,622,127
ASAHI KASEI CORP JPY50	194,460	1,284,197
ASATSU-DK INC Y50	11,300	262,777
ASCENA RETAIL GROUP INC	23,155	404,055
ASCENDAS REAL ESTATE INV TRUST	151,934	267,139
ASCIANO LTD	41,677	191,508
ASHLAND INC	14,332	1,196,722
ASIA CEMENT CO KRW5000	3,940	261,850
ASIA PAPER MANUFACTURING	2,030	39,283
ASICS CORP JPY50	6,824	107,923
ASM PACIFIC TECHNOLOGY HK$0.10	10,204	112,415
ASML HOLDING NV EUR0.09	54,865	4,323,192
ASPEN INSURANCE HOLDINGS	12,024	445,970
ASSA ABLOY SER B NPV	52,335	2,037,742
ASSEENONSCREEN HLDGS ORD	83,700	5,135,038
ASSICURAZIONI GENERALI EUR1	89,032	1,553,073
ASSOCIATED BANC-CORP	30,419	473,015

STOCKS

NAME	SHARES	FAIR VALUE
ASSOCIATED BRITISH FOODS PLC	58,413	1,537,123
ASSURANT INC	42,669	2,172,279
ASSURED GUARANTY LTD SHS	30,579	674,573
ASTELLAS PHARMA INC Y50	50,127	2,719,933
ASTRAZENECA ORD USD0.25	131,929	6,233,013
ASX LTD NPV	8,271	250,368
AT&T INC	1,170,976	41,452,550
ATCO LTD	3,272	134,577
ATHABASCA OIL CORP	13,681	84,424
ATHENAHEALTH INC	11,207	949,457
ATLANTIA SPA	14,145	230,381
ATLAS COPCO AB SER A NPV	45,453	1,090,961
ATLAS COPCO AB SER'B'NPV (POST	16,668	355,119
ATMEL CORP	77,755	571,499
ATMI INC	33,997	804,029
ATMOS ENERGY CORP	51,701	2,122,843
ATOS EUR1	7,134	528,754
ATTIJARIWAFA BANK MAD10	2,649	101,483
ATWOOD OCEANICS INC	10,391	540,852
AU OPTRONICS CORP	312,000	113,470
AUCKLAND INTL AIRPORT NPV	45,190	103,654
AUDIX CORP TWD10	127,000	114,622
AURIZON HOLDINGS LTD	86,724	330,233
AUSTRALIA & NEW ZEALAND BANK	254,889	6,668,075
AUTOCANADA INC	3,500	96,279
AUTODESK INC	40,713	1,381,799
AUTOLIV INC	14,600	1,129,894
AUTOMATIC DATA PROCESSING INC	95,161	6,552,786
AUTONATION INC	9,220	400,056
AUTOZONE INC	11,815	5,005,897
AVAGO TECHNOLOGIES LTD	67,646	2,528,607
AVALONBAY COMMUNITIES INC	27,383	3,694,241
AVERY DENNISON CORP	38,864	1,661,825
AVIS BUDGET GROUP INC	19,547	561,976
AVIV REIT INC	22,500	569,025
AVIVA PLC GBP0.25	489,495	2,521,248
AVNET INC	24,865	835,464
AVON PRODUCTS INC	141,251	2,970,509
AVX CORP	8,585	100,874
AXA EUR2.29	238,123	4,672,268
AXEL SPRINGER AG	1,685	71,785
AXIS CAPITAL HLDGS LTD SHS	21,626	990,038
B&G FOODS INC	24,000	817,200
B/E AEROSPACE INC	17,912	1,129,889
BABCOCK & WILCOX CO/THE	20,364	611,531
BABCOCK INTL GROUP ORD GBP0.60	27,100	453,361
BAE SYSTEMS ORD GBP0.025	429,169	2,493,026
BAKER HUGHES INC	90,660	4,182,146
BALL CORP	26,994	1,121,331
BALLY TECHNOLOGIES INC	7,010	395,504
BALOISE HOLDING AG	11,816	1,147,069
BANCA MONTE DEI PASCHI DI	274,524	69,584

STOCKS

NAME	SHARES	FAIR VALUE
BANCO BILBAO VIZCAYA	469,776	3,935,564
BANCO DE SABADELL SA NEW	113,831	188,653
BANCO DO BRASIL SA	126,282	1,265,078
BANCO ESPIRITO SANTO SA	77,285	61,782
BANCO POPULAR ESPANOL SA	53,842	164,818
BANCO SANTANDER SA	870,015	5,543,618
BANGCHAK PETROLEUM PCL THB1	35,300	39,266
BANGKOK BANK PCL	33,500	220,345
BANGKOK BK PUB CO (LOCAL)	259,400	1,706,194
BANGKOK EXPRESSWAY THB10(NVDR)	15,800	18,212
BANK HANDLOWY W WARSZAWIE PLN4	3,819	106,614
BANK HAPOALIM B.M. ILS1	45,121	204,141
BANK LEUMI LE ISRAEL B M ORD	53,518	177,886
BANK NEGARA INDONESIA PERSERO	102,000	44,192
BANK OF AMERICA CORP	2,590,418	33,312,775
BANK OF BARODA INR10 (DEMAT)	43,790	423,088
BANK OF CHINA LTD CNY1	6,077,000	2,499,324
BANK OF COMMUNICATIONS CO LTD	331,000	213,374
BANK OF EAST ASIA HK$2.50	51,041	183,926
BANK OF HAWAII CORP	8,130	409,102
BANK OF KYOTO Y50	13,623	113,416
BANK OF MONTREAL	67,874	3,924,654
BANK OF NEW YORK MELLON CORP/T	267,170	7,494,119
BANK OF NOVA SCOTIA	73,680	3,926,527
BANK OF THE OZARKS INC	59,144	2,562,710
BANK OF YOKOHAMA Y50	107,713	555,183
BANK RAKYAT INDONESIA PERSERO	114,500	89,408
BANKIA SA	171,577	132,476
BANKINTER S A EUR0.3 REGD	104,500	372,050
BANKUNITED INC	11,678	303,745
BARCLAYS ORD GBP0.25	1,631,899	6,891,919
BARNES & NOBLE INC	4,020	64,159
BARRICK GOLD CORP	94,965	1,494,307
BARRY CALLEBAUT AG CHF18.60	99	90,509
BASF SE	131,158	11,700,435
BAUER PERFORMANCE SPORTS LTD	1,200	13,582
BAUER PERFORMANCE SPORTS LTD	6,700	75,831
BAXTER INTERNATIONAL INC	101,929	7,060,622
BAYER AG ORD NPV	134,718	14,347,024
BAYERISCHE MOTOREN WERKE (BMW)	30,748	2,685,036
BAYTEX ENERGY CORP	5,138	184,587
BB&T CORP	174,261	5,903,963
BBCN BANCORP INC	104,903	1,491,721
BCE INC	22,905	936,218
BEAM INC	18,494	1,167,156
BECTON DICKINSON AND CO	32,243	3,186,576
BED BATH & BEYOND INC	27,845	1,974,211
BEIERSDORF AG NPV	3,098	269,805
BELDEN INC	25,519	1,274,164
BELGACOM NPV	11,419	255,819
BELL ALIANT INC	3,243	86,873
BELLE INTERNATIONAL HLDGS HKD0	584,000	802,625

STOCKS

NAME	SHARES	FAIR VALUE
BEMIS CO INC	18,668	730,666
BENCHMARK ELECTRONICS INC	36,300	729,630
BENDIGO & ADELAIDE BK LTD NPV	17,410	160,478
BENESSE HOLDINGS INC JPY50	3,017	108,580
BERKSHIRE HATHAWAY INC	347,748	38,919,956
BEST BUY CO INC	64,939	1,774,783
BEZEQ-ISRAELI TELECOMMUNICATNS	143,159	191,122
BG GROUP PLC ORD GBP0.10	570,702	9,681,554
BHP BILLITON LIMITED	224,506	6,446,584
BHP BILLITON LTD	19,300	1,112,838
BHP BILLITON PLC USD0.50	261,221	6,663,981
BIC EUR3.82	1,233	123,409
BIG LOTS INC	23,859	752,274
BIMB HLDGS BERHAD MYR1	27,400	35,383
BINANI INDUSTRIES INR10	2,886	3,526
BIO PAPPEL SAB DE CV	56,900	109,686
BIOGEN IDEC INC	62,364	13,420,733
BIOMARIN PHARMACEUTICAL INC	25,222	1,407,135
BIOMED REALTY TRUST INC	140,869	2,849,780
BIO-RAD LABORATORIES INC	3,705	415,701
BK MANDIRI IDR500	19,500	17,683
BK OF IRELAND ORD STK EUR0.1	897,779	183,216
BLACKROCK INC	28,037	7,201,303
BMC SOFTWARE INC	26,122	1,179,147
BNP PARIBAS EUR2	142,119	7,754,184
BOC HONG KONG HLDG HKD5	158,458	487,242
BOEING CO/THE	161,410	16,534,840
BOFI HOLDING INC	21,000	962,220
BOK FINANCIAL CORP	4,807	307,888
BOLIDEN AB NPV (POST SPLIT)	87,281	1,075,260
BOMBARDIER INC	307,398	1,363,688
BONAVISTA ENERGY CORP	7,740	100,148
BOOZ ALLEN HAMILTON HOLDING CO	5,575	96,894
BORAL LIMITED NEW NPV	32,741	126,171
BORGWARNER INC	66,072	5,692,103
BOSKALIS WESTMINSTER GROEP NV	3,254	118,495
BOSTON PROPERTIES INC	32,346	3,411,533
BOSTON SCIENTIFIC CORP	279,750	2,593,283
BOTTOMLINE TECHNOLOGIES INC	58,338	1,475,368
BOULDER BRANDS INC	338,250	4,075,913
BOUYGUES EUR1	8,304	211,669
BP PLC ORD USD.25	1,868,180	12,899,366
BQE CANT VAUDOISE CHF20	125	61,962
BRAMBLES LTD NPV	137,551	1,175,974
BRANDYWINE REALTY TRUST	28,399	383,954
BRE PROPERTIES INC	13,984	699,480
BRENNTAG AG	2,202	334,027
BRF SA	20,600	451,810
BRIDGESTONE CO Y50	49,533	1,685,423
BRIGGS & STRATTON CORP	25,500	504,900
BRINKER INTERNATIONAL INC	12,805	504,901
BRISTOL-MYERS SQUIBB CO	354,185	15,828,528

STOCKS

NAME	SHARES	FAIR VALUE
BRISTOW GROUP INC	25,973	1,696,556
BRITISH AMERICAN TOBACCO ORD	339,214	17,325,312
BRITISH LAND ORD GBP0.25	69,860	600,245
BRITISH SKY BRDCSTG	99,024	1,189,502
BROADCOM CORP	175,356	5,920,019
BROADRIDGE FINANCIAL SOLUTIONS	21,994	584,601
BROADSOFT INC	39,000	1,076,400
BROCADE COMMUNICATIONS SYSTEMS	80,516	463,772
BROOKDALE SENIOR LIVING INC	18,034	476,819
BROOKFIELD ASSET MGMT INC	55,261	1,980,061
BROOKFIELD OFFICE PPTYS INC	20,668	342,654
BROTHER INDUSTRIES LTD	79,536	894,365
BROWN & BROWN INC	21,382	689,356
BROWN SHOE CO INC	90,668	1,952,082
BROWN-FORMAN CORP	23,030	1,555,677
BRP INC	3,900	90,573
BRUKER CORP	19,849	320,561
BT GROUP ORD GBP0.05	1,326,208	6,219,433
BUNGE LIMITED COM	22,582	1,598,128
BUNZL ORD GBP0.3214857	43,160	837,898
BURBERRY GROUP ORD GBP0.0005	58,886	1,206,610
BUREAU VERITAS EUR0.12	9,438	244,072
BURGER KING WORLDWIDE INC	18,208	355,238
BUSAN CITY GAS CO LTD	1,120	26,822
BYD ELECTRONIC INTERNATIONAL	137,500	73,391
CA INC	88,691	2,539,223
CABELA'S INC	22,134	1,433,398
CABLEVISION SYSTEMS CORP	35,345	594,503
CABOT CORP	11,576	433,174
CABOT OIL & GAS CORP	47,034	3,340,355
CACI INTERNATIONAL INC	18,055	1,146,312
CADENCE DESIGN SYSTEMS INC	51,333	743,302
CAE INC	11,171	115,527
CAHYA MATA SARAWAK BHD MY$1	65,300	109,333
CAIXABANK	49,619	152,278
CALBEE INC	181	17,146
CALFRAC WELL SERVICES LTD	4,700	135,037
CALLAN FUND	7,333,344	112,464,792
CALPINE CORP	74,205	1,575,372
CALTEX AUSTRALIA ORD$1	10,146	167,633
CAMDEN PROPERTY TRUST	18,089	1,250,673
CAMECO CORP	29,751	612,251
CAMERON INTERNATIONAL CORP	61,500	3,761,340
CAMPBELL SOUP CO	47,618	2,132,810
CANADIAN IMPERIAL BK OF COMM	53,643	3,795,359
CANADIAN NATIONAL RAILWAY CO	10,038	976,396
CANADIAN NATIONAL RAILWAY CO	22,755	2,208,742
CANADIAN NATURAL RESOURCES LTD	97,393	2,737,288
CANADIAN OIL SANDS LTD	20,686	381,778
CANADIAN PACIFIC RAILWAY LTD	20,763	2,509,982
CANADIAN TIRE CORP LTD	17,724	1,330,287
CANADIAN UTILITIES LTD	4,918	172,068

STOCKS

NAME	SHARES	FAIR VALUE
CANARA BANK INR10	11,864	71,993
CANON INC NPV	84,967	2,767,084
CANYON SERVICES GROUP INC	7,300	82,484
CAP GEMINI EUR8	15,343	744,893
CAPITA PLC	27,991	410,105
CAPITACOMMERCIAL T REIT UNITS	148,447	171,470
CAPITAL ONE FINANCIAL CORP	178,037	11,182,504
CAPITALAND SGD1	190,934	463,673
CAPITALSOURCE INC	35,575	333,694
CAPITAMALL TRUST SGD1 UNITS	180,161	283,388
CAPITAMALLS ASIA LTD	101,050	145,404
CARDINAL HEALTH INC	62,012	2,926,966
CARDTRONICS INC	7,500	207,000
CAREER EDUCATION CORP	19,400	56,260
CAREFUSION CORP	60,879	2,243,391
CARILLION ORD GBP0.50	152,900	640,981
CARLISLE COS INC	34,983	2,179,791
CARLSBERG A/S	30,880	2,760,723
CARMAX INC	40,736	1,880,374
CARNIVAL CORP	75,784	2,598,633
CARNIVAL PLC ORD USD1.66	7,839	272,268
CARPENTER TECHNOLOGY CORP	8,386	377,957
CARREFOUR EUR2.5	99,090	2,721,589
CARTER'S INC	10,745	795,882
CARTICA INVESTORS LP	10,153,908	10,153,908
CASA GRANDE SAA PEN10	15,419	53,484
CASEY'S GENERAL STORES INC	31,736	1,909,238
CASINO GUICH-PERR EUR1.53	12,814	1,198,752
CASIO COMPUTER CO Y50	9,552	84,043
CATAMARAN CORP	18,769	910,740
CATAMARAN CORP	37,357	1,820,033
CATERPILLAR INC	151,592	12,504,824
CATHAY PACIFIC AIRWAYS	50,138	87,654
CBL & ASSOCIATES PROPERTIES IN	29,588	633,775
CBOE HOLDINGS INC	15,832	738,404
CBRE GROUP INC	59,569	1,391,532
CBS CORP	157,121	7,678,503
CCL INDUSTRIES INC	2,300	141,451
CEAT LTD INR10	1,114	1,982
CEC ENTERTAINMENT INC	55,218	2,266,147
CELANESE CORP	43,160	1,933,568
CELESIO AG	3,636	78,928
CELGENE CORP	89,675	10,483,904
CEMEX SAB DE CV	25,230	266,933
CENOVUS ENERGY INC	78,549	2,233,727
CENTERPOINT ENERGY INC	90,875	2,134,654
CENTRAL JAPAN RY Y5000	7,288	889,953
CENTRICA ORD GBP0.061728395	735,727	4,019,389
CENTURYLINK INC	135,748	4,798,692
CERNER CORP	74,434	7,152,363
CF INDUSTRIES HOLDINGS INC	19,658	3,371,347
CFS RETAIL PROPERTY TRUST	158,142	289,511

STOCKS

NAME	SHARES	FAIR VALUE
CGI GROUP INC	21,737	634,627
CH ROBINSON WORLDWIDE INC	29,131	1,640,367
CHALLENGER LTD	216,100	793,207
CHANGYOU.COM LTD	1,110	33,788
CHARLES RIVER LABORATORIES INT	8,897	365,044
CHARLES SCHWAB CORP/THE	234,490	4,978,223
CHARTER COMMUNICATIONS INC	12,002	1,486,448
CHENIERE ENERGY INC	50,586	1,404,267
CHESAPEAKE ENERGY CORP	105,116	2,142,264
CHEUNG KONG INFRASTRUCTURE	86,679	577,759
CHEUNG KONG(HLDGS) HK$0.50	103,005	1,397,065
CHEVRON CORP	467,013	55,266,318
CHIBA BANK Y50	89,705	610,465
CHICAGO BRIDGE & IRON CO NV	18,244	1,088,437
CHICO'S FAS INC	175,352	2,991,505
CHILDRENS PLACE RETAIL STORES	7,187	393,848
CHIMERA INVESTMENT CORP	186,424	559,272
CHINA CITIC BANK CORPORATION H	997,000	460,173
CHINA CONSTRUCTION BANK CORP	2,480,000	1,755,362
CHINA GAOXIAN FIBRE FABRIC	73,000	-
CHINA GEN PLASTICS TWD10	105,000	62,010
CHINA GREAT STAR INTERNATION	61,233	83,910
CHINA MERCHANTS BK 'H' CNY1	177,000	295,747
CHINA MOBILE LTD	173,400	1,810,826
CHINA OVERSEAS LAND & INVEST	460,000	1,206,882
CHINA PETROLEUM AND CHEMICAL	2,610,400	1,837,563
CHINA SKY CHEMICAL FIBRE	125,000	-
CHINA TELECOM CORP 'H'CNY1	1,916,000	913,987
CHIPBOND TECHNOLO TWD10	91,000	223,166
CHIPMOS TECHNOLOGIES BERMUDA	12,296	237,928
CHIPOTLE MEXICAN GRILL INC	5,610	2,044,004
CHIYODA CORP Y50	6,675	78,419
CHOICE HOTELS INTERNATIONAL IN	39,240	1,557,436
CHONGQING RURAL COMMECRIAL H	145,000	61,504
CHRISTIAN DIOR EUR2	14,077	2,268,951
CHUBB CORP	69,231	5,860,404
CHUBU ELECTRIC PWR Y500	60,234	852,560
CHUGAI PHARMACEUTL Y50	38,870	804,517
CHUGOKU BANK Y50	6,896	96,635
CHUGOKU ELECTRIC POWER CO INC	12,639	198,234
CHURCH & DWIGHT CO INC	19,267	1,188,967
CI FINANCIAL INC	12,589	361,220
CIA DE BEBIDAS DAS AMERICAS	11,652	435,202
CIA DE SANEAMENTO BASICO DO ES	124,212	1,293,047
CIA ENERGETICA DE MINAS GERAIS	30,558	274,105
CIA SANEAMENTO BASICO DE SAO P	33,900	354,645
CIA SANEAMENTO MINAS GERAIS	2,255	36,749
CIE GENERALE DE GEOPHYSIQUE	6,791	149,976
CIGNA CORPORATION COM	69,565	5,042,767
CIMAREX ENERGY CO	40,497	2,631,900
CINCINNATI FINANCIAL CORP	29,644	1,360,660
CINEMARK HOLDINGS INC	20,926	584,254

STOCKS

NAME	SHARES	FAIR VALUE
CINTAS CORP	18,696	851,416
CISCO SYSTEMS INC	1,294,567	31,470,924
CIT GROUP INC	36,517	1,702,788
CITIGROUP INC	758,872	36,403,090
CITIZEN HOLDINGS CO Y50	18,936	105,608
CITRIX SYSTEMS INC	49,152	2,965,340
CITY DEVELOPMENTS SGD0.50	30,043	253,457
CITY NATIONAL CORP/CA	8,471	536,807
CJ CORP KSWN5000	6,390	635,055
CLARCOR INC	38,525	2,011,390
CLARIANT CHF3.70(REGD)	27,675	390,782
CLEAN HARBORS INC	24,477	1,236,823
CLEAR CHANNEL OUTDOOR HOLDINGS	7,641	57,002
CLEARWIRE CORP	100,024	498,120
CLIFFS NATURAL RESOURCES INC	27,773	451,311
CLOROX CO	25,191	2,094,380
CLP HLDGS HKD5	157,669	1,275,565
CMC MAGNETIC CORP TWD10	514,000	93,810
CME GROUP INC	69,000	5,242,620
CMS ENERGY CORP	48,412	1,315,354
CNA FINANCIAL CORP	4,795	156,413
CNH GLOBAL NV	5,514	229,713
CNP ASSURANCES EUR1	6,863	98,353
COACH INC	79,438	4,535,115
COBALT INTERNATIONAL ENERGY IN	76,002	2,019,373
COBHAM ORD GBP0.025	46,087	183,208
COCA COLA HBC	8,615	201,091
COCA-COLA AMATIL NPV	47,995	558,379
COCA-COLA CO/THE	809,393	32,464,753
COCA-COLA ENTERPRISES INC	71,479	2,513,202
COCA-COLA WEST COMPANY LTD NPV	597	10,578
COCHLEAR LTD COM	6,441	363,828
COGNEX CORP	45,126	2,040,598
COGNIZANT TECHNOLOGY SOLUTIONS	54,721	3,426,082
COHERENT INC	32,920	1,812,904
COLFAX CORP	15,533	809,425
COLGATE-PALMOLIVE CO	187,529	10,743,536
COLONIAL PROPERTIES TRUST	14,077	339,537
COLOPLAST-B	4,739	265,354
COLRUYT SA NPV	3,239	170,114
COMCAST CORP	570,509	23,892,917
COMERICA INC	23,808	948,273
COMFORTDELGRO CORP SGD0.25	86,123	124,604
COMMERCE BANCSHARES INC/MO	13,959	608,054
COMMERZBANK AG	41,292	359,504
COMMONWEALTH BANK OF AUSTRALIA	131,763	8,343,749
COMMONWEALTH REIT	21,466	496,294
COMMUNITY HEALTH SYSTEMS INC	17,095	801,414
COMPAGNIE DE SAINT-GOBAIN	37,266	1,506,491
COMPAGNIE FINANCIERE	59,895	5,289,042
COMPAL ELECTRONIC INC TW$10	314,319	176,713
COMPASS GROUP ORD GBP0.10	78,184	996,086

STOCKS

NAME	SHARES	FAIR VALUE
COMPASS MINERALS INTERNATIONAL	6,044	510,899
COMPUTER MODELLING GROUP LTD	3,300	72,541
COMPUTER SCIENCES CORP	41,946	1,835,976
COMPUTERSHARE NPV (DFD 1 POST	34,520	324,510
COMPUWARE CORP	38,716	400,711
COMTECH TELECOMMUNICATIONS COR	19,500	524,355
CONAGRA FOODS INC	98,502	3,440,675
CONCHO RESOURCES INC/MIDLAND T	18,999	1,590,596
CONCUR TECHNOLOGIES INC	8,458	688,312
CONMED CORP	34,101	1,065,315
CONOCOPHILLIPS	289,911	17,539,616
CONSOL ENERGY INC	48,872	1,324,431
CONSOLIDATED EDISON INC	66,598	3,883,329
CONSTELLATION BRANDS INC	21,998	1,146,536
CONSTELLATION SOFTWARE INC	2,500	343,618
CONTACT ENERGY NPV	15,732	62,207
CONTANGO OIL & GAS CO	23,503	793,226
CONTINENTAL AG NPV	16,236	2,165,308
CONTINENTAL RESOURCES INC/OK	12,001	1,032,806
CON-WAY INC	10,221	398,210
COOPER COS INC/THE	37,811	4,501,400
COOPER TIRE & RUBBER CO	37,700	1,250,509
COPA HOLDINGS S A CL A	6,038	791,703
COPART INC	20,274	624,439
CORELOGIC INC	17,323	401,374
CORETRONICS CORP TWD10	63,000	51,815
CORIO NV EUR10	5,013	199,166
CORNING INC	409,013	5,820,255
CORPORATE OFFICE PROPERTIES TR	56,520	1,441,260
CORPORATION BK INR10 DEMAT	11,318	66,641
CORRECTIONS CORP OF AMERICA	20,881	707,239
COSAN LTD SHS -A-	39,512	638,514
COSAN SA INDUSTRIA E COMERCIO	74,807	1,464,951
COSMO OIL	41,039	75,604
COSTCO WHOLESALE CORP	88,808	9,819,501
COUNTRY GARDEN HLDGS CO LTD	151,000	79,040
COVANCE INC	10,141	772,136
COVANTA HOLDING CORP	19,237	385,125
COVIDIEN PLC	130,688	8,212,434
CR BARD INC	20,099	2,184,359
CRANE CO	8,799	527,236
CREDICORP LTD	455	58,222
CREDIT AGRICOLE SA EUR3	87,945	754,824
CREDIT SAISON CO NPV	6,748	169,082
CREDIT SUISSE GROUP AG CHF0.04	227,416	6,021,002
CREE INC	24,971	1,594,648
CRESCENT POINT ENERGY CORP	16,301	551,170
CRH ORD EUR0.32 DUBLIN LIST	96,792	1,956,425
CRODA INTL ORD 10P	5,783	217,260
CROWN CASTLE INTERNATIONAL COR	62,934	4,555,792
CROWN HOLDINGS INC	47,015	1,933,727
CROWN LIMITED NPV	36,494	404,532

STOCKS

NAME	SHARES	FAIR VALUE
CSG SYSTEMS INTERNATIONAL INC	35,300	766,010
CSL ORD NPV	29,506	1,663,172
CST BRANDS INC	10,944	337,185
CSU CARDSYSTEM S A COM NPV	10,200	13,160
CSX CORP	222,463	5,158,917
CUBESMART	101,899	1,628,346
CUBIC CORP	23,109	1,111,543
CUBIST PHARMACEUTICALS INC	11,830	571,389
CULLEN/FROST BANKERS INC	9,441	630,376
CUMMINS INC	40,314	4,372,456
CURTISS-WRIGHT CORP	30,892	1,144,858
CVR ENERGY INC	26,335	1,248,279
CVS CAREMARK CORP	284,369	16,260,219
CYPRUS POPULAR BANK PCL	1	-
CYRUSONE INC	37,500	777,750
CYTEC INDUSTRIES INC	7,609	557,359
DAEGU DEPARTMENT STORE KRW5000	2,770	36,261
DAEHAN PULP KRW5000	4,100	19,135
DAELIM INDUSTRIAL CO KSWN 5000	1,170	88,924
DAESANG HOLDINGS CO LTD	10,930	74,650
DAESUNG HOLDINGS CO LTD	3,420	24,855
DAEWON SANUP CO KRW500	4,194	28,461
DAI NIPPON PRINTING CO Y50	23,527	214,818
DAICEL CORP	12,492	109,282
DAIDO STEEL CO Y50	12,149	61,519
DAIHATSU MOTOR CO Y50	7,881	149,155
DAI-ICHI LIFE INSURANCE CO LTD	644	928,382
DAIICHI SANKYO COMPANY LIMITED	28,688	478,254
DAIKIN INDUSTRIES Y50	46,111	1,861,430
DAIMLER AG ORD NPV	59,656	3,604,626
DAINIPPON SUMITOMO PHARMA CO	6,802	89,771
DAITO TRUST CONSTRUCTION Y50	5,370	505,456
DAIWA HOUSE INDUSTRY CO Y50	37,832	704,958
DAIWA SECS GROUP NPV	105,598	885,520
DAKTRONICS INC	107,282	1,100,713
DANAHER CORP	129,184	8,177,347
DANONE	59,007	4,422,536
DANSKE BANK AS DKK10	76,851	1,312,513
DAOU DATA SYSTEM C KRW500	7,686	34,054
DARDEN RESTAURANTS INC	17,048	860,583
DASSAULT SYSTEMES SA EUR1	2,662	325,190
DAVITA HEALTHCARE PARTNERS INC	23,615	2,852,692
DBS HLDGS SGD1	232,651	2,843,247
DDR CORP	47,903	797,585
DE MASTER BLENDERS EUR0.12	21,595	345,264
DEAN FOODS CO	33,844	339,117
DECKERS OUTDOOR CORP	6,251	315,738
DEERE & CO	109,900	8,929,375
DELEK GROUP ILS1	319	82,809
DELHAIZE GROUP	32,429	2,001,838
DELL INC	304,347	4,063,032
DELPHI AUTOMOTIVE PLC	71,723	3,635,639

STOCKS

NAME	SHARES	FAIR VALUE
DELTA AIR LINES INC	169,492	3,171,195
DELTA ELECTRONICS THB1 (NVDR)	21,400	27,600
DELTA LLOYD NV	7,860	157,288
DELTA-GALIL IND ORD ILS1	1,393	21,299
DENA CO LTD NPV	7,960	156,099
DENBURY RESOURCES INC	104,999	1,818,583
DENSO CORPORATION NPV	48,745	2,289,177
DENTSPLY INTERNATIONAL INC	25,977	1,064,018
DENTSU INC NPV	7,790	268,986
DEUTSCHE BANK AG ORD NPV REGD	92,515	3,866,820
DEUTSCHE BOERSE AG NPV	8,253	542,498
DEUTSCHE LUFTHANSA AG ORD NPV	9,818	199,022
DEUTSCHE POST AG NPV (REGD)	142,137	3,527,931
DEUTSCHE TELEKOM AG NPV (REGD)	234,128	2,728,026
DEVON ENERGY CORP	94,245	4,889,431
DEVRY INC	11,401	353,659
DEXUS PROPERTY GROUP NPV	360,733	353,311
DIAGEO ORD 28 101/108P	374,671	10,683,354
DIAMOND OFFSHORE DRILLING INC	14,749	1,014,584
DICK'S SPORTING GOODS INC	27,844	1,393,871
DIEBOLD INC	11,531	388,479
DIGITAL CHINA HOLDINGS LTD SHS	424,000	506,744
DIGITAL REALTY TRUST INC	27,279	1,664,019
DILLARD'S INC	8,678	711,336
DIRECT LINE INSURANCE GROUP PL	35,115	124,093
DIRECTV	171,781	10,585,145
DISCOVER FINANCIAL SERVICES	105,467	5,024,448
DISCOVERY COMMUNICATIONS INC	84,398	6,516,370
DISH NETWORK CORP	59,085	2,512,294
DISTRIBUIDORA INTERNACIONAL DE	26,117	197,239
DNB ASA	134,072	1,931,139
DOLBY LABORATORIES INC	38,403	1,284,580
DOLLAR GENERAL CORP	44,011	2,219,475
DOLLAR TREE INC	37,810	1,922,260
DOLLARAMA INC	9,251	645,496
DOMINION RESOURCES INC/VA	124,149	7,054,146
DOMINO'S PIZZA INC	10,207	593,537
DOMTAR CORP	13,388	890,302
DON QUIJOTE CO LTD	8,111	393,976
DONALDSON CO INC	26,627	949,519
DONGBLI SECURITIES KRW5000	190	664
DONGIL INDUSTRIES KRW5000	884	40,870
DOUGLAS EMMETT INC	25,859	645,182
DOVER CORP	34,518	2,680,668
DOW CHEMICAL CO/THE	280,124	9,011,589
DOWNER EDI LTD NPV	162,100	532,678
DR HORTON INC	51,166	1,088,812
DR PEPPER SNAPPLE GROUP INC	67,346	3,093,202
DRAX GROUP ORD GBP0.1155172	37,800	333,955
DRB-HICOM BERHAD ORD MYR1	264,816	225,464
DREAMWORKS ANIMATION SKG INC	13,392	343,639
DRESSER-RAND GROUP INC	44,199	2,651,056

STOCKS

NAME	SHARES	FAIR VALUE
DRIL-QUIP INC	7,365	664,986
DST SYSTEMS INC	6,142	401,257
DSV DKK1 (POST SUBDIVISION)	16,535	402,558
DSW INC	6,462	474,763
DTE ENERGY CO	37,105	2,486,406
DUKE ENERGY CORP NEW COM	150,798	10,178,865
DUKE REALTY CORP	68,583	1,069,209
DUN & BRADSTREET CORP	12,677	1,235,374
DUNKIN' BRANDS GROUP INC	19,341	828,182
DURATEX SA	52,350	303,808
E*TRADE FINANCIAL CORP	52,044	658,877
E.ON SE NPV	178,188	2,920,699
E1 CORPORATION KRW5000	2,196	139,215
EADS EURO AERO DEF EUR 1	39,989	2,134,546
EAGLE MATERIALS INC	8,981	595,171
EAGLE NICE INTL HL HKD0.01	14,000	2,509
EAST JAPAN RAILWAY CO Y50000	32,229	2,501,491
EAST WEST BANCORP INC	109,540	3,012,350
EASTMAN CHEMICAL CO	57,099	3,997,501
EASYJET ORD	38,949	765,598
EATON CORP PLC	105,800	6,962,698
EATON VANCE CORP	21,774	818,485
EBAY INC	286,216	14,803,092
ECHO ENTERTAINMENT GROUP LTD	33,515	93,875
ECHOSTAR CORP	7,359	287,810
ECOLAB INC	47,571	4,052,573
EDENRED	8,678	265,082
EDF EUR0.5	49,869	1,156,104
EDISON INTERNATIONAL	73,463	3,537,978
EDP ENERGIAS PORTUGAL	85,740	275,837
EDWARDS LIFESCIENCES CORP	20,492	1,377,062
EGIS PHARMACEUTICALS PLC	973	94,083
EI DU PONT DE NEMOURS & CO	207,845	10,911,863
EISAI CO Y50	10,784	439,133
EL PASO ELECTRIC CO	37,843	1,336,236
ELAN CORP ORD EUR0.05	37,801	528,454
ELDORADO GOLD CORP	30,531	188,404
ELEC POWER DEV NPV	11,824	368,998
ELECTROLUX AB SER 'B' NPV	10,278	257,961
ELECTRONIC ARTS INC	54,898	1,261,007
ELEKTA SER B NPV	15,741	237,883
ELEMENT FINANCIAL CORP	9,600	108,926
ELI LILLY & CO	159,833	7,850,997
ELISA CORPORATION	6,069	118,411
ELITEGROUP COMPUT TWD10	183,000	72,355
ELNUSA PT	4,978,500	130,420
EMAMI INR1	15,959	128,984
EMBRAER SA	34,775	1,282,850
EMC CORP/MA	434,260	10,257,221
EMCOR GROUP INC	52,633	2,139,531
EMERSON ELECTRIC CO	179,690	9,800,293
EMPIRE CO LTD	9,789	746,226

STOCKS

NAME	SHARES	FAIR VALUE
EMS-CHEMIE HLDG CHF0.01	348	102,802
ENAGAS SA EUR1.50	19,340	477,266
ENBRIDGE INC	57,897	2,426,301
ENCANA CORPORATION	119,610	2,017,026
ENDO HEALTH SOLUTIONS INC	39,458	1,451,660
ENDURANCE SPECIALTY HLDGS LTD	7,814	402,030
ENEL EUR1	802,852	2,515,045
ENEL GREEN POWER SPA EUR0.20	74,771	155,020
ENERGEN CORP	34,107	1,782,432
ENERGIZER HOLDINGS INC	53,831	5,410,554
ENERPLUS CORP	8,518	125,475
ENERSIS SA	47,121	770,900
ENGHOUSE SYSTEMS LTD	4,600	103,516
ENGILITY HOLDINGS INC	2,150	61,103
ENI EUR	321,410	6,592,644
ENSCO PLC	16,879	981,007
ENSIGN ENERGY SERVICES INC	36,700	566,355
ENTERGY CORP	36,859	2,568,335
ENTIE COMMERCIAL TWD10	40,000	20,620
EOG RESOURCES INC	61,730	8,128,606
EPISIL TECHNOLOGIES INC TWD10	2,029	721
EQT CORP	27,301	2,166,880
EQUIFAX INC	21,869	1,288,740
EQUINIX INC	8,955	1,654,168
EQUITY LIFESTYLE PROPERTIES IN	7,555	593,747
EQUITY RESIDENTIAL	76,231	4,425,972
EREGLI DEMIR CELIK TRY1	220,476	227,395
ERICSSON (L.M.)	447,479	5,035,378
ERIE INDEMNITY CO	4,505	359,003
ERSTE GROUP BANK AG	10,112	269,519
ESSEX PROPERTY TRUST INC	6,899	1,096,389
ESSILOR INTERNATIONAL EURO.18	8,713	925,754
ESTEE LAUDER COS INC/THE	40,328	2,652,373
ESTERLINE TECHNOLOGIES CORP	21,849	1,579,464
ETERNIT SA COM NPV	22,600	96,680
ETHAN ALLEN INTERIORS INC	33,774	972,691
EULER HERMES SA	3,707	373,196
EURAZEONCE NPV	1,328	71,059
EUTELSAT COMMUNICATIONS	6,113	173,302
EVERCORE PARTNERS INC	63,397	2,490,234
EVEREST RE GROUP INC COM	9,065	1,162,677
EVERTEC INC	22,500	494,325
EXELIS INC	53,022	731,173
EXELON CORP	182,867	5,646,933
EXOR SPA EUR1	2,734	80,742
EXPEDIA INC	61,932	3,725,210
EXPEDITORS INTERNATIONAL OF WA	40,976	1,557,498
EXPERIAN PLC ORD USD0.10	237,033	4,109,176
EXPRESS INC	52,500	1,100,925
EXPRESS SCRIPTS HOLDING CO	168,320	10,383,661
EXTRA SPACE STORAGE INC	20,136	844,302
EXXON MOBIL CORP	1,002,973	90,618,611

STOCKS

NAME	SHARES	FAIR VALUE
F5 NETWORKS INC	14,294	983,427
FABER GROUP BHD	112,500	63,380
FACEBOOK INC	390,468	9,707,034
FACTSET RESEARCH SYSTEMS INC	7,978	813,277
FAIRCHILD SEMICONDUCTOR INTERN	23,083	318,545
FAMILY DOLLAR STORES INC	33,190	2,068,069
FAMILYMART Y50	36,945	1,573,235
FANUC CORP	13,404	1,940,399
FARO TECHNOLOGIES INC	39,000	1,318,980
FAST RETAILING CO LTD Y50	6,946	2,338,991
FASTENAL CO	53,819	2,467,601
FEDERAL REALTY INVESTMENT TRUS	13,907	1,441,878
FEDERAL SIGNAL CORP	114,932	1,005,655
FEDERATED INVESTORS INC	16,831	461,338
FEDERATION CENTRES	106,419	230,863
FEDEX CORP	71,649	7,063,158
FEI COMPANY	21,941	1,601,474
FERROVIAL SA EUR0.2	17,237	275,140
FERTILIZANTES HERINGER SA COM	12,100	45,956
FIAT INDUSTRIAL EUR1.57	53,723	598,110
FIAT SPA EUR3.58	37,394	261,017
FIBRIA CELULOSE SA	21,500	240,884
FIDELITY NATIONAL FINANCIAL IN	41,286	983,020
FIDELITY NATIONAL INFORMATION	53,178	2,278,146
FIFTH THIRD BANCORP	207,372	3,743,065
FINANCIAL SELECT SECTOR SPDR F	42,800	834,172
FINMECCICA SPA EUR 4.40	105,910	529,743
FINNING INTERNATIONAL INC	7,369	151,229
FIRST CAPITAL REALTY INC	6,923	117,139
FIRST CITIZENS BANCSHARES INC/	1,368	262,724
FIRST HORIZON NATIONAL CORP	43,771	490,235
FIRST NIAGARA FINANCIAL GROUP	64,213	646,625
FIRST PACIFIC CO LTD/HONG KONG	9,351	180
FIRST PACIFIC CO US$0.01	92,813	99,438
FIRST QUANTUM MINERALS LTD	86,208	1,274,795
FIRST REPUBLIC BANK/CA	21,125	812,890
FIRST SOLAR INC	11,056	494,535
FIRSTENERGY CORP	93,098	3,476,279
FIRSTGROUP ORD5P	164,500	240,640
FIRSTRAND ZAR0.01	15,281	44,532
FISERV INC	24,159	2,111,738
FLEETCOR TECHNOLOGIES INC	45,031	3,661,020
FLEETMATICS GROUP LTD	6,000	199,380
FLETCHER BUILDING NPV	29,264	190,523
FLEXTRONICS INTERNATIONAL LTD	20,075	155,381
FLIGHT CENTRE LTD	2,352	84,674
FLIR SYSTEMS INC	121,560	3,278,473
FLOWERS FOODS INC	88,470	1,950,764
FLOWSERVE CORP	25,053	1,353,113
FLUOR CORP	73,230	4,343,271
FMC CORP	24,697	1,507,999
FMC TECHNOLOGIES INC	43,032	2,396,022

STOCKS

NAME	SHARES	FAIR VALUE
FOMENTO ECONOMICO MEXICANO SAB	401	41,379
FONCIERE DES REGIO EUR2	2,150	161,085
FOOT LOCKER INC	27,235	956,766
FORD MOTOR CO	896,360	13,866,689
FOREST CITY ENTERPRISES INC	28,641	512,960
FOREST LABORATORIES INC	68,386	2,803,826
FORHOUSE CORP TWD10	91,000	39,471
FORMFACTOR INC	45,000	303,750
FORTESCUE METALS G NPV	66,494	185,030
FORTINET INC	24,620	430,850
FORTIS INC	21,028	641,634
FORTUM OYJ FIM20	25,730	481,610
FORTUNE BRANDS HOME & SECURITY	29,936	1,159,721
FORUM ENERGY TECHNOLOGIES INC	37,318	1,135,587
FOSSIL GROUP INC	7,534	778,338
FOSTER WHEELER AG COM	7,510	163,042
FOUNDING CONSTRUCTION & DEV	55,000	38,354
FRANCO-NEVADA CORP	9,949	355,069
FRANKLIN RESOURCES INC	31,330	4,261,507
FRAPORT AG NPV	1,570	94,855
FREEHOLD ROYALTIES LTD	2,100	46,919
FREEHOLD ROYALTIES LTD	4,200	93,838
FREEPORT-MCMORAN COPPER & GOLD	239,365	6,608,868
FREESCALE SEMICONDUCTOR LTD	10,235	138,684
FRESENIUS MEDICAL CARE AG & CO	15,568	1,103,473
FRESENIUS SE & CO KGAA	14,452	1,779,168
FRESH MARKET INC/THE	38,205	1,899,553
FRESNILLO PLC	7,653	102,376
FRONTIER COMMUNICATIONS CORP	181,013	733,103
FUBON GROUP CO LTD TWD10	1,452,444	1,979,658
FUGRO NV CVZ EURO0.05	3,011	163,012
FUJI ELECTRIC CO LTD	23,525	82,889
FUJI HEAVY LTD Y50	85,492	2,104,273
FUJI OIL CO LTD/OSAKA Y50	43,200	746,275
FUJIFILM HOLDINGS CORP NPV	34,870	767,010
FUJITSU NPV	140,792	581,112
FUKUOKA FINANCIAL GROUP INC	160,222	680,663
FULTON FINANCIAL CORP	35,408	406,484
FURUKAWA ELECTRIC CO LTD	28,533	66,065
FUYO GENERAL LEASE CO LTD NPV	14,800	552,011
G & K SVCS INC CL A	12,750	606,900
G4S PLC ORD GBP0.25	219,761	767,950
GAJAH TUNGGAL TBK PT	321,121	103,536
GALAXY ENTERTAINMENT GROUP LTD	426,176	2,087,926
GALP ENERGIA SGPS EUR1	34,803	514,590
GAMESTOP CORP	52,577	2,209,811
GANNETT CO INC	82,524	2,018,537
GAP INC/THE	63,154	2,635,416
GARDNER DENVER INC	8,932	671,508
GARMIN LTD	22,248	804,488
GARTNER INC	17,012	969,514
GAS NAT SDG SA EUR1	17,382	349,981

STOCKS

NAME	SHARES	FAIR VALUE
GATX CORP	8,491	402,728
GAZPROM NEFT JSC	2,312	41,154
GDF SUEZ EUR1	151,666	2,966,017
GEA GROUP AG NPV	44,180	1,563,747
GEBERIT CHF0.10 (REGD) (POST	2,891	715,913
GECINA EUR7.50	1,642	181,377
GEMALTO NV	5,877	531,384
GENERAL DYNAMICS CORP	67,697	5,302,706
GENERAL ELECTRIC CO	2,241,651	51,983,887
GENERAL GROWTH PROPERTIES INC	122,811	2,440,255
GENERAL MILLS INC	140,080	6,798,082
GENERAL MOTORS CO	206,539	6,879,814
GENESCO INC	29,188	1,955,304
GENESEE & WYOMING INC	7,855	666,418
GENPACT LTD	30,485	586,531
GENTEX CORP	71,047	1,637,633
GENTING SINGAPORE PLC USD0.10	260,921	271,557
GENUINE PARTS CO	28,122	2,195,485
GENWORTH FINANCIAL INC	89,467	1,020,818
GENWORTH MI CANADA INC	25,900	602,480
GEO HOLDINGS CORPORATION	436	392,832
GEODESIC LTD INR2	70,387	6,574
GET SA EUR0.40 (POST	23,504	178,544
GETINGE AB SER'B'NPV	8,552	258,228
GIANT INTERACTIVE GROUP INC	28,433	227,748
GILDAN ACTIVEWEAR INC	17,709	715,948
GILEAD SCIENCES INC	337,731	17,295,205
GIVAUDAN AG CHF10	353	454,798
GJENSIDIGE FORSIKRING ASA	8,542	124,995
GKN ORD GBP0.01	279,865	1,278,932
GLAXOSMITHKLINE ORD GBP0.25	500,812	12,517,904
GLENCORE XSTRATA PLC	1,223,170	5,048,878
GLOBAL LOGISTIC PROPERTIES LTD	229,822	498,313
GLOBAL PAYMENTS INC	13,823	640,281
GLOBE TELECOM INC	1,960	73,046
GN STORE NORD DKK4	17,200	324,627
GNC HOLDINGS INC	17,845	788,927
GOGO INC	12,300	171,831
GOLAR LNG LIMITED SHS	7,937	253,111
GOLDCORP INC	78,967	1,955,181
GOLDEN AGRI-RESOURCES LTD	123,493	54,527
GOLDMAN SACHS GROUP INC/THE	110,338	16,688,623
GOODMAN LTD	220,239	983,787
GOODYEAR TIRE & RUBBER CO/THE	44,576	681,567
GOOGLE INC	60,748	53,480,717
GPO SIMEC SA SER'B'NPV	34,500	150,519
GPT GROUP	131,810	463,305
GRACO INC	41,389	2,616,199
GRAFTECH INTERNATIONAL LTD	95,232	693,289
GREAT PLAINS ENERGY INC	27,878	628,370
GREAT WEST LIFECO INC	12,113	327,583
GREE INC NPV	7,923	70,189

STOCKS

NAME	SHARES	FAIR VALUE
GREEN MOUNTAIN COFFEE ROASTERS	27,067	2,031,649
GREIF INC	5,719	301,220
GRIFOLS SA	15,800	445,872
GRIFOLS SA EUR0.5	6,368	233,424
GROUPE BRUXELLES L NPV	3,449	259,173
GROUPE FNAC	6,597	17,176
GROUPE FNAC	(332)	(7,034)
GROUPON INC	76,175	647,488
GRUMA SAB DE CV SER 'B' NPV	6,080	27,455
GRUPA LOTOS S A PLN1.00(CA)	3,729	40,185
GRUPO AEROMEXICO SAB DE CV	49,900	63,209
GRUPO AEROPORTUARIO DEL	8,000	40,308
GRUPO MEXICO SAB DE CV	226,082	650,518
GRUPO TELEVISA SA	3,243	80,556
GT ADVANCED TECHNOLOGIES INC	72,800	302,120
GUBRE FABRIKALARI TRY1	11,482	81,528
GUESS? INC	91,857	2,850,323
GUJARAT ALKALIES INR10	14,845	44,479
GUJARAT NARMADA VALLEY	72,339	91,360
GUJARAT STATE FERTILISERS &	104,201	107,050
GULFPORT ENERGY CORP	14,038	660,769
GUNGHO ONLINE ENTERTAINMENT	256	278,331
GUNMA BANK Y50	16,737	92,333
GWANGJU SHINSEGAE KRW5000	473	110,790
H&E EQUIPMENT SERVICES INC	57,919	1,220,353
H&R BLOCK INC	49,406	1,371,017
H&R REAL ESTATE INVESTMENT TR	9,529	199,080
HACHIJUNI BANK LTD/THE	17,278	100,883
HAEMONETICS CORP MASS COM	65,838	2,722,401
HAIN CELESTIAL GROUP INC/THE	4,231	274,888
HAKUHODO DY HLDGS INC NPV	1,005	70,315
HALLIBURTON CO	195,590	8,160,015
HAMAMATSU PHOTONICS NPV	5,309	191,602
HAMMERSON ORD 25P REITS	53,151	392,833
HAN WHA KSWN5000	9,780	251,768
HANA FINANCIAL HOLDINGS	41,210	1,199,800
HANESBRANDS INC	17,887	919,750
HANG FUNG GOLD TEC HKD0.10	42,635	-
HANG LUNG PROPERTIES LTD	166,895	582,040
HANG SENG BANK HK$5	32,622	482,410
HANILEWHA CO LTD KRW500	8,120	94,919
HANKUK PAPER MFG KRW5000	1,410	29,631
HANKYU HANSHIN HOLDINGS INC	49,679	282,565
HANNOVER RUECKVERSICHERUNG SE	2,579	185,450
HANNSTAR BOARD CORP TWD10	67,000	30,403
HANOVER INSURANCE GROUP INC/TH	7,981	390,510
HANSOL PAPER MANUFACTURING	6,220	68,352
HANWHA TIMEWORLD CO LTD	1,190	37,147
HARGREAVES LANSDOWN ORD	9,128	122,939
HARLEY-DAVIDSON INC	40,668	2,229,420
HARMAN INTERNATIONAL INDUSTRIE	46,393	2,514,501
HARRIS CORP	36,584	1,801,762

STOCKS

NAME	SHARES	FAIR VALUE
HARRIS TEETER SUPERMARKETS INC	3,480	163,073
HARSCO CORP	34,643	803,371
HARTFORD FINANCIAL SERVICES GR	109,530	3,386,668
HARVEY NORMAN HLDGS NPV	22,701	52,987
HASBRO INC	20,825	933,585
HATTERAS FINANCIAL CORP	17,912	441,352
HAWAIIAN ELECTRIC INDUSTRIES I	17,880	452,543
HB FULLER CO	49,647	1,877,153
HCA HOLDINGS INC	48,550	1,750,713
HCC INSURANCE HOLDINGS INC	18,210	785,033
HCL TECHNOLOGIES INR2(DEMAT)	38,440	501,968
HCP INC	96,889	4,402,636
HEALTH CARE REIT INC	60,581	4,060,744
HEALTH MANAGEMENT ASSOCIATES I	47,017	739,107
HEALTH NET INC	14,387	457,794
HEALTHCARE SERVICES GROUP INC	47,752	1,170,879
HEALTHCARE TRUST OF AMERICA IN	20,216	227,026
HEARTLAND PAYMENT SYSTEMS INC	11,293	420,664
HEIDELBERGCEMENT AG	6,009	403,584
HEINEKEN HOLDING EUR1.6	11,788	660,482
HEINEKEN NV EUR1.60	22,029	1,401,654
HELIX ENERGY SOLUTIONS GROUP I	52,732	1,214,945
HELLENIC TELECOM ORGANIZATION	53,370	416,238
HELMERICH & PAYNE INC	39,251	2,451,225
HENDERSON LAND DEVELOPMENT CO	79,363	473,742
HENKEL AG & CO KGAA NPV(BR)	6,936	543,200
HENNES & MAURITZ AB	63,072	2,059,585
HENRY SCHEIN INC	15,810	1,513,808
HERBALIFE LTD	27,766	1,253,357
HERSHEY CO/THE	16,991	1,516,956
HERTZ GLOBAL HOLDINGS INC	62,831	1,558,209
HESS CORP	76,910	5,113,746
HEWLETT-PACKARD CO	487,373	12,086,850
HEXAGON AB	16,120	428,230
HEXCEL CORP	18,189	619,335
HIBBETT SPORTS INC	1,170	64,935
HILL-ROM HOLDINGS INC	10,844	365,226
HILLSHIRE BRANDS CO	22,335	738,842
HIMAX TECHNOLOGIES INC	6,263	32,693
HINDUSTAN LEVER INR1 DEMAT	76,726	755,511
HINO MOTORS LTD Y50	11,431	167,550
HIROSE ELECTRONICS	2,237	294,558
HIROSHIMA BK Y50	21,576	91,877
HISAMITSU PHARM CO NPV	2,657	134,809
HITACHI CHEMICAL CO LTD Y50	71,772	1,122,081
HITACHI CONSTRUCTION MACHINERY	4,610	93,049
HITACHI HIGH TECHNOLOGIES CORP	4,616	111,107
HITACHI METALS Y50	31,018	348,478
HITACHI NPV	829,629	5,320,115
HITEJINRO HOLDINGS CO LTD	1,740	19,883
HKT TRUST / HKT LTD	96,064	92,146
HMS HOLDINGS CORP	49,500	1,153,350

STOCKS

NAME	SHARES	FAIR VALUE
HO TUNG CHEMICAL C TWD10	1,699	737
HOCHTIEF AG NPV	1,309	85,467
HOKKAIDO ELE POWER CO INC Y500	22,197	303,006
HOKUHOKU FINANCIAL GROUP INC	50,464	103,128
HOKURIKU ELEC PWR CO INC Y500	7,236	113,492
HOLCIM CHF2 (REGD)	43,109	3,000,293
HOLLYFRONTIER CORP	43,129	1,845,059
HOLOGIC INC	165,966	3,203,144
HOME BANCSHARES INC/AR	71,658	1,860,958
HOME CAPITAL GROUP INC	9,600	505,321
HOME DEPOT INC/THE	352,860	27,336,064
HOME PROPERTIES INC	9,477	619,511
HOMEAWAY INC	10,245	331,323
HON HAI PRECISION INDUSTRY CO	789,600	1,949,565
HON HAI PRECISION-GDR REG S	251,449	1,241,680
HONDA MOTOR CO NPV	148,093	5,493,760
HONEYWELL INTERNATIONAL INC	194,811	15,456,305
HONG KONG & CHINA GAS CO LTD	344,141	841,235
HONG KONG EXCHANGES & CLEARING	46,676	704,682
HONG LEONG FIN MYR1	24,300	111,213
HONGKONG LAND HLDGS LTD ORD	37,000	254,190
HOPEWELL HOLDINGS HKD2.50	24,697	82,309
HORMEL FOODS CORP	24,329	938,613
HORNBECK OFFSHORE SERVICES INC	41,890	2,241,115
HOSPIRA INC	30,031	1,150,488
HOSPITALITY PROPERTIES TRUST	25,359	666,435
HOST HOTELS & RESORTS INC	158,236	2,669,441
HOWARD HUGHES CORP/THE	7,166	803,237
HOYA PENTAX HD CORPORATION	60,042	1,238,497
HSBC HLDGS ORD USD0.50 (UK)	2,263,556	23,413,983
HUANENG POWER INTL INC H SHS	408,000	403,984
HUBBELL INC	10,772	1,066,428
HUDSON CITY BANCORP INC	95,864	878,114
HUGO BOSS AG	4,345	477,808
HULIC CO LTD	19,918	213,346
HUMANA INC	57,034	4,812,529
HUNTINGTON BANCSHARES INC/OH	271,967	2,143,100
HUNTINGTON INGALLS INDUSTRIES	9,096	513,742
HUNTSMAN CORP	85,436	1,414,820
HUSKY ENERGY INC	14,735	391,369
HUSQVARNA AB SER B NPV	17,254	90,469
HUSTEEL CO KRW5000	1,030	21,826
HUTCHISON PORT HOLDINGS TRUST	222,833	163,782
HUTCHISON WHAMPOA HK$0.25	315,674	3,318,986
HWA SUNG INDUSTRIAL CO KRW5000	170	860
HYATT HOTELS CORP	8,119	327,683
HYSAN DEVELOPMENT HK$5	95,571	414,623
HYUNDAI HY COMMUNICATIONS &	15,670	76,151
HYUNDAI MTR CO	11,574	2,285,308
IAC/INTERACTIVECORP	13,544	644,153
IBERDROLA SA EUR0.75 (POST	310,322	1,636,077
IBIDEN CO Y50	8,947	139,337

STOCKS

NAME	SHARES	FAIR VALUE
ICADE NPV (POST MERGER)	1,749	144,227
ICAP ORD GBP0.10	23,465	129,367
IDBI BANK LTD INR10	14,894	17,758
IDEMITSU KOSAN CO LTD NPV	1,712	131,500
IDEX CORP	61,156	3,290,804
IDEXX LABORATORIES INC	44,125	3,961,543
IGM FINANCIAL INC	4,382	187,293
IHI CORP Y50	56,295	213,086
IHS INC	16,714	1,744,607
ILIAD NPV	984	212,515
ILLINOIS TOOL WORKS INC	73,793	5,104,262
ILLUMINA INC	42,444	3,176,509
ILUKA RESOURCES LIMITED	51,093	467,212
IMERYS EUR2	1,446	88,481
IMI ORD GBP0.25	13,735	258,315
IMMOEAST AG NPV(EXCHANGE RATE	10,611	1
IMMOFINANZ AG NPV	11,396	1
IMMOFINANZ AG NPV	71,540	266,885
IMPERIAL HOLDING ZAR0.04	65,826	1,391,555
IMPERIAL OIL LTD	12,641	481,100
IMPERIAL TOBACCO GROUP ORD 10P	230,726	7,978,680
INCITEC PIVOT NPV	69,595	182,193
INCYTE CORP LTD	18,669	410,718
INDOSAT IDR100	1,800	952
INDUSTRIA DE DISENO TEXTIL SA	28,161	3,471,625
INDUSTRIAL & COMMERCIAL BANK O	2,662,000	1,678,261
INDUSTRIAL ALLIANCE INS & FINL	4,151	163,687
INDUSTRIAS BACHOCO SAB DE CV	3,058	106,113
INDUSTRIVARDEN AB SER C NPV	5,029	83,451
INFINEON TECHNOLOGIES ORD NPV	80,674	674,276
INFORMATICA CORP	31,839	1,113,728
ING GROEP N.V. CVA EUR0.24	455,271	4,142,488
ING US INC	13,600	368,016
INGERSOLL-RAND PUBLIC LIMITED	60,569	3,362,791
INGRAM MICRO INC	27,629	524,675
INGREDION INC	72,585	4,763,028
INMARSAT ORD EUR0.000667	19,133	195,443
INNOLUX CORP	1,314,000	655,444
INOTERA MEMORIES I TWD10	4,000	2,089
INPEX CORPORATION	516	2,150,541
INSURANCE AUSTRALIA GROUP PLC	123,422	614,580
INTACT FINANCIAL CORP	5,671	318,505
INTEGRYS ENERGY GROUP INC	18,192	1,064,778
INTEL CORP	1,161,348	28,127,849
INTELSAT SA	4,060	81,200
INTERACTIVE BROKERS GROUP INC	8,502	135,777
INTERCONTINENTAL HOTELS GROUP	131,409	3,603,489
INTERCONTINENTALEXCHANGE INC	21,738	3,864,147
INTERNATIONAL BUSINESS MACHINE	219,775	42,001,200
INTERNATIONAL CONSOLIDATED	39,641	159,013
INTERNATIONAL FLAVORS & FRAGRA	14,781	1,110,940
INTERNATIONAL GAME TECHNOLOGY	93,738	1,566,362

STOCKS

NAME	SHARES	FAIR VALUE
INTERNATIONAL PAPER CO	105,402	4,670,363
INTERPUBLIC GROUP OF COS INC/T	584,970	8,511,314
INTERTEK GROUP PLC ORD GBP0.01	14,432	639,816
INTESA SANPAOLO EUR0.52	496,503	794,462
INTOPS CO KRW500	2,505	55,823
INTU PROPERTIES PLC GBP0.50	49,811	236,164
INTUIT INC	53,876	3,288,052
INTUITIVE SURGICAL INC	10,287	5,211,188
INVENSYS PLC	93,616	585,840
INVENTEC CORP TWD10	1,003,722	559,279
INVESCO LTD	146,555	4,660,449
INVESTEC ORD GBP0.0002	24,560	154,104
INVESTOR AB SEK 6.25 'B'	19,463	519,921
INZI DISPLAY KRW500	16,051	30,498
IPEK DOGAL ENERJI KAYNAKLARI	77,388	128,749
IPG PHOTONICS CORP	23,877	1,450,050
IRISH BANK RESOLUTION CORP LTD	62,800	-
IRISH BANK RESOLUTION CORP LTD	185,857	-
IRON MOUNTAIN INC	44,706	1,189,627
IRONWOOD PHARMACEUTICALS INC	439,998	4,377,980
IS YATIRIM MENKUL DEGERLER	24,001	18,535
ISETAN MITSUKOSHI HOLDINGS LTD	90,184	1,195,674
ISHARES MSCI EAFE ETF	1,149	65,930
ISHARES RUSSELL 2000 ETF	318,461	30,941,671
ISRAEL CHEMICALS LTD	19,031	187,835
ISRAEL CORP ORD SHK1	113	67,980
ISRAEL DISCOUNT BANK ILS0.1	1	1
ISUZU MOTORS LTD Y50	50,335	344,063
ITC HOLDINGS CORP	9,496	866,985
ITOCHU CORP Y50	252,005	2,904,774
ITOCHU TECHNO SOLUTIONS CORP	5,515	227,906
ITRON INC	13,785	584,898
ITT CORP	60,643	1,783,511
ITV ORD GBP0.10	158,808	337,451
IYO BANK LTD/THE	11,367	108,481
J B CHEMICALS &	17,199	22,083
J FRONT RETAILING CO LTD NPV	20,673	164,618
J&J SNACK FOODS CORP	11,366	884,275
JABIL CIRCUIT INC	36,766	749,291
JACK HENRY & ASSOCIATES INC	15,623	736,312
JACK IN THE BOX INC	65,879	2,588,386
JACOBS ENGINEERING GROUP INC	31,181	1,719,009
JAMES HARDIE INDUSTRIES PLC	18,846	161,984
JAMMU & KASHMIR BA INR10	6,791	140,134
JAPAN AIRLINES CO LTD	2,492	127,943
JAPAN EXCHANGE GROUP INC	2,145	216,368
JAPAN PETROLEUM EX NPV	1,227	49,717
JAPAN PRIME REALTY INVEST CORP	55	168,042
JAPAN REAL ESTATE INVST CO JPY	48	534,917
JAPAN RETAIL FUND JAPAN RETAIL	151	314,967
JAPAN STEEL WORKS Y50	13,359	73,428
JAPAN TOBACCO INC Y50000	225,176	7,945,255

STOCKS

NAME	SHARES	FAIR VALUE
JARDEN CORP	20,405	892,719
JARDINE CYCLE & CARRIAGE LTD	4,878	163,497
JARDINE MATHESON HLDGS ORD	7,780	470,690
JAZZ PHARMACEUTICALS PLC	9,410	646,749
JB HUNT TRANSPORT SERVICES INC	16,595	1,198,823
JBS SA COM NPV	121,200	354,978
JC DECAUX SA NPV	2,852	77,684
JC PENNEY CO INC	31,020	529,822
JDS UNIPHASE CORP	42,196	606,778
JEON BUK BANK KRW5000	4,780	25,824
JERONIMO MARTINS EUR1	8,936	188,054
JFE HOLDINGS INC NPV	61,623	1,350,514
JGC CORP Y50	29,327	1,053,983
JIANGLING MOTORS 'B'CNY1	13,700	36,933
JIANGSU XINCHENG REAL ESTATE	27,700	18,642
JINDAL POLY FILMS INR10	23,033	56,318
JK CEMENTS LTD INR10	41,780	160,581
JM SMUCKER CO/THE	22,052	2,274,664
JOHN WILEY & SONS INC	8,249	330,702
JOHNSON & JOHNSON	644,297	55,319,340
JOHNSON CONTROLS INC	171,524	6,138,844
JOHNSON MATTHEY ORD GBP1.04761	8,755	348,964
JONES GROUP INC/THE	29,800	409,750
JONES LANG LASALLE INC	30,604	2,789,249
JOY GLOBAL INC	23,506	1,140,746
JOYO BANK Y50	28,757	157,196
JPMORGAN CHASE & CO	895,513	47,274,131
JSR CORP JPY50	72,110	1,456,210
JTEKT CORP	40,142	450,984
JULIUS BAER GRUPPE AG	32,774	1,277,845
JUNIPER NETWORKS INC	91,850	1,773,624
JX HOLDINGS INC	168,932	818,003
JYSKE BANK (AS) DKK10	10,000	376,428
K + S AG SHS	7,359	271,711
KABEL DEUTSCHLAND HOLDING AG	18,173	1,993,239
KABU COM SECURITIES CO LTD NPV	16,100	80,229
KAJIMA CORP Y50	35,769	118,468
KAKAKU.COM INC	15,100	459,833
KAMIGUMI CO Y50	21,264	171,037
KANEKA CORP NPV	12,086	79,693
KANSAI ELEC POWER NPV	83,834	1,146,931
KANSAI PAINT CO Y50	10,321	131,539
KANSAS CITY SOUTHERN	53,580	5,677,337
KAO CORP	75,094	2,551,389
KAR AUCTION SERVICES INC	13,777	315,080
KARNATAKA BANK INR10	11,650	21,967
KASIKORNBANK PCL	9,100	57,508
KASIKORNBANK PCL	30,700	189,060
KAWASAKI HEAVY INDUSTRIES Y50	107,291	329,428
KAZAKHMYS ORD GBP0.20	24,400	95,738
KBC GROUPE NPV	52,087	1,936,710
KBR INC	36,751	1,194,408

STOCKS

NAME	SHARES	FAIR VALUE
KDDI CORP Y5000	99,647	5,176,207
KEIKYU CORP	19,217	164,825
KEIO CORP Y50	24,169	165,936
KEISEI ELECTRIC RAILWAY CO Y50	11,908	111,366
KELLOGG CO	66,206	4,252,411
KELT EXPLORATION LTD	10,900	76,459
KEMPER CORPORATION	8,636	295,783
KENMARE RESOURCES PLC	650,000	242,520
KENNAMETAL INC	14,286	554,725
KEPPEL CORP NPV	61,646	505,494
KEPPEL LD STK SG$0.50	51,579	136,237
KERING EUR4.00	7,165	1,454,291
KERRY GROUP 'A' ORD EUR0.125	6,378	351,515
KERRY PROPERTIES LTD ORD HKD1	48,351	189,505
KESKO OYJ EUR2 SER'B'	479	13,299
KEYCORP	272,407	3,007,373
KEYENCE CORP NPV	9,039	2,879,995
KEYERA CORP	11,230	602,084
KEYW HOLDING CORP/THE	59,059	782,532
KGHM POLSKA MIEDZ PLN 10 BR	22,661	823,084
KIA MOTORS CORP	32,323	1,757,592
KIKKOMAN SHOYU CO Y50	4,210	69,930
KILROY REALTY CORP	13,683	725,336
KIMBERLY-CLARK CORP	81,128	7,880,774
KIMCO REALTY CORP	87,136	1,867,324
KINDEN CORPORATION Y50	5,829	49,996
KINDER MORGAN INC/DELAWARE	141,136	5,384,338
KINDER MORGAN MANAGEMENT LLC	3,379	282,451
KING YUAN ELECTRONICS CO LTD	555,000	409,246
KINGBOARD CHEM HLDG HK$0.10	205,800	423,999
KINGFISHER ORD GBP0.157142857	101,363	527,319
KINGS TOWN BANK	175,000	148,894
KINGSOFT CORP LTD USD0.0005	34,000	56,197
KINNEVIK INVESTMENT AB SEK0.1	8,787	223,794
KINROSS GOLD CORP	48,723	248,938
KINTETSU CORP Y50	69,316	304,241
KIRBY CORP	44,544	3,543,030
KIRIN HOLDINGSCO LTD Y50	218,389	3,416,485
KISCO CORP KRW5000	1,930	44,783
KISWIRE LTD KRW1000	2,850	82,102
KLA-TENCOR CORP	36,667	2,043,452
KLEPIERRE EUR1.4	7,430	292,441
KNIGHT TRANSPORTATION INC	95,710	1,609,842
KOBE STEEL	106,869	132,329
KOC HLDG TRY1	5,939	28,503
KOHL'S CORP	49,610	2,505,801
KOITO MANUFACTURING CO Y50	4,444	84,778
KOLON CORP	1,220	22,754
KOMATSU Y50	93,637	2,161,470
KOMERCNI BANKA ORD CZK500	190	35,275
KONAMI CO JPY50	7,598	161,009
KONE CORPORATION NPV ORD B	6,658	528,351

STOCKS

NAME	SHARES	FAIR VALUE
KONICA MINOLTA INC	35,119	264,802
KONINKLIJKE AHOLD NV EUR0.30	114,683	1,704,623
KONINKLIJKE DSM NV EUR1.5	35,021	2,278,834
KONINKLIJKE KPN NV EUR0.24	380,261	789,369
KONINKLIJKE PHILIPS NV	82,412	2,243,696
KONINKLIJKE VOPAK NV EUR0.5	3,006	177,101
KOPPERS HOLDINGS INC	12,600	481,068
KOREA FLANGE IND CO KRW5000	1,750	22,142
KORN/FERRY INTERNATIONAL	48,665	911,982
KOSMOS ENERGY LTD	18,340	186,334
KRAFT FOODS GROUP INC	126,017	7,040,570
KRATOS DEFENSE & SECURITY SOLU	257,459	1,668,334
KREA REAL ESTATE INVESTMENT	65,118	80,111
KROGER CO/THE	83,752	2,892,794
KRONOS WORLDWIDE INC	3,780	61,387
KRUNG THAI BANK LTD THB5.15	554,275	362,785
KRUNGTHAI BANK PUBLIC CO LTD	1,707,125	1,117,351
KT CORP	45,870	1,437,893
KUBOTA CORPORATION Y50	120,644	1,758,620
KUEHNE & NAGEL AG CHF1(REGD)	4,267	467,672
KUMPULAN FIMA BHD	39,300	25,624
KUNSUL CHEMICAL INDUSTRIAL CO	920	20,542
KURARAY CO Y50	59,166	829,104
KURITA WATER INDUSTRIES NPV	16,850	356,388
KYOCERA CORP Y50	29,997	3,049,979
KYORIN HOLDINGS INC	43,000	986,963
KYOWA EXECO CORP Y50	64,900	729,133
KYOWA HAKKO KIRIN CO LTD	10,431	117,819
KYUNG DONG CITY GAS CO KRW5000	1,357	101,117
KYUNGNAM ENERGY CO KRW500	5,280	25,752
KYUSHU ELECTRIC POWER CO INC	18,263	275,044
L BRANDS INC	43,547	2,144,690
L-3 COMMUNICATIONS HOLDINGS IN	29,225	2,505,752
LABORATORY CORP OF AMERICA HOL	16,850	1,686,685
LAFARGE SA EUR4.00	32,979	2,025,073
LAGARDERE S.C.A. EUR6.1(REG)	4,758	132,352
LAM RESEARCH CORP	76,972	3,412,938
LAMAR ADVERTISING CO	14,299	620,577
LAND SECS GP ORD GBP0.10 REITS	58,265	781,195
LANDSTAR SYSTEM INC	52,840	2,721,260
LANXESS AG NPV	21,825	1,312,928
LAREDO PETROLEUM HOLDINGS INC	7,023	144,393
LAS VEGAS SANDS CORP	90,911	4,811,919
LASALLE HOTEL PROPERTIES	66,829	1,650,676
LAURENTIAN BANK OF CANADA	8,400	349,871
LAWSON INC NPV	25,272	1,925,898
LAZARD LTD SHS -A-	23,245	747,327
LEAR CORP	31,369	1,896,570
LEGAL & GENERAL GROUP ORD 2.5P	453,839	1,179,811
LEGG MASON INC	20,165	625,317
LEGGETT & PLATT INC	25,923	805,946
LEGRAND SA EUR4	28,352	1,313,453

STOCKS

NAME	SHARES	FAIR VALUE
LEIGHTON HOLDINGS LTD ORD	7,203	101,866
LEND LEASE GROUP NPV	163,909	1,252,785
LENDER PROCESSING SERVICES INC	15,784	510,612
LENNAR CORP	29,986	1,080,695
LENNOX INTERNATIONAL INC	32,725	2,112,072
LEUCADIA NATIONAL CORP	53,672	1,407,280
LEVEL 3 COMMUNICATIONS INC	29,446	620,722
LEXMARK INTERNATIONAL INC	28,436	869,289
LG DISPLAY CO LTD	48,530	1,166,453
LG ELECTRONICS INC	323	20,646
LG UPLUS CORP	13,120	137,283
LI & FUNG HKD0.025	249,674	343,141
LIBERTY GLOBAL PLC	67,364	4,990,298
LIBERTY GLOBAL PLC SHS CL C	0	12
LIBERTY HLDGS ORD ZAR0.25	32,635	394,295
LIBERTY INTERACTIVE CORP	96,106	2,211,399
LIBERTY MEDIA CORP	18,316	2,321,736
LIBERTY PROPERTY TRUST	23,258	859,616
LIBERTY VENTURES	6,674	567,357
LIFE TECHNOLOGIES CORP	36,721	2,717,721
LIFEPOINT HOSPITALS INC	29,890	1,459,828
LIG NON-LIFE INSURANCE CO LTD	1,600	32,713
LINCOLN ELECTRIC HOLDINGS INC	15,071	863,116
LINCOLN NATIONAL CORP	58,456	2,131,890
LINDE AG NPV	16,768	3,124,440
LINDT & SPRUENGLI AG	2	87,005
LINDT SPRUENGLI PTG CERT CHF10	33	123,748
LINEAR TECHNOLOGY CORP	42,316	1,558,921
LINK REAL ESTATE INVT	254,410	1,251,328
LINKEDIN CORP	27,046	4,822,302
LION IND CORP MYR1(AFTER	2,000	620
LIONS GATE ENTERTAINMENT CORP	14,654	402,545
LIPPO CIKARANG IDR500	36,500	31,443
LITE-ON TECHNOLOGY CORP TWD10	621,387	1,090,553
LIXIL GROUP CORPORATION	49,411	1,202,259
LKQ CORP	179,546	4,623,310
LLOYDS BANKING GROUP PLC	6,802,202	6,516,154
LOBLAW COMPANIES LTD	13,402	604,071
LOCKHEED MARTIN CORP	64,571	7,003,371
LOEWS CORP	55,719	2,473,924
LOGITECH INTL SA CHF0.25(REGD)	83,700	575,899
LONDON STOCK EXCHANGE GROUP	40,023	811,598
LONZA GROUP AG CHF1(REGISTERED	14,064	1,057,606
LOPEZ HOLDINGS CORP PHP1	200,800	23,799
L'OREAL EUR0.2	17,300	2,839,035
LORILLARD INC	86,977	3,799,155
LOWE'S COS INC	210,783	8,621,025
LPL FINANCIAL HOLDINGS INC	10,274	387,946
LSI CORP	99,701	711,865
LTK ENGINEERING CO TWD10	31,000	29,582
LTX-CREDENCE CORP	28,498	170,703
LUKOIL OAO	4,583	264,210

STOCKS

NAME	SHARES	FAIR VALUE
LUKOIL OAO-SPON ADR	37,919	2,176,551
LUNDIN MINING CORP	53,100	201,337
LUNDIN PETROLEUM A ORD	26,229	516,851
LUPIN LTD	7,587	99,770
LUXOTTICA GROUP EUR0.06	7,084	357,644
LVMH MOET HENNESSY EUR0.30	22,245	3,599,938
LYONDELLBASELL INDUSTRIES NV	79,255	5,251,436
M&T BANK CORP	21,149	2,363,401
M3 INC	25	56,073
MABUCHI MOTOR Y50	2,569	137,069
MACDONALD DETTWILER & ASSOC	2,800	185,260
MACERICH CO/THE	29,311	1,787,092
MACK-CALI REALTY CORP	15,955	390,738
MACQUARIE GROUP LIMITED NPV	62,566	2,397,886
MACY'S INC	172,335	8,272,080
MADISON SQUARE GARDEN CO/THE	11,096	657,438
MADRAS CEMENT INR10 (POST	6,346	24,343
MAEDA ROAD CONSTRUCTION Y50	50,000	775,658
MAGNA INTL INC	16,507	1,171,348
MAKITA CORP Y50	14,997	809,221
MALAY BUILDING SOC MYR1	46,100	44,794
MALAYAN BANKING BERHAD MYRI	113,000	371,958
MAN SE ORD NPV	6,388	696,659
MANITOWOC CO INC/THE	169,855	3,042,103
MANPOWERGROUP INC	20,779	1,138,689
MANULIFE FINANCIAL CORP	205,304	3,275,289
MAPFRE SA EUR0.10	32,890	106,966
MARATHON OIL CORP	155,795	5,387,391
MARATHON PETROLEUM CORP	83,519	5,934,860
MARFRIG FRIGORIFICOS COM	94,800	321,858
MARKEL CORP	2,502	1,318,429
MARKS & SPENCER GROUP ORD	217,040	1,417,798
MAROC TELECOM MAD6	2,156	24,938
MARRIOTT INTERNATIONAL INC/DE	62,751	2,533,258
MARSH & MCLENNAN COS INC	119,146	4,756,308
MARTIN MARIETTA MATERIALS INC	8,361	822,890
MARUBENI CORP Y50	453,603	3,027,521
MARUI GROUP CO LTD Y50	9,540	94,982
MARUICHI STEEL TUBE Y50	1,930	49,214
MARUTI SUZUKI INDIA LTD INR5	985	25,489
MARVELL TECHNOLOGY GROUP LTD	71,580	838,202
MASCO CORP	173,477	3,381,067
MASTERCARD INC	26,099	14,993,876
MATTEL INC	62,656	2,838,943
MAX INDIA INR2 (POST SUBDIVISI	39,727	133,705
MAXIM INTEGRATED PRODUCTS INC	88,288	2,452,641
MAXIMUS INC	29,715	2,213,173
MAZDA MOTOR CORP NPV	235,324	926,277
MBIA INC	25,703	342,107
MCCORMICK & CO INC/MD	21,522	1,514,288
MCDERMOTT INTERNATIONAL INC	50,499	413,082
MCDONALDS CO JAPAN JPY50	2,832	78,401

STOCKS

NAME	SHARES	FAIR VALUE
MCDONALD'S CORP	214,583	21,243,717
MCGRAW HILL FINANCIAL INC	49,728	2,645,032
MCKESSON CORP	41,116	4,707,782
MDU RESOURCES GROUP INC	34,256	887,573
MEAD JOHNSON NUTRITION CO	43,388	3,437,631
MEADWESTVACO CORP	32,101	1,094,965
MEDIOBANCA SPA EUR0.5	22,073	114,766
MEDIPAL HOLDINGS CORP	18,227	246,611
MEDIVATION INC	13,595	668,874
MEDNAX INC	34,020	3,115,552
MEDTRONIC INC	226,129	11,638,860
MEG ENERGY CORP	40,131	1,096,712
MEGA BRANDS INC	2,500	34,836
MEGA FINANCIAL HOLDING CO LTD	391,926	297,498
MEGACABLE HOLDINGS SAB DE CV	16,971	45,900
MEGGITT ORD5P	33,545	263,292
MEIJI HOLDINGS CO LTD	4,724	226,606
MELCO INTERNATIONAL	159,000	300,520
MELLANOX TECHNOLOGIES LTD	1,526	75,287
MELROSE INDUSTRIES PLC0.1	54,110	204,597
MERCK & CO INC	681,033	31,633,983
MERCK KGAA NPV	6,558	997,783
MERCURIES & ASSOC TWD10	112,854	88,864
MERCURY GENERAL CORP	4,871	214,129
MERCURY SYSTEMS INC	99,101	913,711
MERITZ FINANCE HOLDINGS CO L	14,070	58,889
METCASH LIMITED NPV	490,503	1,580,416
METHANEX CORP	5,000	213,517
METLIFE INC	261,149	11,950,178
METRO AG ORD NPV	115,414	3,648,508
METRO INC	20,616	1,377,331
METROPOLITAN BANK & TRUST CO	49,890	128,190
METSO OYJ EUR1.70	5,458	185,310
METTLER-TOLEDO INTERNATIONAL I	5,475	1,101,570
MFA FINANCIAL INC	65,476	553,272
MGM CHINA HOLDINGS LTD	290,655	775,695
MGM RESORTS INTERNATIONAL	54,937	811,969
MICHAEL KORS HOLDINGS LTD	93,058	5,771,457
MICHELIN CIE GLE DES ETABL	7,804	696,895
MICRO STAR INTL TWD10	125,000	65,480
MICROCHIP TECHNOLOGY INC	42,262	1,574,260
MICRON TECHNOLOGY INC	219,992	3,152,485
MICROS SYSTEMS INC	20,582	888,113
MICROSEMI CORP	77,555	1,764,376
MICROSOFT CORP	1,945,467	67,176,976
MID-AMERICA APARTMENT COMMUNIT	7,756	525,624
MIGHTY RIVER POWER LTD	80,320	137,709
MILLICOM INTL CELL SDR EACH	2,673	191,323
MINDTREE LTD	10,975	154,426
MINERAL RESOURCES LTD	65,600	495,387
MIRACA HOLDINGS INC	15,842	727,231
MIRVAC GROUP STAPLED SHS	536,354	787,977

STOCKS

NAME	SHARES	FAIR VALUE
MISUMI GROUP INC Y50	15,200	417,279
MITSUBISHI CHEMICAL HOLDINGS	57,892	271,583
MITSUBISHI CORP NPV	158,887	2,717,562
MITSUBISHI ELECTRIC CORP Y50	457,456	4,278,216
MITSUBISHI ESTATE CO LTD	197,649	5,254,855
MITSUBISHI GAS & CHEML CO Y50	58,045	425,981
MITSUBISHI HEAVY IND NPV	307,949	1,708,158
MITSUBISHI LOGISTICS CORP JPY5	5,389	75,137
MITSUBISHI MATERIAL CORP Y50	47,652	167,419
MITSUBISHI MOTOR CORP Y50	180,006	246,447
MITSUBISHI TANABE PHARM CORP	33,992	439,721
MITSUBISHI UFJ FINANCIAL GROUP	1,407,057	8,668,836
MITSUBISHI UFJ LEASE & FINANCE	116,156	549,588
MITSUI & CO Y50	237,374	2,977,480
MITSUI CHEMICALS JPY50	34,865	78,620
MITSUI FUDOSAN CO Y50	82,197	2,413,738
MITSUI O.S.K. LINES JPY50	106,519	414,988
MIZUHO FINL GP NPV	2,457,701	5,096,757
MKS INSTRUMENTS INC	47,705	1,266,091
MMI HOLDINGS LTD	101,370	226,385
MOHAWK INDUSTRIES INC	10,994	1,236,715
MOLEX INC	25,230	740,248
MOLSON COORS BREWING CO	34,143	1,634,084
MONADELPHOUS GROUP NPV	6,445	95,217
MONDELEZ INTERNATIONAL INC	350,745	10,006,755
MONDI LTD	6,121	77,252
MONDI PACKAGING SOUTH AFRICA L	29,889	70,152
MONOLITHIC POWER SYSTEMS INC	96,459	2,325,626
MONSANTO CO	114,794	11,341,647
MONSTER BEVERAGE CORP	24,352	1,479,871
MONTPELIER RE HOLDINGS LTD CDT	33,800	845,338
MOODY'S CORP	35,280	2,149,610
MOOG INC	26,353	1,357,970
MORGAN STANLEY	403,018	9,845,730
MORNINGSTAR INC	3,740	290,149
MORRISON (W) SUPMKT ORD 10P	713,632	2,833,633
MOSAIC CO/THE	54,438	2,929,309
MOTOROLA SOLUTIONS INC	43,925	2,535,790
MRC GLOBAL INC	15,064	416,068
MRF LIMITED	255	55,468
MS&AD INSURANCE GROUP HOLDINGS	87,939	2,232,669
MSC INDUSTRIAL DIRECT CO	8,571	663,910
MSCI EMF (EMERGING MKTS FREE)	5,151,908	204,686,970
MSCI INC	21,900	728,613
MTN GROUP LTD ZAR 0.0001	20,699	383,655
MTR CORP HKD1	121,291	447,236
MUELLER INDUSTRIES INC	30,102	1,518,044
MUELLER WATER PRODUCTS INC	89,250	616,718
MUENCHENER RUECKVERSICHERUNGS	22,335	4,105,146
MULTIPOLAR TBK PT	285,000	16,655
MURATA MANUFACTURING CO NPV	19,999	1,520,033
MURPHY OIL CORP	58,150	3,540,754

STOCKS

NAME	SHARES	FAIR VALUE
MYLAN INC/PA	69,138	2,145,352
MYRIAD GENETICS INC	4,447	119,491
N.G.K. SPARK PLUG CO NPV	60,511	1,209,794
NABORS INDUSTRIES LTD SHS	53,454	818,381
NABTESCO CORP NPV	4,657	96,717
NAMCO BANDAI HOLDINGS INC NPV	55,680	902,449
NANOMETRICS INC	48,747	715,118
NASDAQ OMX GROUP INC/THE	20,215	662,850
NATIONAL BANK OF CANADA	17,519	1,246,150
NATIONAL FUEL GAS CO	13,343	773,227
NATIONAL GENERAL HOLDINGS CO	60,000	720,000
NATIONAL GRID PLC NEW ORD	291,998	3,303,835
NATIONAL INSTRUMENTS CORP	17,467	488,028
NATIONAL OILWELL VARCO INC	103,018	7,097,940
NATIONAL RETAIL PROPERTIES INC	21,467	738,465
NATIONSTAR MORTGAGE HOLDINGS I	3,884	145,417
NATIXIS EUR1.6	39,559	165,369
NATL AUSTRALIA BK NPV	236,807	6,433,475
NAVISTAR INTERNATIONAL CORP	10,130	281,209
NCR CORP	29,827	983,993
NEC CORP NPV	106,389	232,410
NEOWIZ HOLDINGS CORPORATION	4,525	40,810
NESTE OIL OYJ EUR3.4	9,640	140,843
NESTLE SA	381,358	24,969,749
NETAPP INC	65,388	2,470,359
NETEASE INC	7,580	478,829
NETFLIX INC	9,122	1,925,563
NETSUITE INC	6,363	583,742
NEUSTAR INC	34,551	1,681,943
NEW GOLD INC	95,139	614,149
NEW JERSEY RESOURCES CORP	33,635	1,396,862
NEW WORLD DEVELOPMENT	5,258	618
NEW WORLD DEVELOPMENT CO HK$1	448,677	621,270
NEW YORK COMMUNITY BANCORP INC	79,983	1,119,762
NEWCREST MINING LTD ORD NPV	82,524	745,563
NEWELL RUBBERMAID INC	52,348	1,374,135
NEWFIELD EXPLORATION CO	111,881	2,672,837
NEWMARKET CORP	1,721	451,866
NEWMONT MINING CORP	89,318	2,675,074
NEWPORT CORP	37,500	522,375
NEWS CORP	387,445	12,630,707
NEWS CORP CDI NPV CL B DFD	15,327	441,511
NEXON CO LTD	8,168	89,956
NEXT GROUP ORD GBP0.10	14,085	973,713
NEXTERA ENERGY INC	88,379	7,201,121
NGK INSULATORS Y50	27,369	338,892
NHK SPRING CO Y50	6,786	78,561
NICE SYSTEMS SHK1	2,481	90,098
NIDEC CORP NPV	4,401	306,588
NIELSEN HOLDINGS N.V.	39,626	1,331,037
NIHON KODEN CORP Y50	7,700	293,784
NIKE INC	125,412	7,986,236

STOCKS

NAME	SHARES	FAIR VALUE
NIKON CORP NPV	14,630	340,805
NINTENDO CO	7,999	942,148
NIPPON BUILDING FUND INC	45	520,058
NIPPON ELECTRIC GLASS Y50	101,546	493,751
NIPPON EXPRESS CO Y50	34,139	161,871
NIPPON MEAT PACKERS Y50	1,169	17,852
NIPPON PROLOGIS REIT INC	19	165,068
NIPPON SHOKUBAI CO LTD	18,000	183,923
NIPPON STEEL & SUMITOMO METAL	518,504	1,398,893
NIPPON TEL & TEL CORP Y50000	64,326	3,328,491
NIPPON YUSEN KK Y50	68,885	182,380
NIS GROUP CO LTD	53,018	-
NISHI-NIPPON CITY BANK LTD NPV	28,624	74,632
NISOURCE INC	59,524	1,704,767
NISSAN MOTOR CO Y50	106,239	1,074,850
NISSHIN SEIFUN GROUP INC	22,814	272,845
NISSIN FOODS HOLDINGS CO LTD	2,452	99,107
NITORI HOLDINGS CO LTD	9,058	729,491
NITTO DENKO CORP NPV	52,126	3,347,902
NKSJ HOLDINGS INC	23,599	561,853
NOBLE ENERGY INC	76,619	4,600,205
NOBLE GROUP HKD0.25	179,889	137,580
NOK CORPORATION Y50	4,078	64,741
NOKIA (AB) OY EUR0.06	287,611	1,063,980
NOKIAN RENKAAT OYJ (NOKIA TYRE	4,803	195,474
NOMURA HOLDING NPV	312,524	2,299,844
NOMURA REAL ESTATE NOMURA	25	109,478
NOMURA RESEARCH INSTITUTE NPV	7,656	248,944
NOMURA RL EST INC NPV	9,221	203,663
NOODLES & CO	375	13,781
NORDEA BANK AB EUR0.39632	378,030	4,200,676
NORDSON CORP	11,648	807,323
NORDSTROM INC	42,288	2,534,743
NORFOLK SOUTHERN CORP	75,025	5,450,566
NORSK HYDRO ASA NOK3.6666	39,783	157,932
NORTHEAST UTILITIES	69,717	2,929,508
NORTHERN TRUST CORP	43,412	2,513,555
NORTHROP GRUMMAN CORP	65,367	5,412,388
NORWEGIAN CRUISE LINE HOLDINGS	4,908	148,761
NOVARTIS AG CHF0.50 (REGD)	294,759	20,904,010
NOVO-NORDISK AS DKK1	25,695	3,998,786
NOVOZYMES A/S	9,846	314,693
NRG ENERGY INC	72,999	1,949,073
NSK LTD ORD	48,176	460,251
NTT DATA CORP JPY5000	95	336,639
NTT DOCOMO INC	2,910	4,514,330
NTT URBAN DEVELOPMENT CORP NPV	86	105,449
NU SKIN ENTERPRISES INC	10,591	647,322
NUANCE COMMUNICATIONS INC	47,412	871,433
NUCOR CORP	57,654	2,497,571
NV ENERGY INC	42,720	1,002,211
NVIDIA CORP	104,838	1,470,877

STOCKS

NAME	SHARES	FAIR VALUE
NVR INC	902	831,644
NWS HOLDINGS LTD HKD1	62,124	95,633
NXSTAGE MEDICAL INC	25,322	361,598
NYSE EURONEXT	44,080	1,824,912
OASIS PETROLEUM INC	16,978	659,935
OBAYASHI CORP Y50	27,716	143,693
OCCIDENTAL PETROLEUM CORP	175,170	15,630,419
OCEANEERING INTERNATIONAL INC	80,878	5,839,392
OCWEN FINANCIAL CORP	18,801	774,977
ODAKYU ELECTRIC RAILWAY CO Y50	26,923	262,359
OGE ENERGY CORP	21,162	1,443,248
OHL MEXICO SAB DE CV	40,100	96,234
OIL INDIA LTD	2,093	20,236
OIL SEARCH LTD ORD PGK 0.10	52,794	373,552
OIL STATES INTERNATIONAL INC	28,279	2,619,767
OJI HOLDINGS CORP JPY50	34,034	137,047
OLAM INTERNATIONAL LIMITED ORD	62,663	81,028
OLD DOMINION FREIGHT LINE INC	12,877	535,941
OLD MUTUAL PLC ORD	543,820	1,490,435
OLD REPUBLIC INTERNATIONAL COR	47,087	606,010
OLIN CORP	29,900	715,208
OLYMPUS CORP Y50	25,190	764,563
OMEGA HEALTHCARE INVESTORS INC	21,073	653,684
OMNICARE INC	19,037	908,255
OMNICOM GROUP INC	46,917	2,949,672
OMRON CORP Y50	27,119	805,912
OMV AG NPV	37,795	1,704,736
ON SEMICONDUCTOR CORP	81,773	660,726
ONCOTHYREON INC	135,000	210,600
ONEOK INC	48,298	1,995,190
ONEX CORP	10,720	484,912
ONO PHARMACEUTICAL CO Y50	4,513	305,758
ONYX PHARMACEUTICALS INC	23,563	2,045,740
OPAP SA EUR0.3 (CR)	9,549	79,811
OPEN TEXT CORPORATION	4,329	295,043
ORACLE CORP	745,868	22,913,065
ORACLE CORP JAPAN JPY50	2,907	120,424
ORANGE	227,900	2,153,042
O'REILLY AUTOMOTIVE INC	20,046	2,257,581
ORICA LIMITED	69,893	1,321,116
ORIENT OVERSEAS INT USD0.10	9,012	58,211
ORIENTAL LAND CO JPY50	2,133	329,393
ORIGIN ENERGY LTD NPV	82,156	945,283
ORION CORP SER B NPV	4,187	98,073
ORIX CORP Y50	288,860	3,940,256
ORKLA ASA NOK1.25 (POST	36,546	297,824
OSAKA GAS CO Y50	159,980	674,804
OSHKOSH CORP	255,455	9,699,626
OTSUKA HOLDINGS CO LTD	60,044	1,979,605
OTSUKA SHOKAI JPY50	1,182	131,128
OVERSEA-CHINESE BKG CORP	110,050	867,697
OWENS CORNING	52,118	2,036,771

STOCKS

NAME	SHARES	FAIR VALUE
OWENS-ILLINOIS INC	63,240	1,757,440
PACCAR INC	92,613	4,969,614
PACIFIC RUBIALES ENERGY CORP	23,598	413,152
PACKAGING CORP OF AMERICA	17,791	871,047
PALL CORP	20,180	1,340,557
PALO ALTO NETWORKS INC	6,046	254,899
PANASONIC CORP	94,365	757,124
PANDORA MEDIA INC	23,444	431,370
PANERA BREAD CO	14,086	2,619,151
PARGESA HLDGS SA CHF20(BR)	1,154	76,901
PARK 24 CO JPY50	7,942	143,833
PARKER HANNIFIN CORP	36,753	3,506,236
PARTNERRE HLDGS LTD BERMUDA	16,516	1,495,689
PARTNERS GRP HLDG AG CHF0.01	749	202,459
PASON SYSTEMS INC	6,900	125,056
PATTERSON COS INC	15,865	596,524
PATTERSON-UTI ENERGY INC	26,649	515,791
PAYCHEX INC	59,022	2,155,483
PBA HOLDINGS MYR0.50	64,900	20,115
PBF ENERGY INC	4,280	110,852
PCCW LIMITED HKD0.25	300,592	140,678
PEABODY ENERGY CORP	57,635	843,776
PEARSON ORD GBP0.25	79,476	1,411,538
PEGATRON CORP	473,491	782,016
PEMBINA PIPELINE CORP	21,935	669,101
PENGROWTH ENERGY CORP	21,858	107,120
PENN NATIONAL GAMING INC	12,322	651,341
PENN WEST PETROLEUM LTD	20,576	216,497
PENTAIR LTD	49,050	2,829,695
PEOPLE'S UNITED FINANCIAL INC	60,007	894,104
PEPCO HOLDINGS INC	45,102	909,256
PEPSICO INC	329,028	26,911,200
PEPSI-COLA PRODUCTS PHILIPPINE	462,100	61,292
PERFECT WORLD CO LTD	3,717	64,750
PERKINELMER INC	20,313	660,173
PERNOD-RICARD EUR1.55	13,672	1,513,958
PERRIGO CO	17,064	2,064,744
PERSIMMON ORD 10P	12,893	230,942
PETROBRAS ARGENTINA SA	3,406	12,330
PETROCHINA CO 'H'CNY1	196,000	208,474
PETROFAC LTD ORD SHS 0.02 USD	28,708	521,626
PETSMART INC	18,745	1,255,728
PEYTO EXPLORATION & DEV CORP	6,057	174,542
PFIZER INC	521,040	14,594,330
PG&E CORP	95,813	4,381,528
PHARMACYCLICS INC	10,605	842,779
PHILIP MORRIS INTERNATIONAL IN	347,729	30,120,286
PHILLIPS 66	152,740	8,997,913
PHOTRONICS INC	145,536	1,173,020
PIEDMONT NATURAL GAS CO INC	49,901	1,683,660
PIEDMONT OFFICE REALTY TRUST I	30,418	543,874
PIER 1 IMPORTS INC	2,880	67,651

STOCKS

NAME	SHARES	FAIR VALUE
PINNACLE ENTERTAINMENT INC	99,285	1,952,936
PINNACLE FOODS INC	21,066	508,744
PINNACLE WEST CAPITAL CORP	19,950	1,106,627
PIONEER NATURAL RESOURCES CO	24,781	3,587,050
PIRELLI & C SPA	99,958	1,155,731
PITNEY BOWES INC	36,548	536,525
PLEXUS CORP	45,398	1,356,946
PLUM CREEK TIMBER CO INC	34,711	1,619,962
PNC FINANCIAL SERVICES GROUP I	155,533	11,341,466
POHJOLA BANK PLC SER'A'	5,917	86,834
POLARIS INDUSTRIES INC	44,693	4,245,835
POLSKI KONCERN NAFTOWY ORLEN	90,789	1,269,986
POLY PROPERTY GROUP CO LTD	735,000	397,049
POLYCOM INC	31,302	329,923
POLYPLEX CORP INR10	14,351	32,131
POOL CORP	22,624	1,185,724
POONGSAN HLDGS CORP KSWN5000	650	14,769
POPULAR INC	18,724	567,899
PORTO SEGURO SA COM NPV	19,000	203,843
PORTUGAL TELECOM SGPS SA	26,812	104,206
POST PROPERTIES INC	9,898	489,852
POTASH CORP OF SASKATCHEWAN	80,727	3,070,067
POU CHEN TW$10	1,207,155	1,145,893
POWER ASSETS HOLDINGS LIMITED	103,957	896,649
POWER CORP CANADA	14,942	399,700
POWER FINANCIAL CORP	10,657	308,916
POWER INTEGRATIONS INC	46,968	1,905,022
PPG INDUSTRIES INC	25,880	3,789,091
PPL CORP	132,137	3,998,466
PRAXAIR INC	53,662	6,179,716
PRECISION CASTPARTS CORP	31,588	7,139,204
PRICELINE.COM INC	13,497	11,163,774
PRINCIPAL FINANCIAL GROUP INC	53,230	1,993,464
PRINCO CORP TWD10	33,000	3,600
PROASSURANCE CORP	40,969	2,136,943
PROCTER & GAMBLE CO/THE	588,208	45,286,134
PROGRESSIVE CORP/THE	127,820	3,249,184
PROLOGIS INC	106,094	4,001,866
PROSPERITY BANCSHARES INC	31,323	1,622,218
PROTALIX BIOTHERAPEUTICS INC	20,000	98,200
PROTECTIVE LIFE CORP	14,230	546,574
PRUDENTIAL FINANCIAL INC	136,840	9,993,425
PRUDENTIAL PLC GBP0.05	572,198	9,329,417
PRYSMIAN CAB & SYS NPV	27,836	519,221
PTT GLOBAL CHEMICAL PCL-NVDR	97,800	217,579
PTT PUBLIC COMPANY THB10 (NON	27,300	294,873
PUBLIC SERVICE ENTERPRISE GROU	111,844	3,652,825
PUBLIC STORAGE	30,624	4,695,578
PUBLICIS GROUPE SA EUR.4	7,629	542,436
PULTEGROUP INC	135,296	2,566,565
PUNCAK NIAGA HOLDINGS BERHAD	56,400	34,095
PVH CORP	14,698	1,837,985

STOCKS

NAME	SHARES	FAIR VALUE
QANTAS AIRWAYS NPV	47,066	58,161
QBE INS GROUP A$1	89,736	1,239,490
QEP RESOURCES INC	32,513	903,211
QIAGEN N V	42,461	845,399
QIAGEN NV	10,102	198,214
QLIK TECHNOLOGIES INC	73,947	2,090,482
QUALCOMM INC	376,834	23,017,021
QUANEX BUILDING PRODUCTS CORP	39,761	669,575
QUANTA SERVICES INC	44,736	1,183,715
QUEST DIAGNOSTICS INC/DE	28,673	1,738,444
QUESTAR CORP	31,754	757,333
QUESTCOR PHARMACEUTICALS INC	16,800	763,728
QUINTILES TRANSNATIONAL HOLDIN	12,442	529,532
RACKSPACE HOSTING INC	36,410	1,379,575
RAGING RIVER EXPLORATION INC	31,000	121,949
RAIFFEISEN BANK INTERNATIONAL	2,081	60,592
RAIN COMMODITIES LTD	138,005	92,894
RAKUTEN INC NPV	53,391	630,469
RALPH LAUREN CORP	9,777	1,698,656
RAMSAY HEALTH CARE LTD AUD0.10	12,238	401,146
RANDGOLD RESOURCES ORD USD0.05	3,732	231,224
RANDSTAD HLDGS EUR0.1	5,149	210,827
RANGE RESOURCES CORP	29,583	2,287,358
RATOS AB SER B NPV	8,183	63,105
RAYMOND JAMES FINANCIAL INC	83,005	3,567,555
RAYONIER INC	26,835	1,486,391
RAYTHEON CO	91,381	6,042,112
RBC BEARINGS INC	31,790	1,651,491
REALOGY HOLDINGS CORP	25,500	1,225,020
REALTY INCOME CORP	41,770	1,750,998
RECKITT BENCKISER GROUP PLC	138,014	9,729,465
RECORDATI EUR0.125	89,200	988,445
RED ELECTRICA CORPORATION SA	5,628	309,082
RED HAT INC	34,399	1,644,960
RED ROBIN GOURMET BURGERS INC	35,937	1,983,004
REED ELSEVIER	51,016	577,998
REED ELSEVIER NV EUR0.07	96,353	1,603,129
REGAL ENTERTAINMENT GROUP	14,906	266,817
REGAL-BELOIT CORP	26,974	1,748,994
REGENCY CENTERS CORP	19,497	990,643
REGENERON PHARMACEUTICALS INC	14,534	3,268,406
REGIONS FINANCIAL CORP	256,414	2,443,625
REINSURANCE GROUP OF AMERICA I	13,147	908,589
RELIANCE STEEL & ALUMINUM CO	25,806	1,691,841
REMY COINTREAU EUR1.60	1,083	114,759
RENAISSANCE RE HOLDINGS LTD	11,232	974,825
RENASANT CORP	63,714	1,550,799
RENAULT REGIE NATIONALE DES	8,207	551,529
REPSOL SA	198,053	4,173,089
REPSOL SA EUR1	93,670	52,112
REPUBLIC SERVICES INC	62,054	2,106,113
RESEARCH IN MOTION LTD	20,122	211,339

STOCKS

NAME	SHARES	FAIR VALUE
RESMED INC	25,849	1,166,565
RESOLUTION LTD ORD NPV(NEW)	450,355	1,946,702
RESONA HOLDINGS INC	140,624	683,761
RETAIL PROPERTIES OF AMERICA I	24,293	346,904
REXAM ORD GBP0.714285714	33,785	244,679
REXEL PROMESSES	6,391	143,551
REYNOLDS AMERICAN INC	39,477	1,909,502
RHB CAPITAL BHD MYR1	94,600	258,395
RICH DEVELOPMENT C TWD10	285,000	147,868
RICOH Y50	166,006	1,971,984
RINNAI CORP	4,564	324,376
RIO TINTO LIMITED NPV	27,116	1,299,856
RIO TINTO PLC	191,054	7,774,572
RIOCAN REIT	10,907	261,263
RIVERBED TECHNOLOGY INC	29,649	461,338
RLI CORP	17,420	1,331,062
ROAD KING INFRASTRUCTURE	36,000	33,325
ROBERT HALF INTERNATIONAL INC	25,316	841,251
ROCHE HLDG AG GENUSSCHEINE NPV	73,737	18,314,427
ROCK TENN CO	58,360	5,828,997
ROCKWELL AUTOMATION INC	25,339	2,106,684
ROCKWELL COLLINS INC	30,798	1,952,901
ROCKWOOD HOLDINGS INC	14,097	902,631
RODOBENS NEGOCIOS IMOBILARIOS	17,700	115,781
ROGERS COMMUNICATIONS INC	30,067	1,174,236
ROHM CO Y50	7,153	288,035
ROHTO PHARMACEUTICAL CO Y50	12,000	170,212
ROLLINS INC	11,552	299,197
ROLLS-ROYCE HLDGS PLC	194,241	3,340,824
ROLTA INDIA INR10 (DEMAT)	43,643	46,048
ROPER INDUSTRIES INC	27,453	3,410,212
ROSS STORES INC	54,506	3,532,534
ROVI CORP	18,763	428,547
ROWAN COS PLC	22,529	767,563
ROYAL BANK OF CANADA	109,384	6,353,904
ROYAL BANK OF SCOT ORD GBP1	90,899	377,065
ROYAL CARIBBEAN CRUISES LTD	29,631	987,898
ROYAL DUTCH SHELL PLC	79,728	2,543,707
ROYAL DUTCH SHELL PLC	371,666	11,837,822
ROYAL DUTCH SHELL PLC B SHS	307,493	10,148,312
ROYAL GOLD INC	11,655	490,442
RPC INC	11,429	157,834
RPM INTERNATIONAL INC DELAWARE	24,041	767,870
RR DONNELLEY & SONS CO	32,932	461,377
RSA INSURANCE GROUP PLC	153,746	277,492
RWE AG (NEU) NPV 'A'	56,960	1,815,447
RYANAIR HOLDINGS PLC	7,482	385,547
RYDER SYSTEM INC	9,421	572,703
S&T HOLDING CO LTD KRW500	1,550	21,444
SABMILLER PLC	100,196	4,790,768
SAFEWAY INC	77,123	1,824,730
SAFRAN SA EUR0.20	28,503	1,486,616

STOCKS

NAME	SHARES	FAIR VALUE
SAGE GROUP	48,248	248,951
SAHA UNION PUBLIC CO LTD	23,400	28,670
SAIC INC	53,020	738,569
SAINSBURY (J) ORD GBP0.2857142	261,256	1,407,866
SAIPEM EUR1	23,114	375,259
SAKS INC	3,580	48,831
SALESFORCE.COM INC	124,916	4,769,293
SALIX PHARMACEUTICALS LTD	11,119	735,522
SALLY BEAUTY HOLDINGS INC	30,804	958,004
SAM YANG GENEX CO KRW5000	270	19,079
SAM YOUNG ELECTNCS KRW500	10,230	78,379
SAMPO OYJ SER'A'NPV	41,999	1,634,496
SAMSUNG ELECTRONICS CO LTD	5,971	7,016,399
SAMYANG HOLDINGS CORP KSWN5000	890	67,565
SAN MIGUEL PURE FOODS CO INC	6,880	34,719
SANDISK CORP	57,466	3,511,173
SANDRIDGE ENERGY INC	89,632	426,648
SANDS CHINA LTD	293,798	1,384,455
SANDVIK AB NPV (POST SPLIT)	45,552	541,269
SANKYO CO(OTC) NPV	2,252	106,213
SANLAM ZAR0.01	13,457	62,356
SANOFI	219,448	22,711,564
SANRIO CO Y50	1,842	85,577
SANTEN PHARMACEUTICAL CO	5,322	228,771
SANTOS LIMITED NPV	194,301	2,228,503
SAP AG ORD NPV	129,560	9,474,666
SAPPI ORD R1	40,236	98,896
SAPUTO INC	1,093	50,084
SBA COMMUNICATIONS CORP	30,688	2,274,595
SBI HOLDINGS INC	29,697	327,359
SCANA CORP	30,848	1,514,637
SCANIA AB SER B NPV (POST	13,667	271,945
SCHINDLER HLDG AG PTG CERT	2,079	289,168
SCHINDLER-HLDG AG CHF0.1	4,625	625,694
SCHLUMBERGER LTD	324,410	23,247,221
SCHNEIDER ELECTRIC SA	84,750	6,139,344
SCHRODERS (NEW) ORD GBP1	4,356	144,225
SCIENTEX BHD	22,100	37,142
SCOR SE EUR7.876972 (POST	33,874	1,038,034
SCOTTS MIRACLE-GRO CO/THE	48,716	2,353,470
SCRIPPS NETWORKS INTERACTIVE I	54,895	3,664,790
SEADRILL LTD	64,120	2,607,119
SEADRILL LTD USD2	33,569	1,348,027
SEAGATE TECHNOLOGY	69,910	3,134,065
SEAH HOLDINGS KRW5000	14	1,250
SEALED AIR CORP	35,531	850,967
SEARS HOLDINGS CORP	7,854	330,496
SEATTLE GENETICS INC	18,215	573,044
SEAWORLD ENTERTAINMENT INC	5,528	194,033
SEB SA FF1	2,936	237,149
SECOM CO Y50	22,300	1,212,262
SECURE ENERGY SERVICES INC	2,000	25,556

STOCKS

NAME	SHARES	FAIR VALUE
SECURE ENERGY SERVICES INC	31,800	406,336
SECURITAS SER 'B' SEK1	13,375	116,223
SEEK LIMITED NPV	13,660	113,408
SEGA SAMMY HLDGS INC NPV	7,925	198,095
SEGRO PLC	55,323	234,272
SEI INVESTMENTS CO	26,152	743,501
SEKISUI CHEMICAL Y50	52,577	557,342
SEKISUI HOUSE NPV	150,786	2,176,747
SELECT MEDICAL HOLDINGS CORP	46,900	384,580
SEMBCORP INDUSTRIES SGD0.25	310,983	1,213,724
SEMBCORP MARINE SGD0.10	61,625	209,903
SEMPRA ENERGY	63,190	5,166,414
SENIOR HOUSING PROPERTIES TRUS	34,121	884,758
SEOUL CITY GAS CO KRW 5000	358	31,504
SERCO GROUP ORD 2P	150,850	1,410,516
SERVICE CORP INTERNATIONAL/US	38,405	692,442
SERVICENOW INC	14,327	578,668
SES SA FIDUCIARY DR EACH REP	12,981	371,214
SEVEN & I HLDG CO LTD NPV	68,401	2,496,136
SEVEN BANK LTD NPV	25,446	92,219
SEVEN GROUP HOLDINGS LTD	5,854	36,973
SEVEN WEST MEDIA LTD	21,773	37,867
SEVERN TRENT ORD GBP0.9789	17,884	451,354
SGS SA CHF1(REGD)	230	493,230
SHANDA GAMES LTD	9,175	36,241
SHANDONG MOLONG PE ORD CNY0.1	1,200	367
SHANGRI-LA ASIA ORD HK$1	66,935	115,638
SHARP CORP Y50	44,255	178,205
SHAW COMMUNICATIONS INC	16,391	392,160
SHENZHOU INTERNATIONAL GROUP	66,000	189,754
SHERWIN-WILLIAMS CO/THE	16,070	2,837,962
SHIKOKU ELECTRIC POWER CO INC	7,583	136,721
SHIMADZU Y50	17,767	142,730
SHIMAMURA NPV	1,002	121,549
SHIMANO INC NPV	3,375	286,077
SHIMIZU CORPORATION Y50	24,614	98,867
SHIN KONG FINANCIAL TWD10	747,000	251,733
SHIN-ETSU CHEMICALS CO NPV	17,568	1,163,713
SHINSEGAE I & C COMPANY	318	21,607
SHINSEI BK NPV	242,000	548,145
SHIONOGI & CO JPY50	35,998	750,147
SHIP HEALTHCARE HLDG INC NPV	11,400	418,886
SHIRE PLC ORD GBP0.05	69,226	2,189,147
SHISEIDO Y50	15,347	228,193
SHIZUOKA BANK Y50	23,652	254,533
SHOPPERS DRUG MART CORP	14,065	646,887
SHORETEL INC	55,278	222,770
SHOWA DENKO KK Y50	63,600	83,874
SHOWA SHELL SEKIYU ORD Y50	14,160	116,319
SHREE CEMENT INR10	1,142	89,692
SIEMENS AG NPV REGD	76,875	7,759,251
SIGMA-ALDRICH CORP	20,340	1,634,522

STOCKS

NAME	SHARES	FAIR VALUE
SIGNATURE BANK/NEW YORK NY	8,570	711,481
SIGNET JEWELERS LTD	14,680	989,872
SIGNET JEWELERS LTD ORD	6,807	463,659
SIKA FINANZ AG CHF0.6 (BR)	333	860,876
SILGAN HOLDINGS INC	23,059	1,082,851
SILICON LABORATORIES INC	7,695	318,650
SILVER WHEATON CORP	36,146	706,165
SIMON PROPERTY GROUP INC	66,121	10,441,828
SIMPSON MANUFACTURING CO INC	12,184	358,453
SINDO CO LTD KRW5000	538	31,657
SINGAMAS CONTAINER HKD0.10	2,040,000	420,816
SINGAPORE AIRLINES SGD0.50	49,462	395,446
SINGAPORE EXCHANGE SGD0.01	36,166	200,463
SINGAPORE PRESS HLDGS SGD0.20	68,246	224,384
SINGAPORE TECHNOLOGIES	66,367	219,252
SINGAPORE TELECOMMUNICATIONS	976,577	2,902,858
SINO BIOPHARMACEUTICAL	100,000	64,850
SINO LAND CO ORD HK$1.00	220,588	310,561
SIRIUS XM RADIO INC	559,579	1,874,590
SIRONA DENTAL SYSTEMS INC	9,972	656,955
SISTEMA JSFC GDR REPR 1/50	7,408	146,308
SIX FLAGS ENTERTAINMENT CORP	11,984	421,357
SJM HOLDINGS LIMITED HKD1.00	568,302	1,381,858
SK HOLDINGS CO LTD KRW5000	7,612	1,129,752
SK HYNIX INC	32,020	874,763
SK TELECOM KRW500	1,437	264,235
SKANDINAVISKA ENSKILDA BANKEN	64,885	616,217
SKANSKA AB B SER 'B' SEK3	16,237	267,752
SKF AB SER B NPV (POST SPLIT)	42,969	1,000,145
SKY CITY NZD0.20	24,651	83,006
SKYWORKS SOLUTIONS INC	123,084	2,694,309
SKYWORTH DIGITAL HLDGS LTD	1,556,000	786,391
SL GREEN REALTY CORP	19,530	1,722,351
SLM CORP	80,595	1,842,402
SM ENERGY CO	12,033	721,739
SMC CORP NPV	4,598	922,053
SMITH & NEPHEW ORD USD0.20	38,677	431,161
SMITHFIELD FOODS INC	63,185	2,069,309
SMITHS GROUP PLC ORD GBP0.375	91,471	1,814,642
SMURFIT KAPPA GROUP PLC ORD	88,320	1,472,919
SNAM SPA	171,197	778,856
SNAP-ON INC	10,576	945,283
SNC-LAVALIN GROUP INC	6,423	270,509
SNYDERS-LANCE INC	25,148	714,455
SOCIETE GENERALE EUR1.25	79,709	2,735,297
SODEXO EUR4	29,259	2,434,068
SOFTBANK CORPORATION NPV	143,013	8,335,886
SOJITZ CORPORATION NPV	53,461	88,801
SOLARCITY CORP	3,911	147,718
SOLARWINDS INC	11,877	460,946
SOLERA HOLDINGS INC	12,501	695,681
SOLVAY NPV	24,275	3,177,474

STOCKS

NAME	SHARES	FAIR VALUE
SONIC CORP	102,874	1,497,845
SONIC HEALTHCARE LTD	16,086	218,067
SONOCO PRODUCTS CO	18,366	634,913
SONOVA HLDG CHF0.05	2,134	225,997
SONY CORP NPV	78,220	1,636,293
SONY FINANCIAL HOLDINGS INC	7,446	117,460
SOUTHERN CO	191,086	8,432,625
SOUTHERN COPPER CORP	28,629	790,733
SOUTHERN CROSS MEDIA GROUP	420,100	547,967
SOUTHWEST AIRLINES CO	137,839	1,776,745
SOUTHWESTERN ENERGY CO	81,816	2,988,738
SP AUSNET NPV (STAPLED UNITS)	71,943	77,377
SPDR S&P BIOTECH ETF	15,000	1,563,900
SPECTRA ENERGY CORP	142,620	4,914,685
SPIRIT AEROSYSTEMS HOLDINGS IN	63,380	1,361,402
SPLUNK INC	18,623	863,362
SPRINT COMMUNICATIONS INC	510,556	3,584,103
SPX CORP	18,160	1,307,157
SSE PLC	175,456	4,052,918
ST JOE CO/THE	12,095	254,600
ST JUDE MEDICAL INC	76,410	3,486,588
STANCORP FINANCIAL GROUP INC	8,024	396,466
STANDARD CHARTERED ORD USD0.50	187,751	4,063,553
STANDARD LIFE ORD GBP0.10	100,758	528,298
STANLEY BLACK & DECKER INC	35,274	2,726,680
STANLEY ELECTRIC CO NPV	43,425	844,587
STANTEC INC	1,700	71,548
STAPLES INC	152,499	2,418,634
STARBUCKS CORP	160,942	10,540,092
STARHUB LTD	25,014	82,440
STARWOOD HOTELS & RESORTS WORL	35,305	2,230,923
STARWOOD PROPERTY TRUST INC	30,150	746,213
STARZ	21,069	465,625
STATE STREET CORP	134,088	8,743,878
STATOIL ASA NOK2.50	139,555	2,863,757
STEEL DYNAMICS INC	64,440	960,800
STERICYCLE INC	15,651	1,728,340
STIFEL FINANCIAL CORP	54,029	1,927,214
STMICROELECTRONICS EUR1.04	47,640	428,582
STOCKLAND TRUST GROUP NPV	164,218	523,103
STORA ENSO OYJ SER 'R' NPV	120,906	809,372
STRATASYS LTD	5,760	482,342
STRYKER CORP	60,212	3,894,512
SUBSEA 7 SA	11,270	196,568
SUEDZUCKER AG NPV	27,376	846,738
SUEZ ENVIRONNEMENT CO EUR4	80,587	1,039,549
SULZER AG CHF0.01(REGD)	1,021	163,054
SUMCO CORPORATION NPV	49,022	538,410
SUMITOMO CHEMICAL Y50	63,418	199,189
SUMITOMO CORP NPV	208,291	2,593,808
SUMITOMO ELECTRIC IND NPV	32,247	385,010
SUMITOMO HEAVY INDUSTRIES Y50	56,642	238,349

STOCKS

NAME	SHARES	FAIR VALUE
SUMITOMO METAL MNG NPV	71,155	792,243
SUMITOMO MITSUI GR NPV	227,851	10,436,624
SUMITOMO MITSUI TRUST HOLDINGS	758,056	3,533,296
SUMITOMO REALTY & DEV CO NPV	27,353	1,089,053
SUMITOMO RUBBER INDUSTRIES Y50	13,036	212,859
SUN HUNG KAI PROPERTIES	118,791	1,533,064
SUN LIFE FINANCIAL INC	60,867	1,797,248
SUNCOR ENERGY INC	108,349	3,183,866
SUNCORP GROUP LIMITED	99,189	1,082,248
SUNDRUG CO Y50	4,700	199,195
SUNG CHANG ENTER KRW5000	1,430	28,173
SUNTRUST BANKS INC	110,000	3,472,700
SUNWAY BHD	35,600	39,887
SUPER GROUP LTD	42,510	99,132
SUPER RETAIL GROUP LTD	16,228	177,806
SUPERIOR ENERGY SERVICES INC	57,452	1,490,305
SUPERVALU INC	41,900	260,618
SURGUTNEFTEGAZ ADR EACH REPR	24,567	192,605
SURUGA BANK LTD Y50	10,566	191,674
SURYA SEMESTA INTERNUSA TBK PT	4,980,500	652,360
SUZUKEN CO LTD Y50	2,972	99,929
SUZUKI MOTOR CO NPV	15,522	357,365
SVB FINANCIAL GROUP	21,011	1,750,637
SVENSKA CELLULOSA AB-SCA SER B	53,726	1,339,677
SVENSKA HANDELSBANKEN SER A	46,891	1,870,235
SWATCH GROUP CHF0.45 (REGD)	1,860	174,962
SWATCH GROUP CHF2.25 (BR)	1,315	718,549
SWEDBANK AB SEK'A' NPV	38,677	881,334
SWEDISH MATCH AB NPV	26,836	946,692
SWIFT ENERGY CO	64,821	777,204
SWIRE PACIFIC A HKD0.60	50,373	609,826
SWIRE PROPERTIES LTD	87,234	258,114
SWISS LIFE HOLDING AG	7,572	1,229,255
SWISS PRIME SITE AG	4,025	295,446
SWISS RE LTD	44,513	3,307,366
SWISSCOM AG CHF1.00	3,129	1,367,811
SYARIKAT TAKAFUL (M MYR1	12,200	29,269
SYDNEY AIRPORT	7,938	24,559
SYMANTEC CORP	175,061	3,933,621
SYNDICATE BANK INR10	12,379	22,737
SYNGENTA AG CHF0.1	6,861	2,680,152
SYNOPSYS INC	27,893	997,175
SYNOVUS FINANCIAL CORP	143,932	420,281
SYSCO CORP	107,666	3,677,871
SYSMEX CORP JPY50	6,644	434,082
T IS BANKASI SER'C'TRY1	547,164	1,616,437
T ROWE PRICE GROUP INC	47,052	3,441,854
T SISE VE CAM FABR TRY1	255,266	357,210
T&D HOLDINGS INC NPV	36,538	490,680
T. E. R. N. A. ORD EURO.22	114,380	474,576
TAB CORP HLDGS LIMITED NPV	31,365	87,565
TABLEAU SOFTWARE INC	1,711	94,824

STOCKS

NAME	SHARES	FAIR VALUE
TAE KYUNG INDL KRW500	5,370	20,525
TAEKWANG IND CO KRW5000	158	132,537
TAEYOUNG ENGINEERING &	4,170	24,427
TAHOE RESOURCES INC	15,425	218,264
TAIHEIYO CEMENT CORP Y50	50,740	161,923
TAISEI CORP Y50	41,364	149,491
TAISHIN FINANCIAL TWD10	844,849	372,093
TAISHO PHARMACEUTICAL HOLDINGS	3,746	265,484
TAIWAN MASK CORP TWD10	111,000	36,962
TAIWAN SEMICONDUCTOR CO TWD10	53,000	32,627
TAIWAN SEMICONDUCTOR MANUFACTU	32,519	595,748
TAIYO NIPPON SANSO CORP NPV	10,756	74,172
TAKASHIMAYA CO	11,519	116,541
TAKEDA PHARMACEUTICAL CO LTD	63,724	2,873,947
TAKE-TWO INTERACTIVE SOFTWARE	21,434	320,867
TALISMAN ENERGY INC	97,330	1,107,124
TAMBUN INDAH LAND BHD	106,500	43,146
TANGER FACTORY OUTLET CENTERS	17,129	573,136
TARGET CORP	188,401	12,973,293
TATA MOTORS LTD	107,472	508,740
TATE & LYLE ORD 25P	120,778	1,510,352
TATNEFT-SPONSORED ADR	6,185	224,701
TATTS GROUP LTD	59,320	172,126
TAUBMAN CENTERS INC	11,575	869,861
TAURON POLSKA ENERGIA SA	231,792	299,885
TAYLOR MORRISON HOME CORP	5,759	140,404
TBC EMERGING MARKET FUND	1,700,819	90,058,382
TCF FINANCIAL CORP	77,389	1,097,376
TD AMERITRADE HOLDING CORP	42,248	1,026,204
TDC A/S DKK5	71,943	582,249
TDK CORP	9,358	322,657
TE CONNECTIVITY LTD USD0.97	53,191	2,422,318
TECH DATA CORP	20,450	962,991
TECHNE CORP	6,680	461,454
TECHNIP SA EUR	4,349	440,994
TECK RESOURCES LTD	59,902	1,275,888
TECO ENERGY INC	39,477	678,610
TEEKAY CORPORATION COM	6,876	279,372
TEIJIN Y50	40,034	87,858
TELE2 AB-B SHS	13,608	158,773
TELECOM ARGENTINA SA	1,664	24,760
TELECOM CORP OF NEW ZEALAND	137,595	239,095
TELECOM ITALIA DI RISP EUR0.55	968,629	537,624
TELECOM ITALIA EUR0.55	429,847	298,365
TELEF BRASIL	16,481	376,096
TELEFLEX INC	7,462	578,230
TELEFONICA DEUTSCHLAND HOLDING	11,885	85,895
TELEFONICA SA EUR1	375,771	4,808,750
TELEKOM AUSTRIA (TA) NPV	9,463	59,830
TELEKOM MALAYSIA BHD	69,100	118,101
TELEKOMUNIKASI INDONESIA (PERS	66,500	75,378
TELEKOMUNIKASI INDONESIA TBK P	1,353	57,827

STOCKS

NAME	SHARES	FAIR VALUE
TELENET GROUP HOLDING NPV	2,191	100,419
TELENOR ASA	60,714	1,197,168
TELEPHONE & DATA SYS INC	17,092	421,318
TELIASONERA AB NPV	148,595	962,754
TELKOM SA SOC LTD ZAR10	17,915	29,957
TELSTRA CORP NPV	292,852	1,278,656
TELUS CORP	1,500	43,651
TELUS CORP	14,049	408,839
TEMPUR SEALY INTERNATIONAL INC	10,947	480,573
TENAGA NASIONAL BERHAD MY$1	582,200	1,527,596
TENARIS S AUSD1	20,176	404,139
TENET HEALTHCARE CORP	18,777	865,620
TERADATA CORP	45,400	2,280,442
TERADYNE INC	34,587	607,694
TEREX CORP	20,170	530,471
TERNIUM SA	20,817	471,089
TERUMO CORP Y50	15,439	767,015
TESCO ORD 5P	1,294,677	6,507,492
TESLA MOTORS INC	15,171	1,629,821
TESORO CORP	29,143	1,524,762
TETRA TECHNOLOGIES INC	138,285	1,418,804
TEVA PHARMACEUTICAL IND ILS0.1	63,094	2,436,858
TEVA PHARMACEUTICAL INDUSTRIES	95,000	3,724,000
TEXAS CAPITAL BANCSHARES INC	68,367	3,032,760
TEXAS INSTRUMENTS INC	257,782	8,988,858
TEXTRON INC	64,510	1,680,486
TFS FINANCIAL CORP	14,301	160,171
THAI AIRWAYS INTL THB10(NVDR)	65,700	52,323
THALES EUR3	3,885	181,166
THANACHART CAPITAL PLC THB10	185,700	230,516
THERAVANCE INC	61,289	2,361,465
THERMO FISHER SCIENTIFIC INC	71,818	6,077,957
THK CO Y50	7,673	161,053
THOMSON REUTERS CORP	15,895	517,102
THOMSON REUTERS CORP	67,727	2,205,868
THOR INDUSTRIES INC	8,009	393,883
THORATEC CORP	13,000	407,030
THYSSENKRUPP AG NPV	16,490	323,554
TIBCO SOFTWARE INC	71,768	1,535,835
TIDEWATER INC	8,981	511,648
TIETO OYJ ORD NPV	29,459	559,450
TIFFANY & CO	18,581	1,353,440
TIM HORTONS INC	6,601	355,908
TIM PARTICIPACOES SA	92,800	339,853
TIM PARTICIPACOES SA ADR	37,940	705,684
TIME WARNER CABLE INC	73,486	8,265,705
TIME WARNER INC	215,090	12,436,504
TIMKEN CO	85,532	4,813,741
TISCO FINANCIAL GROUP PCL	12,500	16,524
TJX COS INC	195,874	9,805,452
T-MOBILE US INC	31,256	775,461
TNT EXPRESS NV	25,162	188,457

STOCKS

NAME	SHARES	FAIR VALUE
TOAGOSEI CO LTD	108,000	433,805
TOBU RAILWAY CO Y50	44,146	227,096
TOHO CO Y500	4,926	101,262
TOHO GAS Y50	16,932	87,443
TOHOKU ELEC PWR Y500	19,308	240,828
TOKIO MARINE HOLDINGS INC NPV	106,301	3,365,547
TOKYO ELECTRIC PWR CO NPV	61,878	319,559
TOKYO ELECTRON NPV	12,890	651,410
TOKYO GAS CO NPV	184,771	1,019,324
TOKYO TATEMONO CO Y50	30,381	252,627
TOKYU CORP NPV	49,407	322,798
TOKYU LAND CORP NPV	31,104	284,941
TOLL BROTHERS INC	21,691	707,777
TOLL HLDGS LIMITED NPV	143,013	696,425
TONEN GEN SEKIYU JPY50	21,332	206,373
TOPPAN PRINTING Y50	23,512	163,082
TORAY INDUSTRIES INC Y50	62,534	404,156
TORCHMARK CORP	16,780	1,093,049
TORFARM SA PLN1	194	9,609
TORO CO/THE	61,040	2,771,826
TORONTO DOMINION BANK	92,270	7,388,072
TOSHIBA CORP NPV	419,487	2,014,348
TOTAL ACCESS COMMUNICATIONS	323,000	1,197,646
TOTAL SA EUR2.5	192,531	9,386,055
TOTAL SYSTEM SERVICES INC	29,639	725,563
TOTO Y50	12,650	128,493
TOURMALINE OIL CORP	37,889	1,513,118
TOWERS WATSON & CO	42,366	3,471,470
TOYO SEIKAN GROUP HOLDINGS LTD	6,943	106,729
TOYO SUISAN KAISHA LTD Y50	7,139	237,164
TOYO TIRE & RUBBER Y50	231,000	1,213,892
TOYODA GOSEI Y50	17,081	418,019
TOYOTA BOSHOKU CP JPY50	2,799	40,294
TOYOTA INDUSTRIES CORP Y50	33,047	1,350,690
TOYOTA MOTOR CORP NPV	322,545	19,449,786
TOYOTA TSUSHU CORP Y50	9,053	233,035
TPI POLENE THB10(ALIEN MKT)	59,500	21,486
TRACTOR SUPPLY CO	12,662	1,489,178
TRANSALTA CORP	20,070	274,144
TRANSCANADA CORP	53,058	2,277,327
TRANSDIGM GROUP INC	19,147	3,001,675
TRANSFIELD SERVICES NPV	276,200	194,671
TRANSOCEAN LTD	50,731	2,437,490
TRANSURBAN GROUP NPV	101,341	627,074
TRAVELERS COS INC/THE	111,749	8,930,980
TRAVELSKY TECHNOLOGY LTD	54,000	34,253
TRAVIS PERKINS ORD GBP0.10	34,281	757,033
TREASURY WINE ESTATES LTD	110,441	588,356
TREEHOUSE FOODS INC	30,713	2,012,930
TREND MICRO INC JPY50	7,939	251,753
TRILOGY ENERGY CORP	4,700	139,893
TRIMBLE NAVIGATION LTD	85,136	2,214,387

STOCKS

NAME	SHARES	FAIR VALUE
TRINITY INDUSTRIES INC	14,377	552,652
TRIPADVISOR INC	20,331	1,237,548
TRIUMPH GROUP INC	9,357	740,607
TRUEBLUE INC	78,988	1,662,697
TRW AUTOMOTIVE HOLDINGS CORP	62,229	4,134,495
TRYG A/S	1,052	86,589
TSUMURA & CO Y50	2,499	73,560
TTM TECHNOLOGIES INC	97,377	817,967
TUI TRAVEL PLC ORD GBP0	89,101	482,313
TULLOW OIL PLC ORD GBP0.10	115,938	1,760,190
TUMI HOLDINGS INC	34,500	828,000
TUPPERWARE BRANDS CORP	9,592	745,202
TURK HAVA YOLLARI TRY1	351,162	1,365,008
TURKIYE HALK BANKASI	83,276	705,674
TURKIYE VAKIFLAR BANKASI	568,094	1,416,223
TURQUOISE HILL RESOURCES LTD	97,884	578,981
TW TELECOM INC	27,275	767,519
TWIN DISC INC	22,665	537,161
TWO HARBORS INVESTMENT CORP	66,270	679,268
TYC BROTHER IND TWD10	61,000	24,831
TYCO INTERNATIONAL LTD SHS	16,949	558,470
TYLER TECHNOLOGIES INC	6,902	473,132
TYSON FOODS INC	131,883	3,386,755
UBE INDUSTRIES Y50	43,729	81,000
UBI BANCA SCPA EUR2.5	36,601	132,356
UBS AG CHF0.1 (POST	414,468	7,043,963
UCB S A NPV	4,700	252,833
UDR INC	53,456	1,362,593
UFLEX LIMITED	14,275	14,365
UGI CORP	44,592	1,743,993
ULTA SALON COSMETICS & FRAGRAN	46,546	4,662,047
ULTRA PETROLEUM CORP	27,745	549,906
ULTRATECH INC	52,217	1,917,408
UMICORE NPV	4,866	201,959
UNDER ARMOUR INC	15,196	907,353
UNIBAIL-RODAMCO EUR5	7,077	1,646,628
UNICHARM CORP	4,705	265,718
UNICREDIT SPA	513,173	2,400,038
UNIFIRST CORP/MA	4,506	411,173
UNILEVER NV CVA EUR0.16	358,944	14,116,177
UNILEVER PLC ORD GBP0.031111	94,261	3,805,746
UNION BANK OF THE PHILLIPINES	17,750	57,318
UNION PACIFIC CORP	119,612	18,453,739
UNIT CORP	17,948	764,226
UNITED CONTINENTAL HOLDINGS IN	67,401	2,108,977
UNITED INTERNET AG NPV REGD	4,559	128,506
UNITED MICRO ELECTRONICS TW$10	2,846,623	1,377,199
UNITED NATURAL FOODS INC	34,017	1,836,578
UNITED OVERSEAS BANK SG$1	147,202	2,305,000
UNITED PARCEL SERVICE INC	160,637	13,891,888
UNITED RENTALS INC	17,095	853,211
UNITED STATES CELLULAR CORP	2,321	85,157

STOCKS

NAME	SHARES	FAIR VALUE
UNITED STATES STEEL CORP	26,186	459,041
UNITED TECHNOLOGIES CORP	230,252	21,399,621
UNITED THERAPEUTICS CORP	22,539	1,483,517
UNITED URBAN INVES UNITED	171	230,846
UNITED UTILITIES GROUP PLC	46,029	477,515
UNITEDHEALTH GROUP INC	278,901	18,262,437
UNIVERSAL HEALTH SERVICES INC	16,466	1,102,563
UNS ENERGY CORP	23,209	1,038,139
UNUM GROUP	75,028	2,203,572
UOL GROUP LIMITED SGD1	33,578	177,911
UPC TECHNOLOGY CO TWD10	1,069	533
UPM-KYMMENE OY NPV	80,482	787,747
URBAN OUTFITTERS INC	83,762	3,368,908
URS CORP	36,570	1,726,835
US BANCORP	434,427	15,704,536
USS JPY50	2,333	295,691
UTD MIZRAHI BANK ILS0.01	5,342	53,562
VALEANT PHARMACEUTICALS INTL	22,727	1,953,537
VALEO EUR3	10,700	671,567
VALERO ENERGY CORP	116,858	4,063,153
VALIDUS HOLDINGS LTD COM SHS	40,035	1,446,064
VALLEY NATIONAL BANCORP	36,100	341,867
VALLOUREC (USIN A TUB DE LOR	40,106	2,026,623
VALMONT INDUSTRIES INC	25,427	3,638,349
VALSPAR CORP/THE	16,163	1,045,261
VALUEACT CAPITAL PARTNERS II	29,678,221	29,678,221
VANGUARD INTL SEMICONDUCTO	161,000	182,643
VANTIV INC	15,868	437,957
VARIAN MEDICAL SYSTEMS INC	27,171	1,832,684
VARUN INDUSTRIES LTD NPV	9,757	969
VCA ANTECH INC	16,045	418,614
VECTREN CORP	14,919	504,710
VEDANTA RESOURCES PLC	29,885	462,331
VENTAS INC	62,478	4,339,722
VEOLIA ENVIRONMENT EUR5.0	14,490	164,635
VERBUND AG	2,912	55,226
VERIFONE SYSTEMS INC	19,700	331,157
VERISIGN INC	25,861	1,154,952
VERISK ANALYTICS INC	29,973	1,789,388
VERIZON COMMUNICATIONS INC	609,910	30,702,869
VERMILION ENERGY INC	9,949	484,836
VERTEX PHARMACEUTICALS INC	42,322	3,380,258
VESTEL ELECTRONIK TRY1	44,764	54,289
VF CORP	27,753	5,357,994
VIACOM INC	127,976	8,708,767
VIENNA INSURANCE GROUP NPV(BR)	1,639	76,025
VIJAYA BANK INR10	91,802	69,440
VIMPELCOM LTD	15,735	158,294
VINCI EUR2.50 (POST SUBDIVISIO	53,414	2,676,881
VISA INC	108,702	19,865,291
VISHAY INTERTECHNOLOGY INC	85,751	1,191,081
VISHAY PRECISION GROUP INC	4,421	66,934

STOCKS

NAME	SHARES	FAIR VALUE
VISTA LAND & LIFES PHP1	562,700	73,203
VISTEON CORP/NEW	9,018	569,216
VITAMIN SHOPPE INC	32,157	1,441,920
VITRO SA ORD NPV	9,229	19,342
VIVENDI SA EUR5.5	161,029	3,045,512
VMWARE INC	22,330	1,495,887
VOCERA COMMUNICATIONS INC	41,018	602,965
VODAFONE GROUP	6,014,919	17,137,232
VOESTALPINE AG	27,612	973,735
VOLCANO CORP	69,265	1,255,774
VOLKSWAGEN AG ORD NPV	1,267	246,625
VOLTERRA SEMICONDUCTOR CORP	56,111	792,287
VOLVO (AB) SER B NPV (POST	64,277	855,192
VORNADO REALTY TRUST	39,272	3,253,685
VULCAN MATERIALS CO	23,568	1,140,927
W P CAREY INC	10,417	689,293
WABCO HOLDINGS INC	10,588	790,818
WABTEC CORP/DE	17,456	932,674
WADDELL & REED FINANCIAL INC	15,588	678,078
WALGREEN CO	221,286	9,780,841
WAL-MART STORES INC	338,654	25,226,336
WALT DISNEY CO/THE	365,025	23,051,329
WALTON ADVANCED ENGINEERING	734	272
WARNER CHILCOTT PLC CLASS A	45,527	905,077
WARTSILA 'B'EUR3.5	7,583	329,512
WASHINGTON FEDERAL INC	18,899	356,813
WASHINGTON POST CO/THE	796	385,081
WASTE CONNECTIONS INC	87,738	3,609,541
WASTE MANAGEMENT INC	109,554	4,418,313
WATERS CORP	15,543	1,555,077
WATSCO INC	16,904	1,419,260
WATTS WATER TECHNOLOGIES INC	27,951	1,267,298
WEIGHT WATCHERS INTERNATIONAL	4,891	224,986
WEINGARTEN REALTY INVESTORS	22,090	679,709
WEIQIAO TEXTILE CO 'H'CNY1	74,500	44,759
WEIR GROUP ORD 12.5P	22,910	747,421
WELLPOINT INC	67,297	5,507,586
WELLS FARGO & CO	1,163,498	48,017,562
WENDEL EUR4	1,381	142,082
WENDYS CO	51,326	299,231
WESCO INTERNATIONAL INC	8,015	544,699
WESFARMERS ORD NPV	62,485	2,264,948
WEST FRASER TIMBER CO LTD	700	52,751
WEST JAPAN RAILWAY CO JPY50000	23,527	997,118
WESTAR ENERGY INC	23,030	736,039
WESTERN ALLIANCE BANCORP	173,065	2,739,619
WESTERN DIGITAL CORP	75,881	4,711,451
WESTERN UNION CO/THE	169,006	2,891,693
WESTFIELD GROUP NPV DFD	205,364	2,150,490
WESTFIELD RETAIL TRUST	227,679	646,059
WESTJET AIRLINES LTD	48,000	1,046,495
WESTLAKE CHEMICAL CORP	3,691	355,849

STOCKS

NAME	SHARES	FAIR VALUE
WESTON (GEORGE) LTD	671	53,256
WESTPAC BANKING CORP NPV	240,677	6,362,371
WEYERHAEUSER CO	117,717	3,353,757
WH SMITH PLC GBP0	71,587	779,576
WHARF HOLDINGS HK$1	249,411	2,096,553
WHEELOCK & CO LTD HKD0.50	68,366	342,872
WHIRLPOOL CORP	28,167	3,221,178
WHITBREAD	7,664	355,229
WHITE MOUNTAINS INS GRP INC	1,126	647,382
WHITEHAVEN COAL LIMITED NPV	38,596	81,256
WHITEWAVE FOODS CO	25,101	407,891
WHITING PETROLEUM CORP	21,377	985,266
WHOLE FOODS MARKET INC	73,173	3,766,946
WILLIAM DEMANT HOL DKK1	1,121	92,581
WILLIAM HILL PLC	36,723	245,571
WILLIAMS COS INC/THE	187,912	6,101,503
WILLIAMS-SONOMA INC	18,911	1,056,936
WILMAR INTERNATIONAL LTD	15,548	38,616
WINBOND ELECTRONIC TWD10	1,317,000	372,632
WINDSTREAM CORP	107,542	829,149
WIPRO INR2 (DEMAT)	3,674	21,577
WISCONSIN ENERGY CORP	44,555	1,826,309
WISTRON CORP TWD10	53,574	54,073
WOCKHARDT INR5	10,467	176,288
WOLSELEY PLC ORD GBP0	48,422	2,227,485
WOLTERS KLUWERS COM EUR0.12	12,906	272,692
WOLVERINE WORLD WIDE INC	51,492	2,811,978
WOODSIDE PETROLEUM NPV	49,570	1,588,540
WOODWARD GOVERNOR CO	63,555	2,542,200
WOOLWORTHS HLDGS ZAR0.0015	61,056	396,146
WOOLWORTHS LIMITED ORD A$0.25	65,270	1,960,230
WOORI FINANCE KRW5000	96,430	890,798
WORKDAY INC	6,716	430,428
WORLD FUEL SERVICES CORP	13,168	526,457
WORLEYPARSONS LTD NPV	54,243	967,704
WPP PLC ORD GBP0.10	144,293	2,455,488
WPX ENERGY INC	36,330	688,090
WR BERKLEY CORP	19,671	803,757
WR GRACE & CO	13,779	1,157,987
WW GRAINGER INC	11,060	2,789,111
WYNDHAM WORLDWIDE CORP	24,651	1,410,777
WYNN MACAU LTD	445,696	1,206,704
WYNN RESORTS LTD	33,431	4,279,168
XCEL ENERGY INC	111,179	3,150,813
XEROX CORP	365,154	3,311,947
XILINX INC	67,766	2,684,211
XINGQUAN INTERNATIONAL SPORT	32,700	9,574
XINYUAN REAL ESTATE CO LTD	31,248	134,991
XL GROUP PLC	72,858	2,209,055
XYLEM INC/NY	33,615	905,588
YAGEO CORP	178,000	60,282
YAHOO JAPAN CORP NPV	2,737	1,347,353

STOCKS

NAME	SHARES	FAIR VALUE
YAHOO! INC.	188,757	4,739,688
YAKULT HONSHA Y50	3,813	157,763
YAMADA DENKI CO NPV	3,920	158,836
YAMAGUCHI FIANCIAL GROUP INC	9,705	95,453
YAMAHA CORP Y50	6,752	77,284
YAMAHA MOTOR CO Y50	11,921	154,210
YAMANA GOLD INC	32,056	304,774
YAMATO HOLDINGS CO LTD NPV	15,786	332,295
YAMATO KOGYO NPV	1,742	53,224
YAMAZAKI BAKING CO Y50	41,690	488,940
YANGZIJIANG SHIPBUILDING NPV	81,821	53,545
YARA INTL NOK1.70	32,594	1,292,860
YASKAWA ELECTRIC MFG Y50	16,391	199,164
YC INOX CO LTD TWD10	479	265
YEONG GUAN ENERGY TECHNOLOGY G	17,000	22,348
YESCO CO LTD KRW500	970	30,407
YIEH PHUI ENTERPRISE TWD10	3,420	949
YOKOGAWA ELECTRIC CORP Y50	36,692	438,450
YOKOHAMA RUBBER CO Y50	140,154	1,406,690
YOUNGONE CORP KRW500	569	34,228
YUE YUEN INDL HLDG HKD0.25	213,087	552,199
YUM! BRANDS INC	81,607	5,658,629
ZARADOYA-OTIS EUR0.1	6,564	92,916
ZEBRA TECHNOLOGIES CORP	47,848	2,078,517
ZENITRON CORP TWD10	65,000	42,616
ZENSAR TECHNOLOGIES LTD INR10	5,241	22,080
ZIGGO BV	7,252	289,865
ZIMMER HOLDINGS INC	62,249	4,664,940
ZIONS BANCORPORATION	33,428	965,401
ZODIAC AEROSPACE NPV	1,464	193,533
ZOETIS INC	103,131	3,185,713
ZUARI AGRO CHEMICALS LIMITED	1,382	2,263
ZURICH INSURANCE GROUP AG	26,206	6,785,890
ZYNGA INC	105,821	294,182
TOTAL STOCKS		**$ 5,993,602,867**

The sale of when-issued securities, as well as adjustments due to intra-fund self-borrowing activity, may result in negative shares and/or Fair Value.

PREFERRED SECURITIES

NAME	FAIR VALUE
BAYERISCHE MOTOREN WERKE-PRF	156,364
BRASKEM SA	156,570
CENTRAIS ELETRICAS BRASILEIRAS	347,386
CESP-CIA ENERGETICA DE SAO PAU	285,246
CIA BRASILEIRA DISTR(PAO DE	1,433,775
CIA ENERGETICA DE MINAS GERAIS	521,037
CIA ENERGETICA DO CEARA COELCE	232,353
CIA PARANAENSE DE ENERGIA	37,591
FUCHS PETROLUB SE	120,024
HENKEL AG & CO KGAA	775,731
OI SA PREFERENCE	317,106
PETROLEO BRASILEIRO SA	552,993
PORSCHE AUTOMOBIL HOLDING SE	505,486
PROSIEBENSAT.1 MEDIA AG	190,226
RWE AG	51,586
TELEFONICA BRASIL SA	1,188,674
VOLKSWAGEN AG	4,104,491
TOTAL PREFERRED SECURITIES	**$ 10,976,639**

FOREIGN CURRENCY CONTRACTS (STATED IN U.S. DOLLARS)

CURRENCY NAME	RECEIVABLE	PAYABLE	FAIR VALUE
AUSTRALIAN DOLLAR	25,974,075	(1,189,068)	24,785,006
CANADIAN DOLLAR	32,535,374	(10,977,981)	21,557,393
DANISH KRONE	3,475,075	(1,693,860)	1,781,215
EURO CURRENCY UNIT	41,145,766	(13,965,030)	27,180,736
HONG KONG DOLLAR	8,097,753	(6,595,486)	1,502,267
ISRAELI NEW SHEKEL	1,172,767	(2,580,209)	(1,407,442)
JAPANESE YEN	25,363,131	(19,050,804)	6,312,327
MEXICAN NEW PESO	10,217,676	-	10,217,676
NEW ZEALAND DOLLAR	365,092	-	365,092
NORWEGIAN KRONE	1,732,330	(491,491)	1,240,840
BRITISH POUND STERLING	25,919,987	(36,229,718)	(10,309,732)
SINGAPORE DOLLAR	5,225,575	(837,010)	4,388,566
SWEDISH KRONA	10,484,745	(653,484)	9,831,262
SWISS FRANC	12,937,276	(9,107,572)	3,829,704
U.S. DOLLAR	80,145,343	(180,904,237)	(100,758,894)
TOTAL FOREIGN CURRENCY CONTRACTS	**$ 284,791,965**	**$ (284,275,950)**	**$ 516,015**

OPTION CONTRACTS

NAME	CONTRACT TYPE	MATURITY	FAIR VALUE
ABERCROMBIE & FITCH CO	PUT	AUG 13	(5,875)
AIR LIQUIDE (OTC)	CALL	JUL 13	(147)
ALEXION PHARMACEUTICALS INC	CALL	JUL 13	(5,500)
AMERICAN INTERNATIONAL GROUP I	PUT	JUL 13	(836)
ARCELORMITTAL (OTC)	PUT	JUL 13	(902)
BIOGEN IDEC INC	CALL	JUL 13	(7,750)
CELANESE CORP	CALL	JUL 13	(200)
CELGENE CORP	CALL	JUL 13	(2,975)
CITIGROUP INC	PUT	SEP 13	(3,955)
EASTMAN CHEMICAL CO	CALL	JUL 13	(450)
INTERNATIONAL PAPER CO	PUT	JUL 13	(182)
KEYCORP	CALL	JUL 13	(8,700)
LANXESS AG NPV	PUT	JUL 13	(1,494)
LULULEMON ATHLETICA INC	PUT	JUL 13	(4,400)
LYONDELLBASELL INDUSTRIES NV	CALL	JUL 13	(1,275)
M&T BANK CORP	CALL	JUL 13	5,600
M&T BANK CORP	PUT	JUL 13	(350)
METLIFE INC	CALL	JUL 13	(2,320)
MICHAEL KORS HOLDINGS LTD	PUT	AUG 13	(5,200)
MONSANTO CO	CALL	JUL 13	(40)
MONSANTO CO	PUT	JUL 13	(747)
MORGAN STANLEY	PUT	JUL 13	(3,700)
NEWCREST MINING LTD ORD (OTC)	PUT	JUL 13	(6,128)
OCEANEERING INTERNATIONAL INC	CALL	AUG 13	(5,550)
OWENS-ILLINOIS INC	CALL	JUL 13	(700)
PFIZER INC	CALL	JUL 13	11,116
PFIZER INC	PUT	JUL 13	(7,442,340)
PULTEGROUP INC	PUT	OCT 13	(12,800)
ST JUDE MEDICAL INC	CALL	JUL 13	(3,500)
TERADATA CORP	CALL	JUL 13	788
TERADATA CORP	PUT	JUL 13	(875)
TOTAL OPTION CONTRACTS			**$ (7,511,388)**

FUTURES CONTRACTS

NAME	MATURITY	FAIR VALUE
S&P MID 400 EMINI FUT (CME)	SEP 13	78,940
S&P 500 EMINI INDEX FUT (CME)	SEP 13	(1,560,027)
RUSSELL 2000 MINI IND FUT (NYF	SEP 13	(104,340)
MSCI EAFE INDEX FUTURE (NYL)	SEP 13	(3,295)
SPI 200 INDEX FUTURE (SFE)	SEP 13	6,409
FTSE 100 INDEX FUTURE (LIF)	SEP 13	(129,355)
TOPIX INDEX FUTURE (TSE)	SEP 13	125,965
S&P/TSE 60 INDEX FUTURES (MSE)	SEP 13	15,925
DJ EURO STOXX 50 FUTURE (EUX)	SEP 13	(50,554)
TOTAL FUTURES CONTRACTS		**$ (1,620,332)**
GRAND TOTAL VARIABLE RETIREMENT INVESTMENT TRUST FUND		**$ 5,995,963,801**

Note: Values may not add due to rounding
N/A = Not Applicable

REPURCHASE AGREEMENTS

NAME	RATE or YIELD	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
JEFFERIES TRI GOVT	0.10	07/01/13	600,000,000	600,000,000
JEFFERIES TRI AGCY	0.11	07/01/13	100,000,000	100,000,000
MIZUHO TRI GOVT	0.10	07/01/13	1,515,000,000	1,515,000,000
MIZUHO TRI AGCY	0.12	07/01/13	505,000,000	505,000,000
MITSUBISHI TRI GOVT	0.11	07/01/13	2,571,000,000	2,571,000,000
TOTAL REPURCHASE AGREEMENTS			**$ 5,291,000,000**	**$ 5,291,000,000**

GOVERNMENTS AND AGENCIES

NAME	RATE or YIELD	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
US T-BILL 0.17	0.17	08/22/13	399,901,778	399,901,778
US T-BILL 0.175	0.18	09/19/13	299,883,778	299,883,778
US T-NOTE 0.25% 10/31/14	0.30	10/31/14	24,983,384	24,983,384
US T-NOTE 0.25% 05/31/15	0.33	05/31/15	24,960,581	24,960,581
FHLB DN 0.18	0.18	07/03/13	3,999,960	3,999,960
FHLB DN 0.185	0.19	08/06/13	4,999,075	4,999,075
FHLB DN 0.15	0.15	08/21/13	226,451,869	226,451,869
FHLB DN 0.15	0.15	08/23/13	119,473,610	119,473,610
FHLB DN 0.15	0.15	08/28/13	336,918,558	336,918,558
FHLB DN 0.15	0.15	09/03/13	4,198,880	4,198,880
FHLB DN 0.195	0.20	09/20/13	9,995,613	9,995,613
FHLB DN 0.17	0.17	09/26/13	49,979,458	49,979,458
FHLB DN 0.15	0.15	10/01/13	24,990,417	24,990,417
FHLB DN 0.17	0.17	11/01/13	36,778,625	36,778,625
FHLB DN 0.17	0.17	12/11/13	2,697,922	2,697,922
FHLB DN 0.13	0.13	12/13/13	92,944,588	92,944,588
FHLMC DN 0.02	0.02	07/01/13	100,000,000	100,000,000
FHLMC DN 0.17	0.17	07/01/13	150,000,000	150,000,000
FHLMC DN 0.18	0.18	07/01/13	25,000,000	25,000,000
FHLMC DN 0.18	0.18	07/02/13	41,899,791	41,899,791
FHLMC DN 0.17	0.17	07/08/13	49,998,347	49,998,347
FHLMC DN 0.18	0.18	07/08/13	49,998,250	49,998,250
FHLMC DN 0.06	0.06	07/12/13	17,999,670	17,999,670
FHLMC DN 0.065	0.07	08/01/13	34,198,086	34,198,086
FHLMC DN 0.17	0.17	08/01/13	74,989,021	74,989,021
FHLMC DN 0.15	0.15	08/13/13	14,997,313	14,997,313
FHLMC DN 0.18	0.18	08/16/13	29,893,123	29,893,123
FHLMC DN 0.15	0.15	08/19/13	42,491,323	42,491,323
FHLMC DN 0.15	0.15	08/26/13	79,981,333	79,981,333
FHLMC DN 0.15	0.15	09/10/13	42,987,279	42,987,279
FHLMC DN 0.15	0.15	09/16/13	99,967,917	99,967,917
FHLMC DN 0.195	0.20	10/15/13	99,942,583	99,942,583
FHLMC DN 0.15	0.15	01/14/14	8,699,853	8,699,853
FHLMC DN 0.15	0.15	01/15/14	6,394,720	6,394,720
FHLMC DN 0.142	0.14	02/04/14	115,457,291	115,457,291
FHLMC DN 0.145	0.15	02/26/14	6,993,233	6,993,233
FHLMC DN 0.13	0.13	03/18/14	29,971,833	29,971,833
FHLMC 0.32% 04/29/15	0.32	04/29/15	25,000,000	25,000,000
FNMA DN 0.175	0.17	07/01/13	100,000,000	100,000,000
FNMA DN 0.035	0.04	07/02/13	24,999,976	24,999,976

GOVERNMENTS AND AGENCIES

NAME	RATE or YIELD	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
FNMA DN 0.175	0.18	08/01/13	186,027,682	186,027,682
FNMA DN 0.07	0.07	08/07/13	180,726,997	180,726,997
FNMA DN 0.15	0.15	08/14/13	31,594,207	31,594,207
FNMA DN 0.08	0.08	08/19/13	51,220,422	51,220,422
FNMA DN 0.15	0.15	08/21/13	243,148,320	243,148,320
FNMA DN 0.15	0.15	09/03/13	128,765,653	128,765,653
FNMA DN 0.09	0.09	09/18/13	29,078,256	29,078,256
FNMA DN 0.16	0.16	10/01/13	66,753,694	66,753,694
FNMA DN 0.15	0.15	01/27/14	8,444,604	8,444,604
FNMA FLOAT 11/21/14	0.46	11/21/14	50,000,000	50,000,000
TOTAL GOVERNMENT AND AGENCIES			**$ 3,910,778,873**	**$ 3,910,778,873**

CERTIFICATES OF DEPOSIT (CDs)

NAME	RATE or YIELD	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
BANKERS CD 0.20 07/15/13	0.20	07/15/13	1,500,000	1,500,000
BANKERS CD 0.30 07/15/13	0.30	07/15/13	2,000,000	2,000,000
BANKERS CD 0.30 08/15/13	0.30	08/15/13	250,000	250,000
BANKERS CD 0.20 09/16/13	0.20	09/16/13	9,000,000	9,000,000
BANKERS CD 0.30 09/16/13	0.30	09/16/13	1,000,000	1,000,000
BANKERS CD 0.30 10/15/13	0.30	10/15/13	500,000	500,000
BANKERS CD 0.30 12/16/13	0.30	12/16/13	7,550,000	7,550,000
BANKERS CD 1.00 12/16/13	1.00	12/16/13	2,000,000	2,000,000
BANKERS CD 1.00 06/16/14	1.00	06/16/14	2,000,000	2,000,000
TOTAL CERTIFICATES OF DEPOSIT			**$ 25,800,000**	**$ 25,800,000**

BANKERS ACCEPTANCE (BAs)

NAME	RATE or YIELD	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
US BANK NA 0.33 07/05/13	0.33	07/05/13	970,902	970,902
US BANK NA 0.27 07/12/13	0.27	07/12/13	1,999,835	1,999,835
US BANK NA 0.27 07/15/13	0.27	07/15/13	3,999,619	3,999,619
US BANK NA 0.20 07/29/13	0.20	07/29/13	1,999,689	1,999,689
US BANK NA 0.20 08/05/13	0.20	08/05/13	1,999,611	1,999,611
US BANK NA 0.20 08/12/13	0.20	08/12/13	1,999,533	1,999,533
US BANK NA 0.20 08/23/13	0.20	08/23/13	1,999,411	1,999,411
US BANK NA 0.30 08/26/13	0.30	08/26/13	1,456,320	1,456,320
US BANK NA 0.30 08/27/13	0.30	08/27/13	11,494,538	11,494,538
US BANK NA 0.17 09/16/13	0.17	09/16/13	1,506,452	1,506,452
US BANK NA 0.15 09/23/13	0.15	09/23/13	2,194,701	2,194,701
US BANK NA 0.24 09/26/13	0.24	09/26/13	1,998,840	1,998,840
US BANK NA 0.24 10/02/13	0.24	10/02/13	1,998,760	1,998,760
US BANK NA 0.27 10/23/13	0.27	10/23/13	1,998,290	1,998,290
US BANK NA 0.21 12/23/13	0.21	12/23/13	8,370,577	8,370,577
TOTAL BANKER'S ACCEPTANCES			**$ 45,987,078**	**$ 45,987,078**
GRAND TOTAL STATE INVESTMENT FUND			**$ 9,273,565,951**	**$ 9,273,565,951**

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
U S TREASURY BOND	6.250	08/15/23	5,607,972	7,379,405
U S TREASURY BOND	6.000	02/15/26	11,199,178	14,764,309
U S TREASURY BOND	6.125	11/15/27	7,761,944	10,289,175
U S TREASURY BOND	5.250	11/15/28	2,024,871	2,541,780
U S TREASURY BOND	4.250	05/15/39	563,036	689,532
U S TREASURY BOND	3.875	08/15/40	896,393	1,080,290
U S TREASURY BOND	3.000	05/15/42	993,192	910,830
FEDERAL HOME LN MTG CORP	4.750	11/17/15	998,533	1,099,265
GNMA POOL #0222010	8.000	06/15/17	717	783
ALABAMA POWER CO	5.875	12/01/22	606,912	706,644
ALABAMA POWER CO	3.850	12/01/42	498,529	440,507
ALCOA INC	6.500	06/15/18	527,434	535,522
AMERICAN EXPRESS CO	4.050	12/03/42	580,313	513,371
AMERICAN INTERNATIONAL GROUP I	6.400	12/15/20	561,607	580,851
ANHEUSER-BUSCH COS LLC	6.500	05/01/42	544,340	623,596
APPLIED MATERIALS INC	5.850	06/15/41	498,100	540,532
BANK OF AMERICA CORP	5.125	11/15/14	1,000,149	1,052,658
BANK OF NEW YORK MELLON CORP/T	4.600	01/15/20	499,372	549,324
BARRICK NORTH AMERICA FINANCE	7.500	09/15/38	498,501	489,344
BAXTER INTERNATIONAL INC	6.250	12/01/37	700,768	604,306
BEAR STEARNS COS LLC/THE	4.650	07/02/18	970,399	1,089,779
BELLSOUTH CORP	6.875	10/15/31	566,727	560,580
BERKSHIRE HATHAWAY FINANCE COR	5.750	01/15/40	494,701	555,464
BHP BILLITON FINANCE USA LTD	4.125	02/24/42	491,682	459,310
BOEING CO/THE	5.875	02/15/40	538,685	604,158
BP CAPITAL MARKETS AMERICA INC	4.200	06/15/18	479,511	534,945
BURLINGTON NORTHERN SANTA FE L	7.000	12/15/25	507,541	630,180
CANADIAN NATIONAL RAILWAY CO	6.375	11/15/37	508,486	634,295
CATERPILLAR INC	3.803	08/15/42	600,433	631,951
CBS CORP	4.850	07/01/42	534,008	460,544
CHEVRON CORP	4.950	03/03/19	499,912	572,402
CIGNA CORP	8.300	01/15/33	495,243	611,025
CISCO SYSTEMS INC	5.500	02/22/16	500,028	557,197
CITIGROUP INC	6.625	01/15/28	1,116,771	1,151,744
COMCAST CORP	6.400	03/01/40	509,884	594,863
CONOCOPHILLIPS	5.900	10/15/32	977,308	1,159,215
DAIMLER FINANCE NORTH AMERICA	6.500	11/15/13	502,279	510,460
DEERE & CO	3.900	06/09/42	473,273	452,380
DEUTSCHE TELEKOM INTERNATIONAL	5.750	03/23/16	494,077	555,518
DOW CHEMICAL CO/THE	7.375	11/01/29	489,821	581,453
DUKE ENERGY CAROLINAS LLC	6.100	06/01/37	499,948	575,360
DUKE ENERGY CAROLINAS LLC	6.050	04/15/38	498,864	586,667
EI DU PONT DE NEMOURS & CO	6.500	01/15/28	489,096	613,035
ELI LILLY & CO	6.770	01/01/36	550,721	631,313
EMERSON ELECTRIC CO	6.000	08/15/32	522,557	606,989
ENTERPRISE PRODUCTS OPERATING	6.875	03/01/33	610,149	592,618
EXELON GENERATION CO LLC	6.200	10/01/17	478,106	569,399
FORD MOTOR CO	4.750	01/15/43	485,515	438,219
GENERAL ELECTRIC CAPITAL CORP	6.750	03/15/32	1,034,545	1,191,754

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
GENERAL MILLS INC	5.400	06/15/40	491,874	553,894
GOLDMAN SACHS GROUP INC/THE	5.125	01/15/15	497,718	527,926
HISTORIC TW INC	6.625	05/15/29	347,615	403,788
HOME DEPOT INC/THE	5.875	12/16/36	527,885	583,650
HSBC HOLDINGS PLC	7.350	11/27/32	828,512	831,061
INTERNATIONAL BUSINESS MACHINE	5.875	11/29/32	978,056	1,199,780
JOHNSON & JOHNSON	4.950	05/15/33	971,654	1,116,011
JOHNSON CONTROLS INC	5.250	12/01/41	634,053	564,031
KELLOGG CO	7.450	04/01/31	566,474	643,590
KIMBERLY-CLARK CORP	6.625	08/01/37	495,770	647,240
KINDER MORGAN ENERGY PARTNERS	6.950	01/15/38	500,392	582,676
KOHL'S CORP	6.875	12/15/37	590,450	549,492
KROGER CO/THE	8.000	09/15/29	542,530	633,425
LOCKHEED MARTIN CORP	4.070	12/15/42	536,172	471,173
LOWE'S COS INC	5.500	10/15/35	754,395	845,566
MACY'S RETAIL HOLDINGS INC	6.650	07/15/24	554,178	639,161
MARATHON OIL CORP	6.800	03/15/32	1,053,601	1,177,701
MERCK SHARP & DOHME CORP	6.400	03/01/28	972,030	1,241,389
MORGAN STANLEY	6.625	04/01/18	479,333	562,708
NATIONAL RURAL UTILITIES COOPE	10.375	11/01/18	497,965	697,907
NORFOLK SOUTHERN CORP	2.903	02/15/23	454,912	454,460
NORTHERN STATES POWER CO/MN	7.125	07/01/25	1,060,421	1,312,450
NORTHROP GRUMMAN SYSTEMS CORP	7.750	02/15/31	565,786	656,895
NSTAR ELECTRIC CO	5.500	03/15/40	631,800	569,494
PACIFIC BELL TELEPHONE CO	6.625	10/15/34	1,021,800	1,006,000
PARKER HANNIFIN CORP	6.550	07/15/18	1,000,000	1,191,840
PEPSI BOTTLING GROUP INC/THE	7.000	03/01/29	552,307	636,716
PETRO-CANADA	7.875	06/15/26	496,600	662,482
PETRO-CANADA	7.000	11/15/28	498,351	613,597
PHARMACIA CORP	6.600	12/01/28	1,056,023	1,246,784
PPG INDUSTRIES INC	5.500	11/15/40	248,276	264,608
PROCTER & GAMBLE - ESOP	9.360	01/01/21	525,923	684,595
RIO TINTO ALCAN INC	6.125	12/15/33	860,229	943,572
SAFEWAY INC	7.450	09/15/27	515,453	565,070
SOUTH CAROLINA ELECTRIC & GAS	5.800	01/15/33	994,514	1,134,460
SOUTHWEST AIRLINES CO	5.750	12/15/16	494,739	555,321
TARGET CORP	6.350	11/01/32	369,192	369,318
TARGET CORP	6.500	10/15/37	523,770	475,881
TELEFONICA EMISIONES SAU	7.045	06/20/36	533,464	548,689
TIME WARNER CABLE INC	8.750	02/14/19	534,649	617,909
TRANSCANADA PIPELINES LTD	6.200	10/15/37	520,876	584,487
UNILEVER CAPITAL CORP	5.900	11/15/32	1,001,525	1,232,691
UNION ELECTRIC CO	5.300	08/01/37	441,661	547,451
UNION PACIFIC CORP	6.250	05/01/34	572,019	584,497
US BANCORP	3.000	03/15/22	501,399	485,722
US TREAS-CPI INFLAT	1.750	01/15/28	1,064,280	1,243,877
US TREAS-CPI INFLAT	2.125	02/15/40	1,101,172	1,309,700
VERIZON COMMUNICATIONS INC	7.750	12/01/30	1,039,359	1,304,614
VIRGINIA ELECTRIC AND POWER CO	6.350	11/30/37	499,084	619,787

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
VODAFONE GROUP PLC	4.625	07/15/18	490,866	544,602
WAL-MART STORES INC	5.875	04/05/27	499,357	614,528
WAL-MART STORES INC	5.625	04/15/41	521,942	580,664
WELLS FARGO & CO	5.625	12/11/17	516,532	569,430
WELLS FARGO & CO	5.375	02/07/35	479,671	542,528
WEYERHAEUSER CO	7.375	03/15/32	532,585	596,091
WISCONSIN ELECTRIC POWER CO	5.625	05/15/33	830,833	929,926
WYETH LLC	6.500	02/01/34	419,420	497,880
ZENECA WILMINGTON INC	7.000	11/15/23	518,191	632,090
TOTAL FIXED INCOME			**$ 90,791,769**	**$ 106,507,716**

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
U S TREASURY BOND	7.500	11/15/16	11,318,364	12,957,333
U S TREASURY BOND	8.125	08/15/19	8,185,253	11,026,400
U S TREASURY BOND	6.250	08/15/23	9,737,660	13,417,101
U S TREASURY BOND	6.125	11/15/27	9,619,222	13,718,900
U S TREASURY BOND	5.250	11/15/28	4,818,177	6,354,450
U S TREASURY BOND	3.500	02/15/39	13,560,965	15,236,552
U S TREASURY BOND	2.750	08/15/42	8,703,814	7,676,339
U S TREASURY NOTE	4.250	08/15/13	8,449,757	8,342,495
U S TREASURY NOTE	1.500	12/31/13	12,777,110	12,685,176
U S TREASURY NOTE	4.750	05/15/14	11,537,729	11,955,975
U S TREASURY NOTE	4.250	08/15/14	10,001,049	10,452,000
U S TREASURY NOTE	2.375	08/31/14	10,368,284	10,250,401
U S TREASURY NOTE	0.250	10/31/14	4,501,230	4,501,395
U S TREASURY NOTE	4.000	02/15/15	10,156,564	10,811,899
U S TREASURY NOTE	1.250	10/31/15	10,169,208	10,184,300
U S TREASURY NOTE	1.500	07/31/16	10,094,168	10,238,700
U S TREASURY NOTE	4.875	08/15/16	10,086,555	11,280,999
U S TREASURY NOTE	1.000	08/31/16	7,515,986	7,557,524
U S TREASURY NOTE	1.875	10/31/17	4,136,038	4,115,480
U S TREASURY NOTE	2.250	07/31/18	10,541,591	10,412,700
U S TREASURY NOTE	1.500	08/31/18	10,060,217	10,027,000
U S TREASURY NOTE	2.750	02/15/19	10,458,295	10,641,700
U S TREASURY NOTE	0.875	07/31/19	9,839,355	9,522,600
U S TREASURY NOTE	1.125	04/30/20	6,620,504	6,465,168
U S TREASURY NOTE	2.625	08/15/20	10,424,058	10,446,899
U S TREASURY NOTE	3.125	05/15/21	17,953,747	18,789,924
U S TREASURY NOTE	1.625	08/15/22	5,003,102	4,689,100
U S TREASURY NOTE	1.625	11/15/22	10,395,400	9,703,512
FEDERAL HOME LN BK CONS BD	5.125	08/14/13	10,000,000	10,060,000
FEDERAL HOME LN BK CONS BD	5.375	06/13/14	4,994,641	5,243,814
FEDERAL HOME LN BK CONS BD	4.875	09/08/17	4,950,432	5,743,588
FEDERAL HOME LN MTG CORP	5.500	08/23/17	9,996,515	11,691,890
ALCOA INC	5.720	02/23/19	3,805,365	3,793,923
ALCOA INC	5.870	02/23/22	1,286,098	1,233,944
AMERICAN EXPRESS CREDIT CORP	2.750	09/15/15	5,043,310	5,180,154
AMERICAN INTERNATIONAL GROUP I	8.250	08/15/18	4,180,947	4,343,996
ANHEUSER-BUSCH INBEV WORLDWIDE	2.500	07/15/22	4,894,993	4,659,345
APPLIED MATERIALS INC	4.300	06/15/21	4,991,297	5,264,591
AT&T INC	5.800	02/15/19	4,549,081	4,661,170
AT&T INC	3.875	08/15/21	997,523	1,027,637
AVON PRODUCTS INC	4.200	07/15/18	4,989,899	5,086,625
BANK OF AMERICA CORP	5.700	01/24/22	5,284,900	5,560,881
BANK OF NEW YORK MELLON CORP/T	2.300	07/28/16	6,817,763	6,984,979
BARRICK NORTH AMERICA FINANCE	4.400	05/30/21	5,267,901	4,477,945
BAXTER INTERNATIONAL INC	5.375	06/01/18	5,573,514	5,693,721
BERKSHIRE HATHAWAY FINANCE COR	1.500	01/10/14	5,049,692	5,030,200
BERKSHIRE HATHAWAY INC	3.750	08/15/21	4,999,665	5,129,943
BHP BILLITON FINANCE USA LTD	2.875	02/24/22	5,090,200	4,721,488
BOEING CO/THE	4.875	02/15/20	5,302,981	5,693,961

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
BP CAPITAL MARKETS PLC	4.500	10/01/20	5,002,832	5,423,797
BURLINGTON NORTHERN SANTA FE L	3.000	03/15/23	5,004,920	4,747,632
CAMPBELL SOUP CO	4.500	02/15/19	5,622,500	5,475,036
CANADIAN NATIONAL RAILWAY CO	5.850	11/15/17	1,497,753	1,742,734
CANADIAN NATIONAL RAILWAY CO	5.550	05/15/18	1,499,803	1,505,442
CATERPILLAR INC	3.900	05/27/21	5,020,203	5,196,190
CBS CORP	4.300	02/15/21	4,768,674	4,382,807
CHEVRON CORP	2.355	12/05/22	4,979,797	4,693,130
CISCO SYSTEMS INC	4.450	01/15/20	5,384,304	5,495,742
CITIGROUP INC	4.700	05/29/15	5,000,598	5,286,471
CLEVELAND ELECTRIC ILLUMINATIN	5.500	08/15/24	5,703,416	5,442,180
COLGATE-PALMOLIVE CO	1.950	02/01/23	2,943,395	2,708,588
COMCAST CORP	5.300	01/15/14	4,989,669	5,122,700
CONOCOPHILLIPS	5.750	02/01/19	5,856,867	5,850,760
DOW CHEMICAL CO/THE	4.250	11/15/20	5,135,477	5,234,279
DUKE ENERGY CAROLINAS LLC	6.000	01/15/38	5,324,324	4,661,373
DUKE ENERGY CAROLINAS LLC	3.900	06/15/21	1,956,841	1,925,424
EI DU PONT DE NEMOURS & CO	4.250	04/01/21	5,396,324	5,417,981
ELI LILLY & CO	5.200	03/15/17	4,998,524	5,574,542
EMERSON ELECTRIC CO	5.250	10/15/18	5,596,902	5,725,454
EMERSON ELECTRIC CO	4.875	10/15/19	3,501,030	3,459,348
ENTERPRISE PRODUCTS OPERATING	5.200	09/01/20	5,493,064	5,567,598
EXELON GENERATION CO LLC	6.200	10/01/17	2,996,414	3,416,392
FORD MOTOR CREDIT CO LLC	5.750	02/01/21	5,720,879	5,420,641
GENERAL ELECTRIC CAPITAL CORP	6.750	03/15/32	4,957,498	5,958,772
GENERAL ELECTRIC CO	2.700	10/09/22	5,083,850	4,730,772
GENERAL MILLS INC	5.700	02/15/17	3,966,571	4,534,271
GEORGIA POWER CO	5.700	06/01/17	4,995,211	5,710,045
GOLDMAN SACHS GROUP INC/THE	5.350	01/15/16	4,956,253	5,406,861
GOLDMAN SACHS GROUP INC/THE	6.150	04/01/18	3,157,113	3,363,278
HOME DEPOT INC/THE	5.400	03/01/16	4,938,747	5,550,216
HSBC HOLDINGS PLC	4.875	01/14/22	4,996,107	5,433,848
INTERNATIONAL BUSINESS MACHINE	6.500	01/15/28	5,095,260	6,284,889
JOHNSON & JOHNSON	2.950	09/01/20	4,870,416	5,103,455
JOHNSON CONTROLS INC	5.500	01/15/16	4,957,941	5,510,295
JPMORGAN CHASE & CO	4.750	03/01/15	4,993,218	5,296,931
JPMORGAN CHASE & CO	4.650	06/01/14	5,213,111	5,179,569
KELLOGG CO	7.450	04/01/31	5,697,371	6,435,898
KFW	4.875	01/17/17	4,986,883	5,666,276
KFW	2.625	01/25/22	5,005,662	5,006,238
KIMBERLY-CLARK CORP	6.250	07/15/18	4,984,930	6,008,804
KINDER MORGAN ENERGY PARTNERS	3.950	09/01/22	5,045,381	4,931,298
KOHL'S CORP	6.250	12/15/17	5,857,735	5,569,495
LOWE'S COS INC	6.100	09/15/17	4,998,050	5,818,700
MACY'S RETAIL HOLDINGS INC	6.700	09/15/28	5,052,491	5,440,250
MARATHON OIL CORP	6.600	10/01/37	6,032,035	5,887,731
MERCK SHARP & DOHME CORP	6.400	03/01/28	5,504,903	6,206,944
MORGAN STANLEY	5.500	07/24/20	3,041,050	3,211,374
MORGAN STANLEY	5.450	01/09/17	4,993,474	5,385,978

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
NATIONAL RURAL UTILITIES COOPE	6.550	11/01/18	1,223,914	1,217,705
NATIONAL RURAL UTILITIES COOPE	3.875	09/16/15	7,472,001	7,459,335
NORTHERN STATES POWER CO/MN	7.125	07/01/25	9,756,799	11,812,050
NORTHROP GRUMMAN CORP	3.250	08/01/23	4,973,298	4,766,531
NSTAR ELECTRIC CO	2.375	10/15/22	5,510,742	5,091,104
PEPSIAMERICAS INC	4.875	01/15/15	4,916,939	5,295,778
PFIZER INC	0.900	01/15/17	4,992,167	4,945,692
PHARMACIA CORP	6.750	12/15/27	2,991,198	3,796,710
PROCTER & GAMBLE CO/THE	4.850	12/15/15	4,986,864	5,492,467
PROCTER & GAMBLE CO/THE	0.700	08/15/14	2,995,361	3,009,671
RIO TINTO FINANCE USA LTD	6.500	07/15/18	3,564,671	3,523,093
RIO TINTO FINANCE USA LTD	9.000	05/01/19	5,263,359	5,191,041
SOUTH CAROLINA ELECTRIC & GAS	5.300	05/15/33	2,744,162	3,182,184
SOUTHWEST AIRLINES CO	5.750	12/15/16	4,960,350	5,553,209
TELEFONICA EMISIONES SAU	4.949	01/15/15	5,147,613	5,195,667
TRANSCANADA PIPELINES LTD	7.625	01/15/39	6,199,117	6,710,835
UNION ELECTRIC CO	6.400	06/15/17	4,997,960	5,832,951
UNION PACIFIC CORP	4.750	09/15/41	4,904,490	5,022,051
US BANCORP	2.450	07/27/15	3,108,443	3,128,709
VERIZON COMMUNICATIONS INC	7.750	12/01/30	9,474,823	11,741,523
VIRGINIA ELECTRIC AND POWER CO	6.000	05/15/37	6,151,941	5,974,019
VODAFONE GROUP PLC	5.000	09/15/15	4,904,548	5,413,191
WACHOVIA CORP	5.750	02/01/18	5,223,669	5,718,465
WAL-MART STORES INC	3.625	07/08/20	3,188,818	3,160,439
WAL-MART STORES INC	5.000	10/25/40	4,663,172	5,275,896
WASHINGTON MUTUAL BANK / DEBT	6.875	06/15/11	5,000,000	50
WELLS FARGO & CO	4.600	04/01/21	3,373,290	3,258,015
WEYERHAEUSER CO	7.125	07/15/23	4,657,122	5,944,150
ZENECA WILMINGTON INC	7.000	11/15/23	4,445,540	6,320,903
TOTAL FIXED INCOME			**$ 749,668,261**	**$ 786,887,680**

EQUITY FUNDS

NAME	SHARES	COST	FAIR VALUE
BLACKROCK BGI RUSSELL 2000 INDEX FD B	530,958	8,511,930	16,821,548
BLACKROCK EQ INDEX FD B LEND NON-ERISA	2,882,471	103,851,797	143,929,034
BLACKROCK MID CAP INDEX FUND B-LENDABLE	156,855	7,484,738	14,139,172
BLACKROCK MSCI WORLD EX - US INDEX	1,466,497	16,646,149	24,807,440
TOTAL EQUITY FUNDS		**$ 136,494,614**	**$ 199,697,194**
GRAND TOTAL - INJURED PATIENTS & FAMLIES COMP FUND		**$ 886,162,875**	**$ 986,584,874**

FIXED INCOME

NAME	COUPON RATE	MATURITY DATE	BOOK VALUE (AMORT COST)	FAIR VALUE
ALLTEL CORP	7.000	03/15/16	151,250	172,245
ASSOCIATES CORP OF NORTH AMERI	6.950	11/01/18	101,681	117,345
CONOCOPHILLIPS	6.650	07/15/18	100,513	120,751
MACY'S RETAIL HOLDINGS INC	7.450	10/15/16	101,674	116,557
MEAD CORP/THE	7.350	03/01/17	102,229	114,624
RESOLUTION FDG CORP STRIP	0.000	07/15/13	99,844	99,989
RESOLUTION FDG CORP STRIP	0.000	10/15/13	513,537	519,535
RESOLUTION FDG CORP STRIP	0.000	04/15/14	290,193	299,214
RESOLUTION FDG CORP STRIP	0.000	10/15/14	805,261	845,290
RESOLUTION FDG CORP STRIP	0.000	07/15/15	91,962	98,818
RESOLUTION FDG CORP STRIP	0.000	10/15/16	674,258	750,589
RESOLUTION FDG CORP STRIP	0.000	07/15/17	84,884	94,699
RESOLUTION FDG CORP STRIP	0.000	10/15/17	839,458	940,270
RESOLUTION FDG CORP STRIP	0.000	10/15/18	482,910	549,702
RESOLUTION FDG CORP STRIP	0.000	01/15/19	396,573	450,312
TOTAL FIXED INCOME			**$ 4,836,227**	**$ 5,289,940**

FIXED INCOME & EQUITY FUNDS

NAME	SHARES	COST	FAIR VALUE
BLACKROCK GOV/CREDIT BOND FD B	70,834	2,025,681	2,921,435
BLACKROCK RUSSELL 3000 EQUITY INDEX FD B	502,087	4,699,136	9,409,198
TOTAL FIXED INCOME & EQUITY FUNDS		**$ 6,724,817**	**$ 12,330,633**

KEY TO
BOND TYPE OF CLASSIFICATION

ABS
Asset Backed Securities - securities collateralized by assets that are not mortgage loans.

AGY
Agency Securities - securities issued by federally related institutions and U.S. government-sponsored entities.

BA
Bankers' Acceptance - A bankers' acceptance is a credit instrument used to finance both domestic and international self-liquidating transactions. By definition it is ". . . a draft or bill of exchange, whether payable in the United States or abroad and whether payable in dollars or some other money, accepted by a bank or trust company, or a firm, company, or corporation engaged generally in the business of granting Bankers' acceptance credits."

BILL
Bill - A Treasury bill is an obligation of the United States Government to pay the bearer a fixed sum after a specific number of days from the date of issue. These debt instruments are sold by the U.S. Treasury at a discount through competitive bidding, and the return to the investor is the difference between the purchase price and the face or par value.

BOND
Bond - A bond is a creditor instrument, a corporate or governmental obligation to repay the loan at some future maturity date.

CD
Certificate of Deposit - A negotiable certificate of deposit, or CD, is a marketable receipt for funds deposited in a bank for a specific period at a specific rate of interest. The owner of the CD at the time of its maturity receives both principal and interest, while its readily salable feature enables the original purchaser to retrieve his funds before maturity by selling the instrument to another holder.

CBO
Collateralized Bond Obligation - Notes which are secured by a pool of corporate bonds.

CMO
Collateralized Mortgage Obligation - Bonds which are secured by a pool of residential mortgages or mortgage pass-through securities. The cash flows generated by the mortgages in the collateral pool are used to pay principal and interest to bondholders.

CP
Commercial Paper - Commercial Paper refers to short-term unsecured promissory notes sold by large businesses at a discount to dealers, institutional investors, and other corporations. Since the notes are unsecured and bear only the name of the borrower, the market has generally been dominated by large corporations with impeccable credit ratings. Notes are issued in multiples of $1,000, ranging upward to $5.0 million or more. Maturities may vary from 30 to 270 days. Paper maturing beyond 270 days must be registered with the Securities and Exchange Commission. This requirement excludes the use of maturities greater than 270 days.

CONV
Convertible - Under the terms of the bond indenture, the holder may exchange the bonds for stock of the corporation issuing the bond.

DEB
Debenture - Debentures are unsecured bonds protected only by the general credit of the borrowing company.

DEMAND
Demand - an account from which deposited funds can be withdrawn at any time without any notice to the depository institution.

DN
Discount Note - Discount Notes are noninterest-bearing money market instruments that are issued at a discount and redeemed at maturity for full face value.

FRN
Floating Rate Note - Interest-bearing debt security, issued both in the U.S. and the Euromarket, on which the interest rate is indexed to a short-term instrument, generally three- or six-month LIBOR or Treasury bills.

GA
Government Agency - See AGY (Agency Securities).

GOVT
Government - Direct obligations of the federal government.

I/O
Interest Only - Bonds that receive some or all of the interest portion of the underlying collateral and little or no principal. I/O bonds have either a notional or nominal amount of principal.

MBS
Mortgage Backed Security - Bonds backed by an undivided interest in a pool of mortgages or trust deeds. Income from the underlying mortgages is used to pay off the securities.

NOTE
Note - Coupon issues with a relatively short original maturity are often called notes. Treasury notes are coupon securities that have an original maturity of up to 10 years. (Also see "Commercial Paper")

OPTION
Option - A contract in which the seller of the option grants the buyer of the option the right to purchase from, or sell to, the seller a designated instrument at a specified price within a specified period of time.

REPO
Repurchase Agreement - A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities (collateral) by an investor from a bank or dealer. The other is the commitment by the bank or dealer to repurchase the securities at the same price at some mutually agreed future date. The collateral most frequently used is Treasury, GNMA or other agency securities, but may include any of the better-known money market instruments.

STEPPED RATE
Stepped Rate - an interest rate that increases to predetermined levels on specific dates as stated in the bond indenture.

STRIP
Zero Coupon Bond - see Zero Coupon Bon

SWAP
Swap - an agreement whereby two parties agree to exchange periodic payments. The dollar amount of the payments is based on a notional principal amount. The dollar amount each counterparty pays to the other is the agreed upon periodic factor multiplied by the notional principal amount. The factor may be based on interest rates, currency, or other economic indicators.

TRIPARTY
Triparty - a repurchase agreement (See REPO) in which a custodian bank acts as an intermediary between the two parties to the repo.

UST
United States Treasury obligation.

VARIABLE RATE
Variable Rate - a floating interest rate that is reset at specified intervals according to a predetermined formula.

VRN
See FRN (floating rate note).

ZERO COUPON BOND
Zero Coupon Bond - a Debt obligation issued without coupons at a substantial discount from its maturity value. The interest received by the investor is the difference between the purchase price and the redemption value.