



Monthly Market with Par Values/Shares

As Of 12/31/2013

| Asset Class | Portfolio ID | Portfolio Name | Shares | Book Value | Market Value |
|----------------------------------|--------------|----------------|------------------|------------------|------------------|
| LIQUIDITY RESERVE without I-GLR: | | | 3,446,505,000.00 | 3,446,184,489.71 | 3,446,307,277.92 |
| LIQUIDITY RESERVE TOTAL: | | | 3,446,505,000.00 | 3,446,184,489.71 | 3,446,307,277.92 |

DOMESTIC EQUITIES

Internal Equities

| | | | | |
|-----|--------------------------|----------------|------------------|------------------|
| 3TR | TRANSITION PORTFOLIO (T) | 0.01 | 0.05 | 0.04 |
| AAL | ASSET ALLOCATION (P) | 2,350,000.00 | 191,866,185.19 | 74,421,963.00 |
| LCA | ANALYST SELECT FUND (F) | 54,856,313.00 | 1,943,552,135.19 | 2,550,165,885.00 |
| LCP | LARGE-CAP PASSIVE (P) | 144,314,288.00 | 4,706,724,720.98 | 8,746,651,714.00 |
| LCV | LARGE-CAP VALUE (F) | 39,365,250.00 | 1,417,892,442.17 | 1,954,946,600.00 |
| MCV | MID-CAP VALUE (F) | 74,521,261.00 | 2,107,203,388.58 | 2,461,343,050.00 |
| RLG | LARGE-CAP GROWTH (F) | 22,524,049.00 | 1,274,891,215.80 | 1,993,823,909.00 |
| RMG | MID-CAP GROWTH (F) | 23,969,863.00 | 1,290,256,295.80 | 1,943,883,100.00 |
| QN2 | QUANTITATIVE 2000 (Q) | 31,724,928.22 | 464,833,018.45 | 636,302,251.53 |

| | | | | |
|--------------------------|--|----------------|-------------------|-------------------|
| Internal Equities Total: | | 393,625,952.23 | 13,397,219,402.21 | 20,361,538,472.57 |
|--------------------------|--|----------------|-------------------|-------------------|

External Equities

| | | | | |
|-----|-------------------------|---------------|----------------|----------------|
| 5IN | INTECH (Q) | 23,567,170.11 | 698,423,454.65 | 869,584,314.00 |
| 6CH | CHARTWELL (SV) | 18,362,890.23 | 144,996,564.66 | 203,926,368.00 |
| 6DG | NEUBERGER BERMAN (SV) | 38,234,536.89 | 170,159,448.87 | 225,166,451.00 |
| 6EA | EAGLE ASSET (SC) | 8,528,660.78 | 139,964,428.90 | 170,826,497.14 |
| 6FC | FULLER THALER (SC) | 23,243,170.99 | 142,058,165.36 | 178,155,470.00 |
| 6FT | FULLER & THALER (MC) | 27,715,521.94 | 73,846,947.39 | 116,721,787.00 |
| 6MA | WEATHERBIE CAPITAL (SG) | 65,753,893.05 | 230,165,681.88 | 321,267,420.00 |
| 6NC | NEXT CENTURY (SG) | 4,278,764.01 | 120,588,859.07 | 172,818,813.00 |

| | | | | |
|--------------------------|--|----------------|------------------|------------------|
| External Equities Total: | | 209,684,608.00 | 1,720,203,550.78 | 2,258,467,120.14 |
|--------------------------|--|----------------|------------------|------------------|

| | | | | |
|--------------------------------|--|----------------|-------------------|-------------------|
| DOMESTIC EQUITIES without TFA: | | 603,310,560.23 | 15,117,422,952.99 | 22,620,005,592.71 |
|--------------------------------|--|----------------|-------------------|-------------------|

| | | | | |
|--------------------------|--|----------------|-------------------|-------------------|
| DOMESTIC EQUITIES TOTAL: | | 603,310,560.23 | 15,117,422,952.99 | 22,620,005,592.71 |
|--------------------------|--|----------------|-------------------|-------------------|

INTERNATIONAL EQUITIES

Internal International

| | | | | |
|----------|-------------------------------------|--|------------------|------------------|
| I-LAZAR | ASSET ALLOCATION/TRANSITION ACCOUNT | | 70,467,421.69 | 80,544,641.49 |
| I-VAL | INTERNATIONAL VALUE PORTFOLIO | | 2,646,907,479.10 | 2,760,325,090.33 |
| I-BERNS2 | ALLIANCE BERNSTEIN STYLE BLEND | | 791,051,537.78 | 931,348,727.38 |
| I-MARVIN | MARVIN & PALMER EAFE | | 0.00 | 0.00 |
| I-MARVEM | MARVIN & PALMER EMERGING | | 0.00 | 0.00 |
| EQS | EAFE SWAPS | | 1,396,083,049.93 | 1,458,421,245.61 |

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| Asset Class | Portfolio ID | Portfolio Name | Shares | Book Value | Market Value |
|--|--------------|------------------------------|-------------------|--------------------------|--------------------------|
| INTERNATIONAL EQUITIES | | | | | |
| Internal International | | | | | |
| | I-EAFE | STATE STREET EAFE INDEX | | 885,804,956.05 | 1,643,340,757.00 |
| | I-PAN | INTERNAL EAFE TOPDOWN | | 260,091,749.18 | 366,612,357.34 |
| | I-QUAN | EAFE QUANTITATIVE PORTFOLIO | | 1,893,906,060.37 | 2,314,413,197.70 |
| | EQS-E | EMERGING SWAP | | 47,814,035.11 | 48,740,350.76 |
| | I-ACT | INTERNAL EMERGING ACTIVE | | 907,013,728.73 | 1,414,452,846.46 |
| | I-EMQUAN | EMERGING MARKET QUANTITATIVE | | 235,236,525.34 | 239,429,579.33 |
| Internal International Total: | | | | 9,134,376,543.28 | 11,257,628,793.40 |
| External International | | | | | |
| | I-ARROW | ARROWSTREET CAPITAL | | 1,530,794,896.84 | 1,855,094,483.78 |
| | I-BERNS | ALLIANCE BERNSTEIN EAFE | | 1,149,367,818.53 | 1,372,342,990.78 |
| | I-MFS | MFS | | 1,365,982,029.07 | 1,402,008,059.86 |
| | I-BABS | STEWART INVESTORS | | 354,207,689.66 | 418,761,750.61 |
| | I-GEN | GENESIS | | 254,704,048.99 | 316,660,499.17 |
| | I-SANF | ALLIANCE BERNSTEIN EMERGING | | 312,336,503.88 | 320,331,348.01 |
| External International Total: | | | | 4,967,392,986.97 | 5,685,199,132.21 |
| INTERNATIONAL EQUITIES without TFA: | | | 0.00 | 14,101,769,530.25 | 16,942,827,925.61 |
| INTERNATIONAL EQUITIES TOTAL: | | | | 14,101,769,530.25 | 16,942,827,925.61 |
| GLOBAL EQUITIES | | | | | |
| | GQUAN | GLOBAL QUANTITATIVE | | 639,355,331.04 | 760,697,504.25 |
| GLOBAL EQUITIES TOTAL: | | | | 639,355,331.04 | 760,697,504.25 |
| REAL ESTATE | | | | | |
| Real Estate | | | | | |
| Private Real Estate | | | | | |
| Direct Real Estate | | | | | |
| | RE-EAST | EAST REGION | | 450,960,026.01 | 1,957,125,000.00 |
| | RE-MIDWEST | MIDWEST REGION | | 577,964,204.00 | 692,599,998.00 |
| | RE-SOUTH | SOUTH REGION | | 338,929,445.00 | 388,230,000.00 |
| | RE-WEST | WEST REGION | 100,000.00 | 769,764,274.00 | 1,616,830,000.00 |
| | RE-OTHER | OTHER | | 38,514,014.00 | 41,390,282.00 |
| Direct Real Estate Totals | | | 100,000.00 | 2,176,131,963.01 | 4,696,175,280.00 |
| Commingled Funds Real Estate | | | | | |
| | RE-DOM | DOMESTIC | | 329,083,530.00 | 166,382,110.00 |

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| Asset Class | Portfolio ID | Portfolio Name | Shares | Book Value | Market Value |
|--|--------------|---------------------------------|--------------------------|--------------------------|--------------------------|
| REAL ESTATE | | | | | |
| Real Estate | | | | | |
| Private Real Estate | | | | | |
| Commingled Funds Real Estate | | | | | |
| | RE-INTL | INTERNATIONAL | -3,220,000,000.00 | 631,167,834.68 | 641,854,981.20 |
| | RE-OPPFUND | OPPORTUNITY FUND | | 323,374,242.00 | 236,030,428.00 |
| Commingled Funds Real Estate Totals | | | -3,220,000,000.00 | 1,283,625,606.68 | 1,044,267,519.20 |
| Private Real Estate Totals | | | -3,219,900,000.00 | 3,459,757,569.69 | 5,740,442,799.20 |
| Public Real Estate | | | | | |
| | RE-REIT | REITS | 29,901,000.17 | 847,921,485.48 | 958,953,776.00 |
| Public Real Estate Totals | | | 29,901,000.17 | 847,921,485.48 | 958,953,776.00 |
| REAL ESTATE TOTAL: | | | -3,189,998,999.83 | 4,307,679,055.17 | 6,699,396,575.20 |
| ALTERNATIVE INVESTMENTS | | | | | |
| Alternative Investments | | | | | |
| Opportunistic/Diversified | | | | | |
| | AI-ENR | ENERGY AND NATURAL RESOURCES | 4,925,000.00 | 630,698,800.72 | 709,208,589.29 |
| | AI-FDIC | BANKING AND INSURANCE | 3,076,783.00 | 237,819,391.39 | 241,073,357.36 |
| | AI-HF | HEDGE FUNDS | | 1,275,000,000.00 | 1,566,373,645.75 |
| | AI-INF | INFRASTRUCTURE | | 56,641,253.04 | 80,276,570.67 |
| | AI-OTH | OTHER ALTERNATIVE INVESTMENTS | | 0.00 | 0.00 |
| | AI-PPIF | PUBLIC-PRIVATE INVESTMENT FUNDS | | 17,939,308.33 | 35,996,540.64 |
| | AI-SF | SPECIALTY FINANCE | | 458,981,834.82 | 756,021,987.89 |
| | | | 8,001,783.00 | 2,677,080,588.30 | 3,388,950,691.60 |
| Private Equity | | | | | |
| | AI-DPE | DOMESTIC PRIVATE EQUITY | | 1,726,427,194.34 | 3,101,607,597.22 |
| | AI-GIP | GLOBAL/INTL PRIVATE EQUITY | | 152,370,443.78 | 202,221,084.24 |
| | AI-PPE | PUBLIC PRIVATE EQUITY | 15,043,501.00 | 104,502,460.94 | 154,195,886.00 |
| | AI-SD | STOCK DISTRIBUTION | 580,709.00 | 10,284,312.35 | 10,732,850.00 |
| | AI-VC | VENTURE CAPITAL | | 680,373,028.93 | 934,291,949.48 |
| | | | 15,624,210.00 | 2,673,957,440.34 | 4,403,049,366.94 |
| ALTERNATIVE INVESTMENTS TOTAL: | | | 23,625,993.00 | 5,351,038,028.64 | 7,792,000,058.54 |
| Grand Total for All Investments | | | | 42,963,449,387.80 | 58,261,234,934.23 |

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| DESCRIPTION | YIELD | COUPON | MATURITY | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|--|-------------------------------------|--------|--------------------------------------|----------------|----------------|-----------------|
| Group: LIQUIDITY RESERVE | | | | | | |
| Portfolio: LQR | | | LIQUIDITY RESERVE | | | |
| Instrument: ABSCARDFLOAT | | | ABSCARD FLOAT BULLET MATURITY | | | |
| AMXCA 2012-3 A (8/17/2015) | 0.390 | 0.3323 | 3/15/2018 | 72,000,000.00 | 71,981,509.92 | 71,928,051.20 |
| CHAIT 2013-A2 A2 (2/17/2015) | 0.320 | 0.3017 | 2/15/2017 | 70,000,000.00 | 70,000,000.00 | 69,969,094.22 |
| ABSCARD FLOAT BULLET MATURITY TOTAL | | | | 142,000,000.00 | 141,981,509.92 | 141,897,145.42 |
| Instrument: COR | | | CORPORATE NOTES/BONDS | | | |
| BERKSHIRE HATHAWAY INC | 0.257 | 0.9239 | 8/15/2014 | 5,805,000.00 | 5,829,715.33 | 5,837,380.32 |
| BRANCH BANKING & TRUST | 0.401 | 0.6236 | 10/28/2015 | 35,000,000.00 | 35,000,000.00 | 35,086,332.36 |
| CATERPILLAR FINANCIAL SERV | 0.342 | 0.4516 | 11/25/2015 | 25,000,000.00 | 25,000,000.00 | 25,022,008.83 |
| HONEYWELL INTERNATIONAL | 0.297 | 0.3705 | 11/17/2015 | 25,000,000.00 | 25,000,000.00 | 25,007,626.54 |
| PRICOA GLOBAL FUNDING 1 | 0.435 | 0.5520 | 8/19/2015 | 40,000,000.00 | 40,037,428.30 | 40,077,054.22 |
| SHELL INTERNATIONAL FINANCE | 0.296 | 0.3905 | 11/10/2015 | 10,000,000.00 | 10,000,000.00 | 10,007,596.04 |
| UNITED TECHNOLOGIES CORP | 0.303 | 0.7616 | 6/1/2015 | 25,000,000.00 | 25,154,895.92 | 25,171,634.65 |
| CORPORATE NOTES/BONDS TOTAL | | | | 165,805,000.00 | 166,022,039.55 | 166,209,632.96 |
| Instrument: CP | | | COMMERCIAL PAPER (DISCOUNT) | | | |
| ABBOTT LABORATORIES | 0.140 | | 1/6/2014 | 23,000,000.00 | 22,999,557.75 | 22,999,557.75 |
| CHEVRON CORP. | 0.090 | | 3/11/2014 | 30,000,000.00 | 29,994,774.08 | 29,994,774.08 |
| COCA-COLA CO. | 0.100 | | 2/11/2014 | 10,000,000.00 | 9,998,870.99 | 9,998,870.99 |
| EXPORT DEVELOPMENT CANADA | 0.110 | | 3/3/2014 | 15,000,000.00 | 14,997,148.96 | 14,997,148.96 |
| EXXON MOBIL CORP | 0.070 | | 1/17/2014 | 20,000,000.00 | 19,999,387.48 | 19,999,387.48 |
| FANNIE DISCOUNT NOTE | 0.040 | | 1/3/2014 | 20,000,000.00 | 19,999,956.24 | 19,999,956.24 |
| FANNIE DISCOUNT NOTE | 0.050 | | 1/6/2014 | 20,200,000.00 | 20,199,861.52 | 20,199,861.52 |
| FANNIE DISCOUNT NOTE | 0.040 | | 1/29/2014 | 25,000,000.00 | 24,999,231.94 | 24,999,231.94 |
| FANNIE DISCOUNT NOTE | 0.073 | | 3/3/2014 | 40,000,000.00 | 39,995,023.36 | 39,995,023.36 |
| FANNIE DISCOUNT NOTE | 0.085 | | 4/9/2014 | 45,000,000.00 | 44,989,520.42 | 44,989,520.42 |
| FED HOME LN DISCOUNT NT | 0.090 | | 2/21/2014 | 42,000,000.00 | 41,994,697.00 | 41,994,697.00 |
| FED HOME LN DISCOUNT NT | 0.090 | | 3/21/2014 | 10,000,000.00 | 9,998,002.73 | 9,998,002.73 |
| FED HOME LN DISCOUNT NT | 0.080 | | 3/28/2014 | 25,000,000.00 | 24,995,183.81 | 24,995,183.81 |
| FED HOME LN DISCOUNT NT | 0.085 | | 4/2/2014 | 35,000,000.00 | 34,992,430.19 | 34,992,430.19 |
| FED HOME LN DISCOUNT NT | 0.100 | | 4/21/2014 | 40,000,000.00 | 39,987,763.63 | 39,987,763.63 |
| FREDDIE MAC DISCOUNT NT | 0.040 | | 1/23/2014 | 35,000,000.00 | 34,999,153.61 | 34,999,153.61 |
| FREDDIE MAC DISCOUNT NT | 0.080 | | 2/18/2014 | 25,000,000.00 | 24,997,361.25 | 24,997,361.25 |
| FREDDIE MAC DISCOUNT NT | 0.080 | | 3/13/2014 | 20,000,000.00 | 19,996,817.06 | 19,996,817.06 |
| Group: LIQUIDITY RESERVE | Portfolio: LIQUIDITY RESERVE | | | | | |

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| DESCRIPTION | YIELD | COUPON | MATURITY | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|--------------------------|----------------|--------|-----------------------------|----------------|----------------|-----------------|
| Group: LIQUIDITY RESERVE | | | | | | |
| | Portfolio: LQR | | LIQUIDITY RESERVE | | | |
| | Instrument: CP | | COMMERCIAL PAPER (DISCOUNT) | | | |
| FREDDIE MAC DISCOUNT NT | 0.085 | | 3/17/2014 | 12,000,000.00 | 11,997,862.03 | 11,997,862.03 |
| FREDDIE MAC DISCOUNT NT | 0.080 | | 3/18/2014 | 26,000,000.00 | 25,995,582.61 | 25,995,582.61 |
| FREDDIE MAC DISCOUNT NT | 0.085 | | 4/14/2014 | 37,000,000.00 | 36,990,955.68 | 36,990,955.68 |
| NATIONAL RURAL UTILITIES | 0.090 | | 1/13/2014 | 5,000,000.00 | 4,999,851.11 | 4,999,851.11 |
| NESTLES CAP CORP | 0.080 | | 2/12/2014 | 4,000,000.00 | 3,999,629.06 | 3,999,629.06 |
| NESTLES CAP CORP | 0.070 | | 2/19/2014 | 20,000,000.00 | 19,998,109.94 | 19,998,109.94 |
| NESTLES CAP CORP | 0.060 | | 3/12/2014 | 8,000,000.00 | 7,999,058.03 | 7,999,058.03 |
| ONTARIO PROVINCE | 0.090 | | 3/13/2014 | 29,000,000.00 | 28,994,817.82 | 28,994,817.82 |
| PEPSICO INC. | 0.060 | | 1/13/2014 | 11,000,000.00 | 10,999,783.48 | 10,999,783.48 |
| PEPSICO INC. | 0.060 | | 2/10/2014 | 29,000,000.00 | 28,998,066.66 | 28,998,066.66 |
| PROCTER & GAMBLE CO. | 0.080 | | 3/5/2014 | 5,000,000.00 | 4,999,291.65 | 4,999,291.65 |
| PROCTER & GAMBLE CO. | 0.090 | | 3/24/2014 | 5,500,000.00 | 5,498,868.94 | 5,498,868.94 |
| PROCTER & GAMBLE CO. | 0.080 | | 3/27/2014 | 15,000,000.00 | 14,997,164.44 | 14,997,164.44 |
| QUEBEC PROVINCE | 0.070 | | 1/3/2014 | 14,000,000.00 | 13,999,946.14 | 13,999,946.14 |
| QUEBEC PROVINCE | 0.075 | | 2/4/2014 | 20,000,000.00 | 19,998,598.14 | 19,998,598.14 |
| TREASURY BILL | 0.024 | | 3/6/2014 | 142,000,000.00 | 141,993,445.98 | 141,993,445.98 |
| TREASURY BILL | 0.062 | | 4/3/2014 | 210,000,000.00 | 209,961,374.89 | 209,961,374.89 |
| TREASURY BILL | 0.082 | | 5/1/2014 | 164,000,000.00 | 163,955,233.34 | 163,955,233.34 |
| TREASURY BILL | 0.050 | | 5/29/2014 | 100,000,000.00 | 99,979,436.28 | 99,979,436.28 |
| TREASURY BILL | 0.070 | | 1/30/2014 | 29,000,000.00 | 28,998,402.40 | 28,998,402.40 |
| TREASURY BILL | 0.023 | | 3/13/2014 | 100,000,000.00 | 99,995,398.29 | 99,995,398.29 |
| TREASURY BILL | 0.034 | | 3/20/2014 | 194,000,000.00 | 193,985,746.00 | 193,985,746.00 |
| TREASURY BILL | 0.053 | | 3/27/2014 | 90,000,000.00 | 89,988,856.60 | 89,988,856.60 |
| TREASURY BILL | 0.082 | | 4/10/2014 | 56,000,000.00 | 55,986,727.73 | 55,986,727.73 |
| TREASURY BILL | 0.064 | | 4/17/2014 | 190,000,000.00 | 189,964,577.18 | 189,964,577.18 |
| TREASURY BILL | 0.078 | | 4/24/2014 | 181,000,000.00 | 180,955,540.04 | 180,955,540.04 |
| TREASURY BILL | 0.074 | | 5/8/2014 | 185,000,000.00 | 184,956,932.85 | 184,956,932.85 |
| TREASURY BILL | 0.072 | | 5/15/2014 | 180,000,000.00 | 179,953,005.11 | 179,953,005.11 |
| TREASURY BILL | 0.070 | | 5/22/2014 | 140,000,000.00 | 139,962,726.93 | 139,962,726.93 |
| TREASURY BILL | 0.061 | | 6/5/2014 | 200,000,000.00 | 199,947,840.91 | 199,947,840.91 |
| WALT DISNEY CO. | 0.070 | | 2/14/2014 | 15,000,000.00 | 14,998,729.18 | 14,998,729.18 |
| WALT DISNEY CO. | 0.090 | | 3/27/2014 | 25,000,000.00 | 24,994,677.23 | 24,994,677.23 |

Group: LIQUIDITY RESERVE

Portfolio: LIQUIDITY RESERVE

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| DESCRIPTION | YIELD | COUPON | MATURITY | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|-----------------------------------|-------|--------|----------|------------------|------------------|------------------|
| Group: LIQUIDITY RESERVE | | | | | | |
| Portfolio: LQR | | | | | | |
| LIQUIDITY RESERVE | | | | | | |
| COMMERCIAL PAPER (DISCOUNT) TOTAL | | | | 2,921,700,000.00 | 2,921,180,978.69 | 2,921,180,978.69 |
| Instrument: FRAGC | | | | | | |
| FLOATING RATE AGENCY BOND | | | | | | |
| FEDERAL HOME LOAN BANK | 0.120 | 0.0359 | 2/7/2014 | 67,000,000.00 | 66,999,961.55 | 66,996,305.23 |
| FEDERAL HOME LOAN BANK | 0.098 | 0.0978 | 2/5/2014 | 150,000,000.00 | 150,000,000.00 | 150,023,215.62 |
| FLOATING RATE AGENCY BOND TOTAL | | | | 217,000,000.00 | 216,999,961.55 | 217,019,520.85 |

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| DESCRIPTION | YIELD | COUPON | MATURITY | PRICE | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|-------|--------|-----------|---------------------------|-------------------------|-------------------------|-------------------------|
| Group: LIQUIDITY RESERVE | | | | | | | |
| Portfolio: LQR-CONTRA | | | | LQR-CONTRA ASSETS | | | |
| Instrument: TBAS | | | | To Be announced mortgages | | | |
| TBA-INCOME | | 5.0000 | 3/19/2033 | | 0.00 | 0.00 | |
| To Be announced mortgages TOTAL | | | | | 0.00 | 0.00 | |
| TOTAL | | | | | 3,446,505,000.00 | 3,446,184,489.71 | 3,446,307,277.92 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|-------------------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: CALL | | CALL OPTION | | | |
| AVT FEB @ 43 CALL | AVT | 2.40 | -500.00 | -84,380.90 | -120,000.00 |
| BRCM FEB @ 29 CALL | BRCM | 1.69 | -500.00 | -69,998.79 | -84,500.00 |
| CCL JAN @ 38 CALL | CCL | 2.15 | -500.00 | -43,981.56 | -107,500.00 |
| FDML JAN @ 20 CALL | FDML | 0.45 | -150.00 | -21,294.33 | -6,750.00 |
| GT JAN @ 20 CALL | GT | 3.92 | -5,000.00 | -1,601,144.68 | -1,960,000.00 |
| HPQ FEB @ 30 CALL | HPQ | 0.75 | -1,000.00 | -73,733.42 | -75,000.00 |
| M JAN @ 55 CALL | M | 0.35 | -1,000.00 | -52,963.77 | -35,000.00 |
| NWL MAR @ 32 CALL | NWL | 1.50 | -1,500.00 | -145,444.44 | -225,000.00 |
| R JAN @ 72.50 CALL | R 140118C00072500 | 2.20 | -1,000.00 | -47,983.85 | -220,000.00 |
| VIAB FEB @ 87.50 CALL | VIAB | 2.65 | -250.00 | -47,374.19 | -66,250.00 |
| CALL OPTION TOTAL | | | -11,400.00 | -2,188,299.93 | -2,900,000.00 |
| Instrument: COM | | COMMON STOCK | | | |
| 1 800 FLOWERS COM | FLWS | 5.41 | 129,800.00 | 346,663.53 | 702,218.00 |
| 1ST SOURCE CORP | SRCE | 31.94 | 25,000.00 | 412,527.09 | 798,500.00 |
| 3M COMPANY | MMM | 140.25 | 190,000.00 | 12,885,966.34 | 26,647,500.00 |
| 3M COMPANY | MMM | 140.25 | 457,895.00 | 26,100,543.97 | 64,219,774.00 |
| 8X8 INC | EGHT | 10.16 | 99,200.00 | 489,040.96 | 1,007,872.00 |
| AAON INC | AAON | 31.95 | 31,500.00 | 748,892.62 | 1,006,425.00 |
| AAR CORPORATION | AIR | 28.01 | 35,700.00 | 650,939.52 | 999,957.00 |
| ABBOTT LABORATORIES | ABT | 38.33 | 1,034,147.00 | 17,833,985.61 | 39,638,855.00 |
| ABBVIE INC. | ABBV | 52.81 | 216,435.00 | 11,375,273.33 | 11,429,932.00 |
| ABBVIE INC. | ABBV | 52.81 | 139,100.00 | 7,035,783.32 | 7,345,871.00 |
| ABBVIE INC. | ABBV | 52.81 | 1,050,566.00 | 20,466,206.26 | 55,480,390.00 |
| ABERCROMBIE & FITCH CO | ANF | 32.91 | 537,720.00 | 21,830,890.18 | 17,696,365.00 |
| ABIOMED INC | ABMD | 26.74 | 38,100.00 | 752,177.30 | 1,018,794.00 |
| ABM INDUSTRIES INC. | ABM | 28.59 | 43,400.00 | 1,036,181.48 | 1,240,806.00 |
| ACADIA HEALTHCARE CO INC | ACHC | 47.33 | 270,000.00 | 10,467,984.24 | 12,779,100.00 |
| ACADIA HEALTHCARE CO INC | ACHC | 47.33 | 400.00 | 18,974.00 | 18,932.00 |
| ACADIA PHARMACEUTICALS INC | ACAD | 24.99 | 4,200.00 | 79,917.78 | 104,958.00 |
| ACCELERATE DIAGNOSTICS INC | AXDX | 12.20 | 4,300.00 | 33,291.46 | 52,460.00 |
| ACCELERON PHARMA INC | XLRN | 39.60 | 2,600.00 | 70,631.19 | 102,960.00 |
| ACCELRYX INC | ACCL | 9.54 | 87,200.00 | 502,314.09 | 831,888.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| ACCENTURE PLC | ACN | 82.22 | 426,412.00 | 18,622,755.64 | 35,059,595.00 |
| ACCO BRANDS CORP | ACCO | 6.72 | 20,800.00 | 138,935.24 | 139,776.00 |
| ACETO CORP | ACET | 25.01 | 5,600.00 | 125,738.65 | 140,056.00 |
| ACI WORLDWIDE INC | ACIW | 65.00 | 5,500.00 | 180,838.31 | 357,500.00 |
| ACORDA THERAPEUTICS INC | ACOR | 29.20 | 36,300.00 | 816,833.50 | 1,059,960.00 |
| ACTIVISION BLIZZARD INC | ATVI | 17.83 | 1,400,571.00 | 16,829,151.40 | 24,972,181.00 |
| ACTUANT CORP CL A | ATU | 36.64 | 11,900.00 | 292,889.16 | 436,016.00 |
| ACTUATE CORPORATION | BIRT | 7.71 | 101,600.00 | 648,416.07 | 783,336.00 |
| ACUITY BRANDS INC | AYI | 109.32 | 170,000.00 | 6,664,717.69 | 18,584,400.00 |
| ACUITY BRANDS INC | AYI | 109.32 | 21,200.00 | 865,981.79 | 2,317,584.00 |
| ADAMS RESOURCES & ENERGY | AE | 68.50 | 11,000.00 | 450,507.20 | 753,500.00 |
| ADDUS HOMECARE CORP | ADUS | 22.45 | 2,200.00 | 39,434.12 | 49,390.00 |
| ADOBE SYSTEMS INC. | ADBE | 59.88 | 591,300.00 | 24,601,535.61 | 35,407,044.00 |
| ADOBE SYSTEMS INC. | ADBE | 59.88 | 333,223.00 | 8,219,225.21 | 19,953,393.00 |
| ADOBE SYSTEMS INC. | ADBE | 59.88 | 535,000.00 | 28,020,093.72 | 32,035,800.00 |
| ADT CORPORATION | ADT-OLD | 40.47 | 800,000.00 | 34,360,887.50 | 32,376,000.00 |
| ADTRAN INC. | ADTN | 27.01 | 46,100.00 | 1,148,088.45 | 1,245,161.00 |
| ADVANCED ENERGY INDUSTRIES | AEIS | 22.86 | 14,900.00 | 202,691.74 | 340,614.00 |
| ADVENT SOFTWARE INC | ADVS | 34.99 | 30,400.00 | 1,031,420.57 | 1,063,696.00 |
| ADVISORY BOARD CO/THE | ABCO | 63.67 | 96,920.00 | 4,080,528.17 | 6,170,896.00 |
| ADVISORY BOARD CO/THE | ABCO | 63.67 | 3,900.00 | 120,756.56 | 248,313.00 |
| AEGERION PHARMACEUTICALS | AEGR | 70.96 | 20,500.00 | 871,006.61 | 1,454,680.00 |
| AEP INDS INC | AEPI | 52.83 | 14,400.00 | 830,492.31 | 760,752.00 |
| AERIE PHARMACEUTICALS INC | AERI | 17.96 | 3,100.00 | 50,018.40 | 55,676.00 |
| AEROPOSTALE INC | AROP | 9.09 | 560,806.00 | 7,047,214.80 | 5,097,727.00 |
| AES CORP | AES | 14.51 | 4,681,000.00 | 58,654,437.23 | 67,921,310.00 |
| AETNA INC. | AET | 68.59 | 245,293.00 | 11,298,746.53 | 16,824,647.00 |
| AETNA INC. | AET | 68.59 | 250,712.00 | 5,332,531.41 | 17,196,336.00 |
| AFFILIATED MANAGERS GROUP | AMG | 216.88 | 140,000.00 | 23,367,783.47 | 30,363,200.00 |
| AFFYMETRIX INC | AFFX | 8.57 | 84,900.00 | 539,186.03 | 727,593.00 |
| AFLAC INC | AFL | 66.80 | 309,113.00 | 10,235,008.53 | 20,648,748.00 |
| AG MORTGAGE INVESTMENT | MITT | 15.64 | 10,700.00 | 227,922.15 | 167,348.00 |
| AGILYSYS INC | AGYS | 13.92 | 51,300.00 | 486,687.75 | 714,096.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| AGIOS PHARMACEUTICALS INC | AGIO | 23.95 | 2,800.00 | 80,309.05 | 67,060.00 |
| AGNC INVESTMENT CORP | AGNC | 19.29 | 1,786,000.00 | 39,638,367.83 | 34,451,940.00 |
| AH BELO CORP-A | AHC | 7.47 | 31,200.00 | 209,733.59 | 233,064.00 |
| AIR LEASE CORP | AL | 31.08 | 1,100,000.00 | 28,627,936.33 | 34,188,000.00 |
| AIR METHODS CORP | AIRM | 58.33 | 3,700.00 | 197,787.26 | 215,821.00 |
| AIR PROD. & CHEM. | APD | 111.78 | 150,000.00 | 12,338,091.45 | 16,767,000.00 |
| AIR PROD. & CHEM. | APD | 111.78 | 138,489.00 | 13,477,062.33 | 15,480,300.00 |
| AIR TRANSPORT SERVICES | ATSG | 8.09 | 75,800.00 | 546,021.54 | 613,222.00 |
| AIRCASTLE LTD | AYR | 19.16 | 59,200.00 | 663,175.54 | 1,134,272.00 |
| AIRGAS INC | ARG | 111.85 | 79,841.00 | 6,796,027.58 | 8,930,216.00 |
| AIRGAS INC | ARG | 111.85 | 130,000.00 | 11,240,678.04 | 14,540,500.00 |
| AKAMAI TECHNOLOGIES | AKAM | 47.18 | 42,200.00 | 1,980,901.35 | 1,990,996.00 |
| ALAMO GROUP INC | ALG | 60.69 | 2,000.00 | 78,903.64 | 121,380.00 |
| ALBANY INTL CL-A | AIN | 35.93 | 28,100.00 | 697,369.03 | 1,009,633.00 |
| ALBANY MOLECULAR RESEARCH | AMRI | 10.08 | 71,100.00 | 787,702.34 | 716,688.00 |
| ALEXANDER & BALDWIN INC. | ALEX | 41.73 | 900.00 | 35,343.00 | 37,557.00 |
| ALEXION PHARMACEUTICALS INC | ALXN | 133.06 | 106,800.00 | 11,705,113.06 | 14,210,808.00 |
| ALEXION PHARMACEUTICALS INC | ALXN | 133.06 | 287,518.00 | 28,339,197.34 | 38,257,145.00 |
| ALIGN TECHNOLOGY INC | ALGN | 57.15 | 38,900.00 | 506,526.63 | 2,223,135.00 |
| ALLEGHENY TECHNOLOGIES INC | ATI | 35.63 | 1,000,000.00 | 27,284,341.03 | 35,630,000.00 |
| ALLEGIANTRAVEL CO | ALGT | 105.44 | 1,200.00 | 124,492.66 | 126,528.00 |
| ALLERGAN INC. | AGN-OLD | 111.08 | 76,955.00 | 5,968,450.40 | 8,548,161.00 |
| ALLERGAN INC. | AGN-OLD | 111.08 | 253,400.00 | 18,253,410.49 | 28,147,672.00 |
| ALLERGAN INC. | AGN-OLD | 111.08 | 336,000.00 | 32,415,153.87 | 37,322,880.00 |
| ALLERGAN INC. | AGN-OLD | 111.08 | 196,787.00 | 10,189,878.05 | 21,859,100.00 |
| ALLERGAN PLC | AGN | 168.00 | 100,041.00 | 12,220,959.57 | 16,806,888.00 |
| ALLERGAN PLC | AGN | 168.00 | 468,000.00 | 28,464,476.16 | 78,624,000.00 |
| ALLERGAN PLC | AGN | 168.00 | 200,000.00 | 27,250,960.82 | 33,600,000.00 |
| ALLETE INC. | ALE | 49.88 | 2,900.00 | 119,224.24 | 144,652.00 |
| ALLSTATE CORP | ALL | 54.54 | 310,668.00 | 11,488,104.16 | 16,943,833.00 |
| ALMOST FAMILY INC | AFAM | 32.33 | 22,200.00 | 567,229.74 | 717,726.00 |
| ALNYLAM PHARMACEUTICALS INC | ALNY | 64.33 | 13,600.00 | 726,885.27 | 874,888.00 |
| ALON USA ENERGY INC | ALJ | 16.54 | 50,100.00 | 503,896.15 | 828,654.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ALPHA & OMEGA | AOSL | 7.71 | 10,800.00 | 80,695.68 | 83,268.00 |
| ALPHA NATURAL RESOURCES INC | ANR | 7.14 | 54,100.00 | 273,161.72 | 386,274.00 |
| ALPHABET INC | GOOGL | 1,120.71 | 46,173.00 | 28,437,060.84 | 51,746,543.00 |
| ALPHABET INC | GOOGL | 1,120.71 | 74,500.00 | 50,530,063.63 | 83,492,895.00 |
| ALPHABET INC | GOOGL | 1,120.71 | 178,504.00 | 67,822,440.16 | 200,051,218.00 |
| ALTABA INC | AABA | 40.44 | 120,242.00 | 4,165,235.06 | 4,862,586.00 |
| ALTABA INC | AABA | 40.44 | 593,609.00 | 17,761,086.03 | 24,005,548.00 |
| ALTAIR ENGINEERING INC - A | ALTR | 32.53 | 29,800.00 | 959,466.13 | 969,394.00 |
| ALTRIA GROUP INC | MO | 38.39 | 1,332,675.00 | 13,765,283.44 | 51,161,393.00 |
| AMAG PHARMACEUTICALS INC | AMAG | 24.27 | 34,800.00 | 560,431.78 | 844,596.00 |
| AMAZON.COM INC | AMZN | 398.79 | 20,000.00 | 7,468,608.57 | 7,975,800.00 |
| AMAZON.COM INC | AMZN | 398.79 | 104,300.00 | 22,763,285.51 | 41,593,797.00 |
| AMAZON.COM INC | AMZN | 398.79 | 243,612.00 | 22,194,786.77 | 97,150,029.00 |
| AMEDISYS INC | AMED | 14.63 | 53,700.00 | 1,209,002.95 | 785,631.00 |
| AMERICAN EAGLE OUTFITTERS | AEO | 14.40 | 1,600,000.00 | 31,617,693.51 | 23,040,000.00 |
| AMERICAN ELECTRIC POWER | AEP | 46.74 | 322,631.00 | 9,696,903.40 | 15,079,773.00 |
| AMERICAN EQUITY INVESTMENT | AEL | 26.38 | 49,700.00 | 1,051,841.20 | 1,311,086.00 |
| AMERICAN EXPRESS CO. | AXP | 90.73 | 51,945.00 | 2,966,739.98 | 4,712,970.00 |
| AMERICAN EXPRESS CO. | AXP | 90.73 | 628,336.00 | 22,527,493.41 | 57,008,925.00 |
| AMERICAN INTL GROUP | AIG | 51.05 | 288,580.00 | 11,067,793.31 | 14,732,009.00 |
| AMERICAN INTL GROUP | AIG | 51.05 | 979,538.00 | 38,244,986.31 | 50,005,415.00 |
| AMERICAN NATL BANKSHARES | AMNB | 26.25 | 3,400.00 | 78,054.34 | 89,250.00 |
| AMERICAN OUTDOOR BRANDS | AOBC | 13.49 | 8,100.00 | 103,724.04 | 109,269.00 |
| AMERICAN PACIFIC CORP | APFC | 37.26 | 17,500.00 | 522,017.12 | 652,050.00 |
| AMERICAN PUBLIC EDUCATION | APEI | 43.47 | 20,900.00 | 702,387.44 | 908,523.00 |
| AMERICAN RAILCAR INDUSTRIES | ARII | 45.75 | 600.00 | 26,365.50 | 27,450.00 |
| AMERICAN SCIENCE & | ASEI | 71.91 | 2,300.00 | 160,682.09 | 165,393.00 |
| AMERICAN SOFTWARE INC-CLASS | AMSWA | 9.87 | 4,061.00 | 33,451.80 | 40,082.00 |
| AMERICAN TOWER CORP | AMT | 79.82 | 159,000.00 | 7,169,860.64 | 12,691,380.00 |
| AMERICAN TOWER CORP | AMT | 79.82 | 262,680.00 | 9,003,554.40 | 20,967,118.00 |
| AMERICAN WATER WORKS CO INC | AWK | 42.26 | 452,108.00 | 16,926,086.29 | 19,106,084.00 |
| AMERICAN WATER WORKS CO INC | AWK | 42.26 | 213,026.00 | 7,010,886.33 | 9,002,479.00 |
| AMERISAFE INC | AMSF | 42.24 | 22,000.00 | 457,759.71 | 929,280.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| AMETEK INC. | AME | 52.67 | 521,700.00 | 21,826,155.61 | 27,477,939.00 |
| AMETEK INC. | AME | 52.67 | 1,114,217.00 | 31,304,155.95 | 58,685,809.00 |
| AMGEN INC | AMGN | 114.16 | 49,600.00 | 5,712,928.00 | 5,662,336.00 |
| AMGEN INC | AMGN | 114.16 | 497,643.00 | 20,457,161.59 | 56,810,924.00 |
| AMPCO-PITTSBURGH CORP | AP | 19.45 | 36,000.00 | 870,527.24 | 700,200.00 |
| AMPHENOL CORP-CL A | APH | 89.18 | 327,900.00 | 23,691,266.85 | 29,242,122.00 |
| AMPHENOL CORP-CL A | APH | 89.18 | 115,000.00 | 9,448,024.80 | 10,255,700.00 |
| AMREIT INC-CLASS B | AMRE | 16.80 | 8,000.00 | 143,645.71 | 134,400.00 |
| AMSURG CORP | AMSG-OLD | 45.92 | 25,600.00 | 570,307.06 | 1,175,552.00 |
| AMTRUST FINANCIAL SERVICES | AFSI | 32.69 | 30,700.00 | 415,347.84 | 1,003,583.00 |
| ANADARKO PETROLEUM CORP | APC | 79.32 | 332,936.00 | 10,887,357.41 | 26,408,484.00 |
| ANAREN INC. | ANEN | 27.99 | 9,600.00 | 268,593.24 | 268,704.00 |
| ANDERSONS INC/THE | ANDE | 89.17 | 14,300.00 | 683,914.75 | 1,275,131.00 |
| ANGI HOMESERVICES INC - A | ANGI | 15.15 | 61,300.00 | 820,170.78 | 928,695.00 |
| ANIKA THERAPEUTICS INC | ANIK | 38.16 | 22,500.00 | 682,462.18 | 858,600.00 |
| ANIXTER INTERNATIONAL INC. | AXE | 89.84 | 4,300.00 | 256,279.17 | 386,312.00 |
| ANN INC. | ANN | 36.56 | 35,200.00 | 660,146.20 | 1,286,912.00 |
| ANNALY CAPITAL MGT. INC. | NLY | 9.97 | 673,352.00 | 7,871,229.60 | 6,713,319.00 |
| ANSYS INC | ANSS | 87.20 | 198,700.00 | 8,401,432.74 | 17,326,640.00 |
| ANSYS INC | ANSS | 87.20 | 398,767.00 | 18,635,068.31 | 34,772,482.00 |
| ANTHEM INC. | ANTM | 92.39 | 199,614.00 | 11,008,061.84 | 18,442,337.00 |
| ANWORTH MORTGAGE ASS | ANH | 4.21 | 55,300.00 | 363,949.97 | 232,813.00 |
| APACHE CORP. | APA | 85.94 | 270,000.00 | 23,195,982.76 | 23,203,800.00 |
| APACHE CORP. | APA | 85.94 | 260,044.00 | 12,895,255.92 | 22,348,181.00 |
| APCO OIL AND GAS INTL | APAGF | 15.59 | 100.00 | 2,569.94 | 1,559.00 |
| APOGEE ENTERPRISES INC. | APOG | 35.91 | 23,400.00 | 463,465.02 | 840,294.00 |
| APOLLO EDUCATION GROUP INC | APOL | 27.32 | 214,722.00 | 3,878,983.73 | 5,866,205.00 |
| APOLLO INVESTMENT CORP | AINV | 8.48 | 14,300.00 | 122,491.17 | 121,264.00 |
| APPLE INC. | AAPL | 561.11 | 149,105.00 | 52,631,421.75 | 83,664,306.00 |
| APPLE INC. | AAPL | 561.11 | 167,900.00 | 28,038,425.89 | 94,210,369.00 |
| APPLE INC. | AAPL | 561.11 | 131,000.00 | 41,572,543.38 | 73,505,410.00 |
| APPLE INC. | AAPL | 561.11 | 623,008.00 | 36,323,234.62 | 349,576,019.00 |
| APPLIED INDUSTRIAL TECH INC. | AIT | 49.09 | 3,000.00 | 109,321.37 | 147,270.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| APPLIED MICRO CIRCUITS CORP | AMCC | 13.38 | 78,500.00 | 589,958.71 | 1,050,330.00 |
| APPLIED OPTOELECTRONICS INC | AAOI | 15.01 | 1,700.00 | 25,709.44 | 25,517.00 |
| APTIV PLC | APTIV | 60.13 | 390,000.00 | 22,036,391.16 | 23,450,700.00 |
| AQUA AMERICA INC | WTR | 23.59 | 1,782,500.00 | 45,042,319.00 | 42,049,175.00 |
| ARATANA THERAPEUTICS INC | PETX | 19.10 | 400.00 | 6,559.24 | 7,640.00 |
| ARCBEST CORP | ARCB | 33.68 | 28,300.00 | 381,892.67 | 953,144.00 |
| ARCH COAL INC. | ACIIQ | 4.45 | 2,300,000.00 | 22,900,580.13 | 10,235,000.00 |
| ARCHER DANIELS MIDLAND CO | ADM | 43.40 | 436,998.00 | 17,010,468.97 | 18,965,713.00 |
| ARCHROCK INC | AROC | 34.20 | 22,100.00 | 434,976.15 | 755,820.00 |
| ARCONIC INC | ARNC | 10.63 | 384,773.00 | 6,219,995.98 | 4,090,137.00 |
| ARCONIC INC | ARNC | 10.63 | 1,300,000.00 | 14,313,554.63 | 13,819,000.00 |
| ARDEN GROUP INC | ARDNA | 126.51 | 2,400.00 | 235,208.77 | 303,624.00 |
| ARENA PHARMACEUTICALS INC | ARNA | 5.85 | 5,700.00 | 55,780.87 | 33,345.00 |
| ARES COMMERCIAL REAL ESTATE | ACRE | 13.10 | 8,700.00 | 128,011.33 | 113,970.00 |
| ARLINGTON ASSET INVESTMENT | AI | 26.39 | 30,000.00 | 716,203.67 | 791,700.00 |
| ARM HOLDINGS PLC - ADR | ARMH | 54.74 | 198,700.00 | 7,787,171.74 | 10,876,838.00 |
| ARM HOLDINGS PLC - ADR | ARMH | 54.74 | 225,000.00 | 9,260,681.67 | 12,316,500.00 |
| ARMOUR RESIDENTIAL REIT INC | ARR | 4.01 | 142,900.00 | 1,022,054.24 | 573,029.00 |
| ARRIS INTL INC SHS | ARRS | 24.37 | 16,700.00 | 280,081.99 | 406,896.00 |
| ARTHROCARE CORP | ARTC | 40.24 | 26,500.00 | 859,102.19 | 1,066,360.00 |
| ARUBA NETWORKS INC | ARUN | 17.90 | 25,800.00 | 548,011.39 | 461,820.00 |
| ASBURY AUTOMOTIVE GROUP | ABG | 53.74 | 500.00 | 26,949.61 | 26,870.00 |
| ASML HOLDING NV | ASML | 93.70 | 198,699.00 | 13,828,328.41 | 18,618,096.00 |
| ASML HOLDING NV | ASML | 93.70 | 175,000.00 | 16,396,926.74 | 16,397,500.00 |
| ASPEN TECHNOLOGY INC | AZPN | 41.80 | 50,000.00 | 1,778,270.00 | 2,090,000.00 |
| ASPEN TECHNOLOGY INC | AZPN | 41.80 | 51,000.00 | 802,483.16 | 2,131,800.00 |
| AT&T INC | T | 35.16 | 721,448.00 | 22,536,886.08 | 25,366,112.00 |
| AT&T INC | T | 35.16 | 950,000.00 | 35,413,062.39 | 33,402,000.00 |
| AT&T INC | T | 35.16 | 3,569,173.00 | 105,062,129.44 | 125,492,123.00 |
| ATHENAHEALTH INC | ATHN | 134.50 | 9,300.00 | 659,541.06 | 1,250,850.00 |
| ATN INTERNATIONAL INC | ATNI | 56.57 | 14,700.00 | 614,380.29 | 831,579.00 |
| ATRION CORP | ATRI | 296.25 | 2,100.00 | 295,962.74 | 622,125.00 |
| AUDIENCE INC | ADNC | 11.64 | 57,900.00 | 799,344.59 | 673,956.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| AUTOMATIC DATA PROC. | ADP | 80.81 | 322,049.00 | 11,396,074.87 | 26,024,780.00 |
| AVG TECH | AVG | 17.21 | 46,900.00 | 679,364.13 | 807,149.00 |
| AVIAT NETWORKS INC | AVNW | 2.26 | 105,300.00 | 477,966.44 | 237,978.00 |
| AVID TECHNOLOGY INC. | AVID | 8.15 | 53,924.00 | 507,886.11 | 439,481.00 |
| AVISTA CORP | AVA | 28.19 | 500.00 | 12,827.56 | 14,095.00 |
| AVNET INC. | AVT | 44.11 | 440,000.00 | 12,408,440.65 | 19,408,400.00 |
| AVNET INC. | AVT | 44.11 | 750,000.00 | 20,619,883.91 | 33,082,500.00 |
| AXIALL CORP | AXLL | 47.44 | 13,400.00 | 386,458.45 | 635,696.00 |
| AXIS CAPITAL HOLDINGS LIMITED | AXS | 47.57 | 874,000.00 | 33,638,264.78 | 41,576,180.00 |
| AXON ENTERPRISE INC | AAXN | 15.88 | 57,300.00 | 573,577.70 | 909,924.00 |
| AXOS FINANCIAL INC | AX | 78.43 | 12,400.00 | 188,903.31 | 972,532.00 |
| B&G FOODS INC | BGS | 33.91 | 2,200.00 | 66,473.03 | 74,602.00 |
| BAKER HUGHES A GE COMPANY | BHGE | 55.26 | 181,805.00 | 8,896,352.95 | 10,046,544.00 |
| BAKER HUGHES A GE COMPANY | BHGE | 55.26 | 1,564,000.00 | 76,253,794.48 | 86,426,640.00 |
| BAKER HUGHES A GE COMPANY | BHGE | 55.26 | 293,285.00 | 11,659,590.45 | 16,206,929.00 |
| BALCHEM CORP | BCPC | 58.70 | 600.00 | 34,509.30 | 35,220.00 |
| BANCO LATINOAMERICANO EXP-E | BLX | 28.02 | 33,500.00 | 468,049.52 | 938,670.00 |
| BANCORPSOUTH INC | BXS | 25.42 | 11,200.00 | 198,485.63 | 284,704.00 |
| BANK OF AMERICA CORP. | BAC | 15.57 | 1,023,000.00 | 18,575,152.47 | 15,928,110.00 |
| BANK OF AMERICA CORP. | BAC | 15.57 | 7,151,948.00 | 171,174,028.06 | 111,355,830.00 |
| BANK OF MARIN BANCORP | BMRC | 43.39 | 100.00 | 3,075.09 | 4,339.00 |
| BANK OZK | OZK | 56.59 | 500.00 | 27,010.95 | 28,295.00 |
| BARNES GROUP INC. | B | 38.31 | 37,300.00 | 1,299,649.06 | 1,428,963.00 |
| BARRACUDA NETWORKS INC | CUDA | 39.68 | 1,700.00 | 42,944.87 | 67,456.00 |
| BARRETT BUSINESS SERVICE | BBSI | 92.74 | 9,900.00 | 199,156.03 | 918,126.00 |
| BASIC ENERGY SERVICES INC | BAS | 15.78 | 53,400.00 | 729,193.26 | 842,652.00 |
| BASSETT FURNITURE INDS. | BSET | 15.28 | 36,500.00 | 416,373.94 | 557,720.00 |
| BAXTER INTL | BAX | 69.55 | 359,652.00 | 10,949,400.55 | 25,013,797.00 |
| BB&T CORPORATION | BBT | 37.32 | 346,295.00 | 10,284,178.00 | 12,923,729.00 |
| BB&T CORPORATION | BBT | 37.32 | 450,000.00 | 12,195,327.47 | 16,794,000.00 |
| BB&T CORPORATION | BBT | 37.32 | 696,000.00 | 24,167,145.49 | 25,974,720.00 |
| BB&T CORPORATION | BBT | 37.32 | 465,573.00 | 14,863,168.78 | 17,375,184.00 |
| BE AEROSPACE INC. | BEAV | 87.03 | 179,882.00 | 6,449,060.28 | 15,655,130.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| BEACON ROOFING SUPPLY INC | BECN | 40.28 | 2,800.00 | 89,193.66 | 112,784.00 |
| BECTON DICKINSON & COMPANY | BDX | 110.49 | 128,859.00 | 5,229,805.18 | 14,237,631.00 |
| BELDEN INC | BDC | 70.45 | 8,000.00 | 300,038.21 | 563,600.00 |
| BENCHMARK ELECTRONICS INC | BHE | 23.08 | 48,800.00 | 768,615.51 | 1,126,304.00 |
| BENEFITFOCUS INC | BNFT | 57.74 | 2,000.00 | 115,112.05 | 115,480.00 |
| BERKSHIRE HATHAWAY INC. | BRK.B | 118.56 | 136,000.00 | 15,367,331.40 | 16,124,160.00 |
| BERKSHIRE HATHAWAY INC. | BRK.B | 118.56 | 1,194,004.00 | 100,917,244.23 | 141,561,114.00 |
| BERRY GLOBAL GROUP INC | BERY | 23.79 | 4,700.00 | 94,814.02 | 111,813.00 |
| BEST BUY COMPANY INC | BBY | 39.88 | 800,000.00 | 19,566,053.71 | 31,904,000.00 |
| BGC PARTNERS INC | BGCP | 6.06 | 147,100.00 | 844,743.11 | 891,426.00 |
| BIG 5 SPORTING GOODS CORP | BGFV | 19.82 | 40,100.00 | 504,071.02 | 794,782.00 |
| BIND THERAPEUTICS INC | BIND | 15.09 | 2,100.00 | 32,050.83 | 31,689.00 |
| BIOGEN IDEC INC | BIIB | 279.75 | 23,300.00 | 5,663,455.08 | 6,518,175.00 |
| BIOGEN IDEC INC | BIIB | 279.75 | 157,327.00 | 9,623,694.54 | 44,012,228.00 |
| BIOMARIN PHARMACEUTICAL | BMRN | 70.27 | 99,300.00 | 6,523,802.92 | 6,977,811.00 |
| BIOMARIN PHARMACEUTICAL | BMRN | 70.27 | 245,000.00 | 16,845,538.61 | 17,216,150.00 |
| BLACK BOX CORPORATION | BBOX | 29.80 | 28,500.00 | 795,658.39 | 849,300.00 |
| BLACK HILLS CORP | BKH | 52.51 | 29,100.00 | 1,228,623.21 | 1,528,041.00 |
| BLACKBAUD INC | BLKB | 37.65 | 2,500.00 | 88,775.44 | 94,125.00 |
| BLACKHAWK NETWORK HOLDINGS | HAWK | 25.26 | 31,000.00 | 754,186.70 | 783,060.00 |
| BLACKROCK CAPITAL | BKCC | 9.33 | 28,300.00 | 222,259.00 | 264,039.00 |
| BLACKROCK INC | BLK | 316.47 | 75,500.00 | 20,619,022.32 | 23,893,485.00 |
| BLACKROCK INC | BLK | 316.47 | 86,388.00 | 16,937,242.86 | 27,339,210.00 |
| BLUE CAPITAL REINSURANCE HOL | BCRH | 18.37 | 2,500.00 | 44,861.47 | 45,925.00 |
| BLUE NILE INC | NILE | 47.09 | 18,200.00 | 662,168.24 | 857,038.00 |
| BLYTH INC. | BTH | 10.88 | 61,000.00 | 1,087,373.53 | 663,680.00 |
| BMC STOCK HOLDINGS INC | BMCH | 18.22 | 3,200.00 | 42,776.63 | 58,304.00 |
| BOB EVANS FARMS | BOBE | 50.59 | 900.00 | 46,129.78 | 45,531.00 |
| BOEING CO | BA | 136.49 | 19,239.00 | 2,553,257.71 | 2,625,931.00 |
| BOEING CO | BA | 136.49 | 188,800.00 | 22,772,260.51 | 25,769,312.00 |
| BOEING CO | BA | 136.49 | 210,000.00 | 13,412,581.51 | 28,662,900.00 |
| BOEING CO | BA | 136.49 | 502,874.00 | 25,609,543.48 | 68,637,272.00 |
| BOLT TECHNOLOGY CORP | BOLT | 22.01 | 5,629.00 | 91,129.17 | 123,894.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| BONANZA CREEK ENERGY INC | BCEI | 43.47 | 25,700.00 | 769,823.75 | 1,117,179.00 |
| BON-TON STORES | BONT | 16.28 | 38,600.00 | 381,424.99 | 628,408.00 |
| BOOKING HOLDINGS INC | BKNG | 1,162.40 | 32,200.00 | 11,643,524.18 | 37,429,280.00 |
| BOOKING HOLDINGS INC | BKNG | 1,162.40 | 34,310.00 | 18,421,198.58 | 39,881,944.00 |
| BOOKING HOLDINGS INC | BKNG | 1,162.40 | 36,500.00 | 4,032,953.68 | 42,427,600.00 |
| BORG WARNER INC. | BWA | 55.91 | 159,000.00 | 8,145,200.32 | 8,889,690.00 |
| BORG WARNER INC. | BWA | 55.91 | 830,000.00 | 39,088,736.42 | 46,405,300.00 |
| BOSTON BEER INC | SAM | 241.79 | 5,900.00 | 1,066,893.94 | 1,426,561.00 |
| BRIDGEPOINT EDUCATION INC | BPI | 17.71 | 39,419.00 | 705,248.92 | 698,110.00 |
| BRIGGS & STRATTON | BGG | 21.76 | 30,300.00 | 547,138.33 | 659,328.00 |
| BRIGHTCOVE INC | BCOV | 14.14 | 57,800.00 | 774,919.90 | 817,292.00 |
| BRISTOL-MYERS SQUIBB | BMJ | 53.15 | 340,524.00 | 13,522,584.63 | 18,098,851.00 |
| BRISTOL-MYERS SQUIBB | BMJ | 53.15 | 1,089,636.00 | 32,117,341.86 | 57,914,153.00 |
| BRISTOW GRP | BRW | 75.06 | 5,700.00 | 266,699.74 | 427,842.00 |
| BROADCOM CORP | BRCM | 29.65 | 1,080,248.00 | 32,473,008.54 | 32,029,353.00 |
| BROADCOM CORP | BRCM | 29.65 | 825,000.00 | 28,433,664.07 | 24,461,250.00 |
| BROADCOM CORP | BRCM | 29.65 | 378,697.00 | 10,127,135.66 | 11,228,366.00 |
| BRUNSWICK CORP | BC | 46.06 | 21,300.00 | 468,292.35 | 981,078.00 |
| BUCKLE INC | BKE | 52.56 | 2,300.00 | 96,869.71 | 120,888.00 |
| BUFFALO WILD WINGS INC | BWLD | 147.20 | 2,900.00 | 319,478.38 | 426,880.00 |
| BUNGE LIMITED | BG | 82.11 | 480,000.00 | 35,816,573.59 | 39,412,800.00 |
| BURLINGTON STORES INC | BURL | 32.00 | 6,100.00 | 172,774.57 | 195,200.00 |
| C&J ENERGY SVCS LTD | CJES | 23.10 | 43,600.00 | 983,759.15 | 1,007,160.00 |
| CABOT CORP | CBT | 51.40 | 812,000.00 | 30,138,197.03 | 41,736,800.00 |
| CABOT MICROELECTRONICS | CCMP | 45.70 | 9,300.00 | 358,747.46 | 425,010.00 |
| CACI INTERNATIONAL INC.-CL A | CACI | 73.22 | 17,400.00 | 965,831.41 | 1,274,028.00 |
| CALERES INC | CAL | 28.14 | 39,700.00 | 467,285.89 | 1,117,158.00 |
| CALGON CARBON CORP. | CCC | 20.57 | 51,900.00 | 946,300.23 | 1,067,583.00 |
| CALIFORNIA FIRST NTN | CFNB | 15.10 | 7,800.00 | 109,977.02 | 117,780.00 |
| CALLON PETROLEUM CORP | CPE | 6.53 | 76,100.00 | 467,574.71 | 496,933.00 |
| CALPINE CORP | CPN | 19.51 | 880,167.00 | 16,659,034.38 | 17,172,058.00 |
| CAMDEN NATL CORP | CAC | 42.22 | 16,000.00 | 495,322.89 | 675,520.00 |
| CAMERON INTL CORP. | CAM | 59.53 | 173,388.00 | 7,055,827.94 | 10,321,788.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| CAMPBELL SOUP CO. | CPB | 43.28 | 369,382.00 | 15,297,385.42 | 15,986,853.00 |
| CAPELLA EDUCATION CO | CPLA | 66.44 | 13,700.00 | 474,962.21 | 910,228.00 |
| CAPITAL BANK FINANCIAL - CL A | CBF | 22.75 | 36,100.00 | 806,986.18 | 821,275.00 |
| CAPITAL CITY BK GROUP | CCBG | 11.77 | 34,532.00 | 478,468.03 | 406,442.00 |
| CAPITAL ONE FINANCIAL CORP. | COF | 76.61 | 180,843.00 | 10,120,899.62 | 13,854,382.00 |
| CAPITAL ONE FINANCIAL CORP. | COF | 76.61 | 236,000.00 | 13,630,656.47 | 18,079,960.00 |
| CAPITAL ONE FINANCIAL CORP. | COF | 76.61 | 370,000.00 | 16,633,715.06 | 28,345,700.00 |
| CAPITAL ONE FINANCIAL CORP. | COF | 76.61 | 387,843.00 | 21,873,939.21 | 29,712,652.00 |
| CAPITAL SOUTHWEST CORP | CSWC | 34.87 | 23,000.00 | 624,316.77 | 802,010.00 |
| CAPITALA FINANCE CORP | CPTA | 19.90 | 1,600.00 | 31,633.36 | 31,840.00 |
| CAPITOL FEDERAL FINANCIAL INC | CFFN | 12.11 | 7,800.00 | 93,532.92 | 94,458.00 |
| CARBO CERAMICS INC. | CRR | 116.53 | 8,500.00 | 558,460.20 | 990,505.00 |
| CARBONITE INC | CARB | 11.83 | 60,500.00 | 665,713.83 | 715,715.00 |
| CARDTRONICS PLC-A | CATM | 43.45 | 2,800.00 | 103,051.87 | 121,660.00 |
| CAREER EDUCATION CORP | CECO | 5.70 | 139,500.00 | 1,737,348.10 | 795,150.00 |
| CARNIVAL CORP | CCL | 40.17 | 312,628.00 | 10,878,619.38 | 12,558,267.00 |
| CARNIVAL CORP | CCL | 40.17 | 276,748.00 | 13,364,647.79 | 11,116,967.00 |
| CARRIZO OIL & GAS INC | CRZO | 44.77 | 31,600.00 | 1,235,222.69 | 1,414,732.00 |
| CASCADE BANCORP | CACB | 5.23 | 18,100.00 | 97,518.28 | 94,663.00 |
| CASEY'S GENERAL STORES INC. | CASY | 70.25 | 6,300.00 | 283,907.88 | 442,575.00 |
| CASS INFORMATION SYSTEMS | CASS | 67.35 | 13,900.00 | 413,272.94 | 936,165.00 |
| CASTLE (A.M.) & CO. | CAS | 14.77 | 16,600.00 | 269,451.82 | 245,182.00 |
| CATAMARAN CORP | CTRX | 47.48 | 447,200.00 | 15,421,559.56 | 21,233,056.00 |
| CATAMARAN CORP | CTRX | 47.48 | 355,484.00 | 9,317,185.81 | 16,878,381.00 |
| CATERPILLAR INC. | CAT | 90.81 | 436,023.00 | 16,951,662.40 | 39,595,249.00 |
| CATHAY GENERAL BANCORP | CATY | 26.73 | 16,400.00 | 277,135.60 | 438,372.00 |
| CATO CORP CL A | CATO | 31.80 | 12,000.00 | 248,117.86 | 381,600.00 |
| CAVIUM INC | CAVM | 34.51 | 2,600.00 | 94,660.90 | 89,726.00 |
| CBeyond INC | CBEY | 6.90 | 98,000.00 | 914,476.31 | 676,200.00 |
| CBS CORP. CL. B | CBS | 63.74 | 406,574.00 | 11,844,959.33 | 25,915,027.00 |
| CDI CORP. | CDI | 18.53 | 41,300.00 | 717,589.99 | 765,289.00 |
| CEB INC | CEB | 77.43 | 21,300.00 | 689,939.30 | 1,649,259.00 |
| CEC ENTERTAINMENT INC. | CEC | 44.28 | 600.00 | 23,848.29 | 26,568.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| CELGENE CORP | CELG | 168.96 | 90,422.00 | 12,055,865.80 | 15,277,701.00 |
| CELGENE CORP | CELG | 168.96 | 38,200.00 | 5,621,298.08 | 6,454,272.00 |
| CELGENE CORP | CELG | 168.96 | 276,362.00 | 11,506,117.01 | 46,694,123.00 |
| CELLEX THERAPEUTICS INC | CLDX | 24.21 | 15,200.00 | 391,689.81 | 367,992.00 |
| CELLULAR DYNAMICS INTL INC | ICEL | 16.51 | 1,500.00 | 31,601.76 | 24,765.00 |
| CENTENE CORP | CNC | 58.95 | 31,900.00 | 644,019.45 | 1,880,505.00 |
| CENTERSTATE BKS FLA INC | CSFL | 10.15 | 6,646.00 | 45,806.07 | 67,457.00 |
| CENTRAL PACIFIC FINANCIAL | CPF | 20.08 | 39,600.00 | 711,568.86 | 795,168.00 |
| CENTURY BANCORP INC | CNBKA | 33.25 | 6,500.00 | 161,048.88 | 216,125.00 |
| CENTURYLINK INC | CTL | 31.85 | 403,762.00 | 15,653,158.97 | 12,859,820.00 |
| CEPHEID | CPHD | 46.72 | 39,200.00 | 706,218.31 | 1,831,424.00 |
| CERNER CORP. | CERN | 55.74 | 412,400.00 | 13,732,087.83 | 22,987,176.00 |
| CERNER CORP. | CERN | 55.74 | 710,000.00 | 25,093,630.27 | 39,575,400.00 |
| CHART INDUSTRIES INC | GTLS | 95.64 | 4,900.00 | 330,312.39 | 468,636.00 |
| CHASE CORP | CCF | 35.30 | 1,600.00 | 47,276.28 | 56,480.00 |
| CHECKPOINT SYSTEMS INC. | CKP | 15.77 | 54,400.00 | 731,613.03 | 857,888.00 |
| CHEESECAKE FACTORY (THE) | CAKE | 48.27 | 7,300.00 | 157,444.72 | 352,371.00 |
| CHEGG INC | CHGG | 8.51 | 6,000.00 | 49,557.60 | 51,060.00 |
| CHEMED CORP | CHE | 76.62 | 14,900.00 | 997,264.78 | 1,141,638.00 |
| CHEMICAL FINL CORP | CHFC | 31.67 | 1,900.00 | 39,263.10 | 60,173.00 |
| CHEMTURA CORP | CHMT | 27.92 | 14,500.00 | 223,135.37 | 404,840.00 |
| CHEMUNG FINANCIAL CORP | CHMG | 34.17 | 1,500.00 | 50,010.45 | 51,255.00 |
| CHESAPEAKE UTILITIES CORP | CPK | 60.02 | 14,300.00 | 597,341.29 | 858,286.00 |
| CHEVRON CORP. | CVX | 124.91 | 365,454.00 | 17,992,970.87 | 45,648,859.00 |
| CHEVRON CORP. | CVX | 124.91 | 1,285,925.00 | 50,644,257.92 | 160,624,892.00 |
| CHILDREN'S PLACE | PLCE | 56.97 | 20,300.00 | 810,733.76 | 1,156,491.00 |
| CHIMERIX INC | CMRX | 15.11 | 3,600.00 | 77,404.68 | 54,396.00 |
| CHIPOTLE MEXICAN GRILL - CL A | CMG | 532.78 | 3,900.00 | 1,376,195.58 | 2,077,842.00 |
| CHIPOTLE MEXICAN GRILL - CL A | CMG | 532.78 | 120,000.00 | 42,344,478.84 | 63,933,600.00 |
| CHIKUITA BRANDS | CQB | 11.70 | 67,500.00 | 599,445.61 | 789,750.00 |
| CHUBB CORP | CB-OLD | 96.63 | 120,242.00 | 6,727,602.02 | 11,618,984.00 |
| CHUBB CORP | CB-OLD | 96.63 | 172,305.00 | 5,755,858.07 | 16,649,832.00 |
| CHUBB LIMITED | CB | 103.53 | 250,000.00 | 13,041,826.84 | 25,882,500.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| CHUBB LIMITED | CB | 103.53 | 225,742.00 | 12,035,068.65 | 23,371,069.00 |
| CHURCH & DWIGHT INC | CHD | 66.28 | 635,200.00 | 21,651,450.26 | 42,101,056.00 |
| CIBER INC. | CBRIQ | 4.14 | 179,800.00 | 804,046.00 | 744,372.00 |
| CIENA CORP. | CIEN | 23.93 | 10,800.00 | 204,830.54 | 258,444.00 |
| CIMPRESS NV | CMPR | 56.85 | 11,600.00 | 615,971.67 | 659,460.00 |
| CINCINNATI BELL INC | CBB | 3.56 | 203,600.00 | 504,058.94 | 724,816.00 |
| CIRCOR INTERNATIONAL INC | CIR | 80.78 | 10,000.00 | 801,922.88 | 807,800.00 |
| CIRRUS LOGIC INC | CRUS | 20.43 | 55,200.00 | 1,092,082.05 | 1,127,736.00 |
| CISCO SYSTEMS | CSCO | 22.45 | 1,250,000.00 | 23,348,244.05 | 28,062,500.00 |
| CISCO SYSTEMS | CSCO | 22.45 | 2,050,000.00 | 44,158,858.70 | 46,022,500.00 |
| CISCO SYSTEMS | CSCO | 22.45 | 3,545,763.00 | 73,306,861.80 | 79,602,379.00 |
| CIT GROUP INC | CIT | 52.13 | 1,415,000.00 | 70,089,532.42 | 73,763,950.00 |
| CITI TRENDS INC | CTRN | 17.00 | 41,500.00 | 729,153.75 | 705,500.00 |
| CITIGROUP INC. | C | 52.11 | 543,000.00 | 34,175,721.18 | 28,295,730.00 |
| CITIGROUP INC. | C | 52.11 | 880,000.00 | 35,751,573.72 | 45,856,800.00 |
| CITIGROUP INC. | C | 52.11 | 2,018,532.00 | 155,068,461.49 | 105,185,702.00 |
| CITRIX SYSTEMS INC | CTXS | 63.25 | 85,000.00 | 5,591,772.43 | 5,376,250.00 |
| CLARCOR INC. | CLC | 64.35 | 18,300.00 | 876,528.83 | 1,177,605.00 |
| CLEAN HARBORS INC | CLH | 59.96 | 196,234.00 | 10,958,762.71 | 11,766,191.00 |
| CLECO CORP. | CNL | 46.62 | 9,800.00 | 326,545.07 | 456,876.00 |
| CLOVIS ONCOLOGY INC | CLVS | 60.27 | 14,000.00 | 858,658.38 | 843,780.00 |
| CLUBCORP HOLDINGS INC | MYCC | 17.74 | 8,300.00 | 138,195.00 | 147,242.00 |
| CME GROUP INC | CME | 78.46 | 209,796.00 | 15,342,530.75 | 16,460,594.00 |
| CMS ENERGY CORP | CMS | 26.77 | 456,917.00 | 12,362,219.92 | 12,231,668.00 |
| CMS ENERGY CORP | CMS | 26.77 | 544,000.00 | 14,746,343.28 | 14,562,880.00 |
| CNO FINANCIAL GROUP INC | CNO | 17.69 | 121,500.00 | 1,345,907.34 | 2,149,335.00 |
| COCA COLA CO. | KO | 41.31 | 800,327.00 | 32,450,835.23 | 33,061,508.00 |
| COCA COLA CO. | KO | 41.31 | 795,000.00 | 22,625,011.59 | 32,841,450.00 |
| COCA COLA CO. | KO | 41.31 | 2,537,556.00 | 60,786,485.28 | 104,826,438.00 |
| COCA-COLA BOTTLING | COKE | 73.19 | 7,000.00 | 471,626.46 | 512,330.00 |
| COCA-COLA EUROPEAN | CCE | 44.13 | 240,000.00 | 5,569,003.58 | 10,591,200.00 |
| COEUR MINING INC | CDE | 10.85 | 56,400.00 | 1,196,915.09 | 611,940.00 |
| COGENT COMMUNICATIONS | CCOI | 40.41 | 2,200.00 | 87,055.32 | 88,902.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| COGNEX CORP. | CGNX | 38.18 | 51,200.00 | 532,787.92 | 1,954,816.00 |
| COGNIZANT TECH SOLUTIONS | CTSH | 100.98 | 144,290.00 | 11,099,539.81 | 14,570,404.00 |
| COGNIZANT TECH SOLUTIONS | CTSH | 100.98 | 200,291.00 | 11,066,622.90 | 20,225,385.00 |
| COHEN & STEERS INC | CNS | 40.06 | 23,400.00 | 554,838.63 | 937,404.00 |
| COHERENT INC. | COHR | 74.39 | 800.00 | 57,232.48 | 59,512.00 |
| COLEMAN CABLE INC | CCIX | 26.22 | 28,900.00 | 228,122.29 | 757,758.00 |
| COLGATE PALMOLIVE | CL | 65.21 | 447,200.00 | 17,046,952.20 | 29,161,912.00 |
| COLGATE PALMOLIVE | CL | 65.21 | 618,919.00 | 13,102,042.93 | 40,359,708.00 |
| COLUMBIA SPORTSWEAR CO | COLM | 78.75 | 13,600.00 | 816,664.94 | 1,071,000.00 |
| COMCAST CORP - CL A | CMCSA | 51.97 | 125,000.00 | 6,030,702.96 | 6,495,625.00 |
| COMCAST CORP - CL A | CMCSA | 51.97 | 675,700.00 | 26,188,878.24 | 35,112,750.00 |
| COMCAST CORP - CL A | CMCSA | 51.97 | 650,000.00 | 13,558,724.79 | 33,777,250.00 |
| COMCAST CORP - CL A | CMCSA | 51.97 | 1,741,010.00 | 35,341,426.39 | 90,471,585.00 |
| COMFORT SYS USA INC | FIX | 19.39 | 46,900.00 | 545,765.18 | 909,391.00 |
| COMMERCIAL METALS CO. | CMC | 20.33 | 75,800.00 | 1,135,689.62 | 1,541,014.00 |
| COMMSCOPE HOLDINGS INC | COMM | 18.92 | 750,000.00 | 11,250,000.00 | 14,190,000.00 |
| COMMVault SYSTEMS INC | CVLT | 74.88 | 205,000.00 | 12,061,910.09 | 15,350,400.00 |
| COMMVault SYSTEMS INC | CVLT | 74.88 | 18,000.00 | 396,093.43 | 1,347,840.00 |
| COMSCORE INC | SCOR | 28.61 | 37,200.00 | 901,029.69 | 1,064,292.00 |
| CONAGRA BRANDS INC | CAG | 33.70 | 850,000.00 | 20,759,683.75 | 28,645,000.00 |
| CONATUS PHARMACEUTICALS INC | CNAT | 6.45 | 2,400.00 | 25,075.03 | 15,480.00 |
| CONCHO RESOURCES INC | CXO | 108.00 | 59,600.00 | 5,977,264.28 | 6,436,800.00 |
| CONMED CORPORATION | CNMD | 42.50 | 25,700.00 | 688,862.00 | 1,092,250.00 |
| CONNS INC | CONN | 78.79 | 600.00 | 44,766.00 | 47,274.00 |
| CONOCOPHILLIPS | COP | 70.65 | 811,229.00 | 18,538,487.26 | 57,313,329.00 |
| CONSOLIDATED GRAPHICS INC. | CGX | 67.44 | 12,400.00 | 404,877.30 | 836,256.00 |
| CONSOLIDATED WATER CO-ORD | CWCO | 14.10 | 27,100.00 | 355,872.15 | 382,110.00 |
| CONSTANT CONTACT INC | CTCT | 31.07 | 34,500.00 | 821,241.27 | 1,071,915.00 |
| CONTANGO OIL & GAS | MCF | 47.26 | 6,500.00 | 346,377.24 | 307,190.00 |
| CONTINENTAL RESOURCES | CLR | 112.52 | 45,000.00 | 4,783,766.14 | 5,063,400.00 |
| CONTROL4 CORP | CTRL | 17.70 | 1,900.00 | 33,598.75 | 33,630.00 |
| CONVERGYS CORPORATION | CVG | 21.05 | 70,400.00 | 1,022,074.29 | 1,481,920.00 |
| COOPER COMPANIES INC. | COO | 123.84 | 171,000.00 | 21,517,243.79 | 21,176,640.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| COOPER TIRE & RUBBER | CTB | 24.04 | 45,100.00 | 769,766.16 | 1,084,204.00 |
| CORE LABORATORIES N.V. | CLB | 190.95 | 154,000.00 | 8,939,283.80 | 29,406,300.00 |
| CORE LABORATORIES N.V. | CLB | 190.95 | 232,590.00 | 19,598,617.31 | 44,413,061.00 |
| CORINTHIAN COLLEGES INC | COCO | 1.78 | 400,400.00 | 1,197,532.96 | 712,712.00 |
| CORNERSTONE ONDEMAND INC | CSOD | 53.34 | 3,700.00 | 80,630.80 | 197,358.00 |
| CORNERSTONE THERAPEUTICS | CRTX | 9.49 | 67,800.00 | 591,348.15 | 643,422.00 |
| CORNING INC | GLW | 17.82 | 200,082.00 | 3,386,624.03 | 3,565,461.00 |
| CORNING INC | GLW | 17.82 | 978,861.00 | 14,907,159.36 | 17,443,303.00 |
| CORVEL CORP | CRVL | 46.70 | 17,800.00 | 502,547.11 | 831,260.00 |
| COSTA INC | ATX | 21.73 | 31,500.00 | 657,325.54 | 684,495.00 |
| COSTAR GROUP INC | CSGP | 184.58 | 14,400.00 | 1,487,421.10 | 2,657,952.00 |
| COSTCO WHOLESALE CORP. | COST | 119.01 | 289,490.00 | 12,925,169.53 | 34,452,205.00 |
| COURIER CORP | CRRC | 18.09 | 39,900.00 | 506,671.13 | 721,791.00 |
| COVIDIEN PLC | COV | 68.10 | 157,757.00 | 7,011,848.36 | 10,743,252.00 |
| COVIDIEN PLC | COV | 68.10 | 311,832.00 | 12,033,547.33 | 21,235,759.00 |
| CRA INTERNATIONAL INC | CRAI | 19.80 | 12,800.00 | 236,217.35 | 253,440.00 |
| CRACKER BARREL OLD COUNTRY | CBRL | 110.07 | 13,300.00 | 504,679.20 | 1,463,931.00 |
| CRAWFORD & CO | CRD.B | 9.24 | 72,800.00 | 482,798.59 | 672,672.00 |
| CROCS INC | CROX | 15.92 | 68,700.00 | 1,009,093.54 | 1,093,704.00 |
| CROSS COUNTRY HEALTHCARE | CCRN | 9.98 | 41,200.00 | 229,528.96 | 411,176.00 |
| CROSSTEX ENERGY INC | XTXI | 36.16 | 10,400.00 | 77,205.82 | 376,064.00 |
| CROWN HOLDINGS INC | CCK | 44.57 | 279,922.00 | 8,916,994.16 | 12,476,124.00 |
| CROWN MEDIA HLDGS IN | CRWN | 3.53 | 16,156.00 | 37,863.43 | 57,031.00 |
| CRYOLIFE INC | CRY | 11.09 | 70,100.00 | 370,039.87 | 777,409.00 |
| CSG SYSTEMS INTL. INC. | CSGS | 29.40 | 29,400.00 | 614,471.24 | 864,360.00 |
| CSS INDS INC | CSS | 28.68 | 25,500.00 | 501,463.14 | 731,340.00 |
| CSX CORP. | CSX | 28.77 | 677,897.00 | 14,330,401.54 | 19,503,097.00 |
| CULP INC | CULP | 20.45 | 11,300.00 | 171,003.43 | 231,085.00 |
| CUMMINS INC. | CMI | 140.97 | 125,844.00 | 12,449,459.42 | 17,740,229.00 |
| CURTISS-WRIGHT CORP. | CW | 62.23 | 7,500.00 | 314,430.80 | 466,725.00 |
| CVENT INC | CVT | 36.39 | 14,200.00 | 544,100.27 | 516,738.00 |
| CVS HEALTH CORP | CVS | 71.57 | 357,839.00 | 12,930,093.48 | 25,610,537.00 |
| CVS HEALTH CORP | CVS | 71.57 | 29,800.00 | 2,068,686.20 | 2,132,786.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| CVS HEALTH CORP | CVS | 71.57 | 812,496.00 | 13,898,766.24 | 58,150,339.00 |
| CYNOSURE INC - CLASS A | CYNO | 26.68 | 0.75 | 15.42 | 20.00 |
| D.R. HORTON INC. | DHI | 22.32 | 575,000.00 | 10,563,686.83 | 12,834,000.00 |
| DANA HOLDING CORP | DAN | 19.62 | 88,400.00 | 1,216,815.52 | 1,734,408.00 |
| DANAHER CORP | DHR | 77.20 | 255,874.00 | 12,846,611.92 | 19,753,473.00 |
| DANAHER CORP | DHR | 77.20 | 472,000.00 | 18,238,864.40 | 36,438,400.00 |
| DANAHER CORP | DHR | 77.20 | 397,262.00 | 9,566,950.27 | 30,668,626.00 |
| DANAHER CORP | DHR | 77.20 | 225,000.00 | 8,651,383.42 | 17,370,000.00 |
| DARLING INGREDIENTS INC | DAR | 20.88 | 29,100.00 | 520,681.87 | 607,608.00 |
| DATALINK CORP | DTLK | 10.90 | 9,100.00 | 122,336.25 | 99,190.00 |
| DAWSON GEOPHYSICAL CO | DWSN-OLD | 33.82 | 22,200.00 | 631,402.42 | 750,804.00 |
| DAWSON GEOPHYSICAL CO | DWSN | 7.30 | 21,800.00 | 178,749.56 | 159,140.00 |
| DEALERTRACK HOLDINGS INC | TRAK | 48.08 | 2,000.00 | 77,374.49 | 96,160.00 |
| DEERE & CO. | DE | 91.33 | 257,421.00 | 7,997,338.98 | 23,510,260.00 |
| DELEK US HLDGS INC | DK | 34.41 | 34,200.00 | 617,250.85 | 1,176,822.00 |
| DELTA AIR LINES INC | DAL | 27.47 | 521,700.00 | 14,965,818.97 | 14,331,099.00 |
| DELUXE CORP. | DLX | 52.19 | 32,000.00 | 516,035.60 | 1,670,080.00 |
| DEMANDWARE INC | DWRE | 64.12 | 17,200.00 | 1,040,514.00 | 1,102,864.00 |
| DESTINATION MATERNITY CORP | DEST | 29.88 | 25,400.00 | 315,593.47 | 758,952.00 |
| DESTINATION XL GROUP INC | DXLG | 6.57 | 95,800.00 | 385,519.45 | 629,406.00 |
| DEVON ENERGY CORPORATION | DVN | 61.87 | 240,000.00 | 15,731,453.74 | 14,848,800.00 |
| DEVON ENERGY CORPORATION | DVN | 61.87 | 269,575.00 | 8,609,800.50 | 16,678,605.00 |
| DEXCOM INC | DXCM | 35.41 | 10,800.00 | 281,792.11 | 382,428.00 |
| DHI HOLDINGS INC | DHX | 7.25 | 103,100.00 | 932,132.97 | 747,475.00 |
| DIAMOND HILL INVESTMENT GRP | DHIL | 118.34 | 6,500.00 | 449,800.89 | 769,210.00 |
| DIAMONDBACK ENERGY INC | FANG | 52.86 | 14,100.00 | 436,168.96 | 745,326.00 |
| DIGI INTERNATIONAL INC | DGII | 12.12 | 4,799.00 | 56,460.83 | 58,164.00 |
| DIGIMARC CORPORATION | DMRC | 19.26 | 21,100.00 | 574,212.12 | 406,386.00 |
| DIGITAL GENERATION INC | DGIT | 12.75 | 34,400.00 | 406,444.62 | 438,600.00 |
| DIGITAL RIVER INC | DRIV | 18.50 | 100.00 | 3,519.02 | 1,850.00 |
| DIGITALGLOBE INC | DGI | 41.15 | 13,800.00 | 397,993.07 | 567,870.00 |
| DIRECTV | DTV | 69.09 | 288,580.00 | 14,454,970.38 | 19,937,992.00 |
| DIRECTV | DTV | 69.09 | 270,000.00 | 15,541,498.53 | 18,654,300.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| DIRECTV | DTV | 69.09 | 325,836.00 | 6,937,776.73 | 22,512,009.00 |
| DISCOVER FINANCIAL | DFS | 55.95 | 139,480.00 | 7,439,720.45 | 7,803,906.00 |
| DISCOVER FINANCIAL | DFS | 55.95 | 325,646.00 | 11,384,406.54 | 18,219,894.00 |
| DISCOVERY COMMUNICATIONS-A | DISCA | 90.42 | 290,000.00 | 23,162,731.37 | 26,221,800.00 |
| DISCOVERY COMMUNICATIONS-C | DISCK | 83.86 | 120,242.00 | 8,080,148.22 | 10,083,494.00 |
| DISNEY (WALT) CO. | DIS | 76.40 | 67,336.00 | 4,580,457.33 | 5,144,470.00 |
| DISNEY (WALT) CO. | DIS | 76.40 | 352,700.00 | 18,688,380.27 | 26,946,280.00 |
| DISNEY (WALT) CO. | DIS | 76.40 | 1,194,880.00 | 34,866,703.79 | 91,288,832.00 |
| DMC GLOBAL INC | BOOM | 21.74 | 16,000.00 | 358,180.23 | 347,840.00 |
| DOLLAR TREE INC | DLTR | 56.42 | 700,000.00 | 36,529,934.15 | 39,494,000.00 |
| DOMINION ENERGY INC | D | 64.69 | 383,265.00 | 13,226,563.74 | 24,793,413.00 |
| DOWDUPONT INC. | DWDP | 44.40 | 351,115.00 | 12,593,502.19 | 15,589,506.00 |
| DOWDUPONT INC. | DWDP | 44.40 | 802,679.00 | 25,491,166.53 | 35,638,948.00 |
| DUCOMMUN INC DEL | DCO | 29.81 | 19,200.00 | 506,811.14 | 572,352.00 |
| DUKE ENERGY CORPORATION | DUK | 69.01 | 370,000.00 | 24,054,904.82 | 25,533,700.00 |
| DUKE ENERGY CORPORATION | DUK | 69.01 | 467,799.00 | 25,776,084.04 | 32,282,809.00 |
| DYNEGY INC | DYN | 21.52 | 9,200.00 | 203,270.74 | 197,984.00 |
| E I DUPONT DE NEM. | DD | 64.97 | 151,986.00 | 8,524,889.91 | 9,874,530.00 |
| E I DUPONT DE NEM. | DD | 64.97 | 610,854.00 | 29,747,736.94 | 39,687,184.00 |
| E*TRADE FINANCIAL CORP | ETFC | 19.64 | 263,569.00 | 2,622,869.05 | 5,176,495.00 |
| EARTHLINK HOLDINGS CORP | ELNK | 5.07 | 159,400.00 | 982,121.75 | 808,158.00 |
| EASTERN INSURANCE HLDGS INC | EIHI | 24.49 | 0.00 | 0.00 | -0.47 |
| EATON CORP PLC | ETN | 76.12 | 313,583.00 | 20,757,438.27 | 23,869,938.00 |
| EBAY INC | EBAY | 54.89 | 279,922.00 | 15,433,198.60 | 15,364,919.00 |
| EBAY INC | EBAY | 54.89 | 860,780.00 | 28,106,553.71 | 47,248,215.00 |
| EBIX INC | EBIX | 14.72 | 55,400.00 | 771,837.73 | 815,488.00 |
| ECOLAB INC | ECL | 104.27 | 174,146.00 | 12,095,307.64 | 18,158,203.00 |
| EDISON INTERNATIONAL | EIX | 46.30 | 207,777.00 | 9,714,145.58 | 9,620,075.00 |
| EDUCATION MANAGEMENT CORP | EDMC | 10.09 | 38,400.00 | 332,709.76 | 387,456.00 |
| EGAIN COMMUNICATIONS CORP | EGAN | 10.24 | 25,600.00 | 286,427.44 | 262,144.00 |
| EHEALTH INC | EHTH | 46.49 | 5,400.00 | 233,982.00 | 251,046.00 |
| ELECTRO RENT CORP | ELRC | 18.52 | 40,300.00 | 591,620.31 | 746,356.00 |
| ELECTRO SCIENTIFIC INDS INC. | ESIO | 10.46 | 19,600.00 | 206,535.00 | 205,016.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ELECTRONICS FOR IMAGING | EFII | 38.73 | 33,800.00 | 685,249.57 | 1,309,074.00 |
| ELI LILLY & COMPANY | LLY | 51.00 | 657,992.00 | 32,230,547.46 | 33,557,592.00 |
| EMC CORP | EMC | 25.15 | 1,216,843.00 | 29,070,059.70 | 30,603,601.00 |
| EMC CORP | EMC | 25.15 | 387,500.00 | 10,066,703.94 | 9,745,625.00 |
| EMC CORP | EMC | 25.15 | 660,000.00 | 15,669,949.00 | 16,599,000.00 |
| EMC CORP | EMC | 25.15 | 1,394,299.00 | 21,012,613.05 | 35,066,620.00 |
| EMC INS GROUP INC | EMCI | 30.62 | 800.00 | 21,064.45 | 24,496.00 |
| EMCOR GROUP INC | EME | 42.44 | 20,700.00 | 403,272.19 | 878,508.00 |
| EMERGENT BIOSOLUTIONS INC | EBS | 22.99 | 37,600.00 | 557,724.32 | 864,424.00 |
| EMERSON ELECTRIC CO | EMR | 70.18 | 476,645.00 | 13,578,328.67 | 33,450,946.00 |
| EMPLOYERS HOLDINGS INC | EIG | 31.65 | 32,000.00 | 632,657.76 | 1,012,800.00 |
| EMULEX CORP | ELX | 7.16 | 65,400.00 | 441,634.80 | 468,264.00 |
| ENANTA PHARMACEUTICALS INC | ENTA | 27.28 | 8,700.00 | 191,409.61 | 237,336.00 |
| ENCOMPASS HEALTH CORP | EHC | 33.32 | 15,600.00 | 312,472.29 | 519,792.00 |
| ENDURANCE INTL GROUP | EIGI | 14.18 | 8,700.00 | 117,673.49 | 123,366.00 |
| ENERGY XXI GULF COAST INC | EGC | 27.06 | 28,500.00 | 889,873.06 | 771,210.00 |
| ENERNOC INC | ENOC | 17.21 | 38,600.00 | 505,128.56 | 664,306.00 |
| ENERSYS | ENS | 70.09 | 27,400.00 | 1,523,689.65 | 1,920,466.00 |
| ENGILITY HOLDINGS INC | EGL | 33.40 | 25,800.00 | 790,850.20 | 861,720.00 |
| ENNIS INC | EBF | 17.70 | 11,500.00 | 195,249.56 | 203,550.00 |
| ENPRO INDUSTRIES INC | NPO | 57.65 | 18,900.00 | 923,246.00 | 1,089,585.00 |
| ENSCO PLC CL A | ESV | 57.18 | 350,000.00 | 18,414,384.33 | 20,013,000.00 |
| ENSCO PLC CL A | ESV | 57.18 | 542,000.00 | 25,652,482.53 | 30,991,560.00 |
| ENSIGN GROUP INC/THE | ENSG | 44.27 | 21,500.00 | 801,360.56 | 951,805.00 |
| ENSTAR GROUP INC | ESGR | 138.91 | 3,600.00 | 276,108.55 | 500,076.00 |
| ENTEGRIS INC | ENTG | 11.60 | 109,900.00 | 821,170.15 | 1,274,840.00 |
| ENTERPRISE FINANCIAL SERVICE | EFSC | 20.42 | 1,298.00 | 17,184.67 | 26,505.00 |
| ENVENTIS CORP | ENVE | 12.83 | 41,100.00 | 421,208.88 | 527,313.00 |
| ENZON PHARMACEUTICALS INC | ENZN | 1.16 | 302,200.00 | 717,722.33 | 350,552.00 |
| EOG RESOURCES INC | EOG | 167.84 | 188,550.00 | 18,837,362.31 | 31,646,232.00 |
| EOG RESOURCES INC | EOG | 167.84 | 180,155.00 | 13,212,984.25 | 30,237,215.00 |
| EPIZYME INC | EPZM | 20.80 | 9,700.00 | 249,201.34 | 201,760.00 |
| EPL OIL & GAS INC | EPL | 28.50 | 31,100.00 | 644,312.68 | 886,350.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| EPLUS INC | PLUS | 56.84 | 12,500.00 | 268,801.36 | 710,500.00 |
| EQUAL ENERGY LTD | EQU | 5.34 | 128,700.00 | 619,466.62 | 687,258.00 |
| ERA GROUP INC. | ERA | 30.86 | 27,200.00 | 845,901.94 | 839,392.00 |
| ERIE INDY CO | ERIE | 73.12 | 96,194.00 | 6,159,376.38 | 7,033,705.00 |
| ESPERION THERAPEUTIC | ESPR | 13.74 | 1,900.00 | 35,767.08 | 26,106.00 |
| ESSENDANT INC | ESND | 45.89 | 29,600.00 | 930,708.94 | 1,358,344.00 |
| ESSENT GROUP LTD | ESNT | 24.06 | 9,100.00 | 200,952.36 | 218,946.00 |
| ESTEE LAUDER CO. | EL | 75.32 | 153,340.00 | 7,998,433.04 | 11,549,569.00 |
| ESTERLINE TECHNOLOGIES CORP | ESL | 101.96 | 5,600.00 | 321,670.26 | 570,976.00 |
| EURONET WORLDWIDE IN | EEFT | 47.85 | 31,800.00 | 1,101,314.15 | 1,521,630.00 |
| EVERCORE INC | EVR | 59.78 | 22,700.00 | 942,999.78 | 1,357,006.00 |
| EVERGY INC | EVRG | 32.17 | 980,000.00 | 30,950,712.83 | 31,526,600.00 |
| EVERYWARE GLOBAL INC | EVRY | 8.28 | 3,900.00 | 44,193.37 | 32,292.00 |
| EVOLUTION PETROLEUM CORP | EPM | 12.34 | 57,800.00 | 456,748.94 | 713,252.00 |
| EXACTECH INC | EXAC | 23.76 | 1,000.00 | 19,415.50 | 23,760.00 |
| EXANTAS CAPITAL CORP | XAN | 5.93 | 48,500.00 | 283,946.94 | 287,605.00 |
| EXCEL TRUST INC | EXL | 11.39 | 18,300.00 | 221,861.61 | 208,437.00 |
| EXELON CORP | EXC | 27.39 | 567,502.00 | 18,940,760.90 | 15,543,880.00 |
| EXPONENT INC | EXPO | 77.44 | 31,500.00 | 1,695,656.09 | 2,439,360.00 |
| EXPRESS INC | EXPR | 18.67 | 43,200.00 | 971,473.99 | 806,544.00 |
| EXPRESS SCRIPTS HOLDING CO | ESRX | 70.24 | 200,908.00 | 8,371,209.49 | 14,111,778.00 |
| EXPRESS SCRIPTS HOLDING CO | ESRX | 70.24 | 542,339.00 | 15,886,614.67 | 38,093,891.00 |
| EXTREME NETWORKS INC | EXTR | 7.00 | 100,900.00 | 552,161.09 | 706,300.00 |
| EXXON MOBIL CORPORATION | XOM | 101.20 | 727,251.00 | 25,552,390.68 | 73,597,801.00 |
| EXXON MOBIL CORPORATION | XOM | 101.20 | 655,000.00 | 51,487,706.27 | 66,286,000.00 |
| EXXON MOBIL CORPORATION | XOM | 101.20 | 2,949,773.00 | 92,657,419.04 | 298,517,027.00 |
| F5 NETWORKS INC | FFIV | 90.86 | 110,000.00 | 9,503,968.88 | 9,994,600.00 |
| F5 NETWORKS INC | FFIV | 90.86 | 120,000.00 | 10,773,771.84 | 10,903,200.00 |
| F5 NETWORKS INC | FFIV | 90.86 | 75,000.00 | 3,586,183.04 | 6,814,500.00 |
| FACEBOOK INC-A | FB | 54.66 | 1,130,256.00 | 32,258,184.84 | 61,779,793.00 |
| FAIR ISAAC INC. | FICO | 62.84 | 3,200.00 | 148,564.86 | 201,088.00 |
| FAIRPOINT COMMUNICATIONS INC | FRP | 11.31 | 72,100.00 | 452,240.19 | 815,451.00 |
| FARMER BROS CO | FARM | 23.26 | 30,500.00 | 267,612.81 | 709,430.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| FARO TECHNOLOGIES INC | FARO | 58.30 | 17,600.00 | 864,131.52 | 1,026,080.00 |
| FBL FINANCIAL GROUP INC.-CL A | FFG | 44.79 | 4,100.00 | 157,570.03 | 183,639.00 |
| FBR & CO | FBRC | 26.38 | 24,700.00 | 537,168.19 | 651,586.00 |
| FEDERAL MOGUL CORP-CL A | FDML | 19.68 | 383,811.00 | 4,719,240.06 | 7,553,400.00 |
| FEDERAL SIGNAL CORP | FSS | 14.65 | 19,000.00 | 243,141.53 | 278,350.00 |
| FEDEX CORPORATION | FDX | 143.77 | 120,242.00 | 8,940,373.34 | 17,287,192.00 |
| FEDEX CORPORATION | FDX | 143.77 | 209,796.00 | 11,603,435.24 | 30,162,371.00 |
| FEI COMPANY | FEIC | 89.36 | 19,700.00 | 962,047.58 | 1,760,392.00 |
| FEMALE HEALTH COMPANY | FHCO | 8.50 | 24,700.00 | 157,785.51 | 209,950.00 |
| FERRO CORP | FOE | 12.83 | 76,300.00 | 562,932.78 | 978,929.00 |
| FINANCIAL INSTNS INC | FISI | 24.71 | 2,100.00 | 37,275.19 | 51,891.00 |
| FINISAR CORPORATION | FNSR | 23.92 | 21,000.00 | 474,635.63 | 502,320.00 |
| FIREEYE INC | FEYE | 43.61 | 59,600.00 | 2,126,719.35 | 2,599,156.00 |
| FIREEYE INC | FEYE | 43.61 | 115,000.00 | 4,543,729.08 | 5,015,150.00 |
| FIRST AMERICAN FINANCIAL | FAF | 28.20 | 18,900.00 | 386,478.18 | 532,980.00 |
| FIRST BANCORP INC/ME | FNLC | 17.42 | 14,300.00 | 203,650.50 | 249,106.00 |
| FIRST BANCORP N C | FBNC | 16.62 | 17,800.00 | 243,816.19 | 295,836.00 |
| FIRST CMNTY BANCSHAR | FCBC | 16.70 | 44,000.00 | 605,356.67 | 734,800.00 |
| FIRST COMWLTH FINL C | FCF | 8.82 | 107,600.00 | 656,146.78 | 949,032.00 |
| FIRST CONNECTICUT BANCORP | FBNK | 16.12 | 42,500.00 | 569,323.91 | 685,100.00 |
| FIRST ENERGY CORP. | FE | 32.98 | 380,000.00 | 12,403,190.00 | 12,532,400.00 |
| FIRST FINL BANCORP O | FFBC | 17.43 | 19,500.00 | 307,328.17 | 339,885.00 |
| FIRST FINL BANKSHARE | FFIN | 66.32 | 2,400.00 | 121,473.73 | 159,168.00 |
| FIRST FINL CORP IND | THFF | 36.56 | 21,500.00 | 611,115.49 | 786,040.00 |
| FIRST INTERSTATE BANCYS/MT | FIBK | 28.37 | 17,800.00 | 228,127.30 | 504,986.00 |
| FIRST MERCHANTS CORP | FRME | 22.76 | 42,100.00 | 429,996.10 | 958,196.00 |
| FIRSTCASH INC | FCFS | 61.84 | 5,200.00 | 102,053.99 | 321,568.00 |
| FIRSTHAND TECHNOLOGY VALUE | SVVC | 23.17 | 3,500.00 | 64,983.59 | 81,095.00 |
| FIRSTMERIT CORPORATION | FMER | 22.23 | 35,100.00 | 488,613.85 | 780,273.00 |
| FIVE PRIME THERAPEUTICS INC | FPRX | 16.79 | 2,300.00 | 35,822.72 | 38,617.00 |
| FIVE STAR QUALITY CARE | FVE | 5.49 | 129,800.00 | 610,813.82 | 712,602.00 |
| FLEETCOR TECH INC | FLT | 117.17 | 80,000.00 | 9,473,876.50 | 9,373,600.00 |
| FLOWSERVE CORP. | FLS | 78.83 | 203,930.00 | 6,783,291.98 | 16,075,802.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| FLOWSERVE CORP. | FLS | 78.83 | 288,000.00 | 13,959,952.23 | 22,703,040.00 |
| FLUIDIGM CORP | FLDM | 38.32 | 3,600.00 | 124,147.92 | 137,952.00 |
| FMC CORP. | FMC | 75.46 | 140,442.00 | 7,577,307.10 | 10,597,753.00 |
| FMC CORP. | FMC | 75.46 | 305,000.00 | 11,125,538.55 | 23,015,300.00 |
| FNB CORP | FNB | 12.62 | 107,700.00 | 1,274,245.50 | 1,359,174.00 |
| FORD MOTOR COMPANY | F | 15.43 | 1,225,000.00 | 15,288,744.74 | 18,901,750.00 |
| FORD MOTOR COMPANY | F | 15.43 | 2,560,671.00 | 22,708,797.13 | 39,511,154.00 |
| FORRESTER RESEARCH INC | FORR | 38.26 | 21,300.00 | 624,880.83 | 814,938.00 |
| FORTUNE BRANDS HOME & | FBHS | 45.70 | 288,100.00 | 11,831,302.61 | 13,166,170.00 |
| FORTUNE BRANDS HOME & | FBHS | 45.70 | 615,000.00 | 21,983,614.60 | 28,105,500.00 |
| FOSSIL GROUP INC. | FOSL | 119.94 | 110,000.00 | 12,468,773.08 | 13,193,400.00 |
| FOUNDATION MEDICINE INC | FMI | 23.82 | 2,800.00 | 68,549.04 | 66,696.00 |
| FRANCESCAS HOLDINGS CORP | FRAN | 18.41 | 659,885.00 | 14,320,954.22 | 12,148,483.00 |
| FRANKLIN COVEY CO. | FC | 19.88 | 2,200.00 | 29,880.59 | 43,736.00 |
| FRANKLIN ELEC INC | FELE | 44.64 | 4,000.00 | 134,984.07 | 178,560.00 |
| FRANKLIN RESOURCES INC | BEN | 57.73 | 272,886.00 | 4,918,879.05 | 15,753,709.00 |
| FRED'S INC | FRED | 18.52 | 50,300.00 | 516,998.45 | 931,556.00 |
| FREEPORT MCMORAN COOPER & | FCX | 37.74 | 352,067.00 | 14,948,367.01 | 13,287,009.00 |
| FREEPORT MCMORAN COOPER & | FCX | 37.74 | 686,361.00 | 26,574,072.08 | 25,903,264.00 |
| FRONT YARD RESIDENTIAL CORP | RESI | 30.11 | 24,200.00 | 555,040.37 | 728,662.00 |
| FTI CONSULTING INC | FCN | 41.14 | 8,900.00 | 296,111.96 | 366,146.00 |
| FULLER H B CO | FUL | 52.04 | 7,000.00 | 175,407.35 | 364,280.00 |
| FULTON FINANCIAL CORP | FULT | 13.08 | 1,100,000.00 | 11,395,797.42 | 14,388,000.00 |
| FUTUREFUEL CORP | FF | 15.80 | 48,500.00 | 598,704.61 | 766,300.00 |
| G & K SERV. CL-A | GK | 62.23 | 11,600.00 | 376,832.87 | 721,868.00 |
| GAIN CAPITAL HOLDINGS INC | GCAP | 7.51 | 85,000.00 | 752,574.54 | 638,350.00 |
| GALENA BIOPHARMA INC | GALE | 4.96 | 34,900.00 | 70,152.49 | 173,104.00 |
| GARMIN LTD | GRMN | 46.22 | 170,000.00 | 6,005,907.92 | 7,857,400.00 |
| GARTNER INC | IT | 71.05 | 367,900.00 | 13,839,115.69 | 26,139,295.00 |
| GARTNER INC | IT | 71.05 | 385,000.00 | 19,738,070.23 | 27,354,250.00 |
| GCI LIBERTY INC | GNCMA | 11.15 | 73,800.00 | 544,717.16 | 822,870.00 |
| GENERAC HOLDINGS INC | GNRC | 56.64 | 300,000.00 | 12,408,638.59 | 16,992,000.00 |
| GENERAC HOLDINGS INC | GNRC | 56.64 | 8,200.00 | 331,198.10 | 464,448.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| GENERAL DYNAMICS CORP. | GD | 95.55 | 198,442.00 | 8,944,333.36 | 18,961,133.00 |
| GENERAL ELECTRIC CO | GE | 28.03 | 1,822,089.00 | 39,548,616.33 | 51,073,155.00 |
| GENERAL ELECTRIC CO | GE | 28.03 | 2,200,000.00 | 58,559,309.23 | 61,666,000.00 |
| GENERAL ELECTRIC CO | GE | 28.03 | 6,859,834.00 | 157,807,095.26 | 192,281,147.00 |
| GENERAL MILLS INC | GIS | 49.91 | 427,772.00 | 10,829,484.35 | 21,350,101.00 |
| GENERAL MOTORS CO | GM | 40.87 | 552,452.00 | 16,762,937.08 | 22,578,713.00 |
| GENESCO INC. | GCO | 73.06 | 9,600.00 | 588,876.72 | 701,376.00 |
| GENESEE & WYO INC | GWR | 96.05 | 45,000.00 | 2,821,788.16 | 4,322,250.00 |
| GENESIS HEALTHCARE INC | GEN | 4.81 | 90,800.00 | 608,675.67 | 436,748.00 |
| GENOMIC HEALTH INC | GHDX | 29.27 | 27,300.00 | 624,627.09 | 799,071.00 |
| GENTIVA HEALTH SERVICES | GTIV | 12.41 | 60,700.00 | 456,538.65 | 753,287.00 |
| GIGAMON INC | GIMO | 28.08 | 21,600.00 | 639,935.69 | 606,528.00 |
| G-III APPAREL GROUP LTD | GIII | 73.79 | 1,100.00 | 39,991.29 | 81,169.00 |
| GILEAD SCIENCES INC. | GILD | 75.15 | 254,335.00 | 5,357,152.11 | 19,113,276.00 |
| GILEAD SCIENCES INC. | GILD | 75.15 | 486,900.00 | 10,296,449.36 | 36,590,535.00 |
| GILEAD SCIENCES INC. | GILD | 75.15 | 325,000.00 | 6,407,777.06 | 24,423,750.00 |
| GILEAD SCIENCES INC. | GILD | 75.15 | 1,012,193.00 | 6,634,081.08 | 76,066,304.00 |
| GLACIER BANCORP INC | GBCI | 29.79 | 6,400.00 | 163,714.93 | 190,656.00 |
| GLASSBRIDGE ENTERPRISES INC | GLA | 4.68 | 125,900.00 | 1,144,677.19 | 589,212.00 |
| GLOBAL BRASS & COPPER | BRSS | 16.55 | 3,300.00 | 43,211.52 | 54,615.00 |
| GLOBAL PAYMENTS INC | GPN | 64.99 | 91,384.00 | 4,403,714.58 | 5,939,046.00 |
| GLOBAL SOURCES LIMITED | GSOL | 8.13 | 56,500.00 | 394,969.36 | 459,345.00 |
| GLOBUS MEDICAL INC - A | GMED | 20.18 | 52,700.00 | 1,034,620.25 | 1,063,486.00 |
| GOLD RESOURCE CORP | GORO | 4.53 | 118,200.00 | 1,208,772.86 | 535,446.00 |
| GOLDEN OCEAN GROUP LTD | GOGL | 9.19 | 15,300.00 | 100,078.83 | 140,607.00 |
| GOLDMAN SACHS GROUP INC | GS | 177.26 | 94,270.00 | 13,753,427.20 | 16,710,300.00 |
| GOLDMAN SACHS GROUP INC | GS | 177.26 | 200,000.00 | 30,081,215.45 | 35,452,000.00 |
| GOLDMAN SACHS GROUP INC | GS | 177.26 | 304,463.00 | 30,779,743.81 | 53,969,111.00 |
| GOODYEAR T & R | GT | 23.85 | 379,963.00 | 4,511,300.68 | 9,062,118.00 |
| GOODYEAR T & R | GT | 23.85 | 700,000.00 | 8,496,807.58 | 16,695,000.00 |
| GOODYEAR T & R | GT | 23.85 | 2,000,000.00 | 27,224,412.30 | 47,700,000.00 |
| GORDMANS STORES INC | GMAN | 7.67 | 33,800.00 | 336,868.71 | 259,246.00 |
| GRAND CANYON EDUCATION INC | LOPE | 43.60 | 31,600.00 | 616,066.78 | 1,377,760.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|----------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| GRAPHIC PACKAGING HOLDING | GPK | 9.60 | 13,300.00 | 102,717.06 | 127,680.00 |
| GREAT SOUTHN BANCORP | GSBC | 30.41 | 15,200.00 | 415,291.22 | 462,232.00 |
| GREEN DOT CORP-CLASS A | GDOT | 25.15 | 36,000.00 | 918,885.55 | 905,400.00 |
| GREEN PLAINS INC | GPRE | 19.39 | 46,100.00 | 445,287.85 | 893,879.00 |
| GREENBRIER COS INC | GBX | 32.84 | 800.00 | 25,621.40 | 26,272.00 |
| GREENHILL & CO INC | GHL | 57.94 | 8,000.00 | 288,301.43 | 463,520.00 |
| GREENLIGHT CAPITAL RE LTD-A | GLRE | 33.71 | 9,100.00 | 306,169.52 | 306,761.00 |
| GRIFFON CORPORATION | GFF | 13.21 | 53,600.00 | 650,534.73 | 708,056.00 |
| GSI TECHNOLOGY INC | GSIT | 6.64 | 25,945.00 | 167,515.38 | 172,275.00 |
| GTX INC. | GTXI-OLD | 1.65 | 30,400.00 | 199,225.35 | 50,160.00 |
| GUIDEWIRE SOFTWARE INC | GWRE | 49.07 | 5,100.00 | 230,220.96 | 250,257.00 |
| GULF ISLAND FABRICAT | GIFI | 23.22 | 8,000.00 | 193,030.10 | 185,760.00 |
| HACKET GROUP INC | HCKT | 6.21 | 102,800.00 | 441,112.52 | 638,388.00 |
| HAEMONETICS CORP/MASS | HAE | 42.13 | 4,900.00 | 133,028.26 | 206,437.00 |
| HAIR CELESTIAL GROUP | HAIN | 90.78 | 480,000.00 | 39,167,491.03 | 43,574,400.00 |
| HAIR CELESTIAL GROUP | HAIN | 90.78 | 7,400.00 | 365,164.74 | 671,772.00 |
| HALLADOR ENERGY CO | HNRG | 8.06 | 18,100.00 | 160,270.87 | 145,886.00 |
| HALLIBURTON COMPANY | HAL | 50.75 | 344,660.00 | 9,597,435.97 | 17,491,495.00 |
| HALLIBURTON COMPANY | HAL | 50.75 | 480,000.00 | 16,497,908.44 | 24,360,000.00 |
| HALLIBURTON COMPANY | HAL | 50.75 | 562,732.00 | 10,845,935.77 | 28,558,649.00 |
| HANCOCK WHITNEY CORP | HWC | 36.68 | 50,000.00 | 1,538,900.41 | 1,834,000.00 |
| HANDY & HARMAN LTD | HNH | 24.21 | 27,700.00 | 508,980.05 | 670,617.00 |
| HANMI FINL CORP | HAFC | 21.89 | 13,899.50 | 221,606.34 | 304,260.00 |
| HANNON ARMSTRONG SUS INFR | HASI | 13.96 | 6,200.00 | 72,203.96 | 86,552.00 |
| HARDINGE INC | HDNG | 14.47 | 43,000.00 | 553,368.88 | 622,210.00 |
| HARMONIC INC. | HLIT | 7.38 | 128,800.00 | 801,076.57 | 950,544.00 |
| HARRIS TEETER SUPERMARKETS | HTSI | 49.35 | 31,400.00 | 826,437.50 | 1,549,590.00 |
| HARSCO CORP | HSC | 28.03 | 950,000.00 | 20,307,062.70 | 26,628,500.00 |
| HARTE-HANKS INC. | HHS | 7.82 | 15,200.00 | 133,917.71 | 118,864.00 |
| HARTFORD FINL SERVICES | HIG | 36.23 | 173,148.00 | 3,711,110.88 | 6,273,152.00 |
| HARVARD APPARATUS REG TECH | HART | 4.75 | 2,399.99 | 11,716.26 | 11,400.00 |
| HARVARD APPARATUS REG TECH | HART | 4.75 | 0.01 | 0.05 | 0.00 |
| HARVARD BIOSCIENCE INC | HBIO | 4.70 | 138,800.00 | 539,146.66 | 652,360.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| HAVERTY FURNITURE | HVT | 31.30 | 28,300.00 | 296,005.78 | 885,790.00 |
| HAWAIIAN HOLDINGS INC | HA | 9.63 | 89,500.00 | 560,925.36 | 861,885.00 |
| HAWAIIAN TELCOM HOLDCO INC | HCOM | 29.37 | 26,200.00 | 502,360.11 | 769,494.00 |
| HCA HEALTHCARE INC | HCA | 47.71 | 325,000.00 | 8,836,518.31 | 15,505,750.00 |
| HCI GROUP INC | HCI | 53.50 | 16,600.00 | 613,852.53 | 888,100.00 |
| HEALTH INSURANCE INNOVATIONS | HIIQ | 10.11 | 22,700.00 | 231,012.59 | 229,497.00 |
| HEALTHCARE SVCS GRP | HCSG | 28.37 | 462,500.00 | 8,314,140.26 | 13,121,125.00 |
| HEALTHCARE SVCS GRP | HCSG | 28.37 | 3,800.00 | 78,819.75 | 107,806.00 |
| HEARTLAND FINANCIAL USA INC | HTLF | 28.79 | 13,206.00 | 222,142.19 | 380,201.00 |
| HEARTLAND PAYMENT SYSTEMS | HPY | 49.84 | 27,200.00 | 579,530.37 | 1,355,648.00 |
| HEICO CORP | HEI | 57.95 | 14,800.00 | 507,211.25 | 857,660.00 |
| HEIDRICK & STRUGGLES INTL | HSII | 20.14 | 28,300.00 | 544,253.49 | 569,962.00 |
| HELIX ENERGY SOLUTIONS | HLX | 23.18 | 14,400.00 | 218,490.53 | 333,792.00 |
| HEMISPHERE MEDIA GROUP INC | HMTV | 11.87 | 3,600.00 | 48,960.36 | 42,732.00 |
| HENRY SCHEIN INC | HSIC | 114.26 | 162,900.00 | 13,440,854.61 | 18,612,954.00 |
| HERITAGE COMMERCE CORP | HTBK | 8.24 | 9,697.00 | 49,327.79 | 79,903.00 |
| HERITAGE FINANCIAL CORP | HFWA | 17.11 | 1,756.00 | 24,723.57 | 30,046.00 |
| HESS CORP. | HES | 83.00 | 203,888.00 | 24,643,099.00 | 16,922,704.00 |
| HFF INC - CL A | HF | 26.85 | 36,600.00 | 377,706.85 | 982,710.00 |
| HHGREGG INC | HGG | 13.97 | 48,700.00 | 604,945.18 | 680,339.00 |
| HIBBETT SPORTS INC. | HIBB | 67.21 | 400.00 | 25,588.74 | 26,884.00 |
| HI-TECH PHARMACAL CO INC | HITK | 43.39 | 10,800.00 | 446,846.62 | 468,612.00 |
| HITTITE MICROWAVE CORP | HITT | 61.73 | 2,000.00 | 86,833.58 | 123,460.00 |
| HMS HOLDINGS CORP | HMSY | 22.73 | 4,500.00 | 100,558.90 | 102,285.00 |
| HNI CORP | HNI | 38.83 | 34,200.00 | 915,671.72 | 1,327,986.00 |
| HOLOGIC INC. | HOLX | 22.35 | 1,777,000.00 | 36,199,758.56 | 39,715,950.00 |
| HOME BANCSHARES INC | HOMB | 37.35 | 800.00 | 29,666.28 | 29,880.00 |
| HOME DEPOT INC. | HD | 82.34 | 109,083.00 | 8,663,559.40 | 8,981,894.00 |
| HOME DEPOT INC. | HD | 82.34 | 601,200.00 | 34,078,121.95 | 49,502,808.00 |
| HOME DEPOT INC. | HD | 82.34 | 969,238.00 | 28,524,429.00 | 79,807,057.00 |
| HOME LOAN SERVICING | HLSS | 22.97 | 900.00 | 21,444.80 | 20,673.00 |
| HOMESTREET INC | HMST | 20.00 | 34,900.00 | 679,652.94 | 698,000.00 |
| HOMETRUST BANCSHARES INC | HTBI | 15.99 | 46,900.00 | 658,108.86 | 749,931.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| HONDA MOTOR CO LTD-SPONS | HMC | 41.35 | 600,000.00 | 19,004,423.69 | 24,810,000.00 |
| HONEYWELL INTERNATIONAL INC | HON | 91.37 | 331,867.00 | 15,313,054.20 | 30,322,688.00 |
| HONEYWELL INTERNATIONAL INC | HON | 91.37 | 381,000.00 | 30,420,009.89 | 34,811,970.00 |
| HONEYWELL INTERNATIONAL INC | HON | 91.37 | 522,033.00 | 21,572,436.65 | 47,698,155.00 |
| HORACE MANN EDUCATORS | HMN | 31.54 | 35,700.00 | 632,215.80 | 1,125,978.00 |
| HORIZON BANCORP INDIANA | HBNC | 25.33 | 700.00 | 16,926.81 | 17,731.00 |
| HORNBECK OFFSHORE SERVICES | HOS | 49.23 | 900.00 | 37,677.21 | 44,307.00 |
| HOUGHTON MIFFLIN HARCOURT | HMHC | 16.96 | 8,400.00 | 147,257.04 | 142,464.00 |
| HP INC | HPQ | 27.98 | 850,000.00 | 27,257,792.38 | 23,783,000.00 |
| HP INC | HPQ | 27.98 | 1,289,724.00 | 29,452,879.56 | 36,086,478.00 |
| HSN INC | HSNI | 62.30 | 2,800.00 | 123,648.47 | 174,440.00 |
| HUB GROUP INC | HUBG | 39.88 | 1,700.00 | 42,685.30 | 67,796.00 |
| HUDSON VALLEY HOLDING CORP | HVB | 20.35 | 5,171.00 | 77,612.82 | 105,230.00 |
| HYATT HOTELS CORP-CLASS A | H | 49.46 | 279,922.00 | 11,264,358.12 | 13,844,942.00 |
| HYPERION THERAPEUTICS INC | HPTX | 20.22 | 5,200.00 | 120,797.35 | 105,144.00 |
| HYSTER-YALE MATERIALS | HY | 93.16 | 10,900.00 | 230,561.93 | 1,015,444.00 |
| IBERIABANK CORP | IBKC | 62.85 | 21,400.00 | 1,014,565.74 | 1,344,990.00 |
| ICF INTERNATIONAL INC | ICFI | 34.71 | 25,900.00 | 572,848.63 | 898,989.00 |
| ICONIX BRAND GROUP INC | ICON | 39.70 | 35,600.00 | 682,120.36 | 1,413,320.00 |
| ICU MEDICAL INC. | ICUI | 63.71 | 7,900.00 | 390,797.21 | 503,309.00 |
| IDACORP INC. | IDA | 51.84 | 7,600.00 | 279,557.20 | 393,984.00 |
| IDT CORP-CL B | IDT | 17.87 | 40,900.00 | 334,928.25 | 730,883.00 |
| IHS INC-CLASS A | IHS | 119.70 | 198,700.00 | 17,634,101.31 | 23,784,390.00 |
| IHS INC-CLASS A | IHS | 119.70 | 268,000.00 | 23,571,640.35 | 32,079,600.00 |
| ILLINOIS TOOL WORKS | ITW | 84.08 | 250,221.00 | 9,127,721.18 | 21,038,582.00 |
| IMMERSION CORPORATION | IMMR | 10.38 | 55,000.00 | 728,731.90 | 570,900.00 |
| IMMUNOMEDICS INC | IMMU | 4.60 | 27,300.00 | 169,356.45 | 125,580.00 |
| INFOBLOX INC | BLOX | 33.02 | 40,900.00 | 1,654,096.85 | 1,350,518.00 |
| INGERSOLL-RAND PLC | IR | 61.60 | 168,900.00 | 9,881,898.88 | 10,404,240.00 |
| INGLES MKTS INC | IMKTA | 27.10 | 28,500.00 | 544,818.59 | 772,350.00 |
| INGREDION INC | INGR | 68.46 | 110,000.00 | 7,656,791.85 | 7,530,600.00 |
| INNOSPEC INC. | IOSP | 46.22 | 9,600.00 | 309,937.39 | 443,712.00 |
| INSIGHT ENTERPRISES INC. | NSIT | 22.71 | 42,500.00 | 552,048.65 | 965,175.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| INSPERITY INC | NSP | 36.13 | 25,900.00 | 716,635.13 | 935,767.00 |
| INSTEEL INDUSTRIES | IIIN | 22.73 | 38,200.00 | 621,856.48 | 868,286.00 |
| INSULET CORP | PODD | 37.10 | 3,700.00 | 119,246.83 | 137,270.00 |
| INSYS THERAPEUTICS INC | INSY | 38.71 | 17,300.00 | 579,610.19 | 669,683.00 |
| INTEGRATED DEVICE TECH INC | IDTI | 10.19 | 109,600.00 | 723,919.52 | 1,116,824.00 |
| INTEL CORP. | INTC | 25.96 | 1,160,089.00 | 29,215,638.91 | 30,115,910.00 |
| INTEL CORP. | INTC | 25.96 | 806,500.00 | 18,634,343.26 | 20,936,740.00 |
| INTEL CORP. | INTC | 25.96 | 3,298,257.00 | 71,309,767.88 | 85,622,751.00 |
| INTELIQUENT INC. | IQNT | 11.42 | 65,200.00 | 521,669.69 | 744,584.00 |
| INTER PARFUMS INC | IPAR | 35.81 | 24,100.00 | 557,098.72 | 863,021.00 |
| INTERACTIVE INTELLIGENCE | ININ | 67.36 | 15,400.00 | 461,629.61 | 1,037,344.00 |
| INTERFACE INC | TILE | 21.96 | 12,400.00 | 183,079.11 | 272,304.00 |
| INTERNATIONAL BANCSH | IBOC | 26.39 | 44,400.00 | 710,466.84 | 1,171,716.00 |
| INTERNATIONAL RECTIFIER CORP | IRF | 26.07 | 17,100.00 | 366,719.57 | 445,797.00 |
| INTERPUBLIC GROUP | IPG | 17.70 | 1,020,609.00 | 11,492,112.97 | 18,064,779.00 |
| INTERSIL HOLDINGS CORP | ISIL | 11.47 | 3,350,000.00 | 32,360,224.49 | 38,424,500.00 |
| INTERSIL HOLDINGS CORP | ISIL | 11.47 | 90,300.00 | 1,013,181.15 | 1,035,741.00 |
| INTERVEST BANCSHARES | IBCA | 7.51 | 49,700.00 | 360,662.51 | 373,247.00 |
| INTL BUS MACH CORP | IBM | 187.57 | 100,000.00 | 19,107,180.86 | 18,757,000.00 |
| INTL BUS MACH CORP | IBM | 187.57 | 89,400.00 | 13,259,674.74 | 16,768,758.00 |
| INTL BUS MACH CORP | IBM | 187.57 | 690,733.00 | 55,924,623.43 | 129,560,789.00 |
| INTL SHIPHOLDING CORP | ISH | 29.50 | 21,400.00 | 531,081.85 | 631,300.00 |
| INTRALINKS HOLDINGS INC | IL | 12.11 | 47,400.00 | 566,832.64 | 574,014.00 |
| INTUIT INC. | INTU | 76.32 | 193,700.00 | 9,683,825.13 | 14,783,184.00 |
| INTUIT INC. | INTU | 76.32 | 260,000.00 | 16,476,458.50 | 19,843,200.00 |
| INTUITIVE SURGICAL INC | ISRG | 384.08 | 22,000.00 | 10,816,198.73 | 8,449,760.00 |
| INTUITIVE SURGICAL INC | ISRG | 384.08 | 25,227.00 | 13,631,494.95 | 9,689,186.00 |
| INVACARE CORP. | IVC | 23.21 | 41,100.00 | 846,743.10 | 953,931.00 |
| INVESCO LTD | IVZ | 36.40 | 272,227.00 | 6,467,497.39 | 9,909,063.00 |
| INVESTMENT TECHNOLOGY | ITG | 20.56 | 45,500.00 | 720,385.17 | 935,480.00 |
| INVESTORS TITLE CO | ITIC | 80.98 | 3,200.00 | 207,356.32 | 259,136.00 |
| IONIS PHARMACEUTICALS INC | IONS | 39.84 | 26,700.00 | 704,928.48 | 1,063,728.00 |
| IPATH S&P 500 VIX SHORT TERM | VXX | 42.55 | 366,250.00 | 89,460,286.09 | 15,583,938.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|---------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| IRIDIUM COMMUNICATIONS INC | IRDM | 6.26 | 67,300.00 | 551,236.99 | 421,298.00 |
| ISLE OF CAPRI CASINOS | ISLE | 9.00 | 79,200.00 | 618,930.44 | 712,800.00 |
| ITC HOLDINGS CORP | ITC | 95.82 | 597,000.00 | 48,380,997.03 | 57,204,540.00 |
| ITT EDUCATIONAL SERVICES INC | ESINQ | 33.58 | 27,700.00 | 891,305.15 | 930,166.00 |
| J C PENNEY INC | JCP | 9.15 | 2,545,000.00 | 21,961,184.00 | 23,286,750.00 |
| J2 GLOBAL INC | JCOM | 50.01 | 30,800.00 | 818,636.10 | 1,540,308.00 |
| JABIL INC | JBL | 17.44 | 2,095,000.00 | 37,448,553.74 | 36,536,800.00 |
| JACK IN THE BOX INC. | JACK | 50.02 | 26,400.00 | 965,666.22 | 1,320,528.00 |
| JACOBS ENGINEERING GROUP | JEC | 62.99 | 300,000.00 | 12,791,049.49 | 18,897,000.00 |
| JANUS CAPITAL GROUP INC | JNS | 12.37 | 1,600.00 | 17,955.24 | 19,792.00 |
| JAVELIN MORTGAGE INV CORP | JMI | 13.93 | 5,600.00 | 91,871.52 | 78,008.00 |
| JB HUNT TRANSPORT SERVICES | JBHT | 77.30 | 268,300.00 | 9,014,306.20 | 20,739,590.00 |
| JB HUNT TRANSPORT SERVICES | JBHT | 77.30 | 195,000.00 | 7,032,537.44 | 15,073,500.00 |
| JETBLUE AIRWAYS CORP | JBLU | 8.55 | 161,200.00 | 869,910.29 | 1,378,260.00 |
| JG WENTWORTH CO-CL A | JGWE | 17.39 | 3,900.00 | 67,290.27 | 67,821.00 |
| JOHN B. SANFILIPPO & SON INC | JBSS | 24.68 | 28,500.00 | 418,099.02 | 703,380.00 |
| JOHN BEAN TECHNOLOGIES | JBT | 29.33 | 9,200.00 | 192,397.22 | 269,836.00 |
| JOHNSON & JOHNSON | JNJ | 91.59 | 246,255.00 | 18,951,599.29 | 22,554,495.00 |
| JOHNSON & JOHNSON | JNJ | 91.59 | 550,000.00 | 38,178,205.06 | 50,374,500.00 |
| JOHNSON & JOHNSON | JNJ | 91.59 | 1,863,345.00 | 72,504,192.56 | 170,663,769.00 |
| JOHNSON CONTROLS | JCI-OLD | 51.30 | 454,794.00 | 13,051,432.72 | 23,330,932.00 |
| JOHNSON CONTROLS | JCI | 41.04 | 200,000.00 | 7,509,212.16 | 8,208,000.00 |
| JOHNSON CONTROLS | JCI | 41.04 | 258,300.00 | 9,773,559.43 | 10,600,632.00 |
| JOHNSON OUTDOORS INC - CL A | JOUT | 26.95 | 15,200.00 | 336,322.75 | 409,640.00 |
| JOS. A. BANK CLOTHIERS INC. | JOSB | 54.73 | 19,800.00 | 893,379.74 | 1,083,654.00 |
| JOURNAL COMMUNICATIONS INC | JRN | 9.31 | 82,900.00 | 415,151.22 | 771,799.00 |
| JOY GLOBAL INC | JOY | 58.49 | 183,729.00 | 10,621,318.28 | 10,746,309.00 |
| JPMORGAN CHASE & CO. | JPM | 58.48 | 441,000.00 | 16,994,000.95 | 25,789,680.00 |
| JPMORGAN CHASE & CO. | JPM | 58.48 | 950,000.00 | 33,312,558.65 | 55,556,000.00 |
| JPMORGAN CHASE & CO. | JPM | 58.48 | 2,507,628.00 | 96,833,552.46 | 146,646,085.00 |
| KADANT INC | KAI | 40.52 | 19,900.00 | 436,716.45 | 806,348.00 |
| KANSAS CITY SOUTHERN INDS | KSU | 123.83 | 221,100.00 | 25,269,603.95 | 27,378,813.00 |
| KANSAS CITY SOUTHERN INDS | KSU | 123.83 | 235,000.00 | 19,389,453.30 | 29,100,050.00 |

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|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| KAPSTONE PAPER AND | KS | 55.86 | 4,500.00 | 147,920.39 | 251,370.00 |
| KARYOPHARM THERAPEUTICS INC | KPTI | 22.92 | 3,100.00 | 74,573.29 | 71,052.00 |
| KATE SPADE & CO | KATE | 32.07 | 27,200.00 | 367,891.37 | 872,304.00 |
| KCAP FINANCIAL INC | KCAP | 8.07 | 11,800.00 | 112,108.11 | 95,226.00 |
| KCG HOLDINGS INC CL A | KCG | 11.96 | 27,100.00 | 234,830.49 | 324,116.00 |
| KELLOGG CO. | K | 61.07 | 172,696.00 | 6,765,028.74 | 10,546,545.00 |
| KELLY SERVICES INC CL-A | KELYA | 24.94 | 36,600.00 | 698,144.10 | 912,804.00 |
| KERYX BIOPHARMACEUTICALS INC | KERX | 12.95 | 80,400.00 | 228,511.99 | 1,041,180.00 |
| KEURIG GREEN MOUNTAIN INC | GMCR | 75.58 | 146,500.00 | 8,248,278.67 | 11,072,470.00 |
| KEURIG GREEN MOUNTAIN INC | GMCR | 75.58 | 360,000.00 | 20,023,192.54 | 27,208,800.00 |
| KEY ENERGY SERVICES INC | KEG | 7.90 | 24,600.00 | 181,357.76 | 194,340.00 |
| KEYCORP | KEY | 13.42 | 631,989.00 | 4,846,100.42 | 8,481,292.00 |
| KFORCE INC | KFRC | 20.46 | 40,700.00 | 539,468.42 | 832,722.00 |
| KIMBALL INTL INC | KBAL | 15.03 | 54,300.00 | 433,385.71 | 816,129.00 |
| KIMBERLY-CLARK CORP | KMB | 104.46 | 255,188.00 | 14,476,529.67 | 26,656,938.00 |
| KINDER MORGAN INC. | KMI | 36.00 | 200,082.00 | 5,467,918.00 | 7,202,952.00 |
| KINDER MORGAN INC. | KMI | 36.00 | 439,035.00 | 14,566,768.59 | 15,805,260.00 |
| KINDRED HEALTHCARE I | KND | 19.74 | 52,700.00 | 603,032.48 | 1,040,298.00 |
| KIRBY CORP. | KEX | 99.25 | 125,000.00 | 9,148,089.47 | 12,406,250.00 |
| KIRKLANDS INC | KIRK | 23.67 | 30,800.00 | 514,831.70 | 729,036.00 |
| KMG CHEMICALS INC | KMG | 16.89 | 5,200.00 | 93,137.89 | 87,828.00 |
| KODIAK OIL & GAS CORP | KOG | 11.21 | 47,000.00 | 376,818.79 | 526,870.00 |
| KORN/FERRY INTERNATIONAL | KFY | 26.12 | 700.00 | 12,236.00 | 18,284.00 |
| KRAFT FOODS GROUP INC | KRFT | 53.92 | 394,743.00 | 8,889,160.73 | 21,284,542.00 |
| KYTHERA BIOPHARMACEUTICALS | KYTH | 37.25 | 5,800.00 | 231,069.68 | 216,050.00 |
| L BRANDS INC | LB | 61.85 | 140,442.00 | 8,490,806.49 | 8,686,338.00 |
| LANNETT COMPANY | LCI | 33.10 | 7,400.00 | 94,320.38 | 244,940.00 |
| LAS VEGAS SANDS CORP | LVS | 78.87 | 168,308.00 | 7,878,561.71 | 13,274,452.00 |
| LAS VEGAS SANDS CORP | LVS | 78.87 | 347,800.00 | 15,886,358.10 | 27,430,986.00 |
| LAS VEGAS SANDS CORP | LVS | 78.87 | 259,467.00 | 7,934,283.80 | 20,464,162.00 |
| LAS VEGAS SANDS CORP | LVS | 78.87 | 245,000.00 | 11,396,687.39 | 19,323,150.00 |
| LA-Z-BOY INC. | LZB | 31.00 | 30,000.00 | 651,305.60 | 930,000.00 |
| LDR HOLDING CORP | LDRH | 23.60 | 2,300.00 | 55,919.76 | 54,280.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| LEAP WIRELESS INTERNATIONAL | LEAP | 17.40 | 56,200.00 | 755,858.21 | 977,880.00 |
| LENDINGTREE INC | TREE | 32.84 | 22,500.00 | 609,443.46 | 738,900.00 |
| LEXICON PHARMACEUTICALS | LXR | 1.80 | 2,493.00 | 3,794.78 | 4,488.00 |
| LGI HOMES INC | LGIH | 17.79 | 3,600.00 | 62,179.80 | 64,044.00 |
| LHC GROUP INC | LHCG | 24.04 | 30,400.00 | 515,557.22 | 730,816.00 |
| LIBERTY GLOBAL PLC | LBTYA | 88.99 | 144,000.00 | 10,951,627.24 | 12,814,560.00 |
| LIBERTY GLOBAL PLC | LBTYA | 88.99 | 260,047.00 | 19,414,509.30 | 23,141,583.00 |
| LIBERTY VENTURES SERIES A | LVNTA | 122.59 | 120,242.00 | 4,620,911.79 | 14,740,467.00 |
| LIFE TIME FITNESS INC | LTM | 47.00 | 2,500.00 | 99,256.86 | 117,500.00 |
| LIFELOCK INC | LOCK | 16.41 | 660,000.00 | 5,841,403.50 | 10,830,600.00 |
| LIFELOCK INC | LOCK | 16.41 | 63,800.00 | 957,459.66 | 1,046,958.00 |
| LIFETIME BRANDS INC. | LCUT | 15.73 | 38,400.00 | 579,764.89 | 604,032.00 |
| LIFEVANTAGE CORP | LFVN | 1.65 | 47,400.00 | 107,493.72 | 78,210.00 |
| LIGAND PHARMACEUTICALS | LGND | 52.60 | 18,700.00 | 827,550.37 | 983,620.00 |
| LINCOLN EDUCATIONAL SERVICES | LINC | 4.98 | 98,100.00 | 1,264,908.15 | 488,538.00 |
| LINCOLN NATIONAL CORP | LNC | 51.62 | 288,580.00 | 6,719,713.40 | 14,896,500.00 |
| LINDE PLC | LIN | 130.03 | 196,301.00 | 10,211,385.27 | 25,525,019.00 |
| LITTELFUSE INC | LFUS | 92.93 | 8,600.00 | 494,153.95 | 799,198.00 |
| LIVANOVA PLC | LIVN | 65.51 | 20,200.00 | 659,125.38 | 1,323,302.00 |
| LIVE NATION | LYV | 19.76 | 56,100.00 | 882,215.74 | 1,108,536.00 |
| LIVERAMP HOLDINGS INC | RAMP | 36.98 | 11,800.00 | 251,332.38 | 436,364.00 |
| LKQ CORP | LKQ | 32.90 | 1,140,000.00 | 21,998,526.52 | 37,506,000.00 |
| LOCKHEED MARTIN | LMT | 148.66 | 172,496.00 | 8,751,326.92 | 25,643,255.00 |
| LOEWS CORP | L | 48.24 | 192,387.00 | 7,439,317.35 | 9,280,749.00 |
| LOEWS CORP | L | 48.24 | 204,183.00 | 5,680,068.23 | 9,849,788.00 |
| LOGMEIN INC | LOGM | 33.55 | 28,600.00 | 827,861.39 | 959,530.00 |
| LOUISIANA PACIFIC | LPX | 18.51 | 17,700.00 | 253,330.06 | 327,627.00 |
| LOWE'S COS | LOW | 49.55 | 430,000.00 | 10,018,945.52 | 21,306,500.00 |
| LOWE'S COS | LOW | 49.55 | 722,216.00 | 11,160,082.11 | 35,785,803.00 |
| LSI LIGHTING SYS | LYTS | 8.67 | 8,959.00 | 60,745.21 | 77,675.00 |
| LTC PROPERTIES INC | LTC | 35.39 | 13,300.00 | 326,443.56 | 470,687.00 |
| LULULEMON ATHLETICA INC | LULU | 59.03 | 88,500.00 | 5,226,532.69 | 5,224,155.00 |
| LUMBER LIQUIDATORS HOLDINGS | LL | 102.89 | 4,600.00 | 271,515.02 | 473,294.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| LUMINEX CORP DEL | LMNX | 19.40 | 12,300.00 | 250,348.99 | 238,620.00 |
| LYDALL INC. | LDL | 17.62 | 44,000.00 | 473,307.77 | 775,280.00 |
| LYONDELLBASELL IND-CL A | LYB | 80.28 | 372,600.00 | 23,634,223.11 | 29,912,328.00 |
| LYONDELLBASELL IND-CL A | LYB | 80.28 | 269,475.00 | 12,230,418.55 | 21,633,453.00 |
| M&T BANK CORPORATION | MTB | 116.42 | 95,232.00 | 9,633,088.93 | 11,086,909.00 |
| M&T BANK CORPORATION | MTB | 116.42 | 835,000.00 | 80,874,159.92 | 97,210,700.00 |
| MACATAWA BK CORP | MCBC | 5.00 | 72,000.00 | 374,733.23 | 360,000.00 |
| MACROGENICS INC | MGNX | 27.43 | 2,300.00 | 61,855.24 | 63,089.00 |
| MACYS INC | M | 53.40 | 900,000.00 | 20,609,671.83 | 48,060,000.00 |
| MADDEN STEVEN LTD | SHOO | 36.59 | 5,800.00 | 109,416.31 | 212,222.00 |
| MAGELLAN HEALTH SERVICES INC | MGLN | 59.91 | 21,100.00 | 808,228.46 | 1,264,101.00 |
| MAGICJACK VOCALTEC LTD | CALL | 11.92 | 27,800.00 | 385,712.78 | 331,376.00 |
| MAINSOURCE FINANCIAL | MSFG | 18.03 | 44,800.00 | 396,168.66 | 807,744.00 |
| MALLINCKRODT PLC | MNK | 52.26 | 39,434.00 | 1,230,524.81 | 2,060,821.00 |
| MANHATTAN ASSOCIATES INC | MANH | 117.48 | 12,500.00 | 211,399.91 | 1,468,500.00 |
| MANTECH INTERNATIONAL | MANT | 29.93 | 30,700.00 | 801,857.10 | 918,851.00 |
| MARATHON OIL CORP | MRO | 35.30 | 274,151.00 | 6,935,616.92 | 9,677,530.00 |
| MARATHON OIL CORP | MRO | 35.30 | 470,036.00 | 8,839,837.72 | 16,592,271.00 |
| MARATHON PETROLEUM CORP | MPC | 91.73 | 188,800.00 | 16,091,669.78 | 17,318,624.00 |
| MARATHON PETROLEUM CORP | MPC | 91.73 | 199,742.00 | 14,191,901.85 | 18,322,334.00 |
| MARATHON PETROLEUM CORP | MPC | 91.73 | 240,000.00 | 20,523,319.96 | 22,015,200.00 |
| MARCUS & MILLICHAP INC | MMI | 14.90 | 2,800.00 | 41,343.22 | 41,720.00 |
| MARINE PRODS CORP | MPX | 10.05 | 1,300.00 | 9,307.55 | 13,065.00 |
| MARKETAXESS HOLDINGS INC | MKTX | 66.87 | 23,900.00 | 409,955.66 | 1,598,193.00 |
| MARKETO INC | MKTO | 37.07 | 2,900.00 | 57,175.82 | 107,503.00 |
| MARLIN BUSINESS SERVICES INC | MRLN | 25.20 | 18,800.00 | 233,381.52 | 473,760.00 |
| MARRONE BIO INNOVATIONS INC | MBII | 17.78 | 1,000.00 | 17,776.70 | 17,780.00 |
| MARSH & MCLENNAN COS. | MMC | 48.36 | 365,874.00 | 11,825,934.63 | 17,693,667.00 |
| MASIMO CORP | MASI | 29.23 | 40,400.00 | 875,513.77 | 1,180,892.00 |
| MASTEC INC | MTZ | 32.72 | 2,600.00 | 72,390.09 | 85,072.00 |
| MASTERCARD INC-CLASS A | MA | 835.46 | 77,951.00 | 24,403,886.17 | 65,124,942.00 |
| MASTERCARD INC-CLASS A | MA | 835.46 | 29,000.00 | 6,886,553.88 | 24,228,340.00 |
| MATERION CORP | MTRN | 30.85 | 30,600.00 | 910,538.08 | 944,010.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| MATRIX SERVICE CO | MTRX | 24.47 | 37,800.00 | 391,934.67 | 924,966.00 |
| MAVENIR SYSTEMS INC | MVNR | 11.16 | 2,200.00 | 25,156.56 | 24,552.00 |
| MAXIM INTGRD PRDCTS INC. | MXIM | 27.91 | 550,000.00 | 16,313,925.45 | 15,350,500.00 |
| MAXIMUS INC | MMS | 43.99 | 11,800.00 | 190,273.26 | 519,082.00 |
| MAXWELL TECHNOLOGIES INC | MXWL | 7.77 | 39,000.00 | 356,554.15 | 303,030.00 |
| MB FINL INC | MBFI | 32.09 | 41,000.00 | 762,048.04 | 1,315,690.00 |
| MCCLATCHY CO | MNI | 3.40 | 228,000.00 | 796,747.07 | 775,200.00 |
| MCDONALDS CORPORATION | MCD | 97.03 | 13,468.00 | 1,270,633.07 | 1,306,800.00 |
| MCDONALDS CORPORATION | MCD | 97.03 | 173,900.00 | 12,173,469.02 | 16,873,517.00 |
| MCDONALDS CORPORATION | MCD | 97.03 | 664,870.00 | 21,801,423.44 | 64,512,336.00 |
| MCGRATH RENTCORP | MGRC | 39.80 | 25,300.00 | 692,777.07 | 1,006,940.00 |
| MCKESSON CORP | MCK | 161.40 | 82,727.00 | 6,496,659.12 | 13,352,138.00 |
| MCKESSON CORP | MCK | 161.40 | 184,800.00 | 12,926,374.77 | 29,826,720.00 |
| MCKESSON CORP | MCK | 161.40 | 150,136.00 | 7,433,442.55 | 24,231,950.00 |
| MDC PARTNERS INC-A | MDCA | 25.51 | 16,800.00 | 308,979.56 | 428,568.00 |
| MEADWESTVACO | MWV | 36.93 | 550,000.00 | 12,632,871.97 | 20,311,500.00 |
| MEDIA GENERAL INC - CL A | MEG | 22.60 | 7,500.00 | 171,119.09 | 169,500.00 |
| MEDICAL ACTION INDUSTRIES INC | MDCI | 8.56 | 84,500.00 | 629,860.04 | 723,320.00 |
| MEDICINES COMPANY | MDCO | 38.62 | 7,300.00 | 171,271.75 | 281,926.00 |
| MEDIDATA SOLUTIONS INC | MDSO | 60.57 | 9,600.00 | 262,737.66 | 581,472.00 |
| MEDIFAST INC | MED | 26.13 | 29,200.00 | 706,820.31 | 762,996.00 |
| MEDIVATION INC | MDVN | 63.82 | 39,700.00 | 2,375,998.63 | 2,533,654.00 |
| MEDTRONIC INC | MDT | 57.39 | 640,000.00 | 22,369,113.93 | 36,729,600.00 |
| MEDTRONIC INC | MDT | 57.39 | 674,114.00 | 20,440,202.97 | 38,687,402.00 |
| MENTOR GRAPHICS CORP. | MENT | 24.07 | 62,600.00 | 691,319.36 | 1,506,782.00 |
| MERCANTILE BANK CORP | MBWM | 21.58 | 31,500.00 | 543,102.53 | 679,770.00 |
| MERCHANTS BANCSHARES | MBVT | 33.50 | 9,900.00 | 243,817.77 | 331,650.00 |
| MERCK & CO INC | MRK | 50.05 | 563,692.00 | 19,291,069.55 | 28,212,785.00 |
| MERCK & CO INC | MRK | 50.05 | 2,003,582.00 | 73,963,886.74 | 100,279,279.00 |
| MEREDITH CORPORATION | MDP | 51.80 | 26,100.00 | 815,397.28 | 1,351,980.00 |
| MERIDIAN BIOSCIENCE INC | VIVO | 26.53 | 40,400.00 | 822,843.59 | 1,071,812.00 |
| MERITOR INC. | MTOR | 10.43 | 72,700.00 | 502,128.78 | 758,261.00 |
| MESA LABORATORIES INC | MLAB | 78.58 | 9,400.00 | 507,537.48 | 738,652.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| META FINANCIAL GROUP INC | CASH | 40.33 | 17,900.00 | 675,700.54 | 721,907.00 |
| METHANEX CORP | MEOH | 59.24 | 79,500.00 | 5,112,350.85 | 4,709,580.00 |
| METHANEX CORP | MEOH | 59.24 | 96,700.00 | 5,651,787.25 | 5,728,508.00 |
| METLIFE INC | MET | 53.92 | 510,000.00 | 19,193,088.11 | 27,499,200.00 |
| METLIFE INC | MET | 53.92 | 593,467.00 | 22,251,325.02 | 31,999,741.00 |
| METRO BANCORP INC | METR | 21.54 | 25,700.00 | 289,259.03 | 553,578.00 |
| METTLER-TOLEDO | MTD | 242.59 | 64,500.00 | 6,462,228.02 | 15,647,055.00 |
| METTLER-TOLEDO | MTD | 242.59 | 74,000.00 | 8,292,663.68 | 17,951,660.00 |
| MGIC INVESTMENT CORP | MTG | 8.44 | 48,300.00 | 286,464.40 | 407,652.00 |
| MICHAEL KORS HOLDINGS LTD | KORS | 81.19 | 197,300.00 | 9,677,049.50 | 16,018,787.00 |
| MICREL INCORPORATED | MCRL | 9.87 | 31,800.00 | 340,799.38 | 313,866.00 |
| MICROSEMI CORP | MSCC | 24.95 | 9,700.00 | 181,772.37 | 242,015.00 |
| MICROSOFT CORP. | MSFT | 37.43 | 1,143,736.00 | 31,056,326.46 | 42,810,039.00 |
| MICROSOFT CORP. | MSFT | 37.43 | 1,162,700.00 | 37,103,399.74 | 43,519,861.00 |
| MICROSOFT CORP. | MSFT | 37.43 | 1,675,000.00 | 42,806,165.15 | 62,695,250.00 |
| MICROSOFT CORP. | MSFT | 37.43 | 5,540,187.00 | 145,154,154.10 | 207,369,200.00 |
| MICROSTRATEGY INC-CL A | MSTR | 124.24 | 8,300.00 | 841,948.86 | 1,031,192.00 |
| MIDDLEBY CORP | MIDD | 239.97 | 91,000.00 | 9,000,772.54 | 21,837,270.00 |
| MIDDLEBY CORP | MIDD | 239.97 | 4,400.00 | 470,878.07 | 1,055,868.00 |
| MIDWESTONE FINANCIAL GROUP | MOFG | 27.20 | 1,570.00 | 34,034.06 | 42,704.00 |
| MILLER (HERMAN) INC | MLHR | 29.52 | 3,968.00 | 107,262.94 | 117,135.00 |
| MILLER ENERGY RESOURCES INC | MILL | 7.04 | 300.00 | 1,569.42 | 2,112.00 |
| MILLER INDUSTRIES INC | MLR | 18.63 | 12,800.00 | 221,381.98 | 238,464.00 |
| MIMEDX GROUP INC | MDXG | 8.74 | 32,000.00 | 233,779.20 | 279,680.00 |
| MINERALS TECHNOLOGIES INC | MTX | 60.07 | 23,700.00 | 649,908.55 | 1,423,659.00 |
| MITCHAM INDUSTRIES INC | MIND | 17.71 | 41,700.00 | 645,373.92 | 738,507.00 |
| MITEK SYSTEMS INC | MITK | 5.94 | 9,300.00 | 59,820.39 | 55,242.00 |
| MODINE MANUFACTURING CO | MOD | 12.82 | 66,400.00 | 681,430.40 | 851,248.00 |
| MOLINA HEALTHCARE INC | MOH | 34.75 | 29,700.00 | 591,175.76 | 1,032,075.00 |
| MOLSON COORS BREWING CO | TAP | 56.15 | 348,219.00 | 16,075,409.64 | 19,552,497.00 |
| MOMENTA PHARMACEUTICALS INC | MNTA | 17.68 | 48,900.00 | 613,982.87 | 864,552.00 |
| MONDELEZ INTERNATIONAL INC | MDLZ | 35.30 | 424,212.00 | 10,175,149.41 | 14,974,684.00 |
| MONDELEZ INTERNATIONAL INC | MDLZ | 35.30 | 1,183,699.00 | 15,878,850.22 | 41,784,575.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| MONOTYPE IMAGING HOLDINGS | TYPE | 31.86 | 35,200.00 | 512,683.76 | 1,121,472.00 |
| MONSANTO COMPANY | MON | 116.55 | 253,400.00 | 22,228,983.77 | 29,533,770.00 |
| MONSANTO COMPANY | MON | 116.55 | 235,000.00 | 15,419,435.10 | 27,389,250.00 |
| MONSANTO COMPANY | MON | 116.55 | 354,210.00 | 13,285,769.71 | 41,283,175.00 |
| MONSTER BEVERAGE CORP NEW | MNST | 67.77 | 258,300.00 | 14,994,255.93 | 17,504,991.00 |
| MOOG INC. CL A | MOG.A | 67.94 | 7,900.00 | 307,082.64 | 536,726.00 |
| MORGAN STANLEY | MS | 31.36 | 64,500.00 | 2,010,071.55 | 2,022,720.00 |
| MORGAN STANLEY | MS | 31.36 | 1,010,644.00 | 35,027,093.03 | 31,693,796.00 |
| MOSAIC COMPANY | MOS | 47.27 | 199,415.00 | 20,553,644.00 | 9,426,347.00 |
| MOVE INC | MOVE | 15.99 | 53,800.00 | 603,147.84 | 860,262.00 |
| MRC GLOBAL INC | MRC | 32.26 | 175,000.00 | 5,603,242.33 | 5,645,500.00 |
| MSA SAFETY INC | MSA | 51.21 | 13,700.00 | 629,022.62 | 701,577.00 |
| MTGE INVESTMENT CROP | MTGE | 17.46 | 20,200.00 | 465,952.85 | 352,692.00 |
| MUELLER INDUSTRIES INC. | MLI | 63.01 | 600.00 | 36,490.74 | 37,806.00 |
| MULTI-FINELINE ELECTRONIX INC | MFLX | 13.89 | 32,500.00 | 623,429.85 | 451,425.00 |
| MULTIMEDIA GAMES INC. | MGAM | 31.36 | 31,600.00 | 231,253.18 | 990,976.00 |
| MVC CAPITAL INC | MVC | 13.50 | 9,100.00 | 161,285.54 | 122,850.00 |
| MWI VETERINARY SUPPLY INC | MWIV | 170.59 | 53,051.00 | 6,666,960.50 | 9,049,970.00 |
| MWI VETERINARY SUPPLY INC | MWIV | 170.59 | 1,300.00 | 141,038.06 | 221,767.00 |
| MYERS INDUSTRIES INC. | MYE | 21.12 | 42,100.00 | 421,818.08 | 889,152.00 |
| MYLAN NV | MYL | 43.40 | 180,843.00 | 3,766,384.60 | 7,848,586.00 |
| MYLAN NV | MYL | 43.40 | 288,200.00 | 11,344,725.79 | 12,507,880.00 |
| MYLAN NV | MYL | 43.40 | 1,372,000.00 | 33,384,789.13 | 59,544,800.00 |
| MYLAN NV | MYL | 43.40 | 365,000.00 | 13,291,292.52 | 15,841,000.00 |
| MYR GROUP INC | MYRG | 25.08 | 11,600.00 | 287,828.48 | 290,928.00 |
| NACCO INDUSTRIES -CL A | NC | 62.19 | 11,600.00 | 424,244.96 | 721,404.00 |
| NANOMETRICS INC | NANO | 19.05 | 1,800.00 | 32,415.15 | 34,290.00 |
| NASB FINL INC | NASB | 30.20 | 1,900.00 | 52,236.54 | 57,380.00 |
| NASDAQ INC | NDAQ | 39.80 | 196,234.00 | 5,475,980.29 | 7,810,113.00 |
| NATIONAL BANK HOLD CORP-CL A | NBHC | 21.40 | 47,700.00 | 893,122.74 | 1,020,780.00 |
| NATIONAL CINEMEDIA INC | NCMI | 19.96 | 6,400.00 | 102,875.24 | 127,744.00 |
| NATIONAL HEALTHCARE | NHC | 53.91 | 16,000.00 | 737,792.86 | 862,560.00 |
| NATIONAL INTERSTATE CORP | NATL | 23.00 | 3,200.00 | 74,699.76 | 73,600.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| NATIONAL OILWELL VARCO INC | NOV | 79.53 | 162,567.00 | 7,364,746.38 | 12,928,953.00 |
| NATIONAL OILWELL VARCO INC | NOV | 79.53 | 260,000.00 | 15,971,338.92 | 20,677,800.00 |
| NATIONAL OILWELL VARCO INC | NOV | 79.53 | 494,000.00 | 30,942,140.15 | 39,287,820.00 |
| NATIONAL OILWELL VARCO INC | NOV | 79.53 | 283,166.00 | 24,381,908.84 | 22,520,192.00 |
| NATIONAL RESEARCH CORP A | NRC | 18.82 | 3,900.00 | 66,470.65 | 73,398.00 |
| NATURAL GAS SERVICES GROUP | NGS | 27.57 | 26,500.00 | 464,363.70 | 730,605.00 |
| NATURES SUNSHINE PRODS INC. | NATR | 17.32 | 35,700.00 | 486,463.07 | 618,324.00 |
| NATUS MEDICAL INC | BABY | 22.50 | 19,500.00 | 272,426.56 | 438,750.00 |
| NAVIGANT CONSULTING | NCI | 19.20 | 37,800.00 | 709,437.83 | 725,760.00 |
| NEENAH INC | NP | 42.77 | 7,100.00 | 279,385.79 | 303,667.00 |
| NEOGEN CORP | NEOG | 45.70 | 800.00 | 38,124.48 | 36,560.00 |
| NETSCOUT SYS INC | NTCT | 29.59 | 36,100.00 | 721,698.08 | 1,068,199.00 |
| NEW YORK TIMES CO. CL A | NYT | 15.87 | 92,000.00 | 730,550.85 | 1,460,040.00 |
| NEWELL BRANDS INC. | NWL | 32.41 | 150,000.00 | 2,229,024.68 | 4,861,500.00 |
| NEWLINK GENETICS CORP | NLNK | 22.01 | 4,800.00 | 62,535.05 | 105,648.00 |
| NEWPARK RESOURCES INC. | NR | 12.29 | 73,400.00 | 853,508.79 | 902,086.00 |
| NEWPORT CORP | NEWP | 18.07 | 13,100.00 | 186,558.39 | 236,717.00 |
| NEWS CORP. CLASS A | NWSA | 18.02 | 329,901.00 | 2,840,474.84 | 5,944,816.00 |
| NEXTERA ENERGY INC | NEE | 85.62 | 144,290.00 | 10,422,424.24 | 12,354,110.00 |
| NEXTERA ENERGY INC | NEE | 85.62 | 281,518.00 | 12,381,493.06 | 24,103,571.00 |
| NEXTGEN HEALTHCARE INC | NXGN | 21.06 | 44,600.00 | 819,354.29 | 939,276.00 |
| NIKE INC. -CL B | NKE | 78.64 | 337,800.00 | 13,044,500.14 | 26,564,592.00 |
| NIKE INC. -CL B | NKE | 78.64 | 469,545.00 | 9,163,968.84 | 36,925,019.00 |
| NJ RESOURCES CORP. COMMON | NJR | 46.24 | 7,600.00 | 323,078.02 | 351,424.00 |
| NMI HOLDINGS INC-CLASS A | NMIH | 12.73 | 1,000.00 | 12,866.00 | 12,730.00 |
| NN INC | NNBR | 20.19 | 37,600.00 | 558,582.81 | 759,144.00 |
| NOBLE ENERGY INC | NBL | 68.11 | 728,235.00 | 34,242,385.47 | 49,600,086.00 |
| NORANDA ALUMINIUM HOLDING | NORN | 3.29 | 64,400.00 | 724,432.72 | 211,876.00 |
| NORCRAFT CO INC | NCFT | 19.62 | 2,900.00 | 55,162.06 | 56,898.00 |
| NORFOLK SOUTHERN CORP. | NSC | 92.83 | 209,128.00 | 11,651,340.36 | 19,413,352.00 |
| NORTEK INC | NTK | 74.60 | 12,000.00 | 738,239.45 | 895,200.00 |
| NORTHRIM BANCORP INC | NRIM | 26.24 | 3,600.00 | 85,972.15 | 94,464.00 |
| NORTHROP GRUMMAN CORP. | NOC | 114.61 | 147,272.00 | 6,670,552.27 | 16,878,844.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| NORTHWEST PIPE CO | NWPX | 37.76 | 6,500.00 | 190,800.75 | 245,440.00 |
| NORTHWESTERN CORP | NWE | 43.32 | 200.00 | 7,191.81 | 8,664.00 |
| NOVAVAX INC | NVAX | 5.12 | 172,300.00 | 547,137.51 | 882,176.00 |
| NPS PHARMACEUTICALS INC. | NPSP | 30.36 | 13,600.00 | 415,877.98 | 412,896.00 |
| NTELOS HOLDINGS CORP | NTLS | 20.23 | 37,200.00 | 762,747.86 | 752,556.00 |
| NUANCE COMMUNICATIONS | NUAN | 15.20 | 964,817.00 | 17,878,287.94 | 14,665,218.00 |
| NUANCE COMMUNICATIONS | NUAN | 15.20 | 2,000,000.00 | 32,547,612.65 | 30,400,000.00 |
| NUTRACEUTICAL INTERNATIONAL | NUTR | 26.78 | 26,683.00 | 310,606.92 | 714,571.00 |
| NUTRI/SYSTEM INC | NTRI | 16.44 | 46,500.00 | 577,260.61 | 764,460.00 |
| NUVASIVE INC | NUVA | 32.33 | 34,200.00 | 859,044.85 | 1,105,686.00 |
| NVE CORP | NVEC | 58.28 | 8,900.00 | 492,379.16 | 518,692.00 |
| NVIDIA CORP | NVDA | 16.02 | 1,272,635.00 | 16,389,124.54 | 20,387,613.00 |
| NVIDIA CORP | NVDA | 16.02 | 3,600,000.00 | 51,932,395.91 | 57,672,000.00 |
| OCCIDENTAL PETROLEUM CORP. | OXY | 95.10 | 400,000.00 | 34,226,019.97 | 38,040,000.00 |
| OCCIDENTAL PETROLEUM CORP. | OXY | 95.10 | 534,170.00 | 10,733,881.71 | 50,799,567.00 |
| OCEANEERING INT'L. INC. | OII | 78.88 | 407,400.00 | 11,284,458.99 | 32,135,712.00 |
| OCEANEERING INT'L. INC. | OII | 78.88 | 455,000.00 | 9,190,983.84 | 35,890,400.00 |
| OFFICE DEPOT INC | ODP | 5.29 | 303,300.00 | 1,247,854.10 | 1,604,457.00 |
| OFG BANCORP | OFG | 17.34 | 51,100.00 | 856,430.45 | 886,074.00 |
| OHA INVESTMENT CORP | OHAI | 7.47 | 8,500.00 | 132,217.38 | 63,495.00 |
| OIL DRI CORP AMERICA | ODC | 37.84 | 15,000.00 | 392,799.69 | 567,600.00 |
| OLD DOMINION FREIGHT LINE | ODFL | 53.02 | 345,000.00 | 15,889,282.30 | 18,291,900.00 |
| OLD NATL BANCORP IND | ONB | 15.37 | 25,700.00 | 386,533.47 | 395,009.00 |
| OLIN CORP | OLN | 28.85 | 52,000.00 | 1,155,408.76 | 1,500,200.00 |
| OLYMPIC STEEL INC | ZEUS | 28.98 | 26,000.00 | 615,367.85 | 753,480.00 |
| OM GROUP INC. | OMG | 36.41 | 30,500.00 | 594,332.81 | 1,110,505.00 |
| OMEGA FLEX INC | OFLX | 20.46 | 6,700.00 | 111,584.27 | 137,082.00 |
| OMEGA PROTEIN CORP | OME | 12.29 | 50,400.00 | 647,500.05 | 619,416.00 |
| OMNICELL INC | OMCL | 25.53 | 38,100.00 | 558,951.96 | 972,693.00 |
| OMNOVA SOLUTIONS INC | OMN | 9.11 | 64,600.00 | 479,654.83 | 588,506.00 |
| ONCOMED PHARMACEUTICALS | OMED | 29.52 | 1,900.00 | 30,992.91 | 56,088.00 |
| ONCONOVA THERAPEUTICS INC | ONTX | 11.48 | 2,400.00 | 62,731.65 | 27,552.00 |
| ONE LIBERTY PROPERTIES INC | OLP | 20.13 | 4,800.00 | 77,004.24 | 96,624.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ONEMAIN HOLDINGS INC | OMF | 25.28 | 9,700.00 | 222,694.54 | 245,216.00 |
| ONESPAN INC | OSPN | 7.73 | 300.00 | 2,674.51 | 2,319.00 |
| OPENTABLE INC | OPEN | 79.37 | 16,700.00 | 980,859.99 | 1,325,479.00 |
| OPHTHOTECH CORP | OPHT | 32.35 | 3,600.00 | 111,794.88 | 116,460.00 |
| OPKO HEALTH INC | OPK | 8.44 | 100,000.00 | 482,076.72 | 844,000.00 |
| ORACLE SYS. CORP. | ORCL | 38.26 | 111,584.00 | 3,633,945.77 | 4,269,204.00 |
| ORACLE SYS. CORP. | ORCL | 38.26 | 347,800.00 | 6,867,821.07 | 13,306,828.00 |
| ORACLE SYS. CORP. | ORCL | 38.26 | 180,000.00 | 5,685,764.11 | 6,886,800.00 |
| ORACLE SYS. CORP. | ORCL | 38.26 | 2,355,447.00 | 26,848,590.45 | 90,119,402.00 |
| ORBCOMM INC | ORBC | 6.34 | 91,100.00 | 353,636.66 | 577,574.00 |
| ORBITZ WORLDWIDE INC | OWW | 7.18 | 95,000.00 | 394,895.71 | 682,100.00 |
| OSIRIS THERAPEUTICS INC | OSIR | 16.08 | 1,300.00 | 19,801.26 | 20,904.00 |
| OTTER TAIL CORP | OTTR | 29.27 | 32,200.00 | 896,246.69 | 942,494.00 |
| OUTERWALL INC | OUTR | 67.27 | 19,800.00 | 936,830.67 | 1,331,946.00 |
| OVERSTOCK COM INC DE | OSTK | 30.79 | 26,900.00 | 376,810.99 | 828,251.00 |
| OWENS & MINOR INC. | OMI | 36.56 | 41,600.00 | 1,149,709.55 | 1,520,896.00 |
| OWENS-ILLINOIS INC | OI | 35.78 | 185,182.00 | 5,640,211.66 | 6,625,812.00 |
| OWENS-ILLINOIS INC | OI | 35.78 | 1,250,000.00 | 31,426,053.65 | 44,725,000.00 |
| OXFORD IMMUNOTEC GLOBAL PLC | OXFD | 19.38 | 2,500.00 | 49,348.75 | 48,450.00 |
| PACER INTERNATIONAL INC | PACR | 8.26 | 88,800.00 | 577,687.71 | 733,488.00 |
| PACIFIC CONTINENTAL CORP | PCBK | 15.94 | 5,078.00 | 46,033.89 | 80,943.00 |
| PACIFIC GAS & ELEC. CO. | PCG | 40.28 | 335,714.00 | 15,336,737.80 | 13,522,560.00 |
| PACIFIC GAS & ELEC. CO. | PCG | 40.28 | 1,054,000.00 | 46,221,424.15 | 42,455,120.00 |
| PACIFIC GAS & ELEC. CO. | PCG | 40.28 | 293,481.00 | 11,582,181.91 | 11,821,415.00 |
| PACIFIC SUNWEAR OF CALIFORNIA | PSUNQ | 3.34 | 61,500.00 | 189,977.01 | 205,410.00 |
| PALMETTO BANCSHARES INC | PLMT | 12.96 | 1,900.00 | 26,240.90 | 24,624.00 |
| PAN AMERICAN SILVER CORP. | PAAS | 11.70 | 800,000.00 | 12,262,171.41 | 9,360,000.00 |
| PANERA BREAD CO | PNRA | 176.69 | 60,000.00 | 9,504,057.72 | 10,601,400.00 |
| PANHANDLE OIL AND GAS INC | PHX | 33.41 | 12,375.00 | 367,742.73 | 413,449.00 |
| PANTRY INC/THE | PTRY | 16.78 | 14,200.00 | 190,002.56 | 238,276.00 |
| PAREXEL INT'L CORP. | PRXL | 45.18 | 6,900.00 | 202,896.56 | 311,742.00 |
| PARKER DRILLING CO | PKD | 8.13 | 51,700.00 | 298,212.82 | 420,321.00 |
| PARKER-HANNIFIN CORP. | PH | 128.64 | 140,000.00 | 11,287,073.01 | 18,009,600.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| PARK-OHIO HOLDINGS CORP | PKOH | 52.40 | 10,900.00 | 212,024.59 | 571,160.00 |
| PATRICK INDUSTRIES INC | PATK | 28.93 | 8,600.00 | 239,560.24 | 248,798.00 |
| PATTERN ENERGY GROUP INC | PEGI | 30.31 | 7,400.00 | 208,402.51 | 224,294.00 |
| PC CONNECTION INC | CNXN | 24.85 | 28,000.00 | 235,266.38 | 695,800.00 |
| PDC ENERGY INC | PDCE | 53.22 | 2,100.00 | 117,037.32 | 111,762.00 |
| PDF SOLUTIONS INC | PDFS | 25.62 | 18,600.00 | 139,783.62 | 476,532.00 |
| PDL BIOPHARMA INC. | PDLI | 8.44 | 129,600.00 | 865,995.38 | 1,093,824.00 |
| PEBBLEBROOK HOTEL TRUST | PEB | 30.76 | 23,500.00 | 482,491.44 | 722,860.00 |
| PEGASYSTEMS INC | PEGA | 49.18 | 19,400.00 | 640,541.94 | 954,092.00 |
| PENFORD CORP. | PENX | 12.85 | 1,600.00 | 19,472.00 | 20,560.00 |
| PENNANTPARK INVESTMENT | PNNT | 11.60 | 25,400.00 | 272,589.66 | 294,640.00 |
| PENNYMAC FINANCIAL SERVICES | PFSI | 17.55 | 39,500.00 | 757,667.08 | 693,225.00 |
| PENSKE AUTOMOTIVE GROUP | PAG | 47.16 | 29,800.00 | 589,973.54 | 1,405,368.00 |
| PEOPLES BANCORP INC | PEBO | 22.51 | 31,800.00 | 783,057.32 | 715,818.00 |
| PEOPLE'S UNITED FINANCIAL INC | PBCT | 15.12 | 416,516.00 | 5,176,286.33 | 6,297,722.00 |
| PEP BOYS MM & J | PBY | 12.14 | 69,600.00 | 654,392.05 | 844,944.00 |
| PEPSICO INC. | PEP | 82.94 | 184,691.00 | 11,384,811.24 | 15,318,272.00 |
| PEPSICO INC. | PEP | 82.94 | 313,000.00 | 19,311,576.47 | 25,960,220.00 |
| PEPSICO INC. | PEP | 82.94 | 535,000.00 | 35,268,330.68 | 44,372,900.00 |
| PEPSICO INC. | PEP | 82.94 | 1,025,785.00 | 36,391,285.54 | 85,078,608.00 |
| PERRIGO CO PLC | PRGO | 153.46 | 155,000.00 | 17,976,714.07 | 23,786,300.00 |
| PERRY ELLIS INTERNATIONAL | PERY | 15.79 | 1,200.00 | 25,761.89 | 18,948.00 |
| PETMED EXPRESS INC | PETS | 16.63 | 44,700.00 | 491,346.10 | 743,361.00 |
| PFIZER INC. | PFE | 30.63 | 748,382.00 | 16,320,085.74 | 22,922,941.00 |
| PFIZER INC. | PFE | 30.63 | 4,436,949.00 | 92,361,208.63 | 135,903,748.00 |
| PH GLATFELTER CO | GLT | 27.64 | 38,900.00 | 576,226.65 | 1,075,196.00 |
| PHARMERICA CORP | PMC | 21.50 | 42,100.00 | 484,994.71 | 905,150.00 |
| PHH CORP | PHH | 24.35 | 47,800.00 | 908,548.60 | 1,163,930.00 |
| PHILIP MORRIS INTERNATIONAL | PM | 87.13 | 352,067.00 | 22,692,848.21 | 30,675,598.00 |
| PHILIP MORRIS INTERNATIONAL | PM | 87.13 | 139,100.00 | 6,090,546.35 | 12,119,783.00 |
| PHILIP MORRIS INTERNATIONAL | PM | 87.13 | 400,000.00 | 19,917,758.28 | 34,852,000.00 |
| PHILIP MORRIS INTERNATIONAL | PM | 87.13 | 1,084,968.00 | 22,658,068.25 | 94,533,262.00 |
| PHILLIPS 66 | PSX | 77.13 | 410,662.00 | 6,442,763.02 | 31,674,360.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| PHOTOMEDEX INC | PHMD | 12.95 | 15,800.00 | 249,310.12 | 204,610.00 |
| PHOTRONICS INC. | PLAB | 9.03 | 91,600.00 | 535,013.12 | 827,148.00 |
| PIEDMONT NATURAL GAS CO INC | PNY | 33.16 | 9,900.00 | 272,240.35 | 328,284.00 |
| PIER 1 IMPORTS INC/DEL | PIR | 23.08 | 6,600.00 | 99,163.85 | 152,328.00 |
| PIKE ELECTRIC CORP | PIKE | 10.57 | 70,900.00 | 871,957.95 | 749,413.00 |
| PILGRIM'S PRIDE CORP | PPC | 16.25 | 17,700.00 | 286,866.88 | 287,625.00 |
| PIONEER ENERGY SERVICES | PES | 8.01 | 25,945.00 | 212,742.58 | 207,819.00 |
| PLANET PAYMENT INC | PLPM | 2.78 | 17,800.00 | 50,674.82 | 49,484.00 |
| PLANTRONICS INC. | PLT | 46.45 | 2,500.00 | 65,715.23 | 116,125.00 |
| PLATINUM UNDERWRITERS | PTP | 61.28 | 21,500.00 | 989,158.78 | 1,317,520.00 |
| PLEXUS CORP | PLXS | 43.29 | 27,700.00 | 1,048,752.83 | 1,199,133.00 |
| PNC FINANCIAL SERVICES GROUP | PNC | 77.58 | 149,100.00 | 8,991,441.51 | 11,567,178.00 |
| PNC FINANCIAL SERVICES GROUP | PNC | 77.58 | 250,000.00 | 14,842,032.38 | 19,395,000.00 |
| PNC FINANCIAL SERVICES GROUP | PNC | 77.58 | 351,297.00 | 18,967,168.01 | 27,253,621.00 |
| PNM RESOURCES INC | PNM | 24.12 | 56,400.00 | 823,247.54 | 1,360,368.00 |
| POLARIS INDUSTRIES INC. | PII | 145.64 | 90,000.00 | 12,351,727.66 | 13,107,600.00 |
| POLYONE CORPORATION | POL | 35.35 | 25,000.00 | 781,250.00 | 883,750.00 |
| POLYONE CORPORATION | POL | 35.35 | 20,000.00 | 276,560.24 | 707,000.00 |
| POLYPORE INTL INC | PPO | 38.90 | 900.00 | 35,251.47 | 35,010.00 |
| POOL CORP. | POOL | 58.14 | 6,900.00 | 221,923.93 | 401,166.00 |
| POPEYES LOUISIANA KITCHEN INC | PLKI | 38.50 | 12,600.00 | 389,652.99 | 485,100.00 |
| PORTLAND GEN ELEC CO | POR | 30.20 | 8,400.00 | 218,848.59 | 253,680.00 |
| POTBELLY CORP | PBPB | 24.28 | 3,500.00 | 89,247.55 | 84,980.00 |
| POTLATCHDELTIC CORP. | PCH | 41.74 | 15,500.00 | 448,408.52 | 646,970.00 |
| POWELL INDS INC | POWL | 66.99 | 4,100.00 | 274,506.56 | 274,659.00 |
| POWER INTEGRATIONS INC | POWI | 55.82 | 13,400.00 | 642,790.07 | 747,988.00 |
| PPG INDUSTRIES INC. | PPG | 189.66 | 134,100.00 | 21,936,130.61 | 25,433,406.00 |
| PPG INDUSTRIES INC. | PPG | 189.66 | 94,552.00 | 14,098,690.11 | 17,932,732.00 |
| PRA GROUP INC | PRAA | 52.84 | 338,000.00 | 19,791,221.71 | 17,859,920.00 |
| PRA GROUP INC | PRAA | 52.84 | 31,200.00 | 1,059,064.43 | 1,648,608.00 |
| PRECISION CASTPARTS CORP | PCP | 269.30 | 75,993.00 | 13,177,708.40 | 20,464,915.00 |
| PRECISION CASTPARTS CORP | PCP | 269.30 | 124,200.00 | 14,517,756.30 | 33,447,060.00 |
| PRECISION CASTPARTS CORP | PCP | 269.30 | 97,180.00 | 10,822,475.98 | 26,170,574.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| PRECISION CASTPARTS CORP | PCP | 269.30 | 187,500.00 | 21,259,601.73 | 50,493,750.00 |
| PREFERRED BANK/LOS ANGELES | PFBC | 20.05 | 17,638.00 | 229,185.11 | 353,642.00 |
| PREFORMED LINE PRODUCTS CO | PLPC | 73.16 | 3,000.00 | 189,479.77 | 219,480.00 |
| PREMIERE GLOBAL SERVICES INC | PGI | 11.59 | 67,900.00 | 565,490.22 | 786,961.00 |
| PRESTIGE CONSUMER | PBH | 35.80 | 2,000.00 | 69,571.16 | 71,600.00 |
| PRICESMART INC | PSMT | 115.54 | 1,900.00 | 182,755.36 | 219,526.00 |
| PRIMERICA INC | PRI | 42.91 | 36,100.00 | 909,002.68 | 1,549,051.00 |
| PRIVATEBANCORP INC | PVTB | 28.93 | 3,000.00 | 84,579.51 | 86,790.00 |
| PROASSURANCE CORP | PRA | 48.48 | 182,767.00 | 8,367,642.00 | 8,860,544.00 |
| PROCTER & GAMBLE CO | PG | 81.41 | 296,948.00 | 18,124,802.22 | 24,174,537.00 |
| PROCTER & GAMBLE CO | PG | 81.41 | 620,000.00 | 29,590,516.41 | 50,474,200.00 |
| PROCTER & GAMBLE CO | PG | 81.41 | 1,818,258.00 | 63,922,388.15 | 148,024,384.00 |
| PROGRESS SOFTWARE | PRGS | 25.83 | 45,000.00 | 809,486.28 | 1,162,350.00 |
| PROOFPOINT INC | PFPT | 33.17 | 29,700.00 | 860,096.18 | 985,149.00 |
| PROS HOLDINGS INC | PRO | 39.90 | 24,300.00 | 305,682.54 | 969,570.00 |
| PROSHARES ULTRASHORT S&P | SDS | 29.66 | 1,983,750.00 | 102,405,899.10 | 58,838,025.00 |
| PROSPECT CAPITAL CORP | PSEC | 11.22 | 51,300.00 | 568,629.68 | 575,586.00 |
| PROSPERITY BANCSHARE | PB | 63.39 | 13,000.00 | 544,978.39 | 824,070.00 |
| PROTO LABS INC | PRLB | 71.18 | 15,700.00 | 799,098.60 | 1,117,526.00 |
| PROVIDENCE SERVICE CORP | PRSC | 25.72 | 27,800.00 | 453,580.02 | 715,016.00 |
| PROVIDENT FINANCIAL SERVICES | PFS | 19.32 | 55,900.00 | 771,278.77 | 1,079,988.00 |
| PRUDENTIAL FINANCIAL INC | PRU | 92.22 | 216,435.00 | 11,214,614.04 | 19,959,636.00 |
| PRUDENTIAL FINANCIAL INC | PRU | 92.22 | 307,558.00 | 12,809,659.25 | 28,362,999.00 |
| PTC INC | PTC | 35.39 | 41,300.00 | 863,532.98 | 1,461,607.00 |
| PUMA BIOTECHNOLOGY INC | PBYI | 103.53 | 2,300.00 | 224,884.57 | 238,119.00 |
| PVH CORP | PVH | 136.02 | 50,000.00 | 3,129,629.85 | 6,801,000.00 |
| PZENA INVESTMENT | PZN | 11.76 | 63,100.00 | 469,050.76 | 742,056.00 |
| QAD INC-A | QADA | 17.66 | 17,545.00 | 148,118.91 | 309,845.00 |
| QLIK TECHNOLOGIES INC | QLIK | 26.63 | 53,500.00 | 1,633,349.84 | 1,424,705.00 |
| QLOGIC CORPORATION | QLGC | 11.83 | 87,900.00 | 1,066,380.32 | 1,039,857.00 |
| QUAD GRAPHICS INC | QUAD | 27.23 | 34,000.00 | 518,099.84 | 925,820.00 |
| QUAKER CHEM CORP | KWR | 77.07 | 13,100.00 | 705,755.66 | 1,009,617.00 |
| QUALCOMM INC | QCOM | 74.25 | 235,000.00 | 14,792,300.90 | 17,448,750.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| QUALCOMM INC | QCOM | 74.25 | 357,700.00 | 15,104,185.84 | 26,559,225.00 |
| QUALCOMM INC | QCOM | 74.25 | 400,000.00 | 19,308,331.01 | 29,700,000.00 |
| QUALCOMM INC | QCOM | 74.25 | 1,146,088.00 | 30,042,944.03 | 85,097,034.00 |
| QUALYS INC | QLYS | 23.11 | 32,000.00 | 683,030.12 | 739,520.00 |
| QUANTA SERVICES INC. | PWR | 31.56 | 580,045.00 | 13,135,938.78 | 18,306,220.00 |
| QUANTA SERVICES INC. | PWR | 31.56 | 1,722,000.00 | 37,353,164.52 | 54,346,320.00 |
| QUESTCOR PHARMACEUTICALS | QCOR | 54.45 | 31,100.00 | 324,881.21 | 1,693,395.00 |
| QUIDEL CORP | QDEL | 30.89 | 12,000.00 | 306,470.40 | 370,680.00 |
| QURATE RETAIL GROUP INC | QRTEA | 29.35 | 439,603.00 | 5,742,361.41 | 12,902,348.00 |
| RADIAN GROUP INC. | RDN | 14.12 | 22,300.00 | 239,744.06 | 314,876.00 |
| RALPH LAUREN CORP | RL | 176.57 | 38,000.00 | 6,252,865.80 | 6,709,660.00 |
| RALPH LAUREN CORP | RL | 176.57 | 40,000.00 | 4,146,930.34 | 7,062,800.00 |
| RAYONIER INC. | RYN | 42.10 | 480,966.00 | 20,848,200.29 | 20,248,669.00 |
| RAYONIER INC. | RYN | 42.10 | 1,435,000.00 | 67,731,799.04 | 60,413,500.00 |
| RAYTHEON COMPANY | RTN | 90.70 | 214,946.00 | 8,342,882.08 | 19,495,602.00 |
| RBC BEARINGS INC | ROLL | 70.75 | 1,800.00 | 117,104.58 | 127,350.00 |
| RCS CAPITAL CORP | RCAP | 18.35 | 18,200.00 | 299,866.62 | 333,970.00 |
| RE/MAX HOLDINGS INC-CLASS A | RMAX | 32.07 | 4,700.00 | 145,870.81 | 150,729.00 |
| REACHLOCAL INC | RLOC | 12.71 | 45,000.00 | 560,859.75 | 571,950.00 |
| REALNETWORKS INC | RNWK | 7.55 | 31,500.00 | 330,363.76 | 237,825.00 |
| RED HAT INC | RHT | 56.04 | 153,909.00 | 7,296,294.70 | 8,625,060.00 |
| RED HAT INC | RHT | 56.04 | 273,200.00 | 12,752,310.52 | 15,310,128.00 |
| RED HAT INC | RHT | 56.04 | 840,000.00 | 40,582,464.97 | 47,073,600.00 |
| RED ROBIN GOURMET BURGERS | RRGB | 73.54 | 14,000.00 | 897,854.47 | 1,029,560.00 |
| REGENERON PHARMACEUTICAL | REGN | 275.24 | 19,800.00 | 5,905,021.32 | 5,449,752.00 |
| REGENERON PHARMACEUTICAL | REGN | 275.24 | 52,861.00 | 12,165,753.82 | 14,549,462.00 |
| REGIS CORP | RGS | 14.51 | 35,900.00 | 548,093.46 | 520,909.00 |
| REINSURANCE GROUP OF | RGA | 77.41 | 1,412,000.00 | 85,744,348.36 | 109,302,920.00 |
| RELYPSA INC | RLYP | 25.00 | 2,400.00 | 63,857.04 | 60,000.00 |
| RENEWABLE ENERGY GROUP INC | REGI | 11.46 | 66,200.00 | 568,094.18 | 758,652.00 |
| RENT-A-CENTER INC | RCII | 33.34 | 38,800.00 | 783,052.25 | 1,293,592.00 |
| RENTRAK CORP | RENT | 37.89 | 21,400.00 | 488,848.73 | 810,846.00 |
| REPLIGEN CORP | RGEN | 13.64 | 60,800.00 | 348,780.06 | 829,312.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| REPUBLIC AIRWAYS HOLDINGS | RJETQ | 10.69 | 61,300.00 | 329,285.25 | 655,297.00 |
| REPUBLIC BANCORP KY | RBCAA | 24.54 | 30,100.00 | 585,904.34 | 738,654.00 |
| REPUBLIC SERVICES INC | RSG | 33.20 | 1,100,000.00 | 32,729,570.30 | 36,520,000.00 |
| RESOLUTE FOREST PRODUCTS | RFP | 16.02 | 67,900.00 | 791,963.04 | 1,087,758.00 |
| RESOURCES CONNECTION INC | REC� | 14.33 | 7,111.00 | 94,503.78 | 101,901.00 |
| RESPONSYS INC | MKTG | 27.41 | 10,700.00 | 176,765.32 | 293,287.00 |
| RETAIL OPPORTUNITY | ROIC | 14.72 | 27,500.00 | 298,757.56 | 404,800.00 |
| RETAILMENOT INC | SALE | 28.79 | 26,400.00 | 763,385.45 | 760,056.00 |
| REVLON INC - CL A | REV | 24.96 | 29,400.00 | 459,110.97 | 733,824.00 |
| REX AMERICAN RESOURCES | REX | 44.71 | 15,500.00 | 345,942.19 | 693,005.00 |
| REYNOLDS AMERICAN INC | RAI | 49.99 | 209,128.00 | 6,281,729.01 | 10,454,309.00 |
| RINGCENTRAL INC-CLASS A | RNG | 18.37 | 3,500.00 | 62,126.71 | 64,295.00 |
| RITE AID CORP. | RAD | 5.06 | 362,300.00 | 540,064.10 | 1,833,238.00 |
| RLI CORP | RLI | 97.38 | 14,700.00 | 1,103,000.82 | 1,431,486.00 |
| ROCKET FUEL INC | FUEL | 61.49 | 2,000.00 | 97,960.00 | 122,980.00 |
| ROCKWELL COLLINS | COL | 73.92 | 375,000.00 | 22,453,845.49 | 27,720,000.00 |
| ROPER TECHNOLOGIES INC | ROP | 138.68 | 248,400.00 | 14,064,914.44 | 34,448,112.00 |
| ROPER TECHNOLOGIES INC | ROP | 138.68 | 395,000.00 | 21,489,328.18 | 54,778,600.00 |
| ROSETTA RESOURCES INC | ROSE-OLD | 48.04 | 10,600.00 | 411,992.81 | 509,224.00 |
| ROSETTA STONE INC | RST | 12.22 | 43,025.00 | 689,445.67 | 525,766.00 |
| ROSS STORES INC | ROST | 74.93 | 173,900.00 | 3,953,305.81 | 13,030,327.00 |
| ROSS STORES INC | ROST | 74.93 | 602,100.00 | 10,037,798.01 | 45,115,353.00 |
| ROUNDYS INC | RNDY | 9.86 | 75,000.00 | 624,932.57 | 739,500.00 |
| ROVI CORP | ROVI | 19.69 | 1,100,000.00 | 18,511,602.45 | 21,659,000.00 |
| RPX CORP | RPXC | 16.90 | 49,300.00 | 793,033.26 | 833,170.00 |
| RTW RETAILWINDS INC | RTW | 4.37 | 161,200.00 | 718,182.83 | 704,444.00 |
| RUSH ENTERPRISES INC - CL A | RUSHA | 29.65 | 35,200.00 | 856,262.54 | 1,043,680.00 |
| RYDER SYS. INC. | R | 73.78 | 575,000.00 | 25,039,156.84 | 42,423,500.00 |
| RYLAND GROUP INC | RYL | 43.41 | 1,800.00 | 62,860.53 | 78,138.00 |
| RYMAN HOSPITALITY PROPERTIES | RHP | 41.78 | 16,900.00 | 724,559.57 | 706,082.00 |
| S & T BANCORP INC | STBA | 25.31 | 36,800.00 | 558,951.25 | 931,408.00 |
| S&P GLOBAL INC | SPGI | 78.20 | 103,889.00 | 5,374,006.96 | 8,124,120.00 |
| SABRA HEALTHCARE REIT INC | SBRA | 26.14 | 14,300.00 | 201,865.71 | 373,802.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| SAFETY INSURANCE GROUP INC | SAFT | 56.30 | 16,400.00 | 727,224.69 | 923,320.00 |
| SAIA INC | SAIA | 32.05 | 28,200.00 | 284,039.88 | 903,810.00 |
| SALESFORCE.COM INC | CRM | 55.19 | 621,100.00 | 22,001,937.32 | 34,278,509.00 |
| SALESFORCE.COM INC | CRM | 55.19 | 391,528.00 | 14,068,097.69 | 21,608,430.00 |
| SALESFORCE.COM INC | CRM | 55.19 | 590,000.00 | 21,597,168.62 | 32,562,100.00 |
| SANDISK CORP | SNDK | 70.54 | 320,000.00 | 12,585,872.99 | 22,572,800.00 |
| SANDY SPRING BANCORP INC | SASR | 28.19 | 9,100.00 | 168,213.43 | 256,529.00 |
| SANMINA CORP | SANM | 16.70 | 69,500.00 | 673,270.88 | 1,160,650.00 |
| SANTARUS INC | SNTS | 31.96 | 3,100.00 | 25,084.55 | 99,076.00 |
| SAPIENT CORP | SAPE | 17.36 | 5,357.00 | 64,232.09 | 92,998.00 |
| SBA COMMUNICATIONS CORP | SBAC | 89.84 | 76,955.00 | 4,689,673.97 | 6,913,637.00 |
| SBA COMMUNICATIONS CORP | SBAC | 89.84 | 165,000.00 | 6,678,384.50 | 14,823,600.00 |
| SCANA CORP | SCG | 46.93 | 351,000.00 | 16,536,128.40 | 16,472,430.00 |
| SCANSOURCE INC | SCSC | 42.43 | 25,500.00 | 765,260.34 | 1,081,965.00 |
| SCHAWK INC | SGK | 14.87 | 29,700.00 | 519,948.27 | 441,639.00 |
| SCHLUMBERGER | SLB | 90.11 | 303,971.00 | 19,399,086.56 | 27,390,827.00 |
| SCHLUMBERGER | SLB | 90.11 | 882,370.00 | 74,576,953.29 | 79,510,361.00 |
| SCHNITZER STL INDS | SCHN | 32.67 | 30,700.00 | 850,278.31 | 1,002,969.00 |
| SCHOLASTIC CORP | SCHL | 34.01 | 32,000.00 | 858,818.76 | 1,088,320.00 |
| SCHULMAN (A.) INC. | SHLM | 35.26 | 29,300.00 | 710,356.22 | 1,033,118.00 |
| SCHWAB (CHARLES) CORP | SCHW | 26.00 | 728,038.00 | 10,402,643.68 | 18,928,988.00 |
| SCHWEITZER-MAIDUIT INTL INC | SWM | 51.47 | 24,400.00 | 817,862.88 | 1,255,868.00 |
| SCICLONE PHARMACEUTICALS INC | SCLN | 5.04 | 141,200.00 | 718,990.00 | 711,648.00 |
| SCIQUEST INC | SQI | 28.48 | 29,100.00 | 519,262.78 | 828,768.00 |
| SCORPIO TANKERS INC | STNG | 11.79 | 16,400.00 | 165,671.73 | 193,356.00 |
| SEACHANGE INTERNATIONAL | SEAC | 12.16 | 66,900.00 | 690,356.61 | 813,504.00 |
| SEACOAST BKG CORP FL | SBCF | 12.20 | 7,000.00 | 82,212.20 | 85,400.00 |
| SEACOR HOLDINGS INC | CKH | 91.20 | 14,400.00 | 1,156,145.22 | 1,313,280.00 |
| SEATTLE GENETICS INC | SGEN | 39.89 | 180,000.00 | 7,471,334.58 | 7,180,200.00 |
| SEAWORLD ENTERTAINMENT INC | SEAS | 28.77 | 132,984.00 | 3,731,251.52 | 3,825,950.00 |
| SELECT MEDICAL HOLDINGS CORP | SEM | 11.61 | 80,000.00 | 751,780.25 | 928,800.00 |
| SELECTIVE INSURANCE GROUP | SIGI | 27.06 | 5,400.00 | 99,477.04 | 146,124.00 |
| SEMGROUP CORP-CLASS A | SEMG | 65.23 | 5,600.00 | 174,925.58 | 365,288.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| SEMTECH CORPORATION | SMTC | 25.28 | 4,200.00 | 87,792.13 | 106,176.00 |
| SENECA FOODS CORP -CL B | SENEA | 31.89 | 500.00 | 16,478.02 | 15,945.00 |
| SENSIENT TECHNOLOGIES | SXT | 48.52 | 10,100.00 | 359,639.57 | 490,052.00 |
| SEQUENOM INC | SQNM | 2.34 | 22,900.00 | 97,166.46 | 53,586.00 |
| SERVICE CORP INTERNATIONAL | SCI | 18.13 | 525,000.00 | 9,159,587.68 | 9,518,250.00 |
| SFX ENTERTAINMENT INC | SFXEQ | 12.00 | 8,000.00 | 84,920.00 | 96,000.00 |
| SHENANDOAH | SHEN | 25.67 | 35,300.00 | 635,282.02 | 906,151.00 |
| SHERWIN-WILLIAMS CO | SHW | 183.50 | 19,800.00 | 3,741,112.98 | 3,633,300.00 |
| SHERWIN-WILLIAMS CO | SHW | 183.50 | 85,000.00 | 14,889,139.30 | 15,597,500.00 |
| SHILOH INDUSTRIES INC | SHLO | 19.50 | 15,977.00 | 171,705.22 | 311,552.00 |
| SHUTTERFLY INC | SFLY | 50.93 | 1,000.00 | 43,840.52 | 50,930.00 |
| SHUTTERSTOCK INC | SSTK | 83.63 | 10,500.00 | 654,522.18 | 878,115.00 |
| SIERRA BANCORP | BSRR | 16.09 | 20,400.00 | 214,116.61 | 328,236.00 |
| SIGNATURE BANK | SBNY | 107.42 | 205,000.00 | 12,752,885.86 | 22,021,100.00 |
| SILICON GRAPHICS | SGI | 13.41 | 52,000.00 | 711,203.78 | 697,320.00 |
| SIMMONS 1ST NATL COR | SFNC | 37.15 | 18,600.00 | 474,491.72 | 690,990.00 |
| SIMPSON MANUFACTURING CO | SSD | 36.73 | 32,900.00 | 903,690.51 | 1,208,417.00 |
| SINCLAIR BROADCAST GROUP-A | SBGI | 35.73 | 7,800.00 | 81,915.47 | 278,694.00 |
| SIRIUS XM HOLDINGS INC | SIRI | 3.49 | 2,046,632.00 | 6,901,895.52 | 7,142,746.00 |
| SKECHERS U S A INC | SKX | 33.13 | 11,300.00 | 374,360.55 | 374,369.00 |
| SKULLCANDY INC | SKUL | 7.21 | 113,700.00 | 675,312.33 | 819,777.00 |
| SKYWEST INC | SKYW | 14.83 | 61,900.00 | 972,634.16 | 917,977.00 |
| SLEEP NUMBER CORP | SNBR | 21.09 | 18,800.00 | 231,927.01 | 396,492.00 |
| SOTHEBY'S | BID | 53.20 | 13,900.00 | 485,589.81 | 739,480.00 |
| SOUTH JERSEY INDS IN | SJI | 55.96 | 900.00 | 42,988.68 | 50,364.00 |
| SOUTHERN CO | SO | 41.11 | 500,000.00 | 22,441,248.43 | 20,555,000.00 |
| SOUTHERN CO | SO | 41.11 | 577,621.00 | 17,467,499.69 | 23,745,999.00 |
| SOUTHERN COPPER CORP | SCCO | 28.71 | 104,757.00 | 3,254,392.52 | 3,007,573.00 |
| SOUTHWEST AIRLINES | LUV | 18.84 | 1,550,000.00 | 16,211,240.89 | 29,202,000.00 |
| SOUTHWEST GAS HOLDINGS INC | SWX | 55.91 | 10,300.00 | 356,648.40 | 575,873.00 |
| SPARTAN MOTORS INC | SPAR | 6.70 | 55,300.00 | 310,580.64 | 370,510.00 |
| SPARTANNASH CO | SPTN | 24.28 | 40,000.00 | 590,573.75 | 971,200.00 |
| SPECTRA ENERGY CORPORATION | SE | 35.62 | 443,700.00 | 12,697,738.14 | 15,804,594.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| SPIRIT AIRLINES INC | SAVE | 45.41 | 37,300.00 | 1,419,253.09 | 1,693,793.00 |
| SPLUNK INC | SPLK | 68.67 | 136,000.00 | 6,171,924.28 | 9,339,120.00 |
| SPOK HOLDINGS INC | SPOK | 14.28 | 53,600.00 | 619,982.08 | 765,408.00 |
| SPRINT CORP | S | 10.75 | 563,884.00 | 3,292,395.18 | 6,061,753.00 |
| SPS COMMERCE INC | SPSC | 65.30 | 2,600.00 | 47,755.90 | 169,780.00 |
| SRC ENERGY INC | SRCI | 9.26 | 11,358.00 | 58,301.23 | 105,175.00 |
| SS&C TECHNOLOGIES HOLDINGS | SSNC | 44.26 | 7,000.00 | 229,312.72 | 309,820.00 |
| ST JUDE MED. INC. | STJ | 61.95 | 124,000.00 | 4,862,296.87 | 7,681,800.00 |
| STAAR SURGICAL CO | STAA | 16.19 | 33,700.00 | 404,914.13 | 545,603.00 |
| STAMPS COM INC | STMP | 42.10 | 19,600.00 | 743,801.08 | 825,160.00 |
| STANDARD MOTOR PRODS | SMP | 36.80 | 25,000.00 | 297,686.16 | 920,000.00 |
| STANDEX INTERNATIONAL CORP | SXI | 62.88 | 8,500.00 | 209,765.60 | 534,480.00 |
| STARBUCKS CORP. | SBUX | 78.39 | 402,400.00 | 20,594,827.80 | 31,544,136.00 |
| STARBUCKS CORP. | SBUX | 78.39 | 497,065.00 | 8,872,885.10 | 38,964,925.00 |
| STATE AUTO FINL CORP | STFC | 21.24 | 16,800.00 | 261,059.67 | 356,832.00 |
| STATE BANK FINANCIAL CORP | STBZ | 18.19 | 6,900.00 | 112,201.62 | 125,511.00 |
| STATE STREET CORP | STT | 73.39 | 124,200.00 | 7,857,831.85 | 9,115,038.00 |
| STATE STREET CORP | STT | 73.39 | 250,000.00 | 13,803,808.87 | 18,347,500.00 |
| STATE STREET CORP | STT | 73.39 | 302,813.00 | 15,295,453.64 | 22,223,446.00 |
| STEEL CONNECT INC | STCN | 5.73 | 136,100.00 | 1,238,739.94 | 779,853.00 |
| STEEL DYNAMICS INC | STLD | 19.54 | 359,763.00 | 5,813,518.45 | 7,029,769.00 |
| STEEL DYNAMICS INC | STLD | 19.54 | 1,050,000.00 | 15,607,422.46 | 20,517,000.00 |
| STEELCASE INC | SCS | 15.86 | 73,100.00 | 517,873.36 | 1,159,366.00 |
| STEIN MART INC. | SMRT | 13.45 | 57,600.00 | 584,159.90 | 774,720.00 |
| STEINER LEISURE LTD | STNR | 49.19 | 1,756.00 | 83,181.51 | 86,378.00 |
| STELLARONE CORP | STEL | 24.07 | 34,600.00 | 393,832.54 | 832,822.00 |
| STEMLINE THERAPEUTICS INC | STML | 19.60 | 3,500.00 | 84,596.05 | 68,600.00 |
| STERIS PLC | STE | 48.05 | 9,100.00 | 255,192.79 | 437,255.00 |
| STERLING CONSTRUCTION CO | STRL | 11.73 | 58,900.00 | 642,125.89 | 690,897.00 |
| STEWART INFO SVCS | STC | 32.27 | 28,600.00 | 585,892.84 | 922,922.00 |
| STIFEL FINANCIAL CORP | SF | 47.92 | 10,700.00 | 389,005.39 | 512,744.00 |
| STONEGATE MORTGAGE CORP | SGM | 16.53 | 3,300.00 | 56,137.77 | 54,549.00 |
| STONERIDGE INC | SRI | 12.75 | 58,900.00 | 673,281.98 | 750,975.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| STRYKER CORP. | SYK | 75.14 | 120,242.00 | 6,536,819.48 | 9,034,984.00 |
| STRYKER CORP. | SYK | 75.14 | 380,000.00 | 16,267,119.73 | 28,553,200.00 |
| STRYKER CORP. | SYK | 75.14 | 220,102.00 | 7,508,802.37 | 16,538,464.00 |
| STURM RUGER & CO INC | RGR | 73.09 | 9,900.00 | 525,287.94 | 723,591.00 |
| SUCAMPO PHARMACEUTICALS-CL | SCMP | 9.40 | 80,600.00 | 539,370.93 | 757,640.00 |
| SUN HYDRAULICS CORP | SNHY | 40.83 | 23,900.00 | 647,278.56 | 975,837.00 |
| SUNEDISON INC | SUNEQ | 13.05 | 51,700.00 | 482,154.83 | 674,685.00 |
| SUNPOWER CORP. CL A | SPWR | 29.81 | 37,100.00 | 839,118.13 | 1,105,951.00 |
| SUNTRUST BANKS INC. | STI | 36.81 | 410,000.00 | 9,604,356.98 | 15,092,100.00 |
| SURGICAL CARE AFFILIATES INC | SCAI | 34.84 | 4,500.00 | 156,853.80 | 156,780.00 |
| SURMODICS INC | SRDX | 24.39 | 26,900.00 | 724,555.92 | 656,091.00 |
| SUSQUEHANNA BANCSHARES INC. | SUSQ | 12.84 | 120,600.00 | 1,112,973.92 | 1,548,504.00 |
| SWIFT TRANSPORTATION CO. | SWFT-OLD | 22.21 | 5,300.00 | 115,241.66 | 117,713.00 |
| SYKES ENTERPRISES | SYKE | 21.81 | 44,500.00 | 837,212.26 | 970,545.00 |
| SYMANTEC CORP | SYMC | 23.58 | 550,000.00 | 9,894,671.10 | 12,969,000.00 |
| SYMETRA FINANCIAL CORP | SYA | 18.96 | 63,700.00 | 1,148,661.16 | 1,207,752.00 |
| SYNAPTICS INC | SYNA | 51.81 | 5,100.00 | 183,192.24 | 264,231.00 |
| SYNCHRONOSS TECHNOLOGIES | SNCR | 31.07 | 26,500.00 | 946,556.25 | 823,355.00 |
| SYNNEX CORP | SNX | 67.40 | 19,400.00 | 647,946.94 | 1,307,560.00 |
| SYNTEL INC | SYNT | 90.95 | 103,600.00 | 5,476,272.48 | 9,422,420.00 |
| SYSCO CORP. | SYX | 36.10 | 394,061.00 | 10,017,247.46 | 14,225,602.00 |
| SYSTEMAX INC | SYX | 11.25 | 28,900.00 | 410,816.98 | 325,125.00 |
| T ROWE PRICE GROUP INC. | TROW | 83.77 | 308,000.00 | 18,700,732.05 | 25,801,160.00 |
| T ROWE PRICE GROUP INC. | TROW | 83.77 | 619,000.00 | 46,032,436.06 | 51,853,630.00 |
| T ROWE PRICE GROUP INC. | TROW | 83.77 | 310,000.00 | 19,242,811.51 | 25,968,700.00 |
| TAILORED BRANDS INC | TLRD | 51.08 | 30,000.00 | 952,420.78 | 1,532,400.00 |
| TAL INTERNATIONAL GROUP | TAL-OLD | 57.35 | 24,300.00 | 659,389.74 | 1,393,605.00 |
| TALOS PETROLEUM LLC | TALO | 34.59 | 38,100.00 | 1,055,126.25 | 1,317,879.00 |
| TANDEM DIABETES CARE INC | TNDM-OLD | 25.77 | 3,700.00 | 85,187.32 | 95,349.00 |
| TAPESTRY INC | TPR | 56.13 | 164,972.00 | 8,280,657.32 | 9,259,878.00 |
| TARGA RESOURCES CORP | TRGP | 88.17 | 12,600.00 | 525,084.56 | 1,110,942.00 |
| TARGET CORP | TGT | 63.27 | 238,559.00 | 13,776,957.89 | 15,093,628.00 |
| TARGET CORP | TGT | 63.27 | 650,000.00 | 32,746,035.92 | 41,125,500.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| TARGET CORP | TGT | 63.27 | 425,930.00 | 13,299,487.52 | 26,948,591.00 |
| TAYLOR CAPITAL GROUP INC | TAYC | 26.58 | 1,800.00 | 28,391.16 | 47,844.00 |
| TEAM HEALTH HOLDINGS INC | TMH | 45.55 | 15,200.00 | 507,435.67 | 692,360.00 |
| TECHNIPFMC LIMITED | FTI | 52.21 | 173,906.00 | 2,261,926.19 | 9,079,632.00 |
| TECHNIPFMC LIMITED | FTI | 52.21 | 258,300.00 | 7,158,385.03 | 13,485,843.00 |
| TECUMSEH PRODUCTS CO | TECU | 9.05 | 60,000.00 | 501,822.26 | 543,000.00 |
| TEGNA INC | TGNA | 29.58 | 284,963.00 | 5,868,587.38 | 8,429,206.00 |
| TELECOMMUNICATION SYSTEMS | TSYS | 2.32 | 169,700.00 | 385,993.36 | 393,704.00 |
| TELEDYNE TECHNOLOGIES INC | TDY | 91.86 | 7,300.00 | 354,417.56 | 670,578.00 |
| TELENAV INC | TNAV | 6.59 | 67,600.00 | 684,613.11 | 445,484.00 |
| TENNANT COMPANY | TNC | 67.81 | 16,500.00 | 687,197.40 | 1,118,865.00 |
| TENNECO INC. | TEN | 56.57 | 31,600.00 | 1,219,011.99 | 1,787,612.00 |
| TESARO INC | TSRO | 28.24 | 21,300.00 | 677,906.90 | 601,512.00 |
| TESCO CORP | TESO | 19.78 | 400.00 | 5,263.52 | 7,912.00 |
| TESSCO TECHNOLOGIES INC | TESS | 40.32 | 17,800.00 | 368,069.47 | 717,696.00 |
| TETRA TECH INC. | TTEK | 27.98 | 1,700.00 | 41,728.87 | 47,566.00 |
| TETRA TECHNOLOGIES INC. | TTI | 12.36 | 25,800.00 | 325,052.95 | 318,888.00 |
| TEVA PHARMACEUTICAL | TEVA | 40.08 | 675,000.00 | 29,708,851.12 | 27,054,000.00 |
| TEXAS CAPITAL BANCSHARES | TCBI | 62.20 | 5,000.00 | 248,103.87 | 311,000.00 |
| TEXAS INSTRS INC | TXN | 43.91 | 735,816.00 | 21,214,368.38 | 32,309,681.00 |
| TEXAS ROADHOUSE INC | TXRH | 27.80 | 1,700.00 | 40,915.26 | 47,260.00 |
| TG THERAPEUTICS INC | TGTX | 3.90 | 5,300.00 | 33,129.77 | 20,670.00 |
| THE BANK OF NEW YORK MELLON | BK | 34.94 | 358,041.00 | 9,804,161.36 | 12,509,953.00 |
| THE BANK OF NEW YORK MELLON | BK | 34.94 | 770,327.00 | 25,252,195.56 | 26,915,225.00 |
| THE CONTAINER STORE GROUP | TCS | 46.61 | 5,800.00 | 253,450.14 | 270,338.00 |
| THE FINISH LINE-CL A | FINL | 28.17 | 42,600.00 | 1,108,813.10 | 1,200,042.00 |
| THE GEO GROUP INC | GEO | 32.22 | 27,400.00 | 879,065.70 | 882,828.00 |
| THE JONES GROUP INC | JNY | 14.96 | 11,600.00 | 119,882.92 | 173,536.00 |
| THERMO FISHER SCIENTIFIC | TMO | 111.35 | 238,283.00 | 12,856,414.92 | 26,532,812.00 |
| THIRD POINT REINSURANCE LTD | TPRE | 18.53 | 46,400.00 | 755,669.18 | 859,792.00 |
| THOMSON REUTERS CORP | TRI | 37.82 | 247,207.00 | 9,248,430.73 | 9,349,369.00 |
| THORATEC CORP | THOR | 36.60 | 18,900.00 | 618,900.27 | 691,740.00 |
| TILLYS INC-CLASS A | TLYS | 11.45 | 4,700.00 | 51,121.13 | 53,815.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| TIME WARNER CABLE INC | TWC | 135.50 | 193,095.00 | 19,065,696.29 | 26,164,372.00 |
| TIME WARNER INC. | TWX | 69.72 | 618,428.00 | 38,608,559.57 | 43,116,800.00 |
| TIVITY HEALTH INC | TVTY | 15.35 | 34,100.00 | 427,655.79 | 523,435.00 |
| TJX COS. INC. | TJX | 63.73 | 477,427.00 | 11,596,941.85 | 30,426,423.00 |
| TOOTSIE ROLL INDUSTRIES INC. | TR | 32.54 | 1,300.00 | 39,064.74 | 42,302.00 |
| TOWER INTL INC | TOWR | 21.40 | 31,400.00 | 531,058.52 | 671,960.00 |
| TOWNE BANK | TOWN | 15.39 | 50,100.00 | 652,553.81 | 771,039.00 |
| TRACTOR SUPPLY COMPANY | TSCO | 77.58 | 198,700.00 | 8,526,876.64 | 15,415,146.00 |
| TRACTOR SUPPLY COMPANY | TSCO | 77.58 | 246,000.00 | 14,395,730.77 | 19,084,680.00 |
| TRANS WORLD ENTERTAINMENT | TWMC | 4.42 | 89,000.00 | 406,970.57 | 393,380.00 |
| TRAVELERS COS INC | TRV | 90.54 | 249,448.00 | 10,073,669.64 | 22,585,022.00 |
| TRAVELZOO INC | TZOO | 21.32 | 32,200.00 | 697,394.70 | 686,504.00 |
| TREDEGAR CORPORATION | TG | 28.81 | 28,800.00 | 601,144.91 | 829,728.00 |
| TREEHOUSE FOODS INC | THS | 68.92 | 4,900.00 | 240,963.83 | 337,708.00 |
| TREX COMPANY INC | TREX | 79.53 | 14,900.00 | 1,144,681.38 | 1,184,997.00 |
| TRIBUNE COMPANY | TRCO | 77.40 | 193,976.00 | 11,054,401.19 | 15,013,742.00 |
| TRIMAS CORP | TRS | 39.89 | 185,000.00 | 6,002,078.15 | 7,379,650.00 |
| TRIMAS CORP | TRS | 39.89 | 1,100.00 | 41,032.18 | 43,879.00 |
| TRIPLE-S MANAGEMENT CORP-B | GTS | 19.44 | 41,400.00 | 741,970.58 | 804,816.00 |
| TRISTATE CAPITAL HOLDINGS INC | TSC | 11.86 | 2,800.00 | 35,733.04 | 33,208.00 |
| TRIUMPH GROUP INC | TGI | 76.07 | 127,366.00 | 9,185,119.96 | 9,688,732.00 |
| TRUSTMARK CORP | TRMK | 26.84 | 5,636.00 | 122,042.39 | 151,270.00 |
| TTEC HOLDINGS INC | TTEC | 23.94 | 33,700.00 | 735,230.32 | 806,778.00 |
| TTM TECHNOLOGIES | TTMI | 8.58 | 47,200.00 | 362,774.48 | 404,976.00 |
| TUESDAY MORNING CORP | TUES | 15.96 | 58,300.00 | 226,627.99 | 930,468.00 |
| TUMI HOLDINGS INC | TUMI | 22.55 | 348,219.00 | 8,075,756.79 | 7,852,338.00 |
| TUTOR PERINI CORP | TPC | 26.30 | 38,700.00 | 626,765.55 | 1,017,810.00 |
| TWENTY-FIRST CENTURY FOX INC | FOXA | 35.18 | 1,318,188.00 | 21,527,290.37 | 46,373,854.00 |
| TWIN DISC INC | TWIN | 25.89 | 2,500.00 | 65,135.36 | 64,725.00 |
| TWITTER INC | TWTR | 63.65 | 53,400.00 | 3,204,267.00 | 3,398,910.00 |
| TYLER TECHNOLOGIES I | TYL | 102.13 | 149,000.00 | 14,113,913.18 | 15,217,370.00 |
| TYLER TECHNOLOGIES I | TYL | 102.13 | 11,000.00 | 888,062.14 | 1,123,430.00 |
| TYSON FOODS INC. CL-A | TSN | 33.46 | 775,000.00 | 21,585,420.72 | 25,931,500.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| U S PHYSICAL THERAPY | USPH | 35.26 | 6,500.00 | 141,887.26 | 229,190.00 |
| UBIQUITI NETWORKS INC | UBNT | 45.96 | 10,200.00 | 212,639.18 | 468,792.00 |
| UFP TECHNOLOGIES INC | UFPT | 25.22 | 2,400.00 | 54,637.84 | 60,528.00 |
| UIL HOLDINGS CORPORATION | UIL | 38.75 | 7,500.00 | 252,952.95 | 290,625.00 |
| ULTIMATE SOFTWARE GROUP INC | ULTI | 153.22 | 14,700.00 | 438,080.41 | 2,252,334.00 |
| ULTRA CLEAN HOLDINGS | UCTT | 10.03 | 8,200.00 | 82,544.00 | 82,246.00 |
| UMB FINL CORP | UMBF | 64.28 | 3,900.00 | 204,954.89 | 250,692.00 |
| UMPQUA HLDGS CORP | UMPQ | 19.14 | 75,800.00 | 734,663.04 | 1,450,812.00 |
| UNIFI INC | UFI | 27.24 | 27,900.00 | 653,771.82 | 759,996.00 |
| UNIFIRST CORP | UNF | 107.00 | 11,500.00 | 1,037,006.60 | 1,230,500.00 |
| UNION BANKSHARES CORP | UBSH | 24.81 | 33,000.00 | 448,512.09 | 818,730.00 |
| UNION PACIFIC CORP. | UNP | 168.00 | 100,041.00 | 11,908,621.76 | 16,806,888.00 |
| UNION PACIFIC CORP. | UNP | 168.00 | 233,500.00 | 14,834,686.48 | 39,228,000.00 |
| UNION PACIFIC CORP. | UNP | 168.00 | 309,404.00 | 9,514,311.30 | 51,979,872.00 |
| UNI-PIXEL INC | UNXL | 10.01 | 7,700.00 | 121,628.12 | 77,077.00 |
| UNISYS CORP. | UIS | 33.57 | 36,700.00 | 751,120.86 | 1,232,019.00 |
| UNITED CMNTY BKS BLA | UCBI | 17.75 | 51,400.00 | 772,728.21 | 912,350.00 |
| UNITED FINANCIAL BANCORP | UBNK | 14.21 | 53,500.00 | 711,478.02 | 760,235.00 |
| UNITED FIRE GROUP INC | UFCS | 28.66 | 22,800.00 | 568,883.82 | 653,448.00 |
| UNITED NATURAL FOODS INC. | UNFI | 75.39 | 10,200.00 | 401,938.47 | 768,978.00 |
| UNITED ONLINE INC | UNTD | 13.76 | 51,199.86 | 611,377.11 | 704,510.00 |
| UNITED ONLINE INC | UNTD | 13.76 | 0.00 | 0.00 | 0.04 |
| UNITED PARCEL SERVICES INC | UPS | 105.08 | 480,637.00 | 33,535,510.73 | 50,505,336.00 |
| UNITED STATES LIME & MINERAL | USLM | 61.17 | 200.00 | 12,007.60 | 12,234.00 |
| UNITED TECHNOLOGIES | UTX | 113.80 | 210,663.00 | 15,897,196.37 | 23,973,449.00 |
| UNITED TECHNOLOGIES | UTX | 113.80 | 609,877.00 | 25,622,194.81 | 69,404,002.00 |
| UNITEDHEALTH GROUP INC | UNH | 75.30 | 287,618.00 | 14,971,905.84 | 21,657,635.00 |
| UNITEDHEALTH GROUP INC | UNH | 75.30 | 69,500.00 | 5,145,955.05 | 5,233,350.00 |
| UNITEDHEALTH GROUP INC | UNH | 75.30 | 610,000.00 | 23,447,627.75 | 45,933,000.00 |
| UNITEDHEALTH GROUP INC | UNH | 75.30 | 676,838.00 | 15,063,275.20 | 50,965,901.00 |
| UNIVERSAL INSURANCE HLDGS | UVE | 14.48 | 61,600.00 | 311,756.50 | 891,968.00 |
| UNIVEST CORP OF PENNSYLVANIA | UVSP | 20.68 | 19,600.00 | 398,578.92 | 405,328.00 |
| UNS ENERGY CORP | UNS | 59.85 | 5,400.00 | 242,653.89 | 323,190.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| US BANCORP | USB | 40.40 | 140,442.00 | 4,857,917.17 | 5,673,857.00 |
| US BANCORP | USB | 40.40 | 1,227,140.00 | 30,171,574.05 | 49,576,456.00 |
| USANA HEALTH SCIENCES INC | USNA | 75.58 | 10,400.00 | 331,623.70 | 786,032.00 |
| USG CORPORATION | USG | 28.38 | 5,100.00 | 123,543.69 | 144,738.00 |
| USMD HOLDINGS INC | USMD | 20.11 | 400.00 | 12,805.84 | 8,044.00 |
| UTAH MEDICAL PRODUCTS INC | UTMD | 57.16 | 400.00 | 19,484.41 | 22,864.00 |
| UTI WORLDWIDE INC | UTIW | 17.56 | 31,700.00 | 486,320.79 | 556,652.00 |
| VAALCO ENERGY INC | EGY | 6.89 | 105,200.00 | 574,121.82 | 724,828.00 |
| VAIL RESORTS INC | MTN | 75.23 | 5,500.00 | 245,656.42 | 413,765.00 |
| VALASSIS COMMUNICATIONS INC | VCI | 34.25 | 14,400.00 | 356,439.56 | 493,200.00 |
| VALEANT PHARMACEUTICALS | VRX | 117.40 | 143,100.00 | 14,190,720.14 | 16,799,940.00 |
| VALEANT PHARMACEUTICALS | VRX | 117.40 | 125,000.00 | 9,350,452.95 | 14,675,000.00 |
| VALERO ENERGY CORP. | VLO | 50.40 | 362,091.00 | 12,731,320.67 | 18,249,386.00 |
| VALSPAR CORP | VAL | 71.29 | 124,090.00 | 4,955,526.64 | 8,846,376.00 |
| VANDA PHARMACEUTICALS INC | VNDA | 12.41 | 17,400.00 | 170,000.57 | 215,934.00 |
| VASCULAR SOLUTIONS INC | VASC | 23.15 | 37,100.00 | 555,735.55 | 858,865.00 |
| VERACYTE INC | VCYT | 14.50 | 2,000.00 | 28,367.62 | 29,000.00 |
| VERIFONE HOLDINGS INC | PAY | 26.82 | 1,200,000.00 | 27,912,898.75 | 32,184,000.00 |
| VERINT SYS INC | VRNT | 42.94 | 5,000.00 | 171,623.70 | 214,700.00 |
| VERIZON COMMUNICATIONS | VZ | 49.14 | 577,159.00 | 28,329,872.42 | 28,361,593.00 |
| VERIZON COMMUNICATIONS | VZ | 49.14 | 1,898,038.00 | 70,968,141.40 | 93,269,587.00 |
| VIACOM INC. CL B | VIAB | 87.34 | 330,000.00 | 13,163,554.53 | 28,822,200.00 |
| VIACOM INC. CL B | VIAB | 87.34 | 295,854.00 | 13,334,413.67 | 25,839,888.00 |
| VIASAT INC. | VSAT | 62.65 | 5,000.00 | 281,177.15 | 313,250.00 |
| VIASYSTEMS GROUP INC | VIAS | 13.68 | 7,942.00 | 176,189.60 | 108,647.00 |
| VIAVI SOLUTIONS INC | VIAV | 12.98 | 2,665,000.00 | 34,266,522.22 | 34,591,700.00 |
| VICOR CORP | VICR | 13.42 | 1,300.00 | 15,786.42 | 17,446.00 |
| VILLAGE SUPER MARKET INC | VLGEA | 31.01 | 17,500.00 | 529,809.52 | 542,675.00 |
| VINCE HOLDING CORP | VNCE | 30.67 | 4,600.00 | 141,361.22 | 141,082.00 |
| VIOLIN MEMORY INC | VMEM | 3.96 | 7,500.00 | 26,403.00 | 29,700.00 |
| VIROPHARMA INC | VPHM | 49.85 | 41,400.00 | 503,401.82 | 2,063,790.00 |
| VIRTUS INVESTMENT PARTNERS | VRTS | 200.05 | 5,600.00 | 360,675.22 | 1,120,280.00 |
| VISA INC-CLASS A | V | 222.68 | 127,937.00 | 9,464,074.84 | 28,489,011.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM COMMON STOCK | | | | | |
| VISA INC-CLASS A | V | 222.68 | 263,300.00 | 24,731,111.45 | 58,631,644.00 |
| VISA INC-CLASS A | V | 222.68 | 145,000.00 | 11,900,512.45 | 32,288,600.00 |
| VISA INC-CLASS A | V | 222.68 | 346,432.00 | 28,499,593.72 | 77,143,478.00 |
| VISA INC-CLASS A | V | 222.68 | 90,000.00 | 6,731,597.59 | 20,041,200.00 |
| VISHAY INTERTECHNOLOGY INC. | VSH | 13.26 | 1,000,000.00 | 12,711,945.65 | 13,260,000.00 |
| VISTEON CORP | VC | 81.89 | 120,000.00 | 5,179,346.47 | 9,826,800.00 |
| VMWARE INC-CLASS A | VMW | 89.71 | 56,355.00 | 4,262,190.22 | 5,055,607.00 |
| VMWARE INC-CLASS A | VMW | 89.71 | 145,000.00 | 12,654,411.03 | 13,007,950.00 |
| VODAFONE GROUP PLC-ADR | VOD | 39.31 | 550,000.00 | 13,983,149.92 | 21,620,500.00 |
| VONAGE HLDGS CORP | VG | 3.33 | 256,800.00 | 543,155.55 | 855,144.00 |
| VOXX INTERNATIONAL CORP | VOXX | 16.70 | 44,300.00 | 404,128.96 | 739,810.00 |
| VSE CORP | VSEC | 48.01 | 14,600.00 | 407,352.70 | 700,946.00 |
| WABTEC | WAB | 74.27 | 342,516.00 | 14,159,820.32 | 25,438,663.00 |
| WAGEWORKS INC | WAGE | 59.44 | 120,000.00 | 6,923,371.02 | 7,132,800.00 |
| WAGEWORKS INC | WAGE | 59.44 | 19,900.00 | 374,039.13 | 1,182,856.00 |
| WALGREENS BOOTS ALLIANCE INC | WBA | 57.44 | 628,236.00 | 15,854,006.88 | 36,085,876.00 |
| WALMART INC | WMT | 78.69 | 111,584.00 | 7,668,566.09 | 8,780,545.00 |
| WALMART INC | WMT | 78.69 | 380,000.00 | 22,175,218.62 | 29,902,200.00 |
| WALMART INC | WMT | 78.69 | 1,068,354.00 | 38,113,799.57 | 84,068,776.00 |
| WASHINGTON BANKING CO | WBCO | 17.73 | 27,900.00 | 365,024.02 | 494,667.00 |
| WASTE MANAGEMENT INC. | WM | 44.87 | 309,500.00 | 10,268,301.70 | 13,887,265.00 |
| WATERSTONE FINANCIAL INC | WSBF | 11.10 | 3,100.00 | 29,965.22 | 34,410.00 |
| WATSCO INC. | WSO | 96.06 | 3,200.00 | 220,224.50 | 307,392.00 |
| WATTS WATER TECHNOLOGIES | WTS | 61.87 | 600.00 | 23,338.74 | 37,122.00 |
| WCI COMMUNITIES INC | WCIC | 19.09 | 2,800.00 | 46,838.77 | 53,452.00 |
| WD-40 CO | WDFC | 74.68 | 12,900.00 | 484,217.04 | 963,372.00 |
| WEBSTER FINANCIAL | WBS | 31.18 | 55,300.00 | 1,204,010.44 | 1,724,254.00 |
| WEIS MKTS INC | WMK | 52.56 | 16,300.00 | 538,315.94 | 856,728.00 |
| WELLCARE HEALTH PLANS INC | WCG | 70.42 | 25,600.00 | 919,387.45 | 1,802,752.00 |
| WELLS FARGO COMPANY | WFC | 45.40 | 536,005.00 | 18,248,198.39 | 24,334,627.00 |
| WELLS FARGO COMPANY | WFC | 45.40 | 1,185,000.00 | 31,215,403.39 | 53,799,000.00 |
| WELLS FARGO COMPANY | WFC | 45.40 | 3,203,413.00 | 109,161,244.74 | 145,434,950.00 |
| WESBANCO INC | WSBC | 32.00 | 30,000.00 | 460,979.45 | 960,000.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| WEST BANCORPORATION | WTBA | 15.82 | 22,000.00 | 156,001.17 | 348,040.00 |
| WEST MARINE INC | WMAR | 14.23 | 44,500.00 | 452,757.81 | 633,235.00 |
| WEST PHARMACEUTICAL | WST | 49.06 | 13,500.00 | 383,043.43 | 662,310.00 |
| WESTERN ALLIANCE BANCORP | WAL | 23.86 | 1,400.00 | 32,240.46 | 33,404.00 |
| WESTERN REFINING INC | WNR | 42.41 | 36,300.00 | 432,941.57 | 1,539,483.00 |
| WESTLAKE CHEMICAL CORP. | WLK | 122.07 | 260,000.00 | 23,114,676.46 | 31,738,200.00 |
| WESTMORELAND COAL CO | WLBA | 19.29 | 38,200.00 | 479,351.07 | 736,878.00 |
| WESTWOOD HOLDINGS GROUP | WHG | 61.91 | 13,700.00 | 503,679.78 | 848,167.00 |
| WEX INC. | WEX | 99.03 | 8,500.00 | 168,637.69 | 841,755.00 |
| WGL HOLDINGS INC. | WGL | 40.06 | 13,200.00 | 517,814.20 | 528,792.00 |
| WHOLE FOODS MARKET INC | WFM | 57.83 | 198,700.00 | 9,688,175.32 | 11,490,821.00 |
| WILEY JOHN & SONS IN | JW.A | 55.20 | 350,000.00 | 13,572,371.96 | 19,320,000.00 |
| WILLIAMS COS. INC. | WMB | 38.57 | 453,139.00 | 14,701,089.31 | 17,477,571.00 |
| WILSHIRE BANCORP INC | WIBC | 10.93 | 1,400.00 | 7,231.80 | 15,302.00 |
| WINDSTREAM HOLDINGS INC. | WIN | 7.98 | 1,800,000.00 | 17,264,227.01 | 14,364,000.00 |
| WINMARK CORP | WINA | 92.62 | 8,100.00 | 357,918.94 | 750,222.00 |
| WINTHROP REALTY TRUST | FUR | 11.05 | 12,468.00 | 136,823.07 | 137,771.00 |
| WINTRUST FINANCIAL CORP | WTFC | 46.12 | 27,500.00 | 880,131.21 | 1,268,300.00 |
| WISDOMTREE INVESTMENTS INC | WETF | 17.71 | 76,500.00 | 531,613.42 | 1,354,815.00 |
| WIX.COM LTD | WIX | 26.85 | 3,300.00 | 90,296.32 | 88,605.00 |
| WOLVERINE WORLD WIDE | WWW | 33.96 | 19,300.00 | 323,334.93 | 655,428.00 |
| WOODWARD INC. | WWD | 45.61 | 12,000.00 | 306,636.92 | 547,320.00 |
| WORLDPAY INC. | WP | 32.61 | 650,000.00 | 14,017,272.76 | 21,196,500.00 |
| WORTHINGTON INDS | WOR | 42.08 | 10,600.00 | 175,820.75 | 446,048.00 |
| XCEL ENERGY INC | XEL | 27.94 | 240,483.00 | 6,863,836.45 | 6,719,095.00 |
| XERIUM TECHNOLOGIES INC | XRM | 16.49 | 48,100.00 | 552,121.76 | 793,169.00 |
| XILINX INC | XLNX | 45.92 | 24,800.00 | 1,123,362.13 | 1,138,816.00 |
| XO GROUP INC | XOXO | 14.86 | 54,400.00 | 507,317.70 | 808,384.00 |
| YELP INC | YELP | 68.95 | 21,600.00 | 1,296,564.74 | 1,489,320.00 |
| YORK WATER CO | YORW | 20.93 | 3,968.00 | 68,989.50 | 83,050.00 |
| YUM BRANDS INC | YUM | 75.61 | 298,732.00 | 10,639,302.59 | 22,587,127.00 |
| ZALE CORP. | ZLC | 15.77 | 53,500.00 | 804,561.81 | 843,695.00 |
| ZELTIQ AESTHETICS INC | ZLTQ | 18.91 | 2,800.00 | 48,181.90 | 52,948.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|-------------------------------------|----------------|-------------------|-------------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ZEP INC | ZEP | 18.16 | 42,900.00 | 786,447.16 | 779,064.00 |
| ZILLOW GROUP INC | ZG | 81.73 | 16,700.00 | 1,126,097.27 | 1,364,891.00 |
| ZIX CORP | ZIXI | 4.56 | 112,500.00 | 396,463.91 | 513,000.00 |
| ZOLTEK COMPANIES INC | ZOLT | 16.75 | 500.00 | 8,330.01 | 8,375.00 |
| COMMON STOCK TOTAL | | | 383,224,188.11 | 12,948,543,387.77 | 19,910,018,900.57 |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | | |
| PROTHENA CORP PLC | PRTA | 26.52 | 20,400.00 | 567,732.00 | 541,008.00 |
| INTERNATIONAL COMMON STOCKS TOTAL | | | 20,400.00 | 567,732.00 | 541,008.00 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| ACADIA RLTY TR | AKR | 24.83 | 21,000.00 | 382,339.94 | 521,430.00 |
| AGREE REALTY CORP | ADC | 29.02 | 5,636.00 | 138,088.31 | 163,557.00 |
| ALEXANDERS INC | ALX | 330.00 | 900.00 | 336,529.26 | 297,000.00 |
| ALEXANDRIA REAL ESTATE | ARE | 63.62 | 1,145,000.00 | 76,528,252.87 | 72,844,900.00 |
| AMERICAN ASSETS TRUST INC | AAT | 31.43 | 12,800.00 | 273,010.36 | 402,304.00 |
| AMERICAN RESIDENTIAL | ARPI | 17.16 | 5,700.00 | 98,429.88 | 97,812.00 |
| APOLLO COMMERCIAL REAL | ARI | 16.25 | 14,100.00 | 236,697.81 | 229,125.00 |
| ARMADA HOFFLER PROPERTIES | AHH | 9.28 | 8,000.00 | 88,135.20 | 74,240.00 |
| ASHFORD HOSPITALITY TRUST INC | AHT | 8.28 | 23,500.00 | 66,258.03 | 194,580.00 |
| ASSOCIATED ESTATES REALTY | AEC | 16.05 | 22,000.00 | 285,901.65 | 353,100.00 |
| AVALONBAY COMMUNITIES | AVB | 118.23 | 697,000.00 | 90,562,877.13 | 82,406,310.00 |
| AVIV REIT INC | AVIV | 23.70 | 4,800.00 | 119,808.00 | 113,760.00 |
| BRAEMAR HOTELS & RESORTS INC | BHR | 18.20 | 4,979.99 | 34,414.37 | 90,636.00 |
| CAMPUS CREST COMMUNITIES | CCG | 9.41 | 24,700.00 | 324,222.55 | 232,427.00 |
| CAPSTEAD MTG CORP | CMO | 12.08 | 36,500.00 | 425,673.51 | 440,920.00 |
| CEDAR REALTY TRUST INC | CDR | 6.26 | 27,600.00 | 103,483.85 | 172,776.00 |
| CHATHAM LODGING TRUST | CLDT | 20.45 | 10,000.00 | 181,154.12 | 204,500.00 |
| CHESAPEAKE LODGING TRUST | CHSP | 25.29 | 18,600.00 | 355,360.04 | 470,394.00 |
| COLONY CAPITAL INC | CLNY-OLD | 20.29 | 29,200.00 | 585,187.93 | 592,468.00 |
| CORESITE REALTY CORP | COR | 32.19 | 7,900.00 | 104,215.92 | 254,301.00 |
| COUSINS PROPERTIES INC | CUZ | 10.30 | 64,200.00 | 578,644.55 | 661,260.00 |
| CUBESMART | CUBE | 15.94 | 50,900.00 | 382,411.86 | 811,346.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|-------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: REIT REAL ESTATE INVESTMENT TRUST | | | | | |
| CYRUSONE INC. | CONE | 22.33 | 7,300.00 | 166,078.84 | 163,009.00 |
| CYS INVESTMENTS INC | CYS | 7.41 | 66,700.00 | 903,994.07 | 494,247.00 |
| DCT INDUSTRIAL TRUST INC | DCT | 7.13 | 111,100.00 | 606,690.78 | 792,143.00 |
| DIAMONDROCK HOSPITALITY | DRH | 11.55 | 74,700.00 | 598,880.27 | 862,785.00 |
| DIGITAL REALTY TRUST INC | DLR | 49.12 | 384,773.00 | 21,675,850.95 | 18,900,050.00 |
| DIGITAL REALTY TRUST INC | DLR | 49.12 | 385,000.00 | 18,172,789.83 | 18,911,200.00 |
| DIGITAL REALTY TRUST INC | DLR | 49.12 | 973,000.00 | 55,335,876.31 | 47,793,760.00 |
| DUPONT FABROS TECHNOLOGY | DFT | 24.71 | 23,800.00 | 484,378.98 | 588,098.00 |
| DYNEX CAPITAL INC | DX | 8.00 | 21,000.00 | 199,122.59 | 168,000.00 |
| EASTGROUP PROPERTY INC | EGP | 57.93 | 11,600.00 | 452,707.94 | 671,988.00 |
| EDUCATION REALTY TRUST INC | EDR | 8.82 | 43,600.00 | 318,495.08 | 384,552.00 |
| ELLINGTON RESIDENTIAL | EARN | 15.38 | 2,700.00 | 44,753.04 | 41,526.00 |
| EMPIRE STATE REALTY TRUST-A | ESRT | 15.30 | 33,000.00 | 490,954.20 | 504,900.00 |
| EPR PROPERTIES | EPR | 49.16 | 19,700.00 | 771,028.98 | 968,452.00 |
| EQUITY ONE INC | EQY | 22.44 | 23,000.00 | 394,392.26 | 516,120.00 |
| EQUITY RESIDENTIAL PROP | EQR | 51.87 | 288,580.00 | 17,173,428.18 | 14,968,645.00 |
| EQUITY RESIDENTIAL PROP | EQR | 51.87 | 239,160.00 | 14,009,907.90 | 12,405,229.00 |
| FELCOR LODGING TRUST | FCH | 8.16 | 47,400.00 | 189,437.90 | 386,784.00 |
| FINANCIAL ENGINES INC | FNGN | 69.48 | 29,800.00 | 1,959,006.80 | 2,070,504.00 |
| FINANCIAL ENGINES INC | FNGN | 69.48 | 65,000.00 | 4,160,974.50 | 4,516,200.00 |
| FINANCIAL ENGINES INC | FNGN | 69.48 | 28,000.00 | 644,630.55 | 1,945,440.00 |
| FIRST INDUSTRIAL RE | FR | 17.45 | 41,100.00 | 313,251.31 | 717,195.00 |
| FIRST POTOMAC REALTY TRUST | FPO | 11.63 | 22,400.00 | 301,250.84 | 260,512.00 |
| FRANKLIN STREET PPTYS CO | FSP | 11.95 | 34,400.00 | 460,823.21 | 411,080.00 |
| GETTY RLTY CORP | GTY | 18.37 | 9,800.00 | 196,232.26 | 180,026.00 |
| GLADSTONE COMMERCIAL CORP | GOOD | 17.97 | 6,000.00 | 85,985.73 | 107,820.00 |
| GLIMCHER REALTY TRUST | GRT | 9.36 | 55,200.00 | 315,268.28 | 516,672.00 |
| GOVERNMENT PROPERTIES | GOV | 24.85 | 20,900.00 | 500,802.68 | 519,365.00 |
| GRAMERCY PROPERTY TRUST | GPT | 7.65 | 90,400.00 | 894,006.08 | 691,560.00 |
| GRAMERCY PROPERTY TRUST INC | GPT-OLD3 | 5.75 | 22,700.00 | 67,589.71 | 130,525.00 |
| HCP INC | HCP | 36.32 | 144,290.00 | 6,461,306.20 | 5,240,613.00 |
| HCP INC | HCP | 36.32 | 415,000.00 | 15,096,571.62 | 15,072,800.00 |
| HEALTHCARE RLTY TR | HR | 21.31 | 36,600.00 | 824,845.10 | 779,946.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|--------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: REIT REAL ESTATE INVESTMENT TRUST | | | | | |
| HERSHA HOSPITALITY TRUST | HT | 5.57 | 77,400.00 | 341,464.75 | 431,118.00 |
| HIGHWOODS PROP INC. | HIW | 36.17 | 34,300.00 | 1,072,934.69 | 1,240,631.00 |
| HILLTOP HOLDINGS | HTH | 23.13 | 50,900.00 | 1,157,083.27 | 1,177,317.00 |
| HOST HOTELS & RESORTS INC | HST | 19.44 | 2,185,000.00 | 38,659,365.69 | 42,476,400.00 |
| HUDSON PACIFIC PROPERTIES | HPP | 21.87 | 16,600.00 | 286,931.30 | 363,042.00 |
| INLAND REAL ESTATE CORP | IRC | 10.52 | 32,600.00 | 258,475.62 | 342,952.00 |
| INVESCO MORTGAGE CAPITAL | IVR | 14.68 | 51,700.00 | 1,064,883.85 | 758,956.00 |
| INVESTORS REAL ESTATE TRUST | IRET | 8.58 | 38,500.00 | 346,494.35 | 330,330.00 |
| ISTAR FINANCIAL INC. | STAR | 14.27 | 32,500.00 | 92,999.52 | 463,775.00 |
| KITE REALTY GROUP TRUST | KRG | 6.57 | 49,900.00 | 250,626.46 | 327,843.00 |
| LASALLE HOTEL PROPERTIES | LHO | 30.86 | 39,700.00 | 839,352.64 | 1,225,142.00 |
| LEXINGTON CORP PPTYS | LXP | 10.21 | 68,500.00 | 489,522.15 | 699,385.00 |
| LIFE STORAGE INC | LSI | 65.17 | 12,000.00 | 418,822.81 | 782,040.00 |
| MEDICAL PROPERTIES TRUST INC | MPW | 12.22 | 61,700.00 | 628,806.00 | 753,974.00 |
| MONMOUTH REIT -CL A | MNR | 9.09 | 17,173.00 | 132,117.09 | 156,103.00 |
| NATIONAL HEALTH INVESTORS INC | NHI | 56.10 | 11,100.00 | 355,442.84 | 622,710.00 |
| NEW RESIDENTIAL INVESTMENT | NRZ | 6.68 | 96,700.00 | 610,341.39 | 645,956.00 |
| NEW YORK MORTGAGE TRUST INC | NYMT | 6.99 | 24,300.00 | 165,490.90 | 169,857.00 |
| NORTHSTAR REALTY FINANCE | NRF | 13.45 | 110,700.00 | 810,286.93 | 1,488,915.00 |
| PARKWAY PROPERTYS INC | PKY-OLD | 19.29 | 16,600.00 | 310,750.38 | 320,214.00 |
| PENNSYLVANIA RI | PEI | 18.98 | 26,000.00 | 298,688.00 | 493,480.00 |
| PENNYMAC MORTGAGE | PMT | 22.96 | 26,900.00 | 535,382.18 | 617,624.00 |
| PHYSICIANS REALTY TRUST | DOC | 12.74 | 7,700.00 | 93,488.47 | 98,098.00 |
| PS BUSINESS PARKS INC/CA | PSB | 76.42 | 7,400.00 | 403,584.70 | 565,508.00 |
| PUBLIC STORAGE INC | PSA | 150.52 | 94,943.00 | 9,460,005.05 | 14,290,820.00 |
| QTS REALTY TRUST INC-CLASS A | QTS | 24.78 | 5,600.00 | 116,536.00 | 138,768.00 |
| RAIT FINANCIAL TRUST | RASF | 8.97 | 26,700.00 | 267,372.12 | 239,499.00 |
| READY CAPITAL CORP | RC | 16.03 | 2,586.00 | 53,290.87 | 41,454.00 |
| REDWOOD TR INC | RWT | 19.37 | 31,400.00 | 527,324.34 | 608,218.00 |
| REXFORD INDUSTRIAL REALTY INC | REXR | 13.20 | 6,900.00 | 95,024.32 | 91,080.00 |
| RLJ LODGING TRUST | RLJ | 24.32 | 47,300.00 | 868,617.13 | 1,150,336.00 |
| ROUSE PROPERTIES INC | RSE | 22.19 | 8,600.00 | 113,670.47 | 190,834.00 |
| RPT REALTY | RPT | 15.74 | 25,400.00 | 272,968.79 | 399,796.00 |

Group: DOMESTIC EQUITIES - Internal

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------|-----------------------|--------------------------|--------------------------|
| Group: DOMESTIC EQUITIES - Internal | | | | | |
| Instrument: REIT REAL ESTATE INVESTMENT TRUST | | | | | |
| SAUL CENTERS INC | BFS | 47.73 | 3,137.00 | 95,024.86 | 149,729.00 |
| SELECT INCOME REIT | SIR | 26.74 | 8,400.00 | 212,554.89 | 224,616.00 |
| SILVER BAY REALTY TRUST CORP. | SBY | 15.99 | 6,400.00 | 116,409.55 | 102,336.00 |
| SIMON PROP GROUP INC. | SPG | 152.16 | 115,432.00 | 18,432,509.65 | 17,564,133.00 |
| SIMON PROP GROUP INC. | SPG | 152.16 | 205,825.00 | 16,886,161.58 | 31,318,332.00 |
| STAG INDUSTRIAL INC | STAG | 20.39 | 16,000.00 | 240,793.54 | 326,240.00 |
| STRATEGIC HOTELS & RESORTS | BEE | 9.45 | 69,300.00 | 679,706.76 | 654,885.00 |
| SUMMIT HOTEL PROPERTIES INC | INN | 9.00 | 30,500.00 | 293,277.07 | 274,500.00 |
| SUN COMMUNITIES INC | SUI | 42.64 | 13,700.00 | 360,453.15 | 584,168.00 |
| SUNSTONE HOTEL INVESTORS INC | SHO | 13.40 | 69,900.00 | 620,468.85 | 936,660.00 |
| TANGER FACTORY OUTLET | SKT | 32.02 | 360,724.00 | 12,147,286.33 | 11,550,382.00 |
| TERRENO REALTY CORP | TRNO | 17.70 | 9,500.00 | 170,053.36 | 168,150.00 |
| UMH PROPERTIES INC | UMH | 9.42 | 6,188.00 | 51,083.63 | 58,291.00 |
| UNIVERSAL HEALTH RLT | UHT | 40.06 | 4,500.00 | 138,165.07 | 180,270.00 |
| URSTADT BIDDLE PPTYS | UBA | 18.45 | 9,500.00 | 157,788.80 | 175,275.00 |
| VEREIT INC | VER | 12.86 | 58,800.00 | 835,830.24 | 756,168.00 |
| WASHINGTON RE INV | WRE | 23.36 | 25,400.00 | 706,093.74 | 593,344.00 |
| WESTERN ASSET MORTGAGE CAP | WMC | 10.38 | 13,337.13 | 182,751.03 | 138,384.00 |
| WHITESTONE REIT-B | WSR | 13.37 | 8,200.00 | 109,615.09 | 109,634.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 10,392,764.12 | 450,296,582.37 | 453,878,564.00 |
| TOTAL | | | 393,625,952.23 | 13,397,219,402.21 | 20,361,538,472.57 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| 3D SYSTEMS CORP | DDD | 92.93 | 2,200.00 | 105,813.11 | 204,446.00 |
| 3M COMPANY | MMM | 140.25 | 33,500.00 | 3,804,829.41 | 4,698,375.00 |
| ABBOTT LABORATORIES | ABT | 38.33 | 36,900.00 | 1,180,208.80 | 1,414,377.00 |
| ABBVIE INC. | ABBV | 52.81 | 52,400.00 | 2,016,017.31 | 2,767,244.00 |
| ACCENTURE PLC | ACN | 82.22 | 52,600.00 | 3,256,438.31 | 4,324,772.00 |
| ADOBE SYSTEMS INC. | ADBE | 59.88 | 16,700.00 | 814,026.68 | 999,996.00 |
| AECOM | ACM | 29.43 | 41,500.00 | 1,268,685.53 | 1,221,345.00 |
| AETNA INC. | AET | 68.59 | 55,030.00 | 3,445,909.31 | 3,774,508.00 |
| AFFILIATED MANAGERS GROUP | AMG | 216.88 | 4,200.00 | 574,567.16 | 910,896.00 |
| AFLAC INC | AFL | 66.80 | 23,000.00 | 1,131,079.63 | 1,536,400.00 |
| AGL RESOURCES INC | GAS | 47.23 | 6,900.00 | 326,376.48 | 325,887.00 |
| AIR LEASE CORP | AL | 31.08 | 11,100.00 | 314,240.97 | 344,988.00 |
| AIR PROD. & CHEM. | APD | 111.78 | 5,900.00 | 591,597.04 | 659,502.00 |
| AIRGAS INC | ARG | 111.85 | 10,500.00 | 1,054,552.75 | 1,174,425.00 |
| ALASKA AIRGROUP INC | ALK | 73.37 | 11,500.00 | 724,357.90 | 843,755.00 |
| ALERE INC | ALR | 36.20 | 24,000.00 | 707,567.97 | 868,800.00 |
| ALLEGION PLC | ALLE | 44.19 | 15,566.00 | 540,655.90 | 687,861.00 |
| ALLERGAN INC. | AGN-OLD | 111.08 | 100.00 | 9,572.55 | 11,108.00 |
| ALLERGAN PLC | AGN | 168.00 | 13,800.00 | 1,258,272.56 | 2,318,400.00 |
| ALLIANCE DATA SYSTEM | ADS | 262.93 | 13,900.00 | 1,609,473.92 | 3,654,727.00 |
| ALLIANT ENERGY CORPORATION | LNT | 51.60 | 14,200.00 | 712,786.64 | 732,720.00 |
| ALLIED WORLD ASSURANCE HOLD | AWH | 112.81 | 13,700.00 | 1,306,628.75 | 1,545,497.00 |
| ALLSTATE CORP | ALL | 54.54 | 81,700.00 | 3,382,786.60 | 4,455,918.00 |
| ALPHABET INC | GOOGL | 1,120.71 | 4,200.00 | 2,741,123.56 | 4,706,982.00 |
| ALTABA INC | AABA | 40.44 | 97,500.00 | 2,698,000.32 | 3,942,900.00 |
| ALTRIA GROUP INC | MO | 38.39 | 81,500.00 | 2,313,877.49 | 3,128,785.00 |
| AMC NETWORKS INC | AMCX | 68.11 | 19,900.00 | 1,305,774.82 | 1,355,389.00 |
| AMDOCS LIMITED | DOX | 41.24 | 9,100.00 | 324,487.33 | 375,284.00 |
| AMERICAN CAPITAL LTD | ACAS | 15.64 | 200.00 | 2,346.03 | 3,128.00 |
| AMERICAN ELECTRIC POWER | AEP | 46.74 | 45,800.00 | 2,187,142.65 | 2,140,692.00 |
| AMERICAN EXPRESS CO. | AXP | 90.73 | 39,000.00 | 2,909,814.17 | 3,538,470.00 |
| AMERICAN FINANCIAL GROUP INC. | AFG | 57.72 | 28,900.00 | 1,529,941.25 | 1,668,108.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | INTECH (Q) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| AMERICAN INTL GROUP | AIG | 51.05 | 20,800.00 | 774,209.70 | 1,061,840.00 |
| AMERICAN WATER WORKS CO INC | AWK | 42.26 | 66,700.00 | 2,763,994.53 | 2,818,742.00 |
| AMERIPRISE FINANCIAL INC | AMP | 115.05 | 25,800.00 | 1,784,998.75 | 2,968,290.00 |
| AMERISOURCEBERGEN CORP | ABC | 70.31 | 56,800.00 | 3,286,630.55 | 3,993,608.00 |
| AMETEK INC. | AME | 52.67 | 6,550.00 | 202,712.56 | 344,989.00 |
| AMGEN INC | AMGN | 114.16 | 22,700.00 | 1,895,446.17 | 2,591,432.00 |
| AMPHENOL CORP-CL A | APH | 89.18 | 5,500.00 | 429,471.09 | 490,490.00 |
| ANALOG DEVICES | ADI | 50.93 | 5,700.00 | 263,195.27 | 290,301.00 |
| ANDEAVOR | ANDV | 58.50 | 4,300.00 | 194,273.93 | 251,550.00 |
| ANTHEM INC. | ANTM | 92.39 | 24,300.00 | 2,159,010.34 | 2,245,077.00 |
| AON PLC | AON | 83.89 | 14,100.00 | 873,699.47 | 1,182,849.00 |
| APPLE INC. | AAPL | 561.11 | 26,600.00 | 9,511,599.38 | 14,925,526.00 |
| APPLIED MATERIALS INC. | AMAT | 17.69 | 80,500.00 | 1,321,441.19 | 1,424,045.00 |
| APTIV PLC | APTIV | 60.13 | 71,500.00 | 3,703,700.74 | 4,299,295.00 |
| AQUA AMERICA INC | WTR | 23.59 | 71,750.00 | 1,706,444.10 | 1,692,583.00 |
| ARCH CAPITAL GROUP LTD | ACGL | 59.69 | 48,900.00 | 2,499,446.23 | 2,918,841.00 |
| ARCHER DANIELS MIDLAND CO | ADM | 43.40 | 6,300.00 | 261,168.50 | 273,420.00 |
| ARES CAPITAL CORP | ARCC | 17.77 | 17,100.00 | 290,864.93 | 303,867.00 |
| ASHLAND GLOBAL HOLDINGS INC | ASH | 97.04 | 100.00 | 6,672.67 | 9,704.00 |
| ASPEN INSURANCE HOLDINGS LTD | AHL | 41.31 | 27,600.00 | 997,079.35 | 1,140,156.00 |
| ASSOCIATED BANC-CORP. | ASB | 17.40 | 16,800.00 | 288,502.74 | 292,320.00 |
| ASSURANT INC | AIZ | 66.37 | 16,000.00 | 869,413.59 | 1,061,920.00 |
| ASSURED GUARANTY LTD | AGO | 23.59 | 5,100.00 | 95,739.15 | 120,309.00 |
| AT&T INC | T | 35.16 | 96,682.00 | 3,074,905.46 | 3,399,339.00 |
| ATMOS ENERGY CORP. | ATO | 45.42 | 10,200.00 | 367,913.28 | 463,284.00 |
| AUTOMATIC DATA PROC. | ADP | 80.81 | 78,200.00 | 4,762,351.90 | 6,319,342.00 |
| AVERY DENNISON | AVY | 50.19 | 1,900.00 | 59,605.54 | 95,361.00 |
| AVIS BUDGET GROUP INC | CAR | 40.42 | 24,800.00 | 741,193.25 | 1,002,416.00 |
| AXIS CAPITAL HOLDINGS LIMITED | AXS | 47.57 | 42,700.00 | 1,836,349.53 | 2,031,239.00 |
| BALL CORPORATION | BLL | 51.66 | 11,700.00 | 465,312.77 | 604,422.00 |
| BALLY TECHNOLOGIES INC. | BYI | 78.45 | 4,700.00 | 355,453.46 | 368,715.00 |
| BANK OF AMERICA CORP. | BAC | 15.57 | 263,600.00 | 2,611,822.53 | 4,104,252.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | INTECH (Q) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| BANKUNITED INC | BKU | 32.92 | 19,400.00 | 612,583.86 | 638,648.00 |
| BAXTER INTL | BAX | 69.55 | 20,400.00 | 1,346,745.21 | 1,418,820.00 |
| BB&T CORPORATION | BBT | 37.32 | 29,300.00 | 931,739.16 | 1,093,476.00 |
| BE AEROSPACE INC. | BEAV | 87.03 | 30,600.00 | 2,069,519.36 | 2,663,118.00 |
| BECTON DICKINSON & COMPANY | BDX | 110.49 | 19,700.00 | 2,013,473.23 | 2,176,653.00 |
| BED BATH & BEYOND INC | BBBY | 80.30 | 3,600.00 | 280,512.87 | 289,080.00 |
| BEMIS CO. | BMS | 40.96 | 44,400.00 | 1,757,668.50 | 1,818,624.00 |
| BERKSHIRE HATHAWAY INC. | BRK.B | 118.56 | 50,400.00 | 4,296,826.08 | 5,975,424.00 |
| BEST BUY COMPANY INC | BBY | 39.88 | 64,400.00 | 2,555,431.16 | 2,568,272.00 |
| BIOGEN IDEC INC | BIIB | 279.75 | 10,700.00 | 1,690,538.48 | 2,993,325.00 |
| BIOMARIN PHARMACEUTICAL | BMRN | 70.27 | 6,800.00 | 422,714.29 | 477,836.00 |
| BLACKROCK INC | BLK | 316.47 | 7,500.00 | 1,969,775.49 | 2,373,525.00 |
| BOEING CO | BA | 136.49 | 18,600.00 | 2,203,135.52 | 2,538,714.00 |
| BOOKING HOLDINGS INC | BKNG | 1,162.40 | 300.00 | 341,517.09 | 348,720.00 |
| BORG WARNER INC. | BWA | 55.91 | 6,000.00 | 304,436.74 | 335,460.00 |
| BOSTON SCIENTIFIC CORP. | BSX | 12.02 | 247,100.00 | 2,533,561.03 | 2,970,142.00 |
| BRINKER INTERNATIONAL INC | EAT | 46.34 | 3,300.00 | 133,097.11 | 152,922.00 |
| BRISTOL-MYERS SQUIBB | BMJ | 53.15 | 56,600.00 | 2,566,157.34 | 3,008,290.00 |
| BROWN-FORMAN -CL B | BF.B | 75.57 | 41,300.00 | 2,707,675.55 | 3,121,041.00 |
| BURGER KING WORLDWIDE INC | BKW | 22.86 | 41,600.00 | 829,856.05 | 950,976.00 |
| BWX TECHNOLOGIES INC | BWXT | 34.19 | 8,200.00 | 258,154.31 | 280,358.00 |
| C A INC. | CA | 33.65 | 17,200.00 | 540,910.23 | 578,780.00 |
| CABOT OIL & GAS CORP. | COG | 38.76 | 90,400.00 | 2,573,114.20 | 3,503,904.00 |
| CALPINE CORP | CPN | 19.51 | 31,100.00 | 599,646.04 | 606,761.00 |
| CAMPBELL SOUP CO. | CPB | 43.28 | 66,700.00 | 2,834,329.57 | 2,886,776.00 |
| CAPITALSOURCE INC | CSE | 14.37 | 81,000.00 | 802,008.77 | 1,163,970.00 |
| CARDINAL HEALTH INC. | CAH | 66.81 | 10,200.00 | 570,587.87 | 681,462.00 |
| CAREFUSION CORP | CFN | 39.82 | 60,600.00 | 2,290,866.78 | 2,413,092.00 |
| CARMAX INC. | KMX | 47.02 | 1,400.00 | 60,701.58 | 65,828.00 |
| CARTERS INC | CRI | 71.79 | 18,600.00 | 1,337,824.10 | 1,335,294.00 |
| CBOE GLOBAL MARKETS INC | CBOE | 51.96 | 35,200.00 | 1,260,397.94 | 1,828,992.00 |
| CBS CORP. CL. B | CBS | 63.74 | 55,100.00 | 1,852,742.93 | 3,512,074.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|----------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| CELGENE CORP | CELG | 168.96 | 25,800.00 | 3,237,179.58 | 4,359,168.00 |
| CENTURYLINK INC | CTL | 31.85 | 13,309.00 | 509,426.39 | 423,892.00 |
| CHARTER COMMUNICATION-A | CHTR-OLD | 136.76 | 9,700.00 | 1,230,317.92 | 1,326,572.00 |
| CHENIERE ENERGY INC | LNG | 43.12 | 43,500.00 | 1,300,806.46 | 1,875,720.00 |
| CHEVRON CORP. | CVX | 124.91 | 53,565.00 | 4,522,881.09 | 6,690,804.00 |
| CHICAGO BRIDGE & IRON | CBI | 83.14 | 23,000.00 | 1,391,979.68 | 1,912,220.00 |
| CHIPOTLE MEXICAN GRILL - CL A | CMG | 532.78 | 400.00 | 150,035.34 | 213,112.00 |
| CHUBB CORP | CB-OLD | 96.63 | 20,000.00 | 1,740,912.28 | 1,932,600.00 |
| CHUBB LIMITED | CB | 103.53 | 12,700.00 | 1,140,535.62 | 1,314,831.00 |
| CHURCH & DWIGHT INC | CHD | 66.28 | 26,800.00 | 1,629,232.76 | 1,776,304.00 |
| CIGNA CORP. | CI | 87.48 | 30,000.00 | 2,146,487.90 | 2,624,400.00 |
| CIMAREX ENERGY | XEC | 104.91 | 2,600.00 | 256,988.15 | 272,766.00 |
| CINCINNATI FINANCIAL CORP. | CINF | 52.37 | 61,400.00 | 2,401,425.41 | 3,215,518.00 |
| CINEMARK HOLDINGS INC | CNK | 33.33 | 6,200.00 | 153,133.33 | 206,646.00 |
| CINTAS CORP | CTAS | 59.59 | 4,100.00 | 155,317.83 | 244,319.00 |
| CISCO SYSTEMS | CSCO | 22.45 | 2,000.00 | 37,582.68 | 44,900.00 |
| CITIGROUP INC. | C | 52.11 | 73,640.00 | 3,160,239.14 | 3,837,380.00 |
| CITY NATIONAL CORP | CYN | 79.22 | 4,400.00 | 336,693.90 | 348,568.00 |
| CLOROX COMPANY | CLX | 92.76 | 19,200.00 | 1,615,966.11 | 1,780,992.00 |
| CME GROUP INC | CME | 78.46 | 8,200.00 | 614,486.70 | 643,372.00 |
| CMS ENERGY CORP | CMS | 26.77 | 115,800.00 | 3,012,726.52 | 3,099,966.00 |
| COCA COLA CO. | KO | 41.31 | 51,100.00 | 1,321,727.24 | 2,110,941.00 |
| COCA-COLA EUROPEAN | CCE | 44.13 | 78,400.00 | 2,893,948.70 | 3,459,792.00 |
| COLFAX CORP | CFX | 63.69 | 32,500.00 | 1,625,004.71 | 2,069,925.00 |
| COLGATE PALMOLIVE | CL | 65.21 | 18,500.00 | 986,857.29 | 1,206,385.00 |
| COMCAST CORP - CL A | CMCSA | 51.97 | 115,697.00 | 3,313,253.30 | 6,012,195.00 |
| COMMERCE BANCSHARES | CBSH | 44.91 | 16,905.00 | 724,106.26 | 759,204.00 |
| COMMUNITY HEALTH SYS | CYH | 39.27 | 33,800.00 | 1,298,868.68 | 1,327,326.00 |
| COMPASS MINERALS | CMP | 80.05 | 4,600.00 | 328,204.28 | 368,230.00 |
| COMPUTER SCIENCES | CSC | 55.88 | 22,900.00 | 1,056,117.86 | 1,279,652.00 |
| CONAGRA BRANDS INC | CAG | 33.70 | 40,000.00 | 1,418,781.82 | 1,348,000.00 |
| CONOCOPHILLIPS | COP | 70.65 | 47,052.00 | 2,449,156.75 | 3,324,224.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| CONSTELLATION BRANDS INC-A | STZ | 70.38 | 28,300.00 | 1,188,518.07 | 1,991,754.00 |
| CON-WAY INC | CNW | 39.71 | 6,500.00 | 267,517.04 | 258,115.00 |
| COOPER COMPANIES INC. | COO | 123.84 | 10,200.00 | 1,295,315.23 | 1,263,168.00 |
| COPA HOLDINGS SA-CLASS A | CPA | 160.11 | 13,700.00 | 1,541,679.48 | 2,193,507.00 |
| COPART INC | CPRT | 36.65 | 9,500.00 | 319,916.92 | 348,175.00 |
| CORECIVIC INC | CXW | 32.07 | 26,688.00 | 782,835.16 | 855,884.00 |
| COSTCO WHOLESALE CORP. | COST | 119.01 | 29,000.00 | 3,187,217.79 | 3,451,290.00 |
| COVANCE INC | CVD | 88.06 | 22,900.00 | 1,698,347.51 | 2,016,574.00 |
| COVANTA HOLDING CORP. | CVA | 17.75 | 38,300.00 | 706,618.71 | 679,825.00 |
| COVIDIEN PLC | COV | 68.10 | 1,100.00 | 57,458.25 | 74,910.00 |
| CRANE CO | CR | 67.25 | 17,100.00 | 1,003,782.80 | 1,149,975.00 |
| CREE INC | CREE | 62.57 | 35,300.00 | 2,012,878.31 | 2,208,721.00 |
| CROWN CASTLE INTL CO | CCI | 73.43 | 15,800.00 | 1,003,283.33 | 1,160,194.00 |
| CULLEN/FROST BANKERS INC | CFR | 74.43 | 18,700.00 | 1,335,135.25 | 1,391,841.00 |
| CVS HEALTH CORP | CVS | 71.57 | 69,743.00 | 3,527,910.69 | 4,991,507.00 |
| DANAHER CORP | DHR | 77.20 | 19,300.00 | 1,295,787.76 | 1,489,960.00 |
| DAVITA INC | DVA | 63.37 | 31,000.00 | 1,672,101.90 | 1,964,470.00 |
| DELTA AIR LINES INC | DAL | 27.47 | 98,500.00 | 1,996,554.98 | 2,705,795.00 |
| DISCOVER FINANCIAL | DFS | 55.95 | 74,800.00 | 3,004,891.42 | 4,185,060.00 |
| DISCOVERY COMMUNICATIONS-A | DISCA | 90.42 | 56,900.00 | 3,866,284.93 | 5,144,898.00 |
| DISH NETWORK CORP | DISH | 57.92 | 21,200.00 | 832,481.07 | 1,227,904.00 |
| DISNEY (WALT) CO. | DIS | 76.40 | 52,782.00 | 2,618,859.10 | 4,032,545.00 |
| DOLLAR TREE INC | DLTR | 56.42 | 8,400.00 | 466,855.83 | 473,928.00 |
| DOMINION ENERGY INC | D | 64.69 | 28,000.00 | 1,637,972.70 | 1,811,320.00 |
| DOMINO'S PIZZA INC | DPZ | 69.65 | 20,300.00 | 1,273,464.52 | 1,413,895.00 |
| DONNELLEY (R.R.) & SONS CO. | RRD | 20.28 | 42,300.00 | 747,438.01 | 857,844.00 |
| DOVER CORP. | DOV | 96.54 | 20,300.00 | 1,675,088.24 | 1,959,762.00 |
| DREAMWORKS ANIMATION | DWA | 35.50 | 18,500.00 | 596,575.79 | 656,750.00 |
| DRIL-QUIP INC | DRQ | 109.93 | 3,600.00 | 387,484.22 | 395,748.00 |
| DST SYSTEMS INC | DST | 90.74 | 8,300.00 | 592,342.34 | 753,142.00 |
| DSW INC-CLASS A | DSW | 42.73 | 13,600.00 | 617,518.08 | 581,128.00 |
| DTE ENERGY COMPANY | DTE | 66.39 | 54,400.00 | 3,522,709.10 | 3,611,616.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| DUKE ENERGY CORPORATION | DUK | 69.01 | 27,150.00 | 1,835,563.77 | 1,873,621.00 |
| DUN & BRADSTREET CORP | DNB | 122.75 | 14,300.00 | 1,454,340.00 | 1,755,325.00 |
| DUNKIN' BRANDS GROUP INC | DNKN | 48.20 | 34,600.00 | 1,495,470.08 | 1,667,720.00 |
| E I DUPONT DE NEM. | DD | 64.97 | 11,100.00 | 608,647.07 | 721,167.00 |
| E*TRADE FINANCIAL CORP | ETFC | 19.64 | 14,700.00 | 253,301.75 | 288,708.00 |
| EAST WEST BANCORP INC. | EWBC | 34.97 | 27,600.00 | 932,250.69 | 965,172.00 |
| EASTMAN CHEMICAL CO. | EMN | 80.70 | 100.00 | 6,296.59 | 8,070.00 |
| EATON CORP PLC | ETN | 76.12 | 15,200.00 | 970,891.28 | 1,157,024.00 |
| EATON VANCE CORP. | EV | 42.79 | 11,600.00 | 448,979.32 | 496,364.00 |
| EBAY INC | EBAY | 54.89 | 4,800.00 | 232,460.36 | 263,472.00 |
| ECOLAB INC | ECL | 104.27 | 37,100.00 | 2,761,704.80 | 3,868,417.00 |
| EDGEWELL PERSONAL CARE CO | EPC | 108.24 | 8,500.00 | 840,409.10 | 920,040.00 |
| EDISON INTERNATIONAL | EIX | 46.30 | 37,600.00 | 1,722,000.97 | 1,740,880.00 |
| ELECTRONIC ARTS INC | EA | 22.94 | 78,300.00 | 1,625,390.85 | 1,796,202.00 |
| ELI LILLY & COMPANY | LLY | 51.00 | 29,200.00 | 1,563,317.15 | 1,489,200.00 |
| EMERSON ELECTRIC CO | EMR | 70.18 | 1,400.00 | 80,441.56 | 98,252.00 |
| ENDO INTL PLC | ENDP | 67.46 | 13,500.00 | 869,683.51 | 910,710.00 |
| ENDURANCE SPECIALTY | ENH | 58.67 | 16,300.00 | 849,386.07 | 956,321.00 |
| ENERGEN CORP. | EGN | 70.75 | 4,800.00 | 340,439.25 | 339,600.00 |
| EQT CORP | EQT | 89.78 | 20,200.00 | 1,527,174.52 | 1,813,556.00 |
| EQUIFAX INC | EFX | 69.09 | 37,200.00 | 1,710,470.20 | 2,570,148.00 |
| EVEREST RE GROUP LTD. | RE | 155.87 | 16,700.00 | 1,939,093.48 | 2,603,029.00 |
| EVERGY INC | EVRG | 32.17 | 14,500.00 | 449,181.23 | 466,465.00 |
| EVERSOURCE ENERGY | ES | 42.39 | 20,200.00 | 824,243.91 | 856,278.00 |
| EXELIS INC | XLS | 19.06 | 43,000.00 | 739,109.88 | 819,580.00 |
| EXELON CORP | EXC | 27.39 | 12,700.00 | 349,799.46 | 347,853.00 |
| EXPRESS SCRIPTS HOLDING CO | ESRX | 70.24 | 3,800.00 | 252,439.70 | 266,912.00 |
| EXXON MOBIL CORPORATION | XOM | 101.20 | 149,300.00 | 9,922,403.59 | 15,109,160.00 |
| FACTSET RESEARCH SYSTEMS | FDS | 108.58 | 2,500.00 | 287,709.78 | 271,450.00 |
| FIDELITY NATIONAL FINANCIAL | FNF | 32.45 | 35,900.00 | 872,600.36 | 1,164,955.00 |
| FIDELITY NATIONAL INFORMATION | FIS | 53.68 | 41,800.00 | 1,848,696.19 | 2,243,824.00 |
| FIFTH THIRD BANCORP | FITB | 21.03 | 43,100.00 | 736,248.17 | 906,393.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | INTECH (Q) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|-----------------------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| FIRST NIAGARA FINL G | FNFG | 10.62 | 96,200.00 | 1,048,483.95 | 1,021,644.00 |
| FISERV INC. WISCONSIN | FISV | 59.05 | 64,800.00 | 2,986,741.85 | 3,826,440.00 |
| FLEETCOR TECH INC | FLT | 117.17 | 22,300.00 | 1,180,509.89 | 2,612,891.00 |
| FLIR SYSTEMS INC | FLIR | 30.10 | 2,800.00 | 90,403.42 | 84,280.00 |
| FLOWERS INDUSTRIES INC. | FLO | 21.47 | 58,200.00 | 1,258,421.43 | 1,249,554.00 |
| FLOWERVE CORP. | FLS | 78.83 | 31,900.00 | 1,428,998.57 | 2,514,677.00 |
| FMC CORP. | FMC | 75.46 | 3,200.00 | 218,957.91 | 241,472.00 |
| FORD MOTOR COMPANY | F | 15.43 | 71,000.00 | 984,501.56 | 1,095,530.00 |
| FORTUNE BRANDS HOME & | FBHS | 45.70 | 19,300.00 | 536,046.01 | 882,010.00 |
| FRANKLIN RESOURCES INC | BEN | 57.73 | 600.00 | 28,037.25 | 34,638.00 |
| GALLAGHER (ARTHUR) J & CO. | AJG | 46.93 | 23,500.00 | 1,050,408.84 | 1,102,855.00 |
| GAMESTOP CORP. | GME | 49.26 | 47,100.00 | 2,170,641.41 | 2,320,146.00 |
| GAP INC | GPS | 39.08 | 29,400.00 | 1,103,889.15 | 1,148,952.00 |
| GARTNER INC | IT | 71.05 | 14,600.00 | 827,413.26 | 1,037,330.00 |
| GENERAL ELECTRIC CO | GE | 28.03 | 166,900.00 | 3,993,235.83 | 4,678,207.00 |
| GENERAL MILLS INC | GIS | 49.91 | 43,400.00 | 2,127,479.25 | 2,166,094.00 |
| GENERAL MOTORS CO | GM | 40.87 | 8,900.00 | 336,944.54 | 363,743.00 |
| GENPACT LTD | G | 18.37 | 100.00 | 1,615.56 | 1,837.00 |
| GENUINE PARTS CO | GPC | 83.19 | 26,200.00 | 2,081,225.26 | 2,179,578.00 |
| GENWORTH FINANCIAL INC-CL A | GNW | 15.53 | 117,000.00 | 1,217,584.07 | 1,817,010.00 |
| GILEAD SCIENCES INC. | GILD | 75.15 | 45,700.00 | 1,593,648.82 | 3,434,355.00 |
| GNC HOLDINGS INC-CL A | GNC | 58.45 | 14,500.00 | 853,603.29 | 847,525.00 |
| GOLDMAN SACHS GROUP INC | GS | 177.26 | 9,900.00 | 1,495,438.91 | 1,754,874.00 |
| GOODYEAR T & R | GT | 23.85 | 17,400.00 | 377,417.13 | 414,990.00 |
| GRACE W.R. & COMPANY | GRA | 98.87 | 18,000.00 | 1,453,635.38 | 1,779,660.00 |
| GRAHAM HOLDINGS CO | GHC | 663.32 | 1,600.00 | 960,507.81 | 1,061,312.00 |
| GRAINGER W W INC | GWW | 255.42 | 1,100.00 | 282,043.78 | 280,962.00 |
| GROUPON INC | GRPN | 11.77 | 107,600.00 | 1,055,931.87 | 1,266,452.00 |
| GULFPORT ENERGY CORP | GPOR | 63.15 | 18,600.00 | 1,090,459.57 | 1,174,590.00 |
| H & R BLOCK INC. | HRB | 29.04 | 112,000.00 | 2,040,413.93 | 3,252,480.00 |
| HALLIBURTON COMPANY | HAL | 50.75 | 1,000.00 | 38,413.06 | 50,750.00 |
| HANESBRANDS INC | HBI | 70.27 | 34,300.00 | 1,442,168.69 | 2,410,261.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: INTECH (Q) | | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| HARRIS CORP. | HRS | 69.81 | 17,700.00 | 863,285.96 | 1,235,637.00 |
| HARTFORD FINL SERVICES | HIG | 36.23 | 68,800.00 | 1,815,161.80 | 2,492,624.00 |
| HCA HEALTHCARE INC | HCA | 47.71 | 13,400.00 | 403,312.32 | 639,314.00 |
| HCC INSURANCE HOLDINGS INC. | HCC-OLD | 46.14 | 42,400.00 | 1,518,796.87 | 1,956,336.00 |
| HEALTH MGMT ASSOCIATES CL A | HMA | 13.10 | 108,100.00 | 1,299,478.95 | 1,416,110.00 |
| HEALTH NET INC | HNT | 29.67 | 10,700.00 | 314,962.10 | 317,469.00 |
| HELMERICH & PAYNE INC | HP | 84.08 | 1,000.00 | 62,267.69 | 84,080.00 |
| HENRY (JACK) & ASSOCIATES | JKHY | 59.21 | 32,000.00 | 1,467,904.41 | 1,894,720.00 |
| HENRY SCHEIN INC | HSIC | 114.26 | 23,200.00 | 2,445,653.34 | 2,650,832.00 |
| HERSHEY COMPANY | HSY | 97.23 | 27,100.00 | 2,213,728.66 | 2,634,933.00 |
| HERTZ GLOBAL HOLDINGS INC | HTZ-OLD | 28.62 | 55,100.00 | 1,400,211.42 | 1,576,962.00 |
| HEXCEL CORP | HXL | 44.69 | 12,200.00 | 485,113.14 | 545,218.00 |
| HOLLYFRONTIER CORP | HFC | 49.69 | 22,300.00 | 975,454.02 | 1,108,087.00 |
| HOME DEPOT INC. | HD | 82.34 | 74,400.00 | 3,907,058.59 | 6,126,096.00 |
| HONEYWELL INTERNATIONAL INC | HON | 91.37 | 12,700.00 | 831,631.61 | 1,160,399.00 |
| HORMEL FOODS CORP | HRL | 45.17 | 53,300.00 | 2,204,747.37 | 2,407,561.00 |
| HOWARD HUGHES CORP | HHC | 120.10 | 13,700.00 | 1,511,457.84 | 1,645,370.00 |
| HP INC | HPQ | 27.98 | 63,000.00 | 1,531,406.20 | 1,762,740.00 |
| HUBBELL INC | HUBB | 108.90 | 10,500.00 | 1,109,638.47 | 1,143,450.00 |
| HUMANA INC. | HUM | 103.22 | 7,400.00 | 734,045.56 | 763,828.00 |
| HUNTINGTON BANCSHARES | HBAN | 9.65 | 32,000.00 | 290,900.58 | 308,800.00 |
| HUNTINGTON INGALLS | HII | 90.01 | 18,800.00 | 1,275,609.40 | 1,692,188.00 |
| IAC/INTERACTIVE CORP | IAC | 68.69 | 5,400.00 | 305,322.24 | 370,926.00 |
| IDEX CORPORATION | IEX | 73.85 | 6,100.00 | 354,134.21 | 450,485.00 |
| ILLINOIS TOOL WORKS | ITW | 84.08 | 10,900.00 | 643,569.21 | 916,472.00 |
| ILLUMINA INC. | ILMN | 110.62 | 19,500.00 | 1,317,449.48 | 2,157,090.00 |
| INGERSOLL-RAND PLC | IR | 61.60 | 22,100.00 | 790,830.22 | 1,361,360.00 |
| INGREDION INC | INGR | 68.46 | 600.00 | 41,064.72 | 41,076.00 |
| INTERCONTINENTAL EXCHANGE | ICE | 224.92 | 3,508.00 | 655,759.70 | 789,019.00 |
| INTERNATIONAL PAPER | IP | 49.03 | 18,300.00 | 806,624.82 | 897,249.00 |
| INTERNATL FLAVORS & | IFF | 85.98 | 13,300.00 | 1,017,930.79 | 1,143,534.00 |
| INTERPUBLIC GROUP | IPG | 17.70 | 78,300.00 | 1,297,840.58 | 1,385,910.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | INTECH (Q) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|-----------------------|--------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| INTL BUS MACH CORP | IBM | 187.57 | 22,800.00 | 3,014,880.86 | 4,276,596.00 |
| INTL GAME TECHNOLOGY | IGT-OLD | 18.16 | 48,400.00 | 844,193.31 | 878,944.00 |
| INVESCO LTD | IVZ | 36.40 | 4,000.00 | 94,427.90 | 145,600.00 |
| ITC HOLDINGS CORP | ITC | 95.82 | 16,800.00 | 1,475,625.12 | 1,609,776.00 |
| ITT INC | ITT | 43.42 | 31,600.00 | 1,016,376.99 | 1,372,072.00 |
| JACOBS ENGINEERING GROUP | JEC | 62.99 | 15,800.00 | 931,338.54 | 995,242.00 |
| JARDEN CORP | JAH | 61.35 | 26,050.00 | 919,442.26 | 1,598,168.00 |
| JAZZ PHARMACEUTICALS PLC | JAZZ | 126.56 | 3,900.00 | 365,294.71 | 493,584.00 |
| JEFFERIES FINANCIAL GROUP INC | JEF | 28.34 | 28,300.00 | 793,703.71 | 802,022.00 |
| JM SMUCKER CO | SJM | 103.62 | 42,200.00 | 4,292,566.57 | 4,372,764.00 |
| JOHNSON & JOHNSON | JNJ | 91.59 | 51,400.00 | 3,062,867.89 | 4,707,726.00 |
| JOHNSON CONTROLS | JCI-OLD | 51.30 | 6,200.00 | 223,436.89 | 318,060.00 |
| JPMORGAN CHASE & CO. | JPM | 58.48 | 87,612.00 | 3,519,027.50 | 5,123,550.00 |
| KANSAS CITY SOUTHERN INDS | KSU | 123.83 | 20,300.00 | 1,958,358.16 | 2,513,749.00 |
| KAR AUCTION SERVICES INC | KAR | 29.55 | 26,100.00 | 729,040.49 | 771,255.00 |
| KELLOGG CO. | K | 61.07 | 52,200.00 | 3,286,044.79 | 3,187,854.00 |
| KEURIG DR PEPPER INC | KDP | 48.72 | 3,100.00 | 138,810.20 | 151,032.00 |
| KEURIG GREEN MOUNTAIN INC | GMCR | 75.58 | 33,800.00 | 2,365,379.64 | 2,554,604.00 |
| KEYCORP | KEY | 13.42 | 27,900.00 | 362,029.97 | 374,418.00 |
| KIMBERLY-CLARK CORP | KMB | 104.46 | 44,900.00 | 4,142,070.19 | 4,690,254.00 |
| KIRBY CORP. | KEX | 99.25 | 5,100.00 | 412,823.78 | 506,175.00 |
| KRAFT FOODS GROUP INC | KRFT | 53.92 | 38,559.00 | 1,805,294.88 | 2,079,102.00 |
| KROGER CO. | KR | 39.53 | 76,900.00 | 2,908,710.63 | 3,039,857.00 |
| L BRANDS INC | LB | 61.85 | 19,400.00 | 1,058,346.44 | 1,199,890.00 |
| L3 TECHNOLOGIES INC | LLL | 106.86 | 14,300.00 | 1,197,742.96 | 1,528,098.00 |
| LABORATORY CRP OF AMER | LH | 91.37 | 10,200.00 | 1,044,451.95 | 931,974.00 |
| LAMAR ADVERTISING CO-A | LAMR | 52.25 | 1,500.00 | 66,655.58 | 78,375.00 |
| LEAR CORP | LEA | 80.97 | 28,500.00 | 1,765,992.70 | 2,307,645.00 |
| LEGG MASON INC. | LM | 43.48 | 3,300.00 | 110,816.29 | 143,484.00 |
| LEGGETT & PLATT INC | LEG | 30.94 | 18,800.00 | 554,919.12 | 581,672.00 |
| LEIDOS HOLDINGS INC | LDOS | 46.49 | 15,600.00 | 694,871.74 | 725,244.00 |
| LENNOX INTERNATIONAL INC. | LII | 85.06 | 14,200.00 | 943,198.47 | 1,207,852.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: INTECH (Q) | | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| LEXMARK INTERNATIONAL INC. | LXK | 35.52 | 20,400.00 | 714,633.61 | 724,608.00 |
| LIBERTY GLOBAL PLC | LBTYA | 88.99 | 76,152.00 | 4,736,420.66 | 6,776,766.00 |
| LIBERTY MEDIA GROUP A | FWONA | 146.45 | 30,038.00 | 2,698,864.67 | 4,399,065.00 |
| LIBERTY VENTURES SERIES A | LVNTA | 122.59 | 11,300.00 | 839,047.37 | 1,385,267.00 |
| LIFE TECHNOLOGIES CORP | LIFE-OLD1 | 75.80 | 36,700.00 | 2,684,535.30 | 2,781,860.00 |
| LINCOLN ELEC HLDGS I | LECO | 71.34 | 2,800.00 | 170,580.60 | 199,752.00 |
| LINCOLN NATIONAL CORP | LNC | 51.62 | 26,800.00 | 981,805.01 | 1,383,416.00 |
| LINDE PLC | LIN | 130.03 | 3,100.00 | 373,876.65 | 403,093.00 |
| LINKEDIN CORP-A | LNKD | 216.83 | 10,300.00 | 2,260,806.58 | 2,233,349.00 |
| LIONS GATE ENTERTAINMENT-A | LGF.A | 31.66 | 30,400.00 | 1,067,864.62 | 962,464.00 |
| LKQ CORP | LKQ | 32.90 | 58,700.00 | 1,137,526.66 | 1,931,230.00 |
| LOCKHEED MARTIN | LMT | 148.66 | 7,200.00 | 809,230.93 | 1,070,352.00 |
| LOEWS CORP | L | 48.24 | 21,400.00 | 970,769.01 | 1,032,336.00 |
| LOWE'S COS | LOW | 49.55 | 74,600.00 | 2,149,569.46 | 3,696,430.00 |
| LPL FINANCIAL HOLDINGS INC | LPLA | 47.03 | 13,700.00 | 562,973.32 | 644,311.00 |
| LYONDELLBASELL IND-CL A | LYB | 80.28 | 55,200.00 | 2,448,527.72 | 4,431,456.00 |
| M&T BANK CORPORATION | MTB | 116.42 | 8,700.00 | 880,385.51 | 1,012,854.00 |
| MACYS INC | M | 53.40 | 7,700.00 | 320,326.06 | 411,180.00 |
| MALLINCKRODT PLC | MNK | 52.26 | 775.00 | 32,173.80 | 40,502.00 |
| MANPOWERGROUP | MAN | 85.86 | 4,600.00 | 267,394.26 | 394,956.00 |
| MARATHON OIL CORP | MRO | 35.30 | 10,300.00 | 307,545.94 | 363,590.00 |
| MARATHON PETROLEUM CORP | MPC | 91.73 | 40,750.00 | 2,746,917.35 | 3,737,997.00 |
| MARKEL CORP | MKL | 580.35 | 3,900.00 | 2,034,244.06 | 2,263,365.00 |
| MARSH & MCLENNAN COS. | MMC | 48.36 | 50,900.00 | 1,668,995.61 | 2,461,524.00 |
| MARVELL TECHNOLOGY GROUP | MRVL | 14.38 | 42,400.00 | 544,811.18 | 609,712.00 |
| MASTERCARD INC-CLASS A | MA | 835.46 | 1,800.00 | 620,732.42 | 1,503,828.00 |
| MATTEL INC. | MAT | 47.58 | 75,900.00 | 3,147,284.42 | 3,611,322.00 |
| McCORMICK & CO | MKC | 68.92 | 56,400.00 | 3,836,149.83 | 3,887,088.00 |
| MCDONALDS CORPORATION | MCD | 97.03 | 18,300.00 | 1,728,886.48 | 1,775,649.00 |
| MCKESSON CORP | MCK | 161.40 | 4,000.00 | 513,257.80 | 645,600.00 |
| MEDNAX INC | MD | 53.38 | 4,800.00 | 214,847.04 | 256,224.00 |
| MEDTRONIC INC | MDT | 57.39 | 19,300.00 | 889,934.62 | 1,107,627.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | INTECH (Q) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| MERCK & CO INC | MRK | 50.05 | 36,771.00 | 1,462,334.78 | 1,840,389.00 |
| METLIFE INC | MET | 53.92 | 6,900.00 | 353,760.39 | 372,048.00 |
| METTLER-TOLEDO | MTD | 242.59 | 3,400.00 | 719,244.27 | 824,806.00 |
| MFA FINANCIAL INC. | MFA | 7.06 | 95,000.00 | 766,941.90 | 670,700.00 |
| MICRON TECHNOLOGY INC | MU | 21.76 | 136,200.00 | 1,927,605.68 | 2,963,712.00 |
| MICROSOFT CORP. | MSFT | 37.43 | 157,500.00 | 4,726,293.50 | 5,895,225.00 |
| MOHAWK INDUSTRIES INC. | MHK | 148.90 | 5,900.00 | 595,549.89 | 878,510.00 |
| MONDELEZ INTERNATIONAL INC | MDLZ | 35.30 | 47,478.00 | 1,264,301.00 | 1,675,973.00 |
| MONSANTO COMPANY | MON | 116.55 | 9,700.00 | 800,780.58 | 1,130,535.00 |
| MOODY'S CORPORATION | MCO | 78.47 | 39,500.00 | 2,060,411.40 | 3,099,565.00 |
| MORGAN STANLEY | MS | 31.36 | 57,400.00 | 1,321,769.60 | 1,800,064.00 |
| MOTOROLA SOLUTIONS INC | MSI | 67.50 | 16,671.00 | 925,009.32 | 1,125,293.00 |
| MSG NETWORKS INC | MSGN | 57.58 | 25,300.00 | 1,056,742.27 | 1,456,774.00 |
| MURPHY OIL CORP | MUR | 64.88 | 500.00 | 27,117.84 | 32,440.00 |
| MYLAN NV | MYL | 43.40 | 36,900.00 | 1,029,093.32 | 1,601,460.00 |
| NASDAQ INC | NDAQ | 39.80 | 39,600.00 | 1,283,410.87 | 1,576,080.00 |
| NATIONAL FUEL & GAS | NFG | 71.40 | 100.00 | 5,593.11 | 7,140.00 |
| NCR CORPORATION | NCR | 34.06 | 17,600.00 | 582,346.42 | 599,456.00 |
| NETFLIX INC | NFLX | 368.17 | 5,400.00 | 1,201,320.76 | 1,988,118.00 |
| NETSUITE INC | N | 103.02 | 11,500.00 | 1,113,091.56 | 1,184,730.00 |
| NEWELL BRANDS INC. | NWL | 32.41 | 71,000.00 | 1,593,519.89 | 2,301,110.00 |
| NEWS CORP. CLASS A | NWSA | 18.02 | 90,350.00 | 1,417,380.24 | 1,628,107.00 |
| NEXTERA ENERGY INC | NEE | 85.62 | 41,100.00 | 2,795,367.42 | 3,518,982.00 |
| NIELSEN HOLDINGS NV | NLSN | 45.89 | 18,100.00 | 633,248.31 | 830,609.00 |
| NIKE INC. -CL B | NKE | 78.64 | 12,400.00 | 833,068.14 | 975,136.00 |
| NISOURCE INC | NI | 32.88 | 82,200.00 | 2,395,378.95 | 2,702,736.00 |
| NOBLE ENERGY INC | NBL | 68.11 | 8,900.00 | 531,619.13 | 606,179.00 |
| NORTHERN TRUST CORP | NTRS | 61.89 | 21,000.00 | 1,088,358.44 | 1,299,690.00 |
| NORTHROP GRUMMAN CORP. | NOC | 114.61 | 25,200.00 | 2,225,861.51 | 2,888,172.00 |
| NRG ENERGY INC. | NRG | 28.72 | 99,100.00 | 2,314,080.11 | 2,846,152.00 |
| NU SKIN ENTERPRISES | NUS | 138.22 | 3,200.00 | 361,547.72 | 442,304.00 |
| OCEANEERING INT'L. INC. | OII | 78.88 | 7,100.00 | 583,006.14 | 560,048.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| OGE ENERGY CORP | OGE | 33.90 | 13,000.00 | 459,226.81 | 440,700.00 |
| OLD REPUBLIC INT'L CORP. | ORI | 17.27 | 99,600.00 | 1,274,549.79 | 1,720,092.00 |
| OMNICARE INC. | OCR | 60.36 | 21,100.00 | 1,171,004.90 | 1,273,596.00 |
| OMNICOM GROUP | OMC | 74.37 | 54,400.00 | 3,361,653.22 | 4,045,728.00 |
| ONEOK INC. | OKE | 62.18 | 100.00 | 4,304.31 | 6,218.00 |
| ORACLE SYS. CORP. | ORCL | 38.26 | 28,941.00 | 873,817.79 | 1,107,283.00 |
| ORBITAL ATK INC | OA | 121.68 | 11,700.00 | 971,986.39 | 1,423,656.00 |
| O'REILLY AUTOMOTIVE INC. | ORLY | 128.71 | 13,000.00 | 1,555,034.88 | 1,673,230.00 |
| OWENS-ILLINOIS INC | OI | 35.78 | 9,400.00 | 269,965.05 | 336,332.00 |
| PACKAGING CORP OF AMERICA | PKG | 63.28 | 38,200.00 | 1,534,388.41 | 2,417,296.00 |
| PANDORA MEDIA INC | P | 26.60 | 20,600.00 | 475,161.62 | 547,960.00 |
| PARTNERRE LTD | PRE | 105.43 | 15,600.00 | 1,254,768.09 | 1,644,708.00 |
| PATTERSON COS INC | PDCO | 41.20 | 8,500.00 | 347,913.12 | 350,200.00 |
| PAYCHEX INC | PAYX | 45.53 | 33,500.00 | 1,225,112.30 | 1,525,255.00 |
| PEOPLE'S UNITED FINANCIAL INC | PBCT | 15.12 | 22,500.00 | 331,797.82 | 340,200.00 |
| PEPCO HOLDINGS INC. | POM | 19.13 | 4,200.00 | 89,531.11 | 80,346.00 |
| PEPSICO INC. | PEP | 82.94 | 8,730.00 | 639,937.37 | 724,066.00 |
| PERKIN ELMER INC | PKI | 41.23 | 8,700.00 | 232,902.91 | 358,701.00 |
| PERRIGO CO PLC | PRGO | 153.46 | 1,000.00 | 124,879.91 | 153,460.00 |
| PETSMART INC | PETM | 72.75 | 5,900.00 | 428,821.61 | 429,225.00 |
| PFIZER INC. | PFE | 30.63 | 182,900.00 | 3,989,529.73 | 5,602,227.00 |
| PHILIP MORRIS INTERNATIONAL | PM | 87.13 | 43,300.00 | 2,414,933.17 | 3,772,729.00 |
| PHILLIPS 66 | PSX | 77.13 | 13,076.00 | 716,511.84 | 1,008,552.00 |
| PINNACLE WEST CAPITAL CORP | PNW | 52.92 | 24,300.00 | 1,319,294.04 | 1,285,956.00 |
| PIONEER NATURAL RESOURCES | PXD | 184.07 | 2,300.00 | 364,362.96 | 423,361.00 |
| PLUM CREEK TIMBER CO INC | PCL | 46.51 | 10,000.00 | 451,018.14 | 465,100.00 |
| POLARIS INDUSTRIES INC. | PII | 145.64 | 5,600.00 | 616,567.25 | 815,584.00 |
| POPULAR INC | BPOP | 28.73 | 44,200.00 | 1,207,888.24 | 1,269,866.00 |
| PPG INDUSTRIES INC. | PPG | 189.66 | 16,300.00 | 1,998,358.69 | 3,091,458.00 |
| PPL CORPORATION | PPL | 30.09 | 700.00 | 21,949.40 | 21,063.00 |
| PRECISION CASTPARTS CORP | PCP | 269.30 | 900.00 | 179,208.17 | 242,370.00 |
| PRINCIPAL FINANCIAL GROUP | PFG | 49.31 | 41,600.00 | 1,820,490.61 | 2,051,296.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|-----------------------|--------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| PROASSURANCE CORP | PRA | 48.48 | 8,500.00 | 391,752.88 | 412,080.00 |
| PROCTER & GAMBLE CO | PG | 81.41 | 35,282.00 | 2,138,225.75 | 2,872,308.00 |
| PROGRESSIVE CORP | PGR | 27.27 | 47,500.00 | 1,249,746.06 | 1,295,325.00 |
| PROTECTIVE LIFE CORP | PL | 50.66 | 22,000.00 | 974,358.99 | 1,114,520.00 |
| PRUDENTIAL FINANCIAL INC | PRU | 92.22 | 6,400.00 | 563,989.42 | 590,208.00 |
| PUBLIC SVC ENTERPRISES | PEG | 32.04 | 9,400.00 | 302,489.95 | 301,176.00 |
| QUEST DIAGNOSTICS INC | DGX | 53.54 | 7,000.00 | 424,926.16 | 374,780.00 |
| QUESTAR CORP | STR | 22.99 | 28,000.00 | 678,582.85 | 643,720.00 |
| QURATE RETAIL GROUP INC | QRTEA | 29.35 | 59,200.00 | 1,254,340.12 | 1,737,520.00 |
| RAYMOND JAMES FINANCIAL INC | RJF | 52.19 | 8,200.00 | 327,660.15 | 427,958.00 |
| RAYONIER INC. | RYN | 42.10 | 53,400.00 | 2,738,542.00 | 2,248,140.00 |
| RAYTHEON COMPANY | RTN | 90.70 | 25,600.00 | 1,771,488.06 | 2,321,920.00 |
| REGAL BELOIT | RBC | 73.72 | 1,100.00 | 73,273.82 | 81,092.00 |
| REGENERON PHARMACEUTICAL | REGN | 275.24 | 1,400.00 | 191,337.66 | 385,336.00 |
| REGIONS FINANCIAL CORP. | RF | 9.89 | 91,700.00 | 878,973.54 | 906,913.00 |
| REINSURANCE GROUP OF | RGA | 77.41 | 17,500.00 | 1,266,660.48 | 1,354,675.00 |
| RENAISSANCERE HOLDINGS LTD | RNR | 97.34 | 6,600.00 | 578,243.57 | 642,444.00 |
| REPUBLIC SERVICES INC | RSG | 33.20 | 73,700.00 | 2,466,970.22 | 2,446,840.00 |
| RESMED INC | RMD | 47.08 | 31,300.00 | 1,341,652.38 | 1,473,604.00 |
| REYNOLDS AMERICAN INC | RAI | 49.99 | 46,000.00 | 2,262,965.58 | 2,299,540.00 |
| ROBERT HALF INTL INC | RHI | 41.99 | 3,500.00 | 117,688.66 | 146,965.00 |
| ROCK-TENN COMPANY CL A | RKT | 105.01 | 11,900.00 | 1,118,650.06 | 1,249,619.00 |
| ROCKWELL AUTOMATION INC | ROK | 118.16 | 1,700.00 | 146,816.38 | 200,872.00 |
| ROCKWELL COLLINS | COL | 73.92 | 11,100.00 | 725,577.41 | 820,512.00 |
| ROPER TECHNOLOGIES INC | ROP | 138.68 | 19,100.00 | 2,323,492.00 | 2,648,788.00 |
| ROVI CORP | ROVI | 19.69 | 10,600.00 | 242,961.06 | 208,714.00 |
| RPM INTERNATIONAL INC. | RPM | 41.51 | 8,800.00 | 307,740.51 | 365,288.00 |
| RYDER SYS. INC. | R | 73.78 | 100.00 | 6,020.31 | 7,378.00 |
| S&P GLOBAL INC | SPGI | 78.20 | 45,400.00 | 2,156,636.28 | 3,550,280.00 |
| SAFEWAY INC | SWY | 32.57 | 34,200.00 | 980,627.83 | 1,113,894.00 |
| SALIX PHARMACEUTICAL | SLXP | 89.94 | 5,600.00 | 408,509.11 | 503,664.00 |
| SANDISK CORP | SNDK | 70.54 | 9,900.00 | 561,492.79 | 698,346.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: INTECH (Q) | | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|--------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| SBA COMMUNICATIONS CORP | SBAC | 89.84 | 34,600.00 | 1,981,758.51 | 3,108,464.00 |
| SCANA CORP | SCG | 46.93 | 20,000.00 | 943,721.44 | 938,600.00 |
| SCHWAB (CHARLES) CORP | SCHW | 26.00 | 78,400.00 | 1,616,281.60 | 2,038,400.00 |
| SCRIPPS NETWORKS | SNI | 86.41 | 10,300.00 | 713,127.09 | 890,023.00 |
| SEADRILL LTD | SDRL | 41.08 | 11,200.00 | 470,434.62 | 460,096.00 |
| SEALED AIR CORP. | SEE | 34.05 | 28,000.00 | 769,646.75 | 953,400.00 |
| SEI INVESTMENTS CO | SEIC | 34.73 | 51,200.00 | 1,367,573.64 | 1,778,176.00 |
| SEMPRA ENERGY | SRE | 89.76 | 49,400.00 | 3,538,460.69 | 4,434,144.00 |
| SERVICE CORP INTERNATIONAL | SCI | 18.13 | 16,400.00 | 256,593.47 | 297,332.00 |
| SERVICENOW INC | NOW | 56.01 | 5,100.00 | 271,120.93 | 285,651.00 |
| SHERWIN-WILLIAMS CO | SHW | 183.50 | 28,700.00 | 4,318,621.15 | 5,266,450.00 |
| SIGMA-ALDRICH | SIAL | 94.01 | 4,600.00 | 375,427.95 | 432,446.00 |
| SIGNATURE BANK | SBNY | 107.42 | 3,600.00 | 373,187.54 | 386,712.00 |
| SIGNET JEWELERS LTD | SIG | 78.70 | 12,300.00 | 782,968.33 | 968,010.00 |
| SIRONA DENTAL SYSTEMS INC. | SIRO | 70.20 | 17,100.00 | 1,212,321.83 | 1,200,420.00 |
| SIX FLAGS ENTERTAINMENT CORP | SIX | 36.82 | 100.00 | 3,480.92 | 3,682.00 |
| SLM CORP | SLM | 26.28 | 61,800.00 | 1,418,948.24 | 1,624,104.00 |
| SMITH (A.O.) CORP | AOS | 53.94 | 2,200.00 | 97,675.79 | 118,668.00 |
| SNAP-ON INC | SNA | 109.52 | 15,400.00 | 1,200,406.97 | 1,686,608.00 |
| SOLERA HOLDINGS INC | SLH | 70.76 | 3,400.00 | 191,065.71 | 240,584.00 |
| SONOCO PRODUCTS CO | SON | 41.72 | 18,100.00 | 734,052.27 | 755,132.00 |
| SOUTHWEST AIRLINES | LUV | 18.84 | 113,800.00 | 1,543,202.79 | 2,143,992.00 |
| SPECTRA ENERGY CORPORATION | SE | 35.62 | 18,700.00 | 629,742.73 | 666,094.00 |
| SPIRIT AEROSYSTEMS HOLD-CL A | SPR | 34.08 | 12,300.00 | 397,222.83 | 419,184.00 |
| SPLUNK INC | SPLK | 68.67 | 19,400.00 | 1,281,680.18 | 1,332,198.00 |
| SPRINT CORP | S | 10.75 | 126,685.00 | 666,860.17 | 1,361,864.00 |
| ST JUDE MED. INC. | STJ | 61.95 | 16,200.00 | 823,138.47 | 1,003,590.00 |
| STANCORP FINANCIAL GROUP | SFG | 66.25 | 14,100.00 | 731,657.14 | 934,125.00 |
| STARBUCKS CORP. | SBUX | 78.39 | 4,000.00 | 325,160.50 | 313,560.00 |
| STARZ - LIBERTY CAPITAL | STRZA | 29.24 | 40,238.00 | 635,133.26 | 1,176,559.00 |
| STATE STREET CORP | STT | 73.39 | 24,400.00 | 1,627,569.92 | 1,790,716.00 |
| STERICYCLE INC | SRCL | 116.17 | 4,800.00 | 562,844.86 | 557,616.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|-----------------------|--------------|-----------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| STRYKER CORP. | SYK | 75.14 | 12,600.00 | 855,881.21 | 946,764.00 |
| SUNTRUST BANKS INC. | STI | 36.81 | 26,300.00 | 720,135.00 | 968,103.00 |
| SVB FINANCIAL GROUP | SIVB | 104.86 | 15,600.00 | 1,463,148.29 | 1,635,816.00 |
| SYMANTEC CORP | SYMC | 23.58 | 14,800.00 | 345,484.45 | 348,984.00 |
| SYSCO CORP. | SYU | 36.10 | 11,500.00 | 387,762.29 | 415,150.00 |
| T ROWE PRICE GROUP INC. | TROW | 83.77 | 8,800.00 | 649,162.64 | 737,176.00 |
| TARGET CORP | TGT | 63.27 | 14,100.00 | 802,420.56 | 892,107.00 |
| TCF FINANCIAL CORP | TCF | 16.25 | 20,500.00 | 297,611.40 | 333,125.00 |
| TD AMERITRADE HOLDING CORP | AMTD | 30.64 | 44,300.00 | 1,198,934.93 | 1,357,352.00 |
| TECH DATA CORP | TECD | 51.60 | 4,800.00 | 252,070.29 | 247,680.00 |
| TEGNA INC | TGNA | 29.58 | 6,800.00 | 105,332.47 | 201,144.00 |
| TELEFLEX INC | TFX | 93.86 | 12,300.00 | 1,000,858.18 | 1,154,478.00 |
| TENET HEALTHCARE CORP | THC | 42.12 | 24,000.00 | 1,062,244.18 | 1,010,880.00 |
| TESLA INC | TSLA | 150.38 | 24,800.00 | 3,649,692.32 | 3,729,424.00 |
| THE BANK OF NEW YORK MELLON | BK | 34.94 | 9,200.00 | 226,970.08 | 321,448.00 |
| THE HANOVER INSURANCE GROUP | THG | 59.71 | 16,800.00 | 896,656.14 | 1,003,128.00 |
| THE HILLSHIRE BRANDS COMPANY | HSB | 33.44 | 28,400.00 | 934,761.68 | 949,696.00 |
| THERMO FISHER SCIENTIFIC | TMO | 111.35 | 18,900.00 | 1,513,313.63 | 2,104,515.00 |
| THOMSON REUTERS CORP | TRI | 37.82 | 18,200.00 | 601,207.35 | 688,324.00 |
| THOR INDUSTRIES INC | THO | 55.23 | 5,700.00 | 309,953.32 | 314,811.00 |
| TIME WARNER CABLE INC | TWC | 135.50 | 42,700.00 | 4,236,840.48 | 5,785,850.00 |
| TIME WARNER INC. | TWX | 69.72 | 73,900.00 | 3,996,829.63 | 5,152,308.00 |
| TJX COS. INC. | TJX | 63.73 | 23,900.00 | 888,357.21 | 1,523,147.00 |
| T-MOBILE US INC. | TMUS | 33.64 | 40,000.00 | 1,020,967.39 | 1,345,600.00 |
| TORCHMARK CORP | TMK | 78.15 | 32,300.00 | 1,968,221.94 | 2,524,245.00 |
| TOWERS WATSON & CO | TW | 127.61 | 23,800.00 | 2,604,387.59 | 3,037,118.00 |
| TRACTOR SUPPLY COMPANY | TSCO | 77.58 | 4,000.00 | 291,496.48 | 310,320.00 |
| TRANSDIGM GROUP INC | TDG | 161.02 | 15,900.00 | 1,754,074.74 | 2,560,218.00 |
| TRAVELERS COS INC | TRV | 90.54 | 32,146.00 | 2,567,424.26 | 2,910,499.00 |
| TRINITY INDUSTRIES | TRN | 54.52 | 9,600.00 | 399,920.84 | 523,392.00 |
| TRIPADVISOR INC | TRIP | 82.83 | 26,200.00 | 1,879,471.23 | 2,170,146.00 |
| TRIUMPH GROUP INC | TGI | 76.07 | 1,200.00 | 91,338.69 | 91,284.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: INTECH (Q) | | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|-----------------------|--------------|--------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| TRW AUTOMOTIVE HOLDINGS | TRW | 74.39 | 2,100.00 | 125,077.15 | 156,219.00 |
| TUPPERWARE BRANDS CORP | TUP | 94.53 | 14,700.00 | 1,239,036.27 | 1,389,591.00 |
| TWENTY-FIRST CENTURY FOX INC | FOXA | 35.18 | 112,900.00 | 3,100,630.78 | 3,971,822.00 |
| TYSON FOODS INC. CL-A | TSN | 33.46 | 90,000.00 | 2,432,979.34 | 3,011,400.00 |
| UGI CORP | UGI | 41.46 | 41,600.00 | 1,542,875.74 | 1,724,736.00 |
| UNDER ARMOUR INC. CL A | UAA | 87.30 | 5,800.00 | 474,045.86 | 506,340.00 |
| UNION PACIFIC CORP. | UNP | 168.00 | 22,300.00 | 2,677,105.14 | 3,746,400.00 |
| UNITED CONTINENTAL HOLDINGS | UAL | 37.83 | 6,100.00 | 197,725.77 | 230,763.00 |
| UNITED PARCEL SERVICES INC | UPS | 105.08 | 2,500.00 | 254,365.62 | 262,700.00 |
| UNITED TECHNOLOGIES | UTX | 113.80 | 31,000.00 | 3,197,546.33 | 3,527,800.00 |
| UNITED THERAPEUTICS CORP | UTHR | 113.08 | 16,400.00 | 1,114,074.44 | 1,854,512.00 |
| UNITEDHEALTH GROUP INC | UNH | 75.30 | 17,300.00 | 1,272,160.71 | 1,302,690.00 |
| UNIVERSAL HEALTH SERVICES CL | UHS | 81.26 | 22,000.00 | 1,565,277.99 | 1,787,720.00 |
| UNUM GROUP | UNM | 35.08 | 57,800.00 | 1,744,470.92 | 2,027,624.00 |
| URS CORPORATION | URS | 52.99 | 12,000.00 | 611,160.18 | 635,880.00 |
| US BANCORP | USB | 40.40 | 86,400.00 | 2,855,584.92 | 3,490,560.00 |
| US TREAS MONEY MARKET - 5IN | IT-INT | 1.00 | 7,618,365.11 | 7,618,365.10 | 7,618,365.00 |
| V F CORP | VFC | 62.34 | 23,600.00 | 1,199,307.98 | 1,471,224.00 |
| VALERO ENERGY CORP. | VLO | 50.40 | 2,500.00 | 86,992.92 | 126,000.00 |
| VALIDUS HOLDINGS LTD | VR | 40.29 | 27,000.00 | 953,314.52 | 1,087,830.00 |
| VALSPAR CORP | VAL | 71.29 | 100.00 | 5,098.68 | 7,129.00 |
| VECTREN CORPORATION | VVC | 35.50 | 30,000.00 | 1,050,804.12 | 1,065,000.00 |
| VERISK ANALYTICS INC-CLASS A | VRSK | 65.72 | 5,600.00 | 357,598.37 | 368,032.00 |
| VERIZON COMMUNICATIONS | VZ | 49.14 | 80,207.00 | 3,149,949.61 | 3,941,372.00 |
| VIACOM INC. CL B | VIAB | 87.34 | 32,600.00 | 2,202,579.10 | 2,847,284.00 |
| VISA INC-CLASS A | V | 222.68 | 30,300.00 | 3,900,882.00 | 6,747,204.00 |
| VISTEON CORP | VC | 81.89 | 12,000.00 | 806,778.88 | 982,680.00 |
| WABTEC | WAB | 74.27 | 23,800.00 | 1,440,157.71 | 1,767,626.00 |
| WADDELL & REED FINANCIAL-CL A | WDR | 65.12 | 20,600.00 | 847,690.27 | 1,341,472.00 |
| WALGREENS BOOTS ALLIANCE INC | WBA | 57.44 | 35,700.00 | 1,765,170.24 | 2,050,608.00 |
| WALMART INC | WMT | 78.69 | 12,300.00 | 666,778.32 | 967,887.00 |
| WASTE CONNECTIONS INC | WCN | 43.63 | 25,300.00 | 1,052,044.61 | 1,103,839.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: INTECH (Q) | | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|-------------------------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| WASTE MANAGEMENT INC. | WM | 44.87 | 18,500.00 | 778,930.35 | 830,095.00 |
| WATERS CORPORATION | WAT | 100.00 | 4,400.00 | 419,485.74 | 440,000.00 |
| WEC ENERGY GROUP INC. | WEC | 41.34 | 49,600.00 | 1,935,522.45 | 2,050,464.00 |
| WELLS FARGO COMPANY | WFC | 45.40 | 109,077.00 | 3,639,497.09 | 4,952,096.00 |
| WENDY'S CO/THE | WEN | 8.72 | 89,500.00 | 767,720.14 | 780,440.00 |
| WESTERN DIGITAL CORP | WDC | 83.90 | 9,200.00 | 628,667.63 | 771,880.00 |
| WESTERN UNION CO. | WU | 17.25 | 52,300.00 | 879,226.31 | 902,175.00 |
| WEYERHAEUSER CO. | WY | 31.57 | 44,700.00 | 1,235,914.90 | 1,411,179.00 |
| WHIRLPOOL CORP | WHR | 156.86 | 13,600.00 | 1,494,733.53 | 2,133,296.00 |
| WHITE MOUNTAINS INSURANCE | WTM | 603.08 | 1,600.00 | 919,516.23 | 964,928.00 |
| WILLIAMS COS. INC. | WMB | 38.57 | 6,500.00 | 191,055.54 | 250,705.00 |
| WILLIAMS-SONOMA INC | WSM | 58.28 | 2,900.00 | 131,839.15 | 169,012.00 |
| WORKDAY INC-CL A | WDAY | 83.16 | 11,400.00 | 883,166.31 | 948,024.00 |
| WORLDPAY INC. | WP | 32.61 | 22,600.00 | 630,085.42 | 736,986.00 |
| WYNDHAM DESTINATIONS INC | WYND | 73.69 | 700.00 | 37,994.90 | 51,583.00 |
| XCEL ENERGY INC | XEL | 27.94 | 47,000.00 | 1,308,938.83 | 1,313,180.00 |
| XEROX CORP | XRX | 12.17 | 39,800.00 | 428,752.18 | 484,366.00 |
| XILINX INC | XLNX | 45.92 | 9,200.00 | 405,900.77 | 422,464.00 |
| XL GROUP PLC | XL | 31.84 | 67,700.00 | 2,043,336.53 | 2,155,568.00 |
| ZEBRA TECHNOLOGIES CORP CL-A | ZBRA | 54.08 | 14,400.00 | 662,880.90 | 778,752.00 |
| ZIMMER BIOMET HOLDINGS INC | ZBH | 93.19 | 5,600.00 | 408,723.28 | 521,864.00 |
| COMMON STOCK TOTAL | | | 23,244,370.11 | 686,970,360.24 | 858,715,622.00 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| APARTMENT INVT & MGMT | AIV | 25.91 | 12,000.00 | 352,043.44 | 310,920.00 |
| EQUITY LIFESTYLE PROPERTIES | ELS | 36.23 | 11,700.00 | 440,748.17 | 423,891.00 |
| EXTRA SPACE STORAGE INC | EXR | 42.13 | 44,000.00 | 1,499,510.22 | 1,853,720.00 |
| HCP INC | HCP | 36.32 | 1,100.00 | 45,019.89 | 39,952.00 |
| KIMCO REALTY CORP | KIM | 19.75 | 200.00 | 4,041.66 | 3,950.00 |
| NATIONAL RETAIL PROPERTIES | NNN | 30.33 | 21,900.00 | 760,490.86 | 664,227.00 |
| OMEGA HEALTHCARE INV | OHI | 29.80 | 25,300.00 | 749,666.76 | 753,940.00 |
| PIEDMONT OFFICE REALTY TRUST | PDM | 16.52 | 13,500.00 | 268,557.06 | 223,020.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: INTECH (Q)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|---|--------|------------------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 5IN | | INTECH (Q) | | | |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| PROLOGIS INC. | PLD | 36.95 | 200.00 | 7,249.13 | 7,390.00 |
| PUBLIC STORAGE INC | PSA | 150.52 | 9,100.00 | 1,429,735.15 | 1,369,732.00 |
| RETAIL PROPERTIES OF AMERICA | RPAI | 12.72 | 41,500.00 | 586,711.79 | 527,880.00 |
| SENIOR HOUSING PROP TRUST | SNH | 22.23 | 53,100.00 | 1,402,775.56 | 1,180,413.00 |
| SIMON PROP GROUP INC. | SPG | 152.16 | 700.00 | 103,219.96 | 106,512.00 |
| SITE CENTERS CORP | SITC | 15.37 | 24,300.00 | 374,275.11 | 373,491.00 |
| SPIRIT REALTY CAPITAL INC. | SRC | 9.83 | 300.00 | 2,702.38 | 2,949.00 |
| VENTAS INC. | VTR | 57.28 | 7,900.00 | 504,398.11 | 452,512.00 |
| WEINGARTEN RE INVST | WRI | 27.42 | 17,500.00 | 516,643.96 | 479,850.00 |
| WELLTOWER INC | WELL | 53.57 | 34,400.00 | 2,124,272.60 | 1,842,808.00 |
| WP CAREY INC | WPC | 61.35 | 4,100.00 | 281,032.60 | 251,535.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 322,800.00 | 11,453,094.41 | 10,868,692.00 |
| INTECH (Q) TOTAL | | | 23,567,170.11 | 698,423,454.65 | 869,584,314.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|----------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6CH | | CHARTWELL (SV) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ALTRA INDUSTRIAL MOTION CORP | AIMC | 34.22 | 32,375.00 | 993,119.14 | 1,107,872.00 |
| AMERICAN EQUITY INVESTMENT | AEL | 26.38 | 123,075.00 | 1,470,432.79 | 3,246,719.00 |
| ANALOGIC CORP. | ALOG | 88.56 | 36,216.00 | 2,874,393.93 | 3,207,289.00 |
| ANIXTER INTERNATIONAL INC. | AXE | 89.84 | 19,325.00 | 696,107.09 | 1,736,158.00 |
| ARGO GROUP INTL HOLDINGS | ARGO | 46.49 | 71,927.00 | 2,716,848.16 | 3,343,886.00 |
| AVISTA CORP | AVA | 28.19 | 59,550.00 | 1,271,440.80 | 1,678,715.00 |
| BANK OZK | OZK | 56.59 | 64,575.00 | 829,838.88 | 3,654,299.00 |
| BARNES GROUP INC. | B | 38.31 | 83,700.00 | 1,302,732.15 | 3,206,547.00 |
| BLACK HILLS CORP | BKH | 52.51 | 43,125.00 | 1,527,188.86 | 2,264,494.00 |
| BLOUNT INTERNATIONAL | BLT | 14.47 | 178,875.00 | 2,496,467.10 | 2,588,321.00 |
| BRINKS COMPANY | BCO | 34.14 | 22,550.00 | 546,114.56 | 769,857.00 |
| BRISTOW GRP | BRS | 75.06 | 65,325.00 | 2,364,090.15 | 4,903,295.00 |
| CALGON CARBON CORP. | CCC | 20.57 | 146,350.00 | 1,992,579.04 | 3,010,420.00 |
| CARDTRONICS PLC-A | CATM | 43.45 | 131,683.00 | 3,515,325.62 | 5,721,626.00 |
| CASEY'S GENERAL STORES INC. | CASY | 70.25 | 60,814.00 | 2,609,411.79 | 4,272,184.00 |
| CATO CORP CL A | CATO | 31.80 | 95,725.00 | 2,078,573.68 | 3,044,055.00 |
| CLARCOR INC. | CLC | 64.35 | 43,455.00 | 1,819,991.94 | 2,796,329.00 |
| CLECO CORP. | CNL | 46.62 | 82,752.00 | 2,131,117.34 | 3,857,898.00 |
| DIODES INC | DIOD | 23.56 | 84,575.00 | 1,692,449.24 | 1,992,587.00 |
| EARTHLINK HOLDINGS CORP | ELNK | 5.07 | 458,850.00 | 3,909,630.18 | 2,326,370.00 |
| EL PASO ELECTRIC COMPANY | EE | 35.11 | 68,025.00 | 2,406,522.14 | 2,388,358.00 |
| ENPRO INDUSTRIES INC | NPO | 57.65 | 48,100.00 | 1,657,327.89 | 2,772,965.00 |
| ESCO TECHNOLOGIES INC | ESE | 34.26 | 90,100.00 | 3,231,651.15 | 3,086,826.00 |
| ESSENDANT INC | ESND | 45.89 | 42,275.00 | 942,337.15 | 1,940,000.00 |
| FABRINET | FN | 20.56 | 163,491.00 | 2,715,849.38 | 3,361,375.00 |
| FIRST FINL BANKSHARE | FFIN | 66.32 | 28,775.00 | 941,948.09 | 1,908,358.00 |
| FIRST MIDWEST BANCORP INC. | FMBI | 17.53 | 112,575.00 | 1,777,845.78 | 1,973,440.00 |
| FNB CORP | FNB | 12.62 | 180,000.00 | 1,828,850.77 | 2,271,600.00 |
| FRANKLIN ELEC INC | FELE | 44.64 | 57,575.00 | 906,873.55 | 2,570,148.00 |
| G & K SERV. CL-A | GK | 62.23 | 30,650.00 | 1,025,049.59 | 1,907,350.00 |
| GATX CORP | GATX | 52.17 | 67,675.00 | 2,338,366.48 | 3,530,605.00 |
| G-III APPAREL GROUP LTD | GIII | 73.79 | 64,600.00 | 1,946,942.66 | 4,766,834.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: CHARTWELL (SV)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|---------|----------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6CH | | CHARTWELL (SV) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| GULFMARK OFFSHORE INC | GLF-OLD | 47.13 | 101,425.00 | 3,669,817.68 | 4,780,160.00 |
| HAEMONETICS CORP/MASS | HAE | 42.13 | 81,250.00 | 2,598,519.56 | 3,423,063.00 |
| HARSCO CORP | HSC | 28.03 | 105,475.00 | 2,846,889.28 | 2,956,464.00 |
| HELEN OF TROY LTD | HELE | 49.51 | 43,600.00 | 1,486,822.01 | 2,158,636.00 |
| INTEGER HOLDINGS CORP | ITGR | 44.24 | 114,675.00 | 3,009,691.18 | 5,073,222.00 |
| JACK IN THE BOX INC. | JACK | 50.02 | 77,075.00 | 1,787,442.71 | 3,855,292.00 |
| KEY ENERGY SERVICES INC | KEG | 7.90 | 330,225.00 | 2,851,494.00 | 2,608,777.00 |
| KNIGHT-SWIFT TRANSPORTATION | KNX | 18.34 | 155,875.00 | 2,622,582.16 | 2,858,747.00 |
| KNOLL INC | KNL | 18.31 | 113,425.00 | 1,860,979.11 | 2,076,812.00 |
| KOPPERS HOLDINGS INC | KOP | 45.75 | 68,450.00 | 2,137,737.82 | 3,131,588.00 |
| MATTHEWS INTL CORP | MATW | 42.61 | 44,650.00 | 1,394,997.65 | 1,902,537.00 |
| MINERALS TECHNOLOGIES INC | MTX | 60.07 | 56,375.00 | 1,777,554.64 | 3,386,446.00 |
| MONRO INC | MNRO | 56.36 | 48,325.00 | 1,912,034.30 | 2,723,597.00 |
| NORTHWESTERN CORP | NWE | 43.32 | 77,350.00 | 2,315,180.31 | 3,350,802.00 |
| PACWEST BANCORP | PACW | 42.22 | 68,225.00 | 1,757,756.39 | 2,880,460.00 |
| PLEXUS CORP | PLXS | 43.29 | 89,300.00 | 1,953,350.75 | 3,865,797.00 |
| PROGRESS SOFTWARE | PRGS | 25.83 | 118,637.00 | 2,060,758.77 | 3,064,394.00 |
| RUSH ENTERPRISES INC - CL A | RUSHA | 29.65 | 93,575.00 | 1,786,508.69 | 2,774,499.00 |
| SELECTIVE INSURANCE GROUP | SIGI | 27.06 | 128,400.00 | 2,488,886.13 | 3,474,504.00 |
| SIGNATURE BANK | SBNY | 107.42 | 21,575.00 | 652,086.29 | 2,317,587.00 |
| STAGE STORES INC | SSI | 22.22 | 141,025.00 | 3,134,080.78 | 3,133,575.00 |
| SYKES ENTERPRISES | SYKE | 21.81 | 118,962.00 | 1,844,372.67 | 2,594,561.00 |
| TORO CO | TTC | 63.60 | 55,350.00 | 1,017,383.59 | 3,520,260.00 |
| TREEHOUSE FOODS INC | THS | 68.92 | 49,400.00 | 1,550,709.83 | 3,404,648.00 |
| UMB FINL CORP | UMBF | 64.28 | 45,575.00 | 1,816,493.27 | 2,929,561.00 |
| UMPQUA HLDGS CORP | UMPQ | 19.14 | 158,600.00 | 2,039,462.43 | 3,035,604.00 |
| UNITED BANKSHARES INC. | UBSI | 31.45 | 48,475.00 | 1,503,871.61 | 1,524,539.00 |
| US TREAS MONEY MARKET - 6CH | IT-CIP | 1.00 | 12,213,913.23 | 12,213,913.24 | 12,213,914.00 |
| ZEBRA TECHNOLOGIES CORP CL-A | ZBRA | 54.08 | 58,500.00 | 2,184,609.50 | 3,163,680.00 |
| COMMON STOCK TOTAL | | | 17,686,350.23 | 130,833,403.42 | 189,390,506.00 |

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|---|--------|------------------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6CH | | CHARTWELL (SV) | | | |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| CHESAPEAKE LODGING TRUST | CHSP | 25.29 | 64,465.00 | 1,603,202.37 | 1,630,320.00 |
| DUPONT FABROS TECHNOLOGY | DFT | 24.71 | 64,675.00 | 1,620,208.99 | 1,598,119.00 |
| EDUCATION REALTY TRUST INC | EDR | 8.82 | 243,500.00 | 2,566,721.71 | 2,147,670.00 |
| FIRST INDUSTRIAL RE | FR | 17.45 | 108,015.00 | 1,884,166.06 | 1,884,862.00 |
| HEALTHCARE RLTY TR | HR | 21.31 | 130,870.00 | 2,881,016.88 | 2,788,840.00 |
| MID-AMERICAN APARTMENT | MAA | 60.74 | 30,765.00 | 1,697,753.94 | 1,868,666.00 |
| PS BUSINESS PARKS INC/CA | PSB | 76.42 | 34,250.00 | 1,910,091.29 | 2,617,385.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 676,540.00 | 14,163,161.24 | 14,535,862.00 |
| CHARTWELL (SV) TOTAL | | | 18,362,890.23 | 144,996,564.66 | 203,926,368.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|------------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6DG | | NEUBERGER BERMAN (SV) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ACCELRY'S INC | ACCL | 9.54 | 157,800.00 | 1,164,249.45 | 1,505,412.00 |
| ACCURAY INC | ARRAY | 8.71 | 145,420.00 | 764,101.96 | 1,266,608.00 |
| AEROVIRONMENT INC | AVAV | 29.13 | 76,310.00 | 1,730,084.93 | 2,222,910.00 |
| AFFYMETRIX INC | AFFX | 8.57 | 233,100.00 | 1,123,104.64 | 1,997,667.00 |
| ALIMCO FINANCIAL CORP | ALMC | 0.70 | 87,200.00 | 520,781.83 | 61,040.00 |
| ALLSCRIPTS HEALTHCARE | MDRX | 15.46 | 202,200.00 | 2,024,854.54 | 3,126,012.00 |
| ARRIS INTL INC SHS | ARRS | 24.37 | 183,799.00 | 1,684,829.47 | 4,478,263.00 |
| AVERY DENNISON | AVY | 50.19 | 83,100.00 | 2,833,127.71 | 4,170,789.00 |
| AVIAT NETWORKS INC | AVNW | 2.26 | 171,700.00 | 448,410.74 | 388,042.00 |
| BANKRATE INC | RATE | 17.94 | 58,750.00 | 747,069.64 | 1,053,975.00 |
| BANKUNITED INC | BKU | 32.92 | 74,900.00 | 1,766,220.44 | 2,465,708.00 |
| BROCADE COMMUNICATIONS | BRCD | 8.87 | 336,900.00 | 1,728,466.36 | 2,988,304.00 |
| CADENCE DESIGN SYS INC | CDNS | 14.02 | 133,000.00 | 925,925.54 | 1,864,660.00 |
| CAMBREX CORP. | CBM | 17.83 | 43,759.00 | 415,444.05 | 780,223.00 |
| CERAGON NETWORKS LTD | CRNT | 2.97 | 121,500.00 | 444,991.28 | 360,855.00 |
| CEVA INC | CEVA | 15.22 | 57,800.00 | 935,914.14 | 879,716.00 |
| CHARLES RIVER LABORATORIES | CRL | 53.04 | 92,400.00 | 2,962,335.90 | 4,900,896.00 |
| CHEMED CORP | CHE | 76.62 | 28,600.00 | 1,348,149.20 | 2,191,332.00 |
| CHEMTURA CORP | CHMT | 27.92 | 132,900.00 | 1,945,069.00 | 3,710,568.00 |
| CIENA CORP. | CIEN | 23.93 | 106,800.00 | 1,647,480.65 | 2,555,724.00 |
| CITY NATIONAL CORP | CYN | 79.22 | 28,200.00 | 1,256,742.34 | 2,234,004.00 |
| CLEAN HARBORS INC | CLH | 59.96 | 33,700.00 | 1,886,617.54 | 2,020,652.00 |
| COMERICA INC. | CMA | 47.54 | 67,970.00 | 1,628,291.80 | 3,231,294.00 |
| CONVERGYS CORPORATION | CVG | 21.05 | 47,717.00 | 563,320.19 | 1,004,443.00 |
| CORELOGIC INC | CLGX | 35.53 | 123,918.00 | 1,806,860.75 | 4,402,807.00 |
| COVANTA HOLDING CORP. | CVA | 17.75 | 152,200.00 | 2,602,568.23 | 2,701,550.00 |
| COVISINT CORP | COVS | 12.55 | 37,500.00 | 427,687.23 | 470,625.00 |
| CROCS INC | CROX | 15.92 | 35,700.00 | 477,836.84 | 568,344.00 |
| CROWN HOLDINGS INC | CCK | 44.57 | 90,900.00 | 2,206,457.75 | 4,051,413.00 |
| CYTEC INDUSTRIES | CYT | 93.16 | 27,000.00 | 1,691,564.24 | 2,515,320.00 |
| DANA HOLDING CORP | DAN | 19.62 | 93,850.00 | 1,625,321.90 | 1,841,337.00 |
| DANAOS CORP | DAC | 4.90 | 219,718.00 | 1,535,103.32 | 1,076,618.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|------------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6DG | | NEUBERGER BERMAN (SV) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| DIGITAL RIVER INC | DRIV | 18.50 | 190,245.00 | 3,964,894.93 | 3,519,532.00 |
| DOLBY LABORATORIES INC-CL A | DLB | 38.56 | 50,000.00 | 1,623,130.42 | 1,928,000.00 |
| DST SYSTEMS INC | DST | 90.74 | 31,730.00 | 1,393,747.08 | 2,879,180.00 |
| DYNEGY INC | DYN | 21.52 | 65,900.00 | 1,242,780.94 | 1,418,168.00 |
| ELIZABETH ARDEN INC | RDEN | 35.45 | 24,600.00 | 920,966.45 | 872,070.00 |
| ESCO TECHNOLOGIES INC | ESE | 34.26 | 63,600.00 | 2,115,188.03 | 2,178,936.00 |
| EXPRESS INC | EXPR | 18.67 | 77,800.00 | 1,116,763.73 | 1,452,526.00 |
| FIRST NIAGARA FINL G | FNFG | 10.62 | 269,100.00 | 2,773,203.52 | 2,857,842.00 |
| FORMFACTOR INC | FORM | 6.02 | 201,500.00 | 1,498,038.07 | 1,213,030.00 |
| FREESCALE SEMICONDUCTOR | FSL | 16.05 | 112,490.00 | 1,467,122.56 | 1,805,465.00 |
| FTI CONSULTING INC | FCN | 41.14 | 31,900.00 | 1,187,145.23 | 1,312,366.00 |
| GIVEN IMAGING LTD | GIVN | 30.08 | 31,400.00 | 493,548.13 | 944,512.00 |
| HUNTINGTON BANCSHARES | HBAN | 9.65 | 374,330.00 | 2,295,815.96 | 3,612,285.00 |
| II VI INC | IIVI | 17.60 | 61,380.00 | 1,006,024.52 | 1,080,288.00 |
| IKANOS COMMUNICATIONS INC | IKAN | 1.20 | 179,900.00 | 919,263.59 | 215,880.00 |
| INFINERA CORP | INFN | 9.78 | 266,100.00 | 2,150,510.77 | 2,602,458.00 |
| ION GEOPHYSICAL CORP | IO | 3.30 | 412,200.00 | 2,301,039.25 | 1,360,260.00 |
| ITRON INC. | ITRI | 41.43 | 41,700.00 | 2,001,858.31 | 1,727,631.00 |
| ITT INC | ITT | 43.42 | 89,400.00 | 1,845,370.17 | 3,881,748.00 |
| JABIL INC | JBL | 17.44 | 67,400.00 | 1,254,215.36 | 1,175,456.00 |
| KBR INC | KBR | 31.89 | 94,000.00 | 2,234,913.37 | 2,997,660.00 |
| MANITOWOC COMPANY INC. | MTW | 23.32 | 105,900.00 | 1,227,650.10 | 2,469,588.00 |
| MELLANOX TECHNOLOGIES LTD | MLNX | 39.97 | 32,110.00 | 1,494,560.77 | 1,283,437.00 |
| MERCURY SYSTEMS INC | MRCY | 10.95 | 137,500.00 | 1,348,384.45 | 1,505,625.00 |
| MERITOR INC. | MTOR | 10.43 | 169,400.00 | 779,872.99 | 1,766,842.00 |
| NRG ENERGY INC. | NRG | 28.72 | 86,902.00 | 2,558,239.00 | 2,495,825.00 |
| OFFICE DEPOT INC | ODP | 5.29 | 511,540.00 | 1,455,684.48 | 2,706,047.00 |
| ORMAT TECHNOLOGIES INC | ORA | 27.21 | 93,600.00 | 2,215,210.29 | 2,546,856.00 |
| OSI SYSTEMS INC | OSIS | 53.11 | 18,200.00 | 966,298.17 | 966,602.00 |
| PEP BOYS MM & J | PBY | 12.14 | 14,400.00 | 126,948.20 | 174,816.00 |
| QUANTUM CORP | QTM | 1.20 | 379,200.00 | 527,639.78 | 455,040.00 |
| RADIOSHACK CORP | RSHCQ | 2.60 | 428,464.00 | 2,762,362.46 | 1,114,006.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: NEUBERGER BERMAN (SV)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|-----------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6DG | | NEUBERGER BERMAN (SV) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| RAMBUS INC DEL | RMBS | 9.47 | 351,250.00 | 2,185,527.35 | 3,326,338.00 |
| REGAL BELOIT | RBC | 73.72 | 20,200.00 | 1,336,242.41 | 1,489,144.00 |
| ROVI CORP | ROVI | 19.69 | 189,370.00 | 3,766,465.00 | 3,728,695.00 |
| RTW RETAILWINDS INC | RTW | 4.37 | 26,800.00 | 113,028.32 | 117,116.00 |
| RYDER SYS. INC. | R | 73.78 | 40,100.00 | 1,393,617.02 | 2,958,578.00 |
| SAFEWAY INC | SWY | 32.57 | 120,200.00 | 2,877,367.72 | 3,914,914.00 |
| SEACHANGE INTERNATIONAL | SEAC | 12.16 | 153,800.00 | 1,203,472.13 | 1,870,208.00 |
| SEALED AIR CORP. | SEE | 34.05 | 103,470.00 | 2,163,310.46 | 3,523,154.00 |
| SIERRA WIRELESS INC | SWIR | 24.17 | 131,600.00 | 1,151,067.10 | 3,180,772.00 |
| SPANSION INC-CLASS A | CODE | 13.89 | 139,810.00 | 1,883,109.30 | 1,941,961.00 |
| SPIRIT AEROSYSTEMS HOLD-CL A | SPR | 34.08 | 140,200.00 | 2,398,463.59 | 4,778,016.00 |
| SYMMETRY MEDICAL INC. | SMA | 10.08 | 113,063.00 | 1,006,848.04 | 1,139,675.00 |
| TCF FINANCIAL CORP | TCF | 16.25 | 204,300.00 | 2,694,365.82 | 3,319,875.00 |
| TELEDYNE TECHNOLOGIES INC | TDY | 91.86 | 31,400.00 | 911,451.39 | 2,884,404.00 |
| TETRA TECHNOLOGIES INC. | TTI | 12.36 | 283,600.00 | 2,827,985.74 | 3,505,296.00 |
| TEXAS CAPITAL BANCSHARES | TCBI | 62.20 | 46,200.00 | 868,501.71 | 2,873,640.00 |
| TEXTRON INC. | TXT | 36.76 | 141,200.00 | 2,489,844.82 | 5,190,512.00 |
| TIBCO SOFTWARE INC | TIBX | 22.48 | 101,200.00 | 2,116,810.70 | 2,274,976.00 |
| TWIN DISC INC | TWIN | 25.89 | 62,696.00 | 1,478,383.07 | 1,623,199.00 |
| ULTRATECH INC | UTEK | 29.00 | 105,400.00 | 2,282,808.93 | 3,056,600.00 |
| UMPQUA HLDGS CORP | UMPQ | 19.14 | 170,400.00 | 2,164,509.71 | 3,261,456.00 |
| US TREAS MONEY MARKET - 6DG | IT-DAV | 1.00 | 26,903,872.89 | 26,903,872.90 | 26,903,873.00 |
| VERIFONE HOLDINGS INC | PAY | 26.82 | 75,440.00 | 1,442,389.45 | 2,023,301.00 |
| VERINT SYS INC | VRNT | 42.94 | 107,453.00 | 3,433,006.74 | 4,614,032.00 |
| WENDY'S CO/THE | WEN | 8.72 | 215,000.00 | 1,033,261.57 | 1,874,800.00 |
| XURA INC | MESG | 38.80 | 56,310.00 | 1,896,363.20 | 2,184,828.00 |
| COMMON STOCK TOTAL | | | 38,234,536.89 | 170,159,448.87 | 225,166,451.00 |
| NEUBERGER BERMAN (SV) TOTAL | | | 38,234,536.89 | 170,159,448.87 | 225,166,451.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6EA | | EAGLE ASSET (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| AEGERION PHARMACEUTICALS | AEGR | 70.96 | 6,110.00 | 436,626.79 | 433,566.00 |
| AERCAP HOLDINGS NV | AER | 38.35 | 23,843.00 | 363,558.44 | 914,379.00 |
| ALKERMES PLC | ALKS | 40.66 | 16,605.00 | 634,258.76 | 675,159.00 |
| AMERICAN OUTDOOR BRANDS | AOBC | 13.49 | 129,122.00 | 1,656,773.50 | 1,741,856.00 |
| AMERICAN WOODMARK CORP. | AMWD | 39.53 | 17,693.00 | 630,943.42 | 699,404.00 |
| AMERIS BANCORP | ABCB | 21.11 | 24,790.00 | 311,896.84 | 523,317.00 |
| AMNEAL PHARMACEUTICALS INC | AMRX | 25.14 | 19,191.00 | 469,621.36 | 482,462.00 |
| ANIXTER INTERNATIONAL INC. | AXE | 89.84 | 8,654.00 | 755,135.05 | 777,475.00 |
| APOGEE ENTERPRISES INC. | APOG | 35.91 | 24,087.00 | 653,247.78 | 864,964.00 |
| ARCHROCK INC | AROC | 34.20 | 53,524.00 | 1,694,751.04 | 1,830,521.00 |
| ARGAN INC | AGX | 27.56 | 3,533.00 | 94,989.16 | 97,368.64 |
| ARRIS INTL INC SHS | ARRS | 24.37 | 82,878.00 | 1,432,248.33 | 2,019,323.00 |
| ASPEN TECHNOLOGY INC | AZPN | 41.80 | 49,215.00 | 901,714.37 | 2,057,187.00 |
| ASSURED GUARANTY LTD | AGO | 23.59 | 78,656.00 | 1,733,480.63 | 1,855,495.00 |
| ATHLON ENERGY INC | ATHL | 30.25 | 21,427.00 | 552,049.52 | 648,167.00 |
| ATMI INC | ATMI | 30.21 | 23,043.00 | 673,854.46 | 696,129.00 |
| BANKRATE INC | RATE | 17.94 | 42,589.00 | 701,050.51 | 764,047.00 |
| BARNES GROUP INC. | B | 38.31 | 62,934.00 | 1,860,034.11 | 2,411,002.00 |
| BERRY GLOBAL GROUP INC | BERY | 23.79 | 71,177.00 | 1,528,811.91 | 1,693,301.00 |
| BIGLARI HOLDINGS CLASS A | BH.A | 506.64 | 1,028.00 | 482,798.74 | 520,826.00 |
| CABOT MICROELECTRONICS | CCMP | 45.70 | 23,765.00 | 908,219.96 | 1,086,060.00 |
| CANTEL MEDICAL CORP | CMD | 33.91 | 62,133.00 | 1,143,921.52 | 2,106,930.00 |
| CARDINAL FINANCIAL CORP | CFNL | 18.00 | 79,158.00 | 975,306.90 | 1,424,844.00 |
| CARRIAGE SERVICES INC-CL A | CSV | 19.53 | 49,062.00 | 935,948.27 | 958,181.00 |
| CECO ENVIRONMENTAL CORP | CECE | 16.17 | 33,870.00 | 583,733.63 | 547,678.00 |
| CEDAR FAIR LP | FUN | 49.58 | 40,327.00 | 1,560,487.47 | 1,999,413.00 |
| CELLEX THERAPEUTICS INC | CLDX | 24.21 | 12,710.00 | 326,813.50 | 307,709.00 |
| CENTENE CORP | CNC | 58.95 | 14,710.00 | 792,022.71 | 867,154.00 |
| CEPHEID | CPHD | 46.72 | 13,066.00 | 449,404.99 | 610,443.00 |
| CHURCHILL DOWNS INC | CHDN | 89.65 | 19,226.00 | 1,296,296.56 | 1,723,611.00 |
| CINEMARK HOLDINGS INC | CNK | 33.33 | 44,958.00 | 896,118.81 | 1,498,450.00 |
| CNO FINANCIAL GROUP INC | CNO | 17.69 | 83,852.00 | 953,334.08 | 1,483,342.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: EAGLE ASSET (SC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6EA | | EAGLE ASSET (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| COGENT COMMUNICATIONS | CCOI | 40.41 | 41,754.00 | 935,816.69 | 1,687,279.00 |
| COHERENT INC. | COHR | 74.39 | 27,384.00 | 1,496,716.67 | 2,037,096.00 |
| COLUMBUS MCKINNON CO | CMCO | 27.14 | 23,150.00 | 551,957.11 | 628,291.00 |
| COMFORT SYS USA INC | FIX | 19.39 | 42,925.00 | 624,811.90 | 832,316.00 |
| COMMSCOPE HOLDINGS INC | COMM | 18.92 | 69,861.00 | 1,212,331.26 | 1,321,770.00 |
| CRANE CO | CR | 67.25 | 24,934.00 | 1,382,451.64 | 1,676,811.00 |
| CRESTWOOD EQUITY PARTNERS | CEQP | 13.83 | 64,104.00 | 870,969.59 | 886,558.00 |
| CUBISTS PHARMACEUTICALS | CBST | 68.87 | 22,721.00 | 936,795.22 | 1,564,795.00 |
| CUSTOMERS BANCORP INC | CUBI | 20.46 | 53,982.00 | 912,399.36 | 1,104,472.00 |
| DENNYS CORPORATION | DENN | 7.19 | 115,188.00 | 785,649.81 | 828,202.00 |
| DIAMONDBACK ENERGY INC | FANG | 52.86 | 14,763.00 | 317,828.97 | 780,372.00 |
| DIANA SHIPPING INC | DSX | 13.29 | 63,469.00 | 800,313.01 | 843,503.00 |
| DIODES INC | DIOD | 23.56 | 66,241.00 | 1,615,208.72 | 1,560,638.00 |
| ECHOSTAR HOLDING CORP | SATS | 49.72 | 53,588.00 | 1,809,199.18 | 2,664,395.00 |
| ELBIT SYSTEMS LTD | ESLT | 60.73 | 14,526.00 | 844,886.08 | 882,164.00 |
| EMERALD OIL INC | EOXLQ | 7.66 | 98,507.00 | 799,452.01 | 754,564.00 |
| ENCORE CAPITAL GROUP INC | ECPG | 50.26 | 19,627.00 | 959,781.82 | 986,453.00 |
| ENERSYS | ENS | 70.09 | 33,060.00 | 1,583,714.99 | 2,317,175.00 |
| ENSIGN GROUP INC/THE | ENSG | 44.27 | 21,050.00 | 663,154.45 | 931,883.00 |
| ENSTAR GROUP INC | ESGR | 138.91 | 5,279.00 | 445,011.17 | 733,306.00 |
| ENTEGRIS INC | ENTG | 11.60 | 73,578.00 | 830,411.20 | 853,505.00 |
| ENVESTNET INC | ENV | 40.30 | 21,391.00 | 650,970.90 | 862,057.00 |
| EVERGY INC | EVRG | 32.17 | 51,855.00 | 1,621,054.74 | 1,668,175.00 |
| EVERTEC INC | EVTC | 24.66 | 22,901.00 | 488,103.53 | 564,739.00 |
| EXANTAS CAPITAL CORP | XAN | 5.93 | 264,811.00 | 1,670,869.42 | 1,570,329.00 |
| EXPONENT INC | EXPO | 77.44 | 25,607.00 | 1,940,050.05 | 1,983,006.00 |
| FAIR ISAAC INC. | FICO | 62.84 | 25,663.00 | 1,332,172.26 | 1,612,663.00 |
| FEDERAL AGRICULTURAL MTG | AGM | 34.25 | 25,686.00 | 879,994.68 | 879,746.50 |
| FLIR SYSTEMS INC | FLIR | 30.10 | 36,294.00 | 999,396.43 | 1,092,449.00 |
| FOREST CITY ENTERPRISES INC | FCE.A-OLD | 19.10 | 80,178.00 | 1,122,091.50 | 1,531,400.00 |
| FORTRESS INVESTMENT GROUP | FIG | 8.56 | 123,851.00 | 998,983.36 | 1,060,165.00 |
| GENTHERM INC | THRM | 26.81 | 36,724.00 | 888,255.26 | 984,570.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | EAGLE ASSET (SC) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6EA | | EAGLE ASSET (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| GENWORTH FINANCIAL INC-CL A | GNW | 15.53 | 103,284.00 | 1,143,496.76 | 1,604,001.00 |
| GLOBAL BROKERAGE INC | GLBR | 17.84 | 107,798.00 | 1,827,416.19 | 1,923,116.00 |
| GLOBUS MEDICAL INC - A | GMED | 20.18 | 33,908.00 | 602,370.21 | 684,263.00 |
| GRAHAM CORP | GHM | 36.29 | 21,469.00 | 724,128.90 | 779,110.00 |
| GRAPHIC PACKAGING HOLDING | GPK | 9.60 | 180,521.00 | 1,256,652.07 | 1,733,002.00 |
| GRAY TELEVISION INC | GTN | 14.88 | 65,150.00 | 611,738.45 | 969,432.00 |
| GREENLIGHT CAPITAL RE LTD-A | GLRE | 33.71 | 15,073.00 | 372,116.50 | 508,111.00 |
| GUESS INC | GES | 31.07 | 24,013.00 | 813,932.41 | 746,084.00 |
| H&E EQUIPMENT SERVICES INC | HEES | 29.63 | 16,666.00 | 407,074.03 | 493,814.00 |
| HASBRO INC | HAS | 55.01 | 35,625.00 | 1,790,227.72 | 1,959,731.00 |
| HELIX ENERGY SOLUTIONS | HLX | 23.18 | 70,842.00 | 1,851,045.42 | 1,642,118.00 |
| HEXCEL CORP | HXL | 44.69 | 38,062.00 | 891,464.16 | 1,700,991.00 |
| HRG GROUP INC | HRG | 11.85 | 176,123.00 | 1,621,199.15 | 2,087,058.00 |
| ICON PLC | ICLR | 40.41 | 70,685.00 | 2,634,167.73 | 2,856,381.00 |
| ICONIX BRAND GROUP INC | ICON | 39.70 | 24,944.00 | 939,671.33 | 990,277.00 |
| ICU MEDICAL INC. | ICUI | 63.71 | 19,271.00 | 973,444.29 | 1,227,755.00 |
| INDEPENDENT BANK CORP/MI | IBCP | 12.00 | 18,560.00 | 218,798.44 | 222,720.00 |
| INNOSPEC INC. | IOSP | 46.22 | 33,447.00 | 1,395,794.40 | 1,545,920.00 |
| INTER PARFUMS INC | IPAR | 35.81 | 27,238.00 | 693,200.38 | 975,393.00 |
| INTRALINKS HOLDINGS INC | IL | 12.11 | 32,416.00 | 271,080.54 | 392,558.00 |
| IONIS PHARMACEUTICALS INC | IONS | 39.84 | 15,820.00 | 610,303.96 | 630,269.00 |
| J2 GLOBAL INC | JCOM | 50.01 | 39,771.00 | 1,549,623.41 | 1,988,948.00 |
| KADANT INC | KAI | 40.52 | 18,212.00 | 622,077.10 | 737,950.00 |
| KAISER ALUMINUM CORP | KALU | 70.24 | 12,003.00 | 815,118.61 | 843,091.00 |
| KORN/FERRY INTERNATIONAL | KFY | 26.12 | 40,539.00 | 963,224.31 | 1,058,879.00 |
| LIBERTY VENTURES SERIES A | LVNTA | 122.59 | 15,132.00 | 921,995.75 | 1,855,032.00 |
| LIGAND PHARMACEUTICALS | LGND | 52.60 | 10,465.00 | 479,214.66 | 550,459.00 |
| LIVANOVA PLC | LIVN | 65.51 | 13,858.00 | 496,191.25 | 907,838.00 |
| LIVE NATION | LYV | 19.76 | 117,073.00 | 1,615,672.30 | 2,313,362.00 |
| LUMOS NETWORKS CORP | LMOS | 21.00 | 39,007.00 | 906,159.81 | 819,147.00 |
| MADDEN STEVEN LTD | SHOO | 36.59 | 44,221.00 | 1,483,942.87 | 1,618,046.00 |
| MAIDEN HOLDINGS LTD | MHLD | 10.93 | 154,005.00 | 1,435,730.86 | 1,683,275.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | EAGLE ASSET (SC) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|-------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6EA | | EAGLE ASSET (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| MEDASSETS INC | MDAS | 19.83 | 81,180.00 | 1,542,142.19 | 1,609,799.00 |
| MEDICINES COMPANY | MDCO | 38.62 | 21,535.00 | 787,823.82 | 831,682.00 |
| MONOTYPE IMAGING HOLDINGS | TYPE | 31.86 | 52,869.00 | 693,878.69 | 1,684,406.00 |
| NEENAH INC | NP | 42.77 | 11,718.00 | 423,144.56 | 501,179.00 |
| OCH-ZIFF CAPITAL MANAGEMENT | OZM | 14.80 | 114,413.00 | 1,049,745.73 | 1,693,312.00 |
| OM GROUP INC. | OMG | 36.41 | 48,252.00 | 1,539,751.38 | 1,756,855.00 |
| PACIFIC PREMIER BANCORP INC | PPBI | 15.74 | 88,373.00 | 1,166,317.88 | 1,390,991.00 |
| PATTERSON-UTI ENERGY INC | PTEN | 25.32 | 65,541.00 | 1,599,254.18 | 1,659,498.00 |
| PDC ENERGY INC | PDCE | 53.22 | 13,010.00 | 523,480.49 | 692,392.00 |
| PERKIN ELMER INC | PKI | 41.23 | 40,806.00 | 1,280,111.32 | 1,682,431.00 |
| PH GLATFELTER CO | GLT | 27.64 | 26,224.00 | 436,562.33 | 724,831.00 |
| PHH CORP | PHH | 24.35 | 38,151.00 | 713,394.75 | 928,977.00 |
| PLANTRONICS INC. | PLT | 46.45 | 24,967.00 | 1,072,444.07 | 1,159,717.00 |
| POPEYES LOUISIANA KITCHEN INC | PLKI | 38.50 | 44,006.00 | 1,784,812.11 | 1,694,231.00 |
| POPULAR INC | BPOP | 28.73 | 64,163.00 | 1,741,361.08 | 1,843,403.00 |
| PRIMORIS SERVICES CORP | PRIM | 31.13 | 29,317.00 | 758,517.45 | 912,638.00 |
| PROASSURANCE CORP | PRA | 48.48 | 30,736.00 | 1,275,357.67 | 1,490,081.00 |
| PTC INC | PTC | 35.39 | 67,406.00 | 1,568,682.01 | 2,385,498.00 |
| QUIDEL CORP | QDEL | 30.89 | 22,419.00 | 543,563.39 | 692,523.00 |
| RADIAN GROUP INC. | RDN | 14.12 | 118,371.00 | 1,417,047.66 | 1,671,398.00 |
| RING ENERGY INC | REI | 12.20 | 76,144.00 | 775,200.25 | 928,957.00 |
| SEMGROUP CORP-CLASS A | SEMG | 65.23 | 23,461.00 | 739,401.52 | 1,530,361.00 |
| STANDARD MOTOR PRODS | SMP | 36.80 | 17,213.00 | 545,339.76 | 633,438.00 |
| STEALTHGAS INC | GASS | 10.19 | 77,417.00 | 785,217.51 | 788,879.00 |
| SUNCOKE ENERGY INC | SXC | 22.81 | 52,466.00 | 1,161,468.25 | 1,196,749.00 |
| SYMETRA FINANCIAL CORP | SYA | 18.96 | 43,871.00 | 630,520.67 | 831,794.00 |
| SYNOVUS FINANCIAL CORP | SNV | 3.60 | 476,943.00 | 1,364,840.78 | 1,716,995.00 |
| TAL INTERNATIONAL GROUP | TAL-OLD | 57.35 | 30,432.00 | 1,619,908.30 | 1,745,275.00 |
| TEAM HEALTH HOLDINGS INC | TMH | 45.55 | 32,955.00 | 783,424.16 | 1,501,100.00 |
| TFS FINANCIAL CORP | TFSL | 12.12 | 22,557.00 | 271,500.59 | 273,278.00 |
| TRIMAS CORP | TRS | 39.89 | 42,935.00 | 1,397,635.43 | 1,712,677.00 |
| UNIVERSAL ELECTRONICS INC | UEIC | 38.11 | 43,747.00 | 1,646,682.92 | 1,667,198.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: EAGLE ASSET (SC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|-------------------------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6EA | | EAGLE ASSET (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| US SILICA HOLDINGS INC | SLCA | 34.11 | 48,524.00 | 1,397,617.33 | 1,655,154.00 |
| US TREAS MONEY MARKET - 6EA | IT-EAG | 1.00 | 1,188,756.78 | 1,188,756.79 | 1,188,757.00 |
| VAIL RESORTS INC | MTN | 75.23 | 21,416.00 | 1,332,036.41 | 1,611,126.00 |
| WATSCO INC. | WSO | 96.06 | 16,560.00 | 1,553,338.52 | 1,590,754.00 |
| WEST PHARMACEUTICAL | WST | 49.06 | 17,187.00 | 828,394.73 | 843,194.00 |
| COMMON STOCK TOTAL | | | 7,772,830.78 | 134,237,206.75 | 164,474,270.14 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| CUBESMART | CUBE | 15.94 | 113,222.00 | 1,712,669.17 | 1,804,759.00 |
| DRIVE SHACK INC | DS | 5.74 | 288,479.00 | 1,534,357.25 | 1,655,869.00 |
| ISTAR FINANCIAL INC. | STAR | 14.27 | 69,304.00 | 606,987.13 | 988,968.00 |
| NEW RESIDENTIAL INVESTMENT | NRZ | 6.68 | 284,825.00 | 1,873,208.60 | 1,902,631.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 755,830.00 | 5,727,222.15 | 6,352,227.00 |
| EAGLE ASSET (SC) TOTAL | | | 8,528,660.78 | 139,964,428.90 | 170,826,497.14 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FC | | FULLER THALER (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ACI WORLDWIDE INC | ACIW | 65.00 | 20,800.00 | 671,398.23 | 1,352,000.00 |
| ADVANCED ENERGY INDUSTRIES | AEIS | 22.86 | 79,500.00 | 1,967,902.16 | 1,817,370.00 |
| ADVANCED MICRO DEVICES INC. | AMD | 3.87 | 368,900.00 | 1,511,383.80 | 1,427,643.00 |
| AG MORTGAGE INVESTMENT | MITT | 15.64 | 27,900.00 | 449,034.99 | 436,356.00 |
| ALERE INC | ALR | 36.20 | 50,700.00 | 1,692,007.85 | 1,835,340.00 |
| ALIGN TECHNOLOGY INC | ALGN | 57.15 | 40,500.00 | 2,298,933.85 | 2,314,575.00 |
| ANDEAVOR | ANDV | 58.50 | 25,200.00 | 741,472.74 | 1,474,200.00 |
| APOLLO INVESTMENT CORP | AINV | 8.48 | 110,700.00 | 940,292.24 | 938,735.00 |
| ARCBEST CORP | ARCB | 33.68 | 61,300.00 | 1,651,453.73 | 2,064,584.00 |
| ASPEN TECHNOLOGY INC | AZPN | 41.80 | 47,100.00 | 1,624,190.03 | 1,968,780.00 |
| ATMEL CORP | ATML | 7.83 | 294,700.00 | 1,932,875.49 | 2,307,501.00 |
| BE AEROSPACE INC. | BEAV | 87.03 | 31,000.00 | 1,278,767.84 | 2,697,930.00 |
| BRINKER INTERNATIONAL INC | EAT | 46.34 | 19,500.00 | 674,379.37 | 903,630.00 |
| BRINKS COMPANY | BCO | 34.14 | 10,669.00 | 273,212.12 | 364,240.00 |
| BROADRIDGE FINANCIAL | BR | 39.52 | 39,000.00 | 830,701.98 | 1,541,280.00 |
| CALGON CARBON CORP. | CCC | 20.57 | 98,300.00 | 1,729,852.51 | 2,022,031.00 |
| CALLAWAY GOLF COMPANY | ELY | 8.43 | 206,100.00 | 1,740,640.62 | 1,737,423.00 |
| CARBO CERAMICS INC. | CRR | 116.53 | 17,700.00 | 2,256,381.40 | 2,062,581.00 |
| CEC ENTERTAINMENT INC. | CEC | 44.28 | 12,562.00 | 376,430.11 | 556,245.00 |
| CELANESE CORP-SERIES A | CE | 55.31 | 26,300.00 | 812,922.45 | 1,454,653.00 |
| CHIKUITA BRANDS | CQB | 11.70 | 28,300.00 | 258,388.13 | 331,110.00 |
| CIRRUS LOGIC INC | CRUS | 20.43 | 33,800.00 | 748,465.55 | 690,534.00 |
| CNO FINANCIAL GROUP INC | CNO | 17.69 | 69,600.00 | 475,457.28 | 1,231,224.00 |
| COLUMBIA SPORTSWEAR CO | COLM | 78.75 | 7,200.00 | 324,872.96 | 567,000.00 |
| COMMERCIAL METALS CO. | CMC | 20.33 | 73,700.00 | 986,667.89 | 1,498,321.00 |
| COMMVAULT SYSTEMS INC | CVLT | 74.88 | 20,600.00 | 933,629.03 | 1,542,528.00 |
| COMPUTER PROGRAMS & | CPSI | 61.81 | 20,900.00 | 1,115,209.90 | 1,291,829.00 |
| COMSCORE INC | SCOR | 28.61 | 76,300.00 | 1,446,198.04 | 2,182,943.00 |
| CONVERGYS CORPORATION | CVG | 21.05 | 139,100.00 | 1,901,513.78 | 2,928,055.00 |
| CONVERSANT INC | CNVR | 23.37 | 75,000.00 | 1,742,708.70 | 1,752,750.00 |
| COPART INC | CPRT | 36.65 | 36,300.00 | 1,164,662.47 | 1,330,395.00 |
| DYCOM INDUSTRIES INC. | DY | 27.79 | 17,200.00 | 179,690.66 | 477,988.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|---------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FC | | FULLER THALER (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| EL PASO ELECTRIC COMPANY | EE | 35.11 | 32,400.00 | 1,090,531.59 | 1,137,564.00 |
| ENERSYS | ENS | 70.09 | 40,900.00 | 1,114,589.16 | 2,866,681.00 |
| FERRO CORP | FOE | 12.83 | 232,000.00 | 1,715,564.83 | 2,976,560.00 |
| FINISAR CORPORATION | FNSR | 23.92 | 93,900.00 | 1,521,244.58 | 2,246,088.00 |
| FIRST HORIZON NATIONAL | FHN | 11.65 | 108,586.00 | 952,578.84 | 1,265,027.00 |
| FIRST NIAGARA FINL G | FNFG | 10.62 | 219,000.00 | 1,757,738.50 | 2,325,780.00 |
| GENWORTH FINANCIAL INC-CL A | GNW | 15.53 | 68,500.00 | 424,151.37 | 1,063,805.00 |
| G-III APPAREL GROUP LTD | GIII | 73.79 | 31,200.00 | 1,707,128.14 | 2,302,248.00 |
| GLOBAL PAYMENTS INC | GPN | 64.99 | 34,700.00 | 1,761,702.98 | 2,255,153.00 |
| GUESS INC | GES | 31.07 | 9,400.00 | 253,386.13 | 292,058.00 |
| HARMONIC INC. | HLIT | 7.38 | 102,900.00 | 542,639.10 | 759,402.00 |
| HATTERAS FINANCIAL CORP | HTS | 16.34 | 25,800.00 | 439,150.89 | 421,572.00 |
| HCC INSURANCE HOLDINGS INC. | HCC-OLD | 46.14 | 56,600.00 | 2,160,179.94 | 2,611,524.00 |
| HEALTH MGMT ASSOCIATES CL A | HMA | 13.10 | 35,400.00 | 243,685.42 | 463,740.00 |
| HEALTH NET INC | HNT | 29.67 | 53,500.00 | 1,310,936.61 | 1,587,345.00 |
| HOPE BANCORP INC | HOPE | 16.59 | 81,000.00 | 816,075.64 | 1,343,790.00 |
| INTERNATIONAL RECTIFIER CORP | IRF | 26.07 | 16,400.00 | 301,694.51 | 427,548.00 |
| INTERSIL HOLDINGS CORP | ISIL | 11.47 | 227,000.00 | 2,075,735.86 | 2,603,690.00 |
| INVESTMENT TECHNOLOGY | ITG | 20.56 | 47,000.00 | 643,019.62 | 966,320.00 |
| INVESTORS BANCORP INC | ISBC | 25.58 | 72,700.00 | 1,013,314.00 | 1,859,666.00 |
| JACK IN THE BOX INC. | JACK | 50.02 | 56,400.00 | 2,660,884.37 | 2,821,128.00 |
| JANUS CAPITAL GROUP INC | JNS | 12.37 | 94,000.00 | 786,663.27 | 1,162,780.00 |
| KRISPY KREME DOUGHNUTS INC | KKD | 19.29 | 146,800.00 | 1,384,726.89 | 2,831,772.00 |
| LA-Z-BOY INC. | LZB | 31.00 | 81,200.00 | 2,244,256.71 | 2,517,200.00 |
| MASIMO CORP | MASI | 29.23 | 36,100.00 | 769,514.73 | 1,055,203.00 |
| MEDIDATA SOLUTIONS INC | MDSO | 60.57 | 44,000.00 | 1,429,486.40 | 2,665,080.00 |
| METHODE ELECTRONICS INC | MEI | 34.19 | 75,600.00 | 2,664,045.80 | 2,584,764.00 |
| MTS SYS CORP | MTSC | 71.25 | 23,220.00 | 842,580.82 | 1,654,425.00 |
| MUELLER WTR PRODS INC | MWA | 9.37 | 202,000.00 | 1,766,985.18 | 1,892,740.00 |
| MULTIMEDIA GAMES INC. | MGAM | 31.36 | 59,800.00 | 1,527,458.45 | 1,875,328.00 |
| NATUS MEDICAL INC | BABY | 22.50 | 104,200.00 | 2,029,416.59 | 2,344,500.00 |
| NUVASIVE INC | NUVA | 32.33 | 79,600.00 | 2,459,787.19 | 2,573,468.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|---------|---------------------------|---------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FC | | FULLER THALER (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| OAKTREE SPECIALTY LENDING | OCSL | 9.25 | 143,800.00 | 1,453,095.20 | 1,330,150.00 |
| PBF ENERGY INC | PBF | 31.46 | 19,800.00 | 440,556.43 | 622,908.00 |
| PEBBLEBROOK HOTEL TRUST | PEB | 30.76 | 34,500.00 | 618,002.54 | 1,061,220.00 |
| PENN VA CORP | PVAH | 9.43 | 185,000.00 | 1,693,953.79 | 1,744,550.00 |
| PH GLATFELTER CO | GLT | 27.64 | 56,300.00 | 956,609.53 | 1,556,132.00 |
| PHARMERICA CORP | PMC | 21.50 | 30,201.00 | 367,590.77 | 649,321.00 |
| PIEDMONT NATURAL GAS CO INC | PNY | 33.16 | 57,400.00 | 1,886,882.71 | 1,903,384.00 |
| PIONEER ENERGY SERVICES | PES | 8.01 | 129,000.00 | 960,178.04 | 1,033,290.00 |
| POLYCOM INC. | PLCM | 11.23 | 151,900.00 | 1,643,208.68 | 1,705,837.00 |
| PRIVATEBANCORP INC | PVTB | 28.93 | 45,400.00 | 638,700.71 | 1,313,422.00 |
| QLOGIC CORPORATION | QLGC | 11.83 | 167,600.00 | 2,050,817.28 | 1,982,708.00 |
| RAMBUS INC DEL | RMBS | 9.47 | 190,300.00 | 1,865,791.86 | 1,802,141.00 |
| RH | RH | 67.30 | 31,100.00 | 1,568,913.09 | 2,093,030.00 |
| RTI INTERNATIONAL METALS | RTI | 34.21 | 11,500.00 | 256,083.37 | 393,415.00 |
| RYMAN HOSPITALITY PROPERTIES | RHP | 41.78 | 20,600.00 | 724,975.42 | 860,668.00 |
| SALLY BEAUTY CO INC | SBH | 30.23 | 45,400.00 | 1,179,510.85 | 1,372,442.00 |
| SKECHERS U S A INC | SKX | 33.13 | 79,300.00 | 1,719,798.24 | 2,627,209.00 |
| STAMPS COM INC | STMP | 42.10 | 44,400.00 | 1,410,900.54 | 1,869,240.00 |
| STANCORP FINANCIAL GROUP | SFG | 66.25 | 20,600.00 | 737,802.44 | 1,364,750.00 |
| STARWOOD PROPERTY TRUST INC | STWD | 27.70 | 44,400.00 | 889,204.02 | 1,229,880.00 |
| SWIFT ENERGY COMPANY | SFY | 13.50 | 84,800.00 | 1,221,955.04 | 1,144,800.00 |
| SYKES ENTERPRISES | SYKE | 21.81 | 37,600.00 | 495,609.01 | 820,056.00 |
| SYMETRA FINANCIAL CORP | SYA | 18.96 | 86,500.00 | 984,203.90 | 1,640,040.00 |
| SYNAPTICS INC | SYNA | 51.81 | 45,600.00 | 1,755,016.51 | 2,362,536.00 |
| TEREX CORP | TEX | 41.99 | 18,300.00 | 373,202.09 | 768,417.00 |
| TETRA TECHNOLOGIES INC. | TTI | 12.36 | 61,000.00 | 476,966.26 | 753,960.00 |
| THE BANCORP INC | TBBK | 17.91 | 36,075.00 | 314,496.33 | 646,103.00 |
| THE FINISH LINE-CL A | FINL | 28.17 | 68,900.00 | 1,681,173.78 | 1,940,913.00 |
| TUPPERWARE BRANDS CORP | TUP | 94.53 | 10,700.00 | 744,777.91 | 1,011,471.00 |
| UBIQUITI NETWORKS INC | UBNT | 45.96 | 58,200.00 | 1,632,274.28 | 2,674,872.00 |
| UNIVERSAL DISPLAY CO | OLED | 34.36 | 46,200.00 | 1,559,777.10 | 1,587,432.00 |
| US TREAS MONEY MARKET - 6FC | IT-FUL6 | 1.00 | 15,298,555.99 | 15,298,556.00 | 15,298,556.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER THALER (SC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|-------------------------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FC | | FULLER THALER (SC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| VIVUS INC | VVUS | 9.08 | 152,100.00 | 1,694,088.04 | 1,381,068.00 |
| WENDY'S CO/THE | WEN | 8.72 | 227,500.00 | 1,667,493.70 | 1,983,800.00 |
| WILEY JOHN & SONS IN | JW.A | 55.20 | 12,300.00 | 479,969.41 | 678,960.00 |
| WYNDHAM DESTINATIONS INC | WYND | 73.69 | 11,700.00 | 358,315.14 | 862,173.00 |
| COMMON STOCK TOTAL | | | 22,542,768.99 | 132,943,002.02 | 168,926,577.00 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| APOLLO COMMERCIAL REAL | ARI | 16.25 | 44,402.00 | 731,514.67 | 721,533.00 |
| CHATHAM LODGING TRUST | CLDT | 20.45 | 60,600.00 | 1,008,209.11 | 1,239,270.00 |
| COLONY CAPITAL INC | CLNY-OLD | 20.29 | 137,200.00 | 2,555,213.03 | 2,783,788.00 |
| CYS INVESTMENTS INC | CYS | 7.41 | 224,000.00 | 2,373,123.43 | 1,659,840.00 |
| FRANKLIN STREET PPTYS CO | FSP | 11.95 | 76,200.00 | 1,069,995.65 | 910,590.00 |
| INLAND REAL ESTATE CORP | IRC | 10.52 | 70,600.00 | 755,209.51 | 742,712.00 |
| SUNSTONE HOTEL INVESTORS INC | SHO | 13.40 | 87,400.00 | 621,897.94 | 1,171,160.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 700,402.00 | 9,115,163.34 | 9,228,893.00 |
| FULLER THALER (SC) TOTAL | | | 23,243,170.99 | 142,058,165.36 | 178,155,470.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|------------|--------------------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FT Instrument: COM | | FULLER & THALER (MC) COMMON STOCK | | | |
| ACCURAY INC | ARAY | 8.71 | 225,400.00 | 1,183,818.94 | 1,963,234.00 |
| AFFYMETRIX INC | AFFX | 8.57 | 181,000.00 | 851,586.57 | 1,551,170.00 |
| ALASKA COMMUNICATIONS | ALSK | 2.12 | 143,700.00 | 463,163.99 | 304,644.00 |
| AMERICAN APPAREL INC | APP | 1.23 | 198,400.00 | 425,862.21 | 244,032.00 |
| ANIKA THERAPEUTICS INC | ANIK | 38.16 | 50,800.00 | 1,333,008.07 | 1,938,528.00 |
| ASSERTIO THERAPEUTICS INC | ASRT | 10.58 | 134,600.00 | 827,048.19 | 1,424,068.00 |
| AVISTAR COMMUNICATIONS CORP | AVSR | 0.00 | 364,100.00 | 697,251.50 | 583.00 |
| AXON ENTERPRISE INC | AAXN | 15.88 | 132,900.00 | 602,196.85 | 2,110,452.00 |
| BIOTELEMETRY INC | BEAT | 7.94 | 180,000.00 | 1,338,309.66 | 1,429,200.00 |
| BLYTH INC. | BTH | 10.88 | 55,803.00 | 576,493.60 | 607,137.00 |
| BRIGHTCOVE INC | BCOV | 14.14 | 98,700.00 | 759,551.56 | 1,395,618.00 |
| BROADWIND ENERGY INC | BWEN | 9.44 | 62,152.00 | 531,851.83 | 586,715.00 |
| CAL DIVE INTERNATIONAL INC | CDVIQ | 2.01 | 407,400.00 | 716,085.05 | 818,874.00 |
| CALAMP CORP. | CAMP | 27.97 | 132,400.00 | 402,465.24 | 3,703,228.00 |
| CALAVO GROWERS INC | CVGW | 30.26 | 18,000.00 | 493,421.45 | 544,680.00 |
| CENVEO INC | CVO | 3.44 | 370,700.00 | 845,012.72 | 1,275,208.00 |
| CERUS CORP | CERS | 6.45 | 110,400.00 | 319,330.37 | 712,080.00 |
| CHARLES & COLVARD LTD | CTHR | 5.05 | 169,700.00 | 205,943.30 | 856,985.00 |
| CHIKUITA BRANDS | CQB | 11.70 | 99,700.00 | 786,606.33 | 1,166,490.00 |
| CHRISTOPHER & BANKS CORP | CBK | 8.54 | 241,500.00 | 546,652.16 | 2,062,410.00 |
| CODEXIS INC | CDXS | 1.40 | 154,400.00 | 361,909.61 | 216,160.00 |
| COHU INC. | COHU | 10.50 | 66,100.00 | 819,418.50 | 694,050.00 |
| DASAN ZHONG SOLUTIONS INC | DZSI | 5.34 | 127,000.00 | 554,724.63 | 678,180.00 |
| DIGITAL GENERATION INC | DGIT | 12.75 | 112,200.00 | 729,026.19 | 1,430,550.00 |
| DURECT CORP | DRRX | 1.73 | 328,400.00 | 506,904.18 | 568,132.00 |
| EHEALTH INC | EHTH | 46.49 | 71,300.00 | 1,471,691.02 | 3,314,737.00 |
| ENERGY RECOVERY INC | ERII | 5.56 | 246,400.00 | 535,449.46 | 1,369,984.00 |
| ENPHASE ENERGY INC | ENPH | 6.34 | 89,889.00 | 338,225.72 | 569,896.00 |
| ENTROPIC COMMUNICATIONS INC | ENTR | 4.71 | 230,400.00 | 946,257.40 | 1,085,184.00 |
| EVINE LIVE INC | EVLV | 6.99 | 307,200.00 | 1,071,323.43 | 2,147,328.00 |
| EXTREME NETWORKS INC | EXTR | 7.00 | 232,500.00 | 764,816.54 | 1,627,500.00 |
| FREIGHTCAR AMERICA INC | RAIL | 26.62 | 45,700.00 | 908,115.95 | 1,216,534.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | FULLER & THALER (MC) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FT | | FULLER & THALER (MC) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| HARVARD APPARATUS REG TECH | HART | 4.75 | 38,300.00 | 191,983.43 | 181,925.00 |
| HARVARD BIOSCIENCE INC | HBIO | 4.70 | 186,200.00 | 729,505.14 | 875,140.00 |
| Harvest Natural Resources Inc | HNR | 4.52 | 180,200.00 | 863,351.97 | 814,504.00 |
| HEADWATERS INC | HW | 9.79 | 215,800.00 | 449,161.66 | 2,112,682.00 |
| HERCULES TECHNOLOGY | HTGC | 16.40 | 52,600.00 | 239,398.35 | 862,640.00 |
| HOPE BANCORP INC | HOPE | 16.59 | 33,800.00 | 250,369.85 | 560,742.00 |
| HORIZON PHARMA INC | HZNP | 7.62 | 217,700.00 | 960,887.30 | 1,658,874.00 |
| HUTCHINSON TECH. | HTCH | 3.20 | 131,500.00 | 374,442.44 | 420,800.00 |
| IMMERSION CORPORATION | IMMR | 10.38 | 113,900.00 | 1,091,263.04 | 1,182,282.00 |
| INPHI CORP | IPHI | 12.90 | 67,300.00 | 607,811.07 | 868,170.00 |
| INTELIQUENT INC. | IQNT | 11.42 | 328,000.00 | 1,027,922.19 | 3,745,760.00 |
| INTEVAC INC | IVAC | 7.43 | 109,906.00 | 519,369.22 | 816,602.00 |
| INVESTMENT TECHNOLOGY | ITG | 20.56 | 49,900.00 | 499,950.90 | 1,025,944.00 |
| IPASS INC | IPAS | 1.57 | 238,250.00 | 290,444.85 | 374,052.00 |
| JAKKS PACIFIC INC. | JAKK | 6.73 | 220,900.00 | 1,445,742.70 | 1,486,657.00 |
| KIRKLANDS INC | KIRK | 23.67 | 60,000.00 | 1,210,521.90 | 1,420,200.00 |
| KRATOS DEFENSE & SECURITY | KTOS | 7.68 | 130,300.00 | 796,524.93 | 1,000,704.00 |
| MARCHEX INC | MCHX | 8.65 | 184,600.00 | 609,859.26 | 1,596,790.00 |
| MARINEMAX INC | HZO | 16.08 | 78,100.00 | 1,244,772.71 | 1,255,848.00 |
| MATTSON TECHNOLOGY INC | MTSN | 2.74 | 234,500.00 | 386,351.71 | 642,530.00 |
| MERRIMACK PHARMACEUTICALS | MACK | 5.34 | 226,600.00 | 1,075,345.34 | 1,210,044.00 |
| MOSYS INC. | MOSY | 5.52 | 191,400.00 | 484,787.32 | 1,056,528.00 |
| MOTORCAR PARTS OF AMERICA | MPAA | 19.30 | 89,400.00 | 716,490.69 | 1,725,420.00 |
| MULTIMEDIA GAMES INC. | MGAM | 31.36 | 88,400.00 | 897,740.46 | 2,772,224.00 |
| MUSCLEPHARM CORP | MSLP | 8.29 | 62,300.00 | 484,665.02 | 516,467.00 |
| NEOGENOMICS INC | NEO | 3.62 | 130,900.00 | 523,809.44 | 473,858.00 |
| NOVATEL WIRELESS INC | MIFI | 2.37 | 244,700.00 | 427,362.71 | 579,939.00 |
| OCLARO INC | OCLR | 2.49 | 289,700.00 | 472,297.32 | 721,353.00 |
| PACIFIC BIOSCIENCES OF | PACB | 5.23 | 241,384.00 | 304,045.10 | 1,262,438.00 |
| PACIFIC SUNWEAR OF CALIFORNIA | PSUNQ | 3.34 | 290,400.00 | 752,955.26 | 969,936.00 |
| PHARMACYCLICS INC | PCYC | 105.78 | 31,453.00 | 52,409.03 | 3,327,098.00 |
| PHARMERICA CORP | PMC | 21.50 | 26,700.00 | 268,562.91 | 574,050.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: FULLER & THALER (MC)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|----------|--|---------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6FT Instrument: COM | | FULLER & THALER (MC) COMMON STOCK | | | |
| PIONEER ENERGY SERVICES | PES | 8.01 | 106,500.00 | 745,036.53 | 853,065.00 |
| PIXELWORKS INC | PXLW | 4.82 | 237,000.00 | 818,497.96 | 1,142,340.00 |
| QUANTUM CORP | QTM | 1.20 | 497,500.00 | 863,128.67 | 597,000.00 |
| REALD INC | RLD | 8.54 | 176,100.00 | 1,502,618.04 | 1,503,894.00 |
| REALNETWORKS INC | RNWK | 7.55 | 107,100.00 | 950,725.11 | 808,605.00 |
| RENTRAK CORP | RENT | 37.89 | 43,200.00 | 750,663.13 | 1,636,848.00 |
| SHORETEL INC | SHOR | 9.28 | 206,400.00 | 1,079,274.44 | 1,915,392.00 |
| SIGMA DESIGNS INC | SIGM | 4.72 | 320,800.00 | 1,613,248.37 | 1,514,176.00 |
| SRC ENERGY INC | SRCI | 9.26 | 121,000.00 | 605,048.87 | 1,120,460.00 |
| STEEL CONNECT INC | STCN | 5.73 | 120,300.00 | 476,013.95 | 689,319.00 |
| SURMODICS INC | SRDX | 24.39 | 42,300.00 | 631,805.43 | 1,031,697.00 |
| TETRA TECHNOLOGIES INC. | TTI | 12.36 | 69,300.00 | 453,999.11 | 856,548.00 |
| THE BANCORP INC | TBBK | 17.91 | 50,600.00 | 413,777.65 | 906,246.00 |
| TUESDAY MORNING CORP | TUES | 15.96 | 141,600.00 | 511,563.41 | 2,259,936.00 |
| US TREAS MONEY MARKET - 6FT | IT-FUL | 1.00 | 13,993,853.94 | 13,993,853.93 | 13,993,854.00 |
| VITESSE SEMICONDUCTOR CORP | VTSS | 2.92 | 302,000.00 | 1,010,483.86 | 881,840.00 |
| WARREN RESOURCES INC | WRES | 3.14 | 273,600.00 | 368,885.29 | 859,104.00 |
| WET SEAL INC | WTSL | 2.73 | 254,000.00 | 814,624.10 | 693,420.00 |
| WILSHIRE BANCORP INC | WIBC | 10.93 | 104,900.00 | 319,036.21 | 1,146,557.00 |
| YUME INC | YUME | 7.45 | 115,900.00 | 1,039,087.18 | 863,455.00 |
| ZELTIQ AESTHETICS INC | ZLTQ | 18.91 | 138,831.00 | 744,548.79 | 2,625,294.00 |
| COMMON STOCK TOTAL | | | 27,596,721.94 | 72,869,547.47 | 115,604,822.00 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| ARBOR REALTY TRUST INC | ABR | 6.66 | 94,900.00 | 675,384.28 | 632,034.00 |
| COLONY CAPITAL INC | CLNY-OLD | 20.29 | 23,900.00 | 302,015.64 | 484,931.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 118,800.00 | 977,399.92 | 1,116,965.00 |
| FULLER & THALER (MC) TOTAL | | | 27,715,521.94 | 73,846,947.39 | 116,721,787.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|--------------------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6MA | | WEATHERBIE CAPITAL (SG) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ADVISORY BOARD CO/THE | ABCO | 63.67 | 93,697.00 | 5,054,149.07 | 5,965,688.00 |
| ANSYS INC | ANSS | 87.20 | 28,153.00 | 1,666,218.17 | 2,454,942.00 |
| ASCENT MEDIA CORP-A | ASCM | 85.56 | 19,040.00 | 1,668,013.62 | 1,629,062.00 |
| AXOS FINANCIAL INC | AX | 78.43 | 85,836.00 | 4,055,754.63 | 6,732,117.00 |
| CHUY'S HOLDINGS INC | CHUY | 36.02 | 60,733.00 | 2,296,896.13 | 2,187,603.00 |
| CLARUS CORP | CLAR | 13.33 | 102,762.00 | 1,319,380.82 | 1,369,817.00 |
| COLLIERS INTERNATIONAL GROUP | CIGI | 43.03 | 127,704.00 | 3,663,550.59 | 5,495,103.00 |
| CONCUR TECHNOLOGIES INC | CNQR | 103.18 | 34,207.00 | 1,446,297.84 | 3,529,478.00 |
| CORE LABORATORIES N.V. | CLB | 190.95 | 23,169.00 | 1,847,020.63 | 4,424,121.00 |
| DECKERS OUTDOOR CORP | DECK | 84.46 | 87,903.00 | 3,974,261.60 | 7,424,287.00 |
| DRIL-QUIP INC | DRQ | 109.93 | 45,223.00 | 3,008,007.07 | 4,971,364.00 |
| ECHO GLOBAL LOGISTICS INC | ECHO | 21.48 | 199,455.00 | 3,854,197.29 | 4,284,293.00 |
| ENVESTNET INC | ENV | 40.30 | 173,565.00 | 3,765,234.43 | 6,994,669.00 |
| EXAMWORKS GROUP INC | EXAM | 29.87 | 202,921.00 | 3,624,021.89 | 6,061,250.00 |
| FARO TECHNOLOGIES INC | FARO | 58.30 | 74,125.00 | 2,661,272.33 | 4,321,487.00 |
| FLEETMATICS GROUP LTD | FLT | 43.25 | 124,215.00 | 3,405,304.81 | 5,372,299.00 |
| FORUM ENERGY TECH INC | FET | 28.26 | 70,732.00 | 1,722,615.55 | 1,998,886.00 |
| FRANCESCAS HOLDINGS CORP | FRAN | 18.41 | 260,290.00 | 5,733,788.81 | 4,791,939.00 |
| GEOSPACE TECH CORP | GEOS | 94.83 | 50,661.00 | 4,236,049.69 | 4,804,182.00 |
| GLOBAL BROKERAGE INC | GLBR | 17.84 | 174,349.00 | 2,221,407.54 | 3,110,386.00 |
| GRACO INC. | GGG | 78.12 | 55,157.00 | 1,835,074.07 | 4,308,865.00 |
| GREENLIGHT CAPITAL RE LTD-A | GLRE | 33.71 | 191,602.00 | 4,931,037.84 | 6,458,903.00 |
| HEICO CORP | HEI | 57.95 | 58,612.00 | 1,209,039.05 | 3,396,565.00 |
| HITTITE MICROWAVE CORP | HITT | 61.73 | 32,218.00 | 1,442,860.60 | 1,988,817.00 |
| HURON CONSULTING GROUP INC | HURN | 62.72 | 62,274.00 | 1,555,892.73 | 3,905,826.00 |
| IHS INC-CLASS A | IHS | 119.70 | 56,372.00 | 3,763,417.95 | 6,747,728.00 |
| INSULET CORP | PODD | 37.10 | 143,020.00 | 5,346,151.31 | 5,306,042.00 |
| IPG PHOTONICS CORP | IPGP | 77.61 | 59,929.00 | 3,188,563.72 | 4,651,090.00 |
| LANDSTAR SYSTEM INC. | LSTR | 57.45 | 38,874.00 | 1,549,413.93 | 2,233,311.00 |
| LIQUIDITY SERVICES INC | LQDT | 22.66 | 207,655.00 | 6,863,882.97 | 4,705,462.00 |
| MASIMO CORP | MASI | 29.23 | 109,908.00 | 2,776,390.68 | 3,212,611.00 |
| MIDDLEBY CORP | MIDD | 239.97 | 20,807.00 | 1,915,560.21 | 4,993,056.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: WEATHERBIE CAPITAL (SG)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|-------------------|-------------------------------------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6MA | | WEATHERBIE CAPITAL (SG) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| NEOGEN CORP | NEOG | 45.70 | 45,569.00 | 1,230,681.89 | 2,082,503.00 |
| NIC INC | EGOV | 24.87 | 60,235.00 | 776,314.15 | 1,498,044.00 |
| ONCONOVA THERAPEUTICS INC | ONTX | 11.48 | 53,807.00 | 1,214,599.81 | 617,704.00 |
| PRA GROUP INC | PRAA | 52.84 | 66,020.00 | 1,432,026.92 | 3,488,497.00 |
| PUMA BIOTECHNOLOGY INC | PBYI | 103.53 | 58,072.00 | 1,716,945.67 | 6,012,194.00 |
| REALPAGE INC | RP | 23.38 | 280,317.00 | 5,817,354.12 | 6,553,811.00 |
| RETAILMENOT INC | SALE | 28.79 | 102,786.00 | 2,799,177.77 | 2,959,209.00 |
| REXNORD HOLDINGS INC | RXN | 27.01 | 100,970.00 | 2,093,545.16 | 2,727,200.00 |
| SERVICESTOURCE INTL INC | SREV | 8.38 | 279,276.00 | 3,053,613.16 | 2,340,333.00 |
| SHUTTERFLY INC | SFLY | 50.93 | 46,047.00 | 1,190,713.76 | 2,345,174.00 |
| SIGNATURE BANK | SBNY | 107.42 | 109,062.00 | 4,405,638.36 | 11,715,440.00 |
| SOLERA HOLDINGS INC | SLH | 70.76 | 105,157.00 | 4,126,930.34 | 7,440,909.00 |
| SPS COMMERCE INC | SPSC | 65.30 | 53,140.00 | 1,733,226.34 | 3,470,042.00 |
| STAMPS COM INC | STMP | 42.10 | 133,526.00 | 3,437,382.92 | 5,621,445.00 |
| STANTEC INC | STN | 62.00 | 59,468.00 | 1,734,494.05 | 3,687,016.00 |
| TEXTURA CORP | TXTR | 29.94 | 48,431.00 | 1,776,558.55 | 1,450,024.00 |
| THE FRESH MARKET INC | TFM | 40.50 | 80,117.00 | 3,661,935.20 | 3,244,738.00 |
| THIRD POINT REINSURANCE LTD | TPRE | 18.53 | 61,153.00 | 958,102.91 | 1,133,165.00 |
| THOR INDUSTRIES INC | THO | 55.23 | 32,862.00 | 927,743.46 | 1,814,968.00 |
| TRANSDIGM GROUP INC | TDG | 161.02 | 35,815.00 | 3,667,394.84 | 5,766,931.00 |
| ULTIMATE SOFTWARE GROUP INC | ULTI | 153.22 | 38,442.00 | 2,707,499.54 | 5,890,083.00 |
| UNDER ARMOUR INC. CL A | UAA | 87.30 | 59,322.00 | 2,042,129.24 | 5,178,811.00 |
| US TREAS MONEY MARKET - 6MA | IT-MAW | 1.00 | 60,117,152.05 | 60,117,152.06 | 60,117,152.00 |
| VERIFONE HOLDINGS INC | PAY | 26.82 | 230,425.00 | 5,816,819.10 | 6,179,998.00 |
| VIRTUS INVESTMENT PARTNERS | VRTS | 200.05 | 31,333.00 | 3,719,059.34 | 6,268,167.00 |
| WAGeworks INC | WAGE | 59.44 | 73,446.00 | 1,544,748.45 | 4,365,630.00 |
| WASTE CONNECTIONS INC | WCN | 43.63 | 191,561.00 | 5,489,693.71 | 8,357,806.00 |
| ZILLOW GROUP INC | ZG | 81.73 | 33,413.00 | 1,072,131.02 | 2,730,844.00 |
| COMMON STOCK TOTAL | | | 65,662,092.05 | 227,864,339.41 | 314,889,087.00 |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | | |
| FINANCIAL ENGINES INC | FNGN | 69.48 | 91,801.00 | 2,301,342.47 | 6,378,333.00 |
| Group: DOMESTIC EQUITIES - External | Portfolio: | WEATHERBIE CAPITAL (SG) | | | |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|-------|---------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6MA WEATHERBIE CAPITAL (SG) | | | | | |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 91,801.00 | 2,301,342.47 | 6,378,333.00 |
| WEATHERBIE CAPITAL (SG) TOTAL | | | 65,753,893.05 | 230,165,681.88 | 321,267,420.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|-------------------|------------|---------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6NC | | NEXT CENTURY (SG) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| ABIOMED INC | ABMD | 26.74 | 127,441.00 | 2,778,595.52 | 3,407,772.00 |
| ACADIA HEALTHCARE CO INC | ACHC | 47.33 | 67,391.00 | 2,420,779.69 | 3,189,616.00 |
| ADVISORY BOARD CO/THE | ABCO | 63.67 | 72,354.00 | 3,528,915.14 | 4,606,779.00 |
| ANNIES INC | BNNY | 43.04 | 72,230.00 | 2,991,757.93 | 3,108,779.00 |
| ASPEN TECHNOLOGY INC | AZPN | 41.80 | 49,557.00 | 1,520,426.83 | 2,071,483.00 |
| BUFFALO WILD WINGS INC | BWLD | 147.20 | 15,517.00 | 1,244,894.70 | 2,284,102.00 |
| CARDIOVASCULAR SYSTEMS INC | CSII | 34.29 | 43,023.00 | 1,372,832.12 | 1,475,259.00 |
| CENTENE CORP | CNC | 58.95 | 57,233.00 | 2,548,716.44 | 3,373,885.00 |
| CHART INDUSTRIES INC | GTLS | 95.64 | 18,341.00 | 709,892.18 | 1,754,133.00 |
| CHUY'S HOLDINGS INC | CHUY | 36.02 | 81,807.00 | 2,299,216.52 | 2,946,688.00 |
| CORNERSTONE ONDEMAND INC | CSOD | 53.34 | 46,903.00 | 965,183.50 | 2,501,806.00 |
| COSTAR GROUP INC | CSGP | 184.58 | 18,953.00 | 1,438,162.91 | 3,498,345.00 |
| CVENT INC | CVT | 36.39 | 62,330.00 | 2,097,218.10 | 2,268,189.00 |
| CYNOSURE INC - CLASS A | CYNO | 26.68 | 49,437.00 | 1,125,488.21 | 1,318,979.00 |
| DEMANDWARE INC | DWRE | 64.12 | 64,861.00 | 3,109,652.06 | 4,158,887.00 |
| DEXCOM INC | DXCM | 35.41 | 62,251.00 | 843,988.48 | 2,204,308.00 |
| EHEALTH INC | EHTH | 46.49 | 46,217.00 | 2,016,077.19 | 2,148,628.00 |
| ENCORE CAPITAL GROUP INC | ECPG | 50.26 | 73,778.00 | 2,985,189.36 | 3,708,082.00 |
| ENDOLOGIX INC | ELGX | 17.44 | 195,105.00 | 2,459,347.06 | 3,402,631.00 |
| ENVESTNET INC | ENV | 40.30 | 48,607.00 | 1,507,375.49 | 1,958,862.00 |
| EPAM SYSTEMS INC | EPAM | 34.94 | 93,025.00 | 2,735,971.89 | 3,250,294.00 |
| FAIRWAY GROUP HOLDINGS CORP | FWMHQ | 18.12 | 86,180.00 | 2,239,806.85 | 1,561,582.00 |
| FLUIDIGM CORP | FLDM | 38.32 | 53,542.00 | 1,629,356.33 | 2,051,730.00 |
| GIGAMON INC | GIMO | 28.08 | 54,326.00 | 2,091,551.00 | 1,525,474.00 |
| GRAND CANYON EDUCATION INC | LOPE | 43.60 | 72,461.00 | 1,159,919.53 | 3,159,300.00 |
| GUIDEWIRE SOFTWARE INC | GWRE | 49.07 | 101,861.00 | 2,424,814.34 | 4,998,319.00 |
| H&E EQUIPMENT SERVICES INC | HEES | 29.63 | 129,304.00 | 2,036,643.23 | 3,831,278.00 |
| HEXCEL CORP | HXL | 44.69 | 38,358.00 | 893,010.93 | 1,714,219.00 |
| IMPERVA INC | IMPV | 48.13 | 46,665.00 | 1,420,260.57 | 2,245,986.00 |
| INFOBLOX INC | BLOX | 33.02 | 78,121.00 | 1,723,277.40 | 2,579,555.00 |
| INSULET CORP | PODD | 37.10 | 117,843.00 | 3,556,381.05 | 4,371,975.00 |
| INTREXON CORP | XON | 23.80 | 85,720.00 | 1,830,898.10 | 2,040,136.00 |

Group: DOMESTIC EQUITIES - External

Portfolio: NEXT CENTURY (SG)

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|-------------------|--------------|----------------|-----------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6NC | | NEXT CENTURY (SG) | | | |
| Instrument: COM | | COMMON STOCK | | | |
| LIGAND PHARMACEUTICALS | LGND | 52.60 | 38,200.00 | 1,548,666.61 | 2,009,320.00 |
| LUMBER LIQUIDATORS HOLDINGS | LL | 102.89 | 25,554.00 | 2,160,406.59 | 2,629,251.00 |
| MARKETO INC | MKTO | 37.07 | 105,747.00 | 3,691,813.04 | 3,920,041.00 |
| MASTEC INC | MTZ | 32.72 | 103,494.00 | 2,874,775.55 | 3,386,324.00 |
| MEDIDATA SOLUTIONS INC | MDSO | 60.57 | 68,860.00 | 1,526,363.22 | 4,170,850.00 |
| NIMBLE STORAGE INC | NMBL | 45.30 | 49,573.00 | 1,306,827.28 | 2,245,657.00 |
| NOODLES & CO | NDLS | 35.92 | 36,361.00 | 1,151,603.01 | 1,306,087.00 |
| NPS PHARMACEUTICALS INC. | NPSP | 30.36 | 127,880.00 | 2,074,898.61 | 3,882,437.00 |
| OLD DOMINION FREIGHT LINE | ODFL | 53.02 | 98,448.00 | 2,526,415.57 | 5,219,713.00 |
| OPENTABLE INC | OPEN | 79.37 | 22,068.00 | 1,382,154.37 | 1,751,537.00 |
| PACIRA PHARMACEUTICALS INC | PCRX | 57.49 | 31,463.00 | 1,724,806.57 | 1,808,808.00 |
| PRA GROUP INC | PRAA | 52.84 | 95,856.00 | 3,086,630.94 | 5,065,031.00 |
| PROOFPOINT INC | PFPT | 33.17 | 60,531.00 | 1,820,042.83 | 2,007,813.00 |
| PROTO LABS INC | PRLB | 71.18 | 62,756.00 | 4,399,934.41 | 4,466,972.00 |
| RALLY SOFTWARE DEVELOPMENT | RALY | 19.45 | 68,910.00 | 1,814,630.71 | 1,340,299.00 |
| ROCKET FUEL INC | FUEL | 61.49 | 32,121.00 | 1,854,675.13 | 1,975,120.00 |
| RTI INTERNATIONAL METALS | RTI | 34.21 | 26,986.00 | 923,025.79 | 923,191.00 |
| SERVICENOW INC | NOW | 56.01 | 71,765.00 | 1,958,217.45 | 4,019,558.00 |
| SHUTTERSTOCK INC | SSTK | 83.63 | 29,750.00 | 1,763,023.07 | 2,487,992.00 |
| SPLUNK INC | SPLK | 68.67 | 70,327.00 | 2,092,735.23 | 4,829,355.00 |
| SPS COMMERCE INC | SPSC | 65.30 | 25,504.00 | 1,216,927.11 | 1,665,411.00 |
| STRATASYS LTD | SSYS | 134.70 | 14,795.00 | 1,078,543.54 | 1,992,887.00 |
| TABLEAU SOFTWARE INC-CL A | DATA | 68.93 | 22,052.00 | 1,006,070.98 | 1,520,044.00 |
| THE TILE SHOP HOLDINGS INC | TTS | 18.07 | 99,738.00 | 2,513,281.16 | 1,802,266.00 |
| TRULIA INC | TRLA | 35.27 | 38,309.00 | 1,196,250.48 | 1,351,158.00 |
| ULTIMATE SOFTWARE GROUP INC | ULTI | 153.22 | 27,894.00 | 1,057,895.74 | 4,273,919.00 |
| US TREAS MONEY MARKET - 6NC | IT-NEX | 1.00 | 364,118.01 | 364,118.00 | 364,118.00 |
| VEEVA SYSTEMS INC. - CL A | VEEV | 32.10 | 45,726.00 | 1,418,496.11 | 1,467,805.00 |
| VINCE HOLDING CORP | VNCE | 30.67 | 55,935.00 | 1,541,259.87 | 1,715,526.00 |
| WAGeworks INC | WAGE | 59.44 | 34,025.00 | 1,778,853.80 | 2,022,446.00 |
| COMMON STOCK TOTAL | | | 4,185,488.01 | 118,558,943.42 | 166,337,997.00 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|---|--------|-------|----------------|-------------------|-------------------|
| Group: DOMESTIC EQUITIES - External | | | | | |
| Portfolio: 6NC | | | | | |
| Instrument: REIT | | | | | |
| NEXT CENTURY (SG) REAL ESTATE INVESTMENT TRUST | | | | | |
| FINANCIAL ENGINES INC | FNGN | 69.48 | 93,276.00 | 2,029,915.65 | 6,480,816.00 |
| REAL ESTATE INVESTMENT TRUST TOTAL | | | 93,276.00 | 2,029,915.65 | 6,480,816.00 |
| NEXT CENTURY (SG) TOTAL | | | 4,278,764.01 | 120,588,859.07 | 172,818,813.00 |
| TOTAL | | | 209,684,608.00 | 1,720,203,550.78 | 2,258,467,120.14 |
| DOMESTIC EQUITIES - without TFA TOTAL | | | 603,310,560.23 | 15,117,422,952.99 | 22,620,005,592.71 |
| DOMESTIC EQUITIES TOTAL | | | 603,310,560.23 | 15,117,422,952.99 | 22,620,005,592.71 |

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| INSTRUMENT CODE | INSTRUMENT DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|---|------------------------|-----------------------|-------------------------|-------------------------|
| Group: EXTERNALLY MANAGED DOMESTIC EQUITY SUMMARY BY INSTRUMENT | | | | |
| COM | COMMON STOCK | 206,925,159.00 | 1,674,436,251.60 | 2,203,505,332.14 |
| REIT | REAL ESTATE INVESTMENT | 2,759,449.00 | 45,767,299.18 | 54,961,788.00 |
| TOTAL | | 209,684,608.00 | 1,720,203,550.78 | 2,258,467,120.14 |

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| DESCRIPTION | YIELD | F | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|--|---------------------------------|---|--------------------------------------|-----------------------|-----------------|
| Group: INTERNATIONAL - Internal | | | | | |
| | Portfolio: EQS | | EAFE SWAPS | | |
| | Instrument: ABSCARDFLOAT | | ABSCARD FLOAT BULLET MATURITY | | |
| CCCIT 2013-A1 A1 (4/24/2015) | 0.299 | | 115,000,000.00 | 115,018,913.06 | |
| CHAIT 2012-A1 A1 (5/15/2014) | 0.270 | | 45,000,000.00 | 45,000,000.00 | |
| DCENT 2011-A3 A (9/15/2014) | | | 40,500,000.00 | 40,533,452.23 | |
| DCENT 2012-A2 A2 (4/15/2014) | | | 33,000,000.00 | 33,000,000.00 | |
| FORDF 2012-1 A (01/15/2014) | 0.637 | | 40,000,000.00 | 40,074,216.63 | |
| ABSCARD FLOAT BULLET MATURITY TOTAL | | | 273,500,000.00 | 273,626,581.92 | |
| | Instrument: COR | | CORPORATE NOTES/BONDS | | |
| AMERICAN HONDA FINANCE | | | 40,000,000.00 | 40,000,000.00 | |
| BANK OF NOVA SCOTIA HOUS | 0.960 | | 40,000,000.00 | 40,005,306.47 | |
| BOEING CO | | | 5,000,000.00 | 5,000,000.00 | |
| CATERPILLAR FINANCIAL | | | 15,000,000.00 | 15,009,454.72 | |
| DUKE ENERGY OHIO INC | 0.292 | | 13,700,000.00 | 13,719,093.42 | |
| GENERAL ELEC CAP CORP | | | 10,000,000.00 | 10,079,128.24 | |
| GENERAL ELEC CAP CORP | | | 18,000,000.00 | 18,000,000.00 | |
| GENERAL ELEC CAP CORP | | | 12,000,000.00 | 12,000,000.00 | |
| IBM CORP | 0.311 | | 40,000,000.00 | 40,000,000.00 | |
| INTL BANK RECON & DEVELOP | | | 40,000,000.00 | 40,000,000.00 | |
| JOHN DEERE CAPITAL CORP | | | 25,000,000.00 | 25,000,000.00 | |
| JOHN DEERE CAPITAL CORP | | | 5,000,000.00 | 5,000,000.00 | |
| JP MORGAN CHASE BANK NA | | | 40,000,000.00 | 40,000,000.00 | |
| KOMMUNALBANKEN AS | | | 37,600,000.00 | 37,600,402.11 | |
| KOMMUNINVEST | 0.280 | | 40,000,000.00 | 40,012,689.48 | |
| METLIFE INSTITUTIONAL FD | | | 40,000,000.00 | 40,000,000.00 | |
| NATIONAL RURAL UTILITIES | | | 35,000,000.00 | 35,002,644.22 | |
| NEW YORK LIFE GLOBAL FDG | | | 25,000,000.00 | 25,000,000.00 | |
| NEW YORK LIFE GLOBAL FDG | | | 15,000,000.00 | 15,000,000.00 | |
| SCHLUMBERGER | | | 15,900,000.00 | 15,954,496.68 | |
| SHELL INTERNATIONAL FINANCE | 0.296 | | 25,000,000.00 | 25,000,000.00 | |
| SOUTHERN CAL EDISON | 0.350 | | 16,217,000.00 | 16,263,755.03 | |
| SOUTHERN CAL EDISON | | | 5,000,000.00 | 5,000,000.00 | |
| SWEDISH EXPORT CREDIT | 0.365 | | 40,000,000.00 | 39,984,110.89 | |

Group: INTERNATIONAL - Internal

Portfolio: EAFE SWAPS

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| DESCRIPTION | YIELD | F | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|--|-------------------|---|---------------------------|------------------|------------------|
| Group: INTERNATIONAL - Internal | | | | | |
| | Portfolio: EQS | | EAFE SWAPS | | |
| | Instrument: COR | | CORPORATE NOTES/BONDS | | |
| TARGET CORP | 0.276 | | 25,000,000.00 | 25,020,236.16 | |
| TOYOTA MOTOR CREDIT CORP | 0.453 | | 25,000,000.00 | 25,006,557.43 | |
| TOYOTA MOTOR CREDIT CORP | | | 10,000,000.00 | 10,000,000.00 | |
| TOYOTA MOTOR CREDIT CORP | | | 5,000,000.00 | 5,000,000.00 | |
| WELLS FARGO BANK NA | | | 38,250,000.00 | 38,264,851.14 | |
| CORPORATE NOTES/BONDS TOTAL | | | 701,667,000.00 | 701,922,725.99 | |
| | Instrument: FRAGC | | FLOATING RATE AGENCY BOND | | |
| FANNIE MAE | 0.230 | | 130,000,000.00 | 129,977,252.35 | |
| FEDERAL HOME LOAN BANK | | | 100,000,000.00 | 100,000,000.00 | |
| FEDERAL HOME LOAN BANK | | | 90,000,000.00 | 90,000,000.00 | |
| FEDERAL HOME LOAN BANK | | | 86,000,000.00 | 85,996,061.49 | |
| FLOATING RATE AGENCY BOND TOTAL | | | 406,000,000.00 | 405,973,313.84 | |
| | Instrument: INTF | | INTERNATIONAL FUNDS | | |
| EQUITY SWAP - LIQUIDITY | | | 145,604.28 | 14,560,428.18 | |
| INTERNATIONAL FUNDS TOTAL | | | 145,604.28 | 14,560,428.18 | |
| EAFE SWAPS TOTAL | | | 1,381,312,604.28 | 1,396,083,049.93 | 1,458,421,245.61 |

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| DESCRIPTION | YIELD | F | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|-------|------------------|---------------------|---------------|-----------------|
| Group: INTERNATIONAL - Internal | | | | | |
| | | Portfolio: EQS-E | EMERGING SWAP | | |
| | | Instrument: INTF | INTERNATIONAL FUNDS | | |
| EQS-E | | | 478,140.35 | 47,814,035.11 | |
| INTERNATIONAL FUNDS TOTAL | | | 478,140.35 | 47,814,035.11 | |
| EMERGING SWAP TOTAL | | | 478,140.35 | 47,814,035.11 | 48,740,350.76 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|---------|--------------------------|---------------|-----------------|
| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| AMERICA MOVIL S.A.B. DE C.V. | AMX | 700,000.00 | 4,893,651.35 | |
| ANGLOGOLD ASHANTI LTD ADR | AU | 326,000.00 | 12,588,107.32 | |
| AU OPTRONICS CORP - ADR | AUO | 160,000.00 | 1,898,529.12 | |
| BANCO BRADESCO ADR | BBD | 240,000.00 | 3,049,676.80 | |
| BANCO SANTANDER ADR | BSAC | 112,000.00 | 1,857,928.11 | |
| CEMEX ADR | CX | 700,000.00 | 6,157,191.66 | |
| CHINA MOBILE LIMITED | CHL | 480,000.00 | 10,414,177.63 | |
| CIA VALE DO RIO DOCE - ADR | VALE | 480,000.00 | 963,764.00 | |
| COCA-COLA FEMSA-ADR | KOF | 14,000.00 | 456,569.00 | |
| COMP DE SANEAMENTO ADR | SBS | 1,440,000.00 | 8,106,957.13 | |
| COMPANIA DE MINAS ADR | BVN | 100,000.00 | 547,224.57 | |
| DOCTOR REDDY'S LAB - ADR | RDY | 224,000.00 | 1,937,737.31 | |
| ENEL GENERACION CHILE SA | EOCC | 80,000.00 | 1,152,725.41 | |
| ENERSIS SA ADR | ENIA | 240,000.00 | 3,343,613.82 | |
| FIBRIA CELULOSE SA | FBR | 91,000.00 | 544,085.95 | |
| FOMENTO ECONOMICO MEX SP | FMX | 140,000.00 | 1,788,518.19 | |
| GERDAU SA SIDERURG SPONS | GGB | 96,000.00 | 638,915.66 | |
| GOLD FIELDS LTD-SPONS ADR | GFI | 12,000.00 | 161,208.00 | |
| GRUPO AEROPORTUARIO DEL - | PAC | 280,000.00 | 8,051,377.08 | |
| ICICI BANK LTD - ADR | IBN | 40,000.00 | 1,273,168.00 | |
| LUKOIL PJSC | LUKOY | 400,000.00 | 8,704,016.91 | |
| MOBILE TELESYSTEMS ADR | MBT | 400,000.00 | 6,351,332.40 | |
| OI SA - ADR | OIBR | 148,314.00 | 994,417.74 | |
| PETROLEO BRASILEIRO S.A.-ADR | PBR.A | 100,000.00 | 1,943,560.00 | |
| PHARMSTANDARD REG S GDR | PHST_LI | 275,577.00 | 3,907,287.02 | |
| POSCO-ADR | PKX | 48,000.00 | 1,269,611.81 | |
| SILICONWARE PRECISION-ADR | SPIL | 280,000.00 | 1,442,115.73 | |
| SOUTHERN COPPER CORP | SCCO | 120,000.00 | 2,053,423.54 | |
| TATA MOTORS LTD-SPON ADR | TTM | 280,000.00 | 6,575,163.03 | |
| TELEF BRASIL - ADR | VIV | 192,000.00 | 1,989,482.51 | |
| VALE R DOCE-ADR | VALE/P | 960,000.00 | 9,278,326.42 | |
| X 5 RETAIL GROUP NV NPV GDR | FIVE_LI | 448,000.00 | 7,855,137.57 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| COMMON STOCK TOTAL | | 9,606,891.00 | 122,189,000.79 | |
| Instrument: CTRY | | COUNTRY FUNDS - CLOSED END | | |
| ASIA PACIFIC FUND INC CF | APB | 96,000.00 | 892,027.78 | |
| FLEMING CZECH & SLOVAK | FLECSLI_OS | 346,800.00 | 1,098,188.45 | |
| INDIA FUND INC. | IFN | 48,102.00 | 972,770.40 | |
| ISHARES FTSE CHINA 25 INDEX | FXI | 576,000.00 | 17,285,280.00 | |
| ISHARES MSCI BRAZIL CAPPED | EWZ | 240,000.00 | 12,415,718.60 | |
| KOREA EQUITY FUND | KEF | 120,000.00 | 682,408.74 | |
| KOREA FUND | KF | 40,000.00 | 2,726,282.97 | |
| TAIWAN FUND INC | TWN | 65,361.00 | 607,937.15 | |
| TAIWAN OPPROTUNITIES FUND | TAOPPF1_BH | 200,000.00 | 2,874,000.00 | |
| THAI FUND INC | TTF | 77,687.00 | 598,136.22 | |
| COUNTRY FUNDS - CLOSED END TOTAL | | 1,809,950.00 | 40,152,750.31 | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ABERDEEN INDONESIA FUND INC | IF | 27,848.00 | 238,389.40 | |
| ACER INCORPORATED | 2353_TT | 1,488,236.00 | 2,088,732.21 | |
| ADVANCED INFO SERVICE F | ADVANC/F_TB | 1,600,000.00 | 1,547,525.01 | |
| ADVANTECH CO LTD | 2395_TT | 1,160,764.00 | 2,120,121.49 | |
| AGORA SA | AGO_PW | 70,000.00 | 893,887.37 | |
| AKBANK T.A.S. B | AKBNK_TI | 800,000.50 | 739,782.16 | |
| AKF SISTEMA REG S SPONS GDR | SSA_LI | 640,000.00 | 8,835,502.01 | |
| AKSIGORTA | AKGRT_TI | 1,200,000.00 | 981,626.11 | |
| ALFA SA DE CV SER' | ALFAA_MM | 4,400,000.00 | 576,903.16 | |
| ALLAHABAD BANK | ALBK_IN | 800,000.00 | 1,183,312.56 | |
| ANGLO AMERICAN ORD | AAL_LN | 56,000.00 | 769,788.84 | |
| ANGLO AMERICAN PLATINUM LTD | AMS_SJ | 50,000.00 | 1,718,287.53 | |
| ANHUI EXPRESSWAY CO LTD | 995_HK | 12,800,000.00 | 8,476,530.46 | |
| ARCA CONTINENTAL SAB DE CV | AC*_MM | 772,416.00 | 1,191,110.48 | |
| AU OPTRONICS CORP | 2409_TT | 1,170,260.00 | 1,779,803.26 | |
| AYALA CORPORATION | AC_PM | 608,256.00 | 1,404,648.59 | |
| BANCO BRADESCO SA | BBDC4_BZ | 960,000.40 | 2,904,701.83 | |
| BANGKOK EXPRESSWAY | BECL/F_TB | 3,600,000.00 | 1,263,696.40 | |
| Group: INTERNATIONAL - Internal | Portfolio: INTERNAL EMERGING ACTIVE | | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| BANK DAGANG NAS ID | BDNI_IJ | 930,000.00 | 0.00 | |
| BANK PEKAO SA ORD | PEO_PW | 64,000.00 | 2,082,329.50 | |
| BARLOWORLD LIMITED | BAW_SJ | 400,000.00 | 1,663,373.82 | |
| BEC WORLD PCL-FOREIGN | BEC/F_TB | 2,400,000.00 | 1,284,738.54 | |
| BEIJING CAPITAL INTL AIRPO-H | 694_HK | 9,061,000.00 | 5,902,238.24 | |
| BHARAT PETROLEUM CORP LTD | BPCL_IN | 280,000.00 | 1,545,517.38 | |
| BNK FINANCIAL GROUP INC | 138930_KS | 112,000.00 | 1,383,160.38 | |
| BRASKEM SA-PREF A | BRKM5_BZ | 56,000.00 | 335,513.32 | |
| BROOKFIELD INCORPORACOES SA | BISA3_BZ | 576,500.00 | 790,554.78 | |
| CASA ANGLO BRAS S.A. | CABR4_BZ | 44,161,119.00 | 0.00 | |
| CATHAY LIFE INSURANCE CO | 2882_TT | 3,260,407.44 | 3,366,024.19 | |
| CCR SA | CCRO3_BZ | 280,000.00 | 955,183.52 | |
| CENTRAL AND EASTERN EUROPE | CEE | 260,431.00 | 8,199,729.18 | |
| CHAROEN P FEEDMILL | CPF/F_TB | 1,600,000.00 | 1,218,101.84 | |
| CHINA COMMUNICATIONS SERVI-H | 552_HK | 11,428,000.00 | 6,124,396.27 | |
| CHINA CONSTRUCTION BANK-H | 939_HK | 7,000,000.00 | 5,274,190.50 | |
| CHINA FOODS LTD | 506_HK | 9,600,000.00 | 3,681,099.72 | |
| CHINA LIFE INSURACE CO-ADR | LFC | 90,000.00 | 3,243,070.79 | |
| CHINA LIFE INSURANCE CO-H | 2628_HK | 1,800,000.00 | 4,124,634.30 | |
| CHINA MOBILE HK LTD HKD 0.1 | 941_HK | 280,000.00 | 2,533,882.34 | |
| CHINA MOTOR | 2204_TT | 412,110.00 | 461,786.76 | |
| CHINA PETROLEUM | 386_HK | 8,320,000.00 | 2,601,858.16 | |
| CHINA POWER INTERNATIONAL | 2380_HK | 16,000,000.00 | 6,998,561.61 | |
| CHINA RESOURCES ENTERPRISES | 291_HK | 4,000,000.00 | 4,739,068.04 | |
| CHINA TELECOM CORP | 728_HK | 9,600,000.00 | 4,151,191.17 | |
| CHINA TRAVEL INTL | 308_HK | 31,000,000.00 | 8,797,205.54 | |
| CHINA UNICOM | 762_HK | 2,798,800.00 | 4,363,705.80 | |
| CHINATRUST FINANCIAL HOLDING | 2891_TT | 6,376,941.21 | 2,019,927.87 | |
| CHUNGHWA TELECOM | 2412_TT | 2,264,400.00 | 5,336,042.81 | |
| CIA SANEAMENTO BASICO | SBSP3_BZ | 120,000.00 | 428,481.11 | |
| CIA VALE RIO DOCE- | VALE5_BZ | 224,000.00 | 3,586,659.92 | |
| CIMSA TRL1000 | CIMSA_TI | 210,000.00 | 1,333,750.95 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| CIPLA LIMITED | CIPLA_IN | 480,000.00 | 1,449,279.22 | |
| CNOOC LTD | 883_HK | 4,000,000.00 | 1,632,356.92 | |
| COMPAL ELECTRONICS | 2324_TT | 4,915,459.00 | 3,171,359.90 | |
| COSCO SHIPPING HOLDINGS CO | 1919_HK | 1,600,000.00 | 611,474.42 | |
| CP ALL PCL F | CPALL/F_TB | 3,840,000.00 | 521,787.64 | |
| CRESUD S.A.C.I.F.y A. | CRES_AR | 1.00 | 1.18 | |
| DATANG INTERNATIONAL POWER | 991_HK | 2,880,000.00 | 478,754.73 | |
| DELTA ELECTRONICS INC | 2308_TT | 505,060.00 | 432,072.04 | |
| DLF LIMITED | DLFU_IN | 120,000.00 | 1,075,523.33 | |
| DR REDDY'S LABORATORIES | DRRD_IN | 24,000.00 | 276,114.82 | |
| EDP-ENERGIAS DO BRASIL | ENBR3_BZ | 888,000.00 | 3,256,303.57 | |
| E-MART CO., LTD | 139480_KS | 28,000.00 | 3,417,959.59 | |
| EMBOTELLADORA ANDINA-PREF B | ANDINAB_CI | 700,000.00 | 1,823,746.57 | |
| FAR EASTERN DEPARTMENT | 2903_TT | 2,247,485.79 | 1,430,353.87 | |
| FAR EASTONE TELECOMM CO LTD | 4904_TT | 2,800,156.00 | 3,977,715.80 | |
| FISKARAGUNG PERK I | FISK_IJ | 301,500.00 | 0.00 | |
| FORD OTOMOTIV SAN | FROTO_TI | 144,000.00 | 346,996.45 | |
| FORMOSA PLASTICS CORP | 1301_TT | 1,598,977.12 | 1,775,080.99 | |
| GAMUDA BERHAD | GAM_MK | 4,000,000.00 | 3,350,913.23 | |
| GAZPROM-\$ US | GAZP_RU | 800,000.00 | 7,292,769.28 | |
| GERDAU SA | GGBR4_BZ | 400,000.00 | 2,407,949.84 | |
| GIGABYTE TECHNOLOGY CO. | 2376_TT | 1,063,125.00 | 1,768,623.94 | |
| GOLD FIELDS LIMITE | GFI_SJ | 180,000.00 | 1,853,576.67 | |
| GPO IND BIMBO SER' | BIMBOA_MM | 2,204,000.00 | 1,470,110.74 | |
| GROUP FIVE LTD | GRF_SJ | 240,000.00 | 1,073,839.15 | |
| GRUPO BTG PACTUAL -UNIT | BBTG11_BZ | 400,000.00 | 4,877,339.31 | |
| GRUPO MEXICO SAB DE CV | GMEXICOB_MM | 1,600,000.00 | 1,934,922.92 | |
| GUANGSHEN RAILWAY | 525_HK | 16,000,000.00 | 6,954,070.88 | |
| GUANGZHOU AUTOMOBILE GROUP | 2238_HK | 5,498,701.00 | 3,520,619.92 | |
| HACI OMER SABANCI HOLDING | SAHOL_TI | 700,000.18 | 63,381.84 | |
| HANA FINANCIAL GROUP | 086790_KS | 240,000.00 | 8,273,101.58 | |
| HARMONY GOLD MINING CO | HAR_SJ | 240,000.00 | 2,434,552.35 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| HDC CO LTD | 012630_KS | 96,701.00 | 5,425,316.53 | |
| HIGH TECH COMPUTER CORP | 2498_TT | 263,288.00 | 2,666,486.19 | |
| HINDALCO INDUSTRIES LIMITED | HNDL_IN | 320,000.00 | 663,083.67 | |
| HINDUSTAN UNILEVER LTD | HUVR_IN | 464,000.00 | 1,319,080.23 | |
| HNA INFRASTRUCTURE COMPANY | 357_HK | 2,170,000.00 | 1,067,575.79 | |
| HON HAI PRECISION INDUSTRY CO | 2317_TT | 5,905,598.61 | 12,444,476.86 | |
| HONG LEONG BANK | HLBK_MK | 640,000.00 | 924,625.07 | |
| HONG LEONG FINANCIAL GROUP | HLFG_MK | 96,000.00 | 408,948.93 | |
| HURRIYET GAZETECILIK | HURGZ_TI | 1,600,000.00 | 2,130,979.53 | |
| HYUNDAI MOTOR CO K | 005380_KS | 88,000.00 | 1,956,383.98 | |
| HYUNDAI MOTOR CO LTD-PFD | 005385_KS | 28,000.00 | 824,654.78 | |
| HYUNDAI MOTOR LTD | 005387_KS | 32,000.00 | 893,374.11 | |
| HYUNDAI PRECISION | 012330_KS | 7,000.00 | 605,710.32 | |
| ICICI BANK LTD | ICICIBC_IN | 480,000.00 | 8,613,569.14 | |
| IG SEISMIC SERVICE - REG S | IGSS_LI | 12,375.00 | 308,881.23 | |
| IJM CORP BERHAD | IJM_MK | 1,920,000.00 | 2,963,183.83 | |
| IMPALA PLATINUM HL | IMP_SJ | 172,000.00 | 1,075,018.81 | |
| INDOCEMENT TUNGGAL | INTP_IJ | 1,600,000.00 | 2,719,334.21 | |
| INDUSTRIAL + COMMERCIAL BAN | 1398_HK | 28,000,000.00 | 18,648,511.21 | |
| INFOSYS TECHNOLOGIES LTD | INFO_IN | 127,947.00 | 954,509.99 | |
| INTEGRA GROUP HOLD-REG S | INTE_LI | 15,331.70 | 891,403.76 | |
| INTIME RETAIL GROUP | 1833_HK | 5,000,000.00 | 4,708,374.19 | |
| INVERSIONES AGUAS METROPOL | IAM_CI | 1,000,000.00 | 1,005,781.39 | |
| IOI CORPORATION BERHAD | IOI_MK | 1,600,000.00 | 449,664.01 | |
| IOI PROPERTIES GROUP BHD | IOIPG_MK | 533,333.00 | 102,807.82 | |
| ISHARES MSCI EMERGING MKT | EEM | 28,000.00 | 1,040,334.40 | |
| ITAU UNIBANCO BANCO MULT - | ITUB | 480,000.00 | 3,167,994.24 | |
| ITAU UNIBANCO BANCO MULTIPLO | ITUB4_BZ | 827,200.00 | 5,283,447.82 | |
| JAIN IRRIGATION SYSTEMS - DVR | JI/DVR_IN | 40,000.00 | 1,179.86 | |
| JAIN IRRIGATION SYSTEMS LTD | JI_IN | 4,480,000.00 | 4,398,977.01 | |
| JBS SA | JBSS3_BZ | 40,000.00 | 124,991.34 | |
| JIANGSU EXPRESSWAY | 177_HK | 8,000,000.00 | 5,898,513.35 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| JIANGXI COPPER COMPANY LTD-H | 358_HK | 4,000,000.00 | 7,604,764.24 | |
| JSC NORILSK NICEL | GMKN_RU | 19,837.00 | 4,949,691.46 | |
| KASIKORNBANK F | KBANK/F_TB | 2,000,000.00 | 1,771,321.54 | |
| KAZMUNAIGAZ EXPL | KMG_LI | 436,000.00 | 7,229,819.97 | |
| KGHM POLSKA MIEDZ | KGH_PW | 40,000.00 | 148,481.69 | |
| KIMBERLY CLARK DE MEXICO | KIMBERA_MM | 2,370,000.00 | 2,233,573.44 | |
| KOMERCNI BANKA | KOMB_CP | 16,000.00 | 973,652.55 | |
| KOREA INVESTMENT HOLDINGS | 071050_KS | 13,466.00 | 304,093.09 | |
| KOREA TELECOM CORPORATION | 030200_KS | 72,690.00 | 2,848,776.36 | |
| KUMPULAN SIME DARBY BHD | SIME_MK | 896,000.00 | 1,092,880.93 | |
| L.G.PHILIPS LCD CO LTD ADR | LPL | 192,000.00 | 2,604,996.95 | |
| LAND + HOUSES THBH | LH/F_TB | 2,000,000.00 | 489,783.89 | |
| LG CHEM LTD | 051910_KS | 48,000.00 | 7,612,714.77 | |
| LG CHEM LTD-PREFERRED | 051915_KS | 4,000.00 | 157,831.05 | |
| LG CORP | 003550_KS | 120,000.00 | 6,960,715.81 | |
| LG ELECTRONICS INC | 066570_KS | 44,528.00 | 2,983,199.50 | |
| LG ELECTRONICS PFD | 066575_KS | 8,000.00 | 225,752.39 | |
| LI NING CO LTD | 2331_HK | 2,000,000.00 | 3,682,351.60 | |
| LIANHUA SUPERMARKET | 980_HK | 4,000,000.00 | 3,905,553.40 | |
| LIBERTY HOLDINGS LTD | LBH_SJ | 253,886.00 | 2,274,403.99 | |
| LINGBAO GOLD CO LTD | 3330_HK | 2,400,000.00 | 1,324,335.77 | |
| LITE-ON TECHNOLOGY CORP | 2301_TT | 980,230.97 | 1,601,139.82 | |
| LOTTE SHOPPING CO | 023530_KS | 24,000.00 | 7,058,481.03 | |
| MAGNITOGORS - SPON GDR REGS | MMK_LI | 240,000.00 | 1,343,404.40 | |
| MEGA FINANCIAL HOLDING | 2886_TT | 7,153,425.00 | 4,654,340.49 | |
| MISC BHD | MISC_MK | 540,000.00 | 1,120,606.79 | |
| MMC NORILSK NICKEL JSC - ADR | MNOD_LI | 351,231.00 | 2,165,270.62 | |
| MOL MAGYAR OLAJ-EX GAZIPARI | MOL_HB | 24,000.00 | 381,190.37 | |
| MONDI PLC | MNDI_LN | 200,000.00 | 1,033,061.40 | |
| MORGAN STANLEY INDIA INVEST | IIF | 55,564.00 | 937,045.27 | |
| MTN GROUP LIMITED | MTN_SJ | 640,000.00 | 1,335,434.65 | |
| NAN YA PLASTICS CORP | 1303_TT | 1,590,126.83 | 1,364,229.97 | |
| Group: INTERNATIONAL - Internal | Portfolio: | INTERNAL EMERGING ACTIVE | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| NAVER CORP | 035420_KS | 9,588.60 | 195,540.85 | |
| NEDBANK GROUP LTD | NED_SJ | 360,000.00 | 6,809,644.25 | |
| NHN ENTERTAINMENT CORP | 181710_KS | 4,411.00 | 1,425,270.13 | |
| O2 CZECH REPUBLIC AS | TELEC_CP | 400,000.00 | 8,584,707.44 | |
| OA0 GAZPROM-ADR | OGZPY | 480,000.00 | 4,998,366.00 | |
| OHL MEXICO SAB DE CV | OHLMEX*_MM | 576,000.00 | 867,474.13 | |
| OI SA | OIBR3_BZ | 17,200.00 | 0.00 | |
| OI SA - PREFERENCE | OIBR4_BZ | 92,882.00 | 548,047.64 | |
| OI SA-ADR | OIBR/C | 14,467.00 | 115,339.35 | |
| OIL & NATURAL GAS CORP LTD | ONGC_IN | 480,000.00 | 1,476,892.61 | |
| OLD MUTUAL | OMU_SJ | 2,400,000.00 | 5,673,099.46 | |
| ORBIS PLN2 | ORB_PW | 280,000.00 | 1,605,458.19 | |
| OTP BANK | OTP_HB | 96,000.00 | 804,503.59 | |
| PARKSON HOLDINGS BHD | PKS_MK | 6,400,000.00 | 9,761,948.72 | |
| PARKSON RETAIL GROUP LTD HKD | 3368_HK | 4,000,000.00 | 1,969,703.80 | |
| PETROCHINA CO | 857_HK | 7,000,000.00 | 3,600,317.20 | |
| PETROL BRASILEIROS | PETR4_BZ | 1,600,000.00 | 4,961,977.48 | |
| PETROLEO BRASILEIRO S.A. | PETR3_BZ | 640,000.00 | 4,498,125.34 | |
| PICC PROPERTY & CASUALTY | 2328_HK | 5,600,000.00 | 6,120,160.03 | |
| POLSKI KONCERN NAFTOWY | PKN_PW | 360,000.00 | 4,758,865.49 | |
| POSCO | 005490_KS | 16,874.00 | 2,426,249.63 | |
| POWSZECHNY | PZU_PW | 8,000.00 | 834,253.11 | |
| PT TELEKOMUNIKASI | TLKM_IJ | 32,000,000.00 | 1,232,109.34 | |
| PTT PCL-FOREIGN | PTT/F_TB | 320,000.00 | 1,782,902.14 | |
| PUBLIC BANK BERHAD | PBK_MK | 53,255.00 | 28,482.88 | |
| PUBLIC BANK BHD-FOREIGN | PBKF_MK | 1,218,750.00 | 1,001,474.04 | |
| QISDA CORPORATION | 2352_TT | 916,090.00 | 1,274,485.89 | |
| QUANTA COMPUTER INC | 2382_TT | 2,800,316.00 | 3,914,582.58 | |
| RANDON PARTICIPACOES SA | RAPT4_BZ | 96,000.00 | 454,216.43 | |
| RATCHABURI ELEC GEN | RATCH/F_TB | 700,000.00 | 617,515.74 | |
| REALTEK SEMICONDUCTOR | 2379_TT | 369,666.90 | 903,531.05 | |
| RELIANCE CAPITAL LIMITED | RCAPT_IN | 15,000.00 | 162,344.98 | |
| Group: INTERNATIONAL - Internal | Portfolio: | INTERNAL EMERGING ACTIVE | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| RELIANCE COMMUNICATIONS LTD | RCOM_IN | 300,000.00 | 974,069.90 | |
| RELIANCE INDUSTRIES | RIL_IN | 960,000.00 | 8,417,216.86 | |
| RELIANCE INFRASTRUCTURE | RELI_IN | 22,500.00 | 290,191.66 | |
| S-1 CORPORATION | 012750_KS | 24,000.00 | 1,008,125.20 | |
| SAMSUNG ELEC MECH | 009150_KS | 40,000.00 | 1,490,251.31 | |
| SAMSUNG ELECTRONIC | 005930_KS | 48,000.00 | 23,600,641.60 | |
| SAMSUNG ELECTRONICS-PFD | 005935_KS | 16,000.00 | 3,743,096.64 | |
| SAMSUNG FIRE & MARINE INS-PF | 000815_KS | 9,600.00 | 281,608.42 | |
| SAMSUNG FIRE + MAR | 000810_KS | 48,000.00 | 5,580,306.12 | |
| SAMSUNG SECS CO KS | 016360_KS | 24,000.00 | 1,190,324.63 | |
| SANLAM LTD ORD ZAR | SLM_SJ | 1,200,000.00 | 2,649,925.14 | |
| SASOL NPV | SOL_SJ | 280,000.00 | 3,836,951.67 | |
| SBERBANK RF \$ | SBER_RU | 4,000,000.00 | 10,554,381.61 | |
| SBERBANK-PFD-CLS | SBERP_RU | 240,000.00 | 309,097.80 | |
| SHINHAN FINANCIAL GROUP LTD | 055550_KS | 256,000.00 | 4,658,309.15 | |
| SHINHAN FINANCIAL GRP-ADR | SHG | 28,000.00 | 896,645.69 | |
| SHINSEGAE CO LTD | 004170_KS | 8,000.00 | 4,786,817.74 | |
| SIAM CEMENT CO THB | SCC/F_TB | 464,000.00 | 463,710.57 | |
| SIAM COMMERCIAL BK F | SCB/F_TB | 1,800,000.00 | 844,992.22 | |
| SIBANYE GOLD LTD | SGL_SJ | 180,000.00 | 243,523.44 | |
| SIBANYE GOLD SPON ADR | SBGL | 3,000.00 | 18,510.00 | |
| SINOPAC HOLDINGS | 2890_TT | 7,525,583.08 | 2,877,881.44 | |
| SK CORPORATION ORD | 003600_KS | 12,000.00 | 1,044,428.55 | |
| SK INNOVATION CO., LTD | 096770_KS | 24,000.00 | 2,105,407.48 | |
| SK TELECOM CO LTD | 017670_KS | 32,000.00 | 4,913,907.82 | |
| SM PRIME HLDGS ORD | SMPH_PM | 7,000,000.00 | 661,314.38 | |
| SOHU.COM INC | SOHU | 128,000.00 | 5,215,085.31 | |
| S-OIL CORPORATION | 010950_KS | 48,000.00 | 2,570,948.69 | |
| S-OIL CORPORATION PFD | 010955_KS | 2,800.00 | 86,520.77 | |
| STANDARD BANK GROUP | SBK_SJ | 560,000.00 | 2,030,406.47 | |
| SUNPLUS TECHNOLOGY CO | 2401_TT | 486,530.00 | 1,001,560.44 | |
| SURGUTNEFTGAS PREFERRED | SNGSP_RU | 5,400,000.00 | 2,664,810.00 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EMERGING ACTIVE

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| T IS BANKASI SER C | ISCTR_TI | 555,077.15 | 350,738.25 | |
| T.GARANTI BANASI T | GARAN_TI | 1,021,850.00 | 536,613.33 | |
| TAIWAN MOBILE CO. LTD | 3045_TT | 2,736,159.00 | 3,251,635.62 | |
| TAIWAN SECOM | 9917_TT | 1,600,000.00 | 2,744,312.98 | |
| TAIWAN SEMICONDUCTOR | 2330_TT | 11,199,768.00 | 19,634,923.54 | |
| TAMBANG BATUBARA BUKIT ASAM | PTBA_IJ | 1,200,000.00 | 1,398,675.18 | |
| TATA STEEL LIMITED | TATA_IN | 280,000.00 | 2,876,868.16 | |
| TELEKOMUNIKAYA POL | TPS_PW | 640,000.00 | 3,164,480.68 | |
| TENAGA NASIONAL BERHAD | TNB_MK | 1,093,750.00 | 2,194,755.09 | |
| TENARIS SA | TEN_IM | 164,000.00 | 309,766.00 | |
| TIGER BRANDS LIMITED | TBS_SJ | 80,000.00 | 1,790,413.94 | |
| TRANSMISSORA ALIANCA DE | TAE11_BZ | 800,000.00 | 7,922,118.99 | |
| TRAVELSKY TECHNOLOGY | 696_HK | 8,652,000.00 | 3,375,921.77 | |
| TUPRAS-TURKIYE PETROL RAFINE | TUPRS_TI | 192,000.00 | 2,902,213.50 | |
| TURK TELEKOMUNIKASYON | TTKOM_TI | 640,000.00 | 1,850,247.51 | |
| TURKIYE VAKIFLAR BANKASI | VAKBN_TI | 1,000,000.00 | 1,182,448.48 | |
| TVN SA | TVN_PW | 160,000.00 | 1,260,959.10 | |
| UNI-PRESIDENT ENTERPRISES | 1216_TT | 12,673,657.41 | 5,566,259.70 | |
| UNITED MICROELECTRONICS | 2303_TT | 11,999,646.00 | 9,702,217.44 | |
| WHITE MARTINS SA C | WHMT3_BZ | 60,546.00 | 0.00 | |
| YANZHOU COAL MINIG | 1171_HK | 5,600,000.00 | 4,257,512.49 | |
| YANZHOU COAL MINING-SP ADR | YZC | 50,000.00 | 225,300.00 | |
| YTL CORPORATION BERHAD | YTL_MK | 1,280,000.00 | 420,364.86 | |
| YUE YUEN INDUSTRIAL | 551_HK | 1,600,000.00 | 4,479,112.20 | |
| YUHAN CORPORATION | 000100_KS | 14,700.00 | 2,114,055.15 | |
| ZIJIN MINING GROUP CO LTD-H | 2899_HK | 28,000,000.00 | 7,319,999.31 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 560,395,380.89 | 663,503,524.21 | |
| Instrument: ICOR | | INTERNATIONAL CORPORATE NOTES/BOND | | |
| DR REDDYS LABORATORIES | | 720,000.00 | 0.00 | |
| INTERNATIONAL CORPORATE NOTES/BOND TOTAL | | 720,000.00 | 0.00 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| Group: INTERNATIONAL - Internal | | Portfolio: INTERNAL EMERGING ACTIVE | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-ACT | | INTERNAL EMERGING ACTIVE | | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| INTERNAL ACTIVE - LIQUIDITY | | 811,684.53 | 81,168,453.42 | |
| INTERNATIONAL FUNDS TOTAL | | 811,684.53 | 81,168,453.42 | |
| INTERNAL EMERGING ACTIVE TOTAL | | 573,343,906.42 | 907,013,728.73 | 1,414,452,846.46 |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-BERNS2 | | | | |
| Instrument: INTF | | | | |
| ALLIANCE BERNSTEIN STYLE BLEND | | | | |
| INTERNATIONAL FUNDS | | | | |
| ALLIANCE BERNSTEIN STYLE | | 7,779,830.52 | 777,983,052.15 | |
| ALLIANCE BERNSTEIN STYLE | | 130,684.86 | 13,068,485.63 | |
| INTERNATIONAL FUNDS TOTAL | | 7,910,515.38 | 791,051,537.78 | |
| ALLIANCE BERNSTEIN STYLE BLEND TOTAL | | 7,910,515.38 | 791,051,537.78 | 931,348,727.38 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EAFE | | | | |
| Instrument: INTF | | | | |
| STATE STREET EAFE INDEX | | | | |
| INTERNATIONAL FUNDS | | | | |
| EAFE INDEX - LQR | | 1,518,550.68 | 151,855,068.32 | |
| INTERNAL EAFE - EQUITIES | | 7,339,498.88 | 733,949,887.73 | |
| INTERNATIONAL FUNDS TOTAL | | 8,858,049.56 | 885,804,956.05 | |
| STATE STREET EAFE INDEX TOTAL | | 8,858,049.56 | 885,804,956.05 | 1,643,340,757.00 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|----------------|---------------|-----------------|
| Group: INTERNATIONAL - Internal Portfolio: I-EAFEVAL EAFE VALUE Instrument: INTF INTERNATIONAL FUNDS | | | | |
| EAFE VALUE | | 0.00 | 0.00 | |
| INTERNATIONAL FUNDS TOTAL | | 0.00 | 0.00 | |
| EAFE VALUE TOTAL | | 0.00 | 0.00 | 0.00 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EMO | | | | |
| Instrument: INTF | | | | |
| EMERGING MARKETS OPPORTUNITY PORTFOLIO | | | | |
| INTERNATIONAL FUNDS | | | | |
| EMERG.MARKETS OPPORUNITY - | | 0.00 | 0.00 | |
| INTERNATIONAL FUNDS TOTAL | | 0.00 | 0.00 | |
| EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL | | 0.00 | 0.00 | 0.00 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EMQUAN | | EMERGING MARKET QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| BAIDU COM INC NPV ADR | BIDU | 8,800.00 | 1,152,227.12 | |
| BANCO BRADESCO ADR | BBD | 97,790.00 | 1,559,293.72 | |
| FOMENTO ECONOMICO MEX SP | FMX | 12,600.00 | 890,728.05 | |
| ICICI BANK LTD - ADR | IBN | 44,000.00 | 1,490,601.20 | |
| NEW ORIENTAL EDUCATIO-SP ADR | EDU | 106,000.00 | 2,458,671.27 | |
| COMMON STOCK TOTAL | | 269,190.00 | 7,551,521.36 | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ADVANCED INFO SERVICE-NVDR | ADVANC-R_TB | 375,700.00 | 2,451,847.75 | |
| ALFA SA DE CV SER' | ALFAA_MM | 1,314,000.00 | 2,110,446.25 | |
| ALSEA SAB DE CV | ALSEA*_MM | 280,000.00 | 873,522.67 | |
| AMBEV SA-ADR | ABEV | 210,000.00 | 1,084,218.24 | |
| ASIAN PAINTS (INDIA) LTD | APNT_IN | 169,000.00 | 1,182,530.81 | |
| ASPEN PHARMACARE HOLDINGS | APN_SJ | 145,000.00 | 2,343,807.31 | |
| AXIATA GROUP BHD | AXIATA_MK | 527,300.00 | 916,274.35 | |
| AYALA CORPORATION | AC_PM | 86,660.00 | 562,423.36 | |
| BANREGIO GRUPO FINANCIERO SA | GFREGIO_MM | 175,000.00 | 1,038,120.48 | |
| BDO UNIBANK INC | BDO_PM | 905,630.00 | 1,165,883.78 | |
| BRILLIANCE CHINA AUTOMOTIVE | 1114_HK | 2,258,000.00 | 1,021,489.65 | |
| CATHAY LIFE INSURANCE CO | 2882_TT | 1,634,030.00 | 2,452,575.94 | |
| CHINA EVERBRIGHT INTL | 257_HK | 1,260,000.00 | 979,806.43 | |
| CHINA GALAXY SECURITIES CO-H | 6881_HK | 5,620,000.00 | 4,213,141.25 | |
| CHINA MERCH HLDG | 144_HK | 200,000.00 | 738,657.66 | |
| CHINA MOBILE HK LTD HKD 0.1 | 941_HK | 157,500.00 | 1,572,087.57 | |
| CHINA OVERSEAS | 688_HK | 2,200,000.00 | 4,543,068.73 | |
| CHINA PETROLEUM | 386_HK | 1,879,800.00 | 1,550,891.86 | |
| CHINA STATE CONSTRUCTION | 3311_HK | 1,988,000.00 | 2,181,713.43 | |
| CHINATRUST FINANCIAL HOLDING | 2891_TT | 6,074,611.00 | 3,284,338.94 | |
| CIA VALE RIO DOCE- | VALE5_BZ | 224,300.00 | 3,597,739.51 | |
| CIELO SA | CIEL3_BZ | 93,700.00 | 2,493,130.92 | |
| CNOOC LTD | 883_HK | 859,000.00 | 1,674,322.76 | |
| COSAN SA INDUSTRIA COMERCIO | CSAN3_BZ | 107,000.00 | 2,152,165.15 | |

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EMQUAN | | EMERGING MARKET QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| CREDICORP LTD | BAP | 10,900.00 | 1,633,373.02 | |
| DELTA ELECTRONICS INC | 2308_TT | 229,000.00 | 1,131,997.55 | |
| ECLAT TEXTILE COMPANY LTD | 1476_TT | 171,360.00 | 1,371,482.98 | |
| EMLAK KONUT GAYRIMENKUL | EKGYO_TI | 751,800.00 | 1,179,878.39 | |
| ESTACIO PARTICIPACOES SA | ESTC3_BZ | 260,700.00 | 1,841,294.11 | |
| EURASIA DRILLIN-GDR REGS | EDCL_LN | 78,873.00 | 2,141,657.10 | |
| FIRSTRAND ZAR0.01 | FSR_SJ | 886,800.00 | 2,466,824.19 | |
| FORMOSA TAFFETA | 1434_TT | 1,386,000.00 | 1,697,257.37 | |
| GENOMMA LAB INTERNATIONAL-B | LABB_MM | 306,300.00 | 857,930.99 | |
| GLENMARK PHARMACEUTICALS | GNP_IN | 139,000.00 | 1,302,911.17 | |
| GPO FIN BANORTE SE | GFNORTEO_MM | 390,000.00 | 1,969,726.75 | |
| GRAND KOREA LEISURE CO LTD | 114090_KP | 73,600.00 | 2,183,678.25 | |
| GRUMA SA | GRUMAB_MM | 140,000.00 | 882,660.67 | |
| GRUPO AEROPORTUARIO DE | ASURB_MM | 70,000.00 | 826,328.83 | |
| GRUPO FINANCIERO INBURSA | GFINBURO_MM | 340,000.00 | 884,051.74 | |
| GRUPO MEXICO SAB DE CV | GMEXICOB_MM | 527,164.00 | 1,521,973.76 | |
| HANKOOK TIRE CO LTD | 161390_KS | 36,200.00 | 2,092,099.93 | |
| HARTALEGA HOLDINGS BHD | HART_MK | 326,400.00 | 665,228.38 | |
| HCL TECHNOLOGIES LTD | HCLT_IN | 82,900.00 | 1,402,109.94 | |
| HDFC BANK LTD | HDFCB_IN | 183,200.00 | 1,508,605.32 | |
| HON HAI PRECISION INDUSTRY CO | 2317_TT | 627,330.00 | 1,713,455.73 | |
| HYPERA SA | HYPE3_BZ | 144,700.00 | 1,185,441.96 | |
| HYUNDAI MOTOR CO K | 005380_KS | 21,045.00 | 3,918,051.73 | |
| HYUNDAI PRECISION | 012330_KS | 5,573.00 | 1,168,116.76 | |
| IMPERIAL HLDGS R0. | IPL_SJ | 81,300.00 | 1,417,366.69 | |
| INDOCEMENT TUNGGAL | INTP_IJ | 494,200.00 | 1,184,031.01 | |
| INDUSTRIAL + COMMERCIAL BAN | 1398_HK | 3,180,000.00 | 2,253,777.74 | |
| INFRAESTRUCTURA ENERGETICA | IENOV*_MM | 463,500.00 | 1,535,979.57 | |
| ITAU UNIBANCO BANCO MULTIPLO | ITUB4_BZ | 189,270.00 | 2,690,156.46 | |
| ITC LTD | ITC_IN | 701,700.00 | 3,088,786.73 | |
| KGHM POLSKA MIEDZ | KGH_PW | 32,400.00 | 1,935,098.61 | |
| KINGSOFT CORP LTD | 3888_HK | 336,000.00 | 679,078.58 | |
| Group: INTERNATIONAL - Internal | Portfolio: | EMERGING MARKET QUANTITATIVE | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EMQUAN | | EMERGING MARKET QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| KOLAO HOLDINGS | 900140_KS | 29,050.00 | 740,112.86 | |
| KOREA ELEC POWER K | 015760_KS | 40,500.00 | 1,254,346.22 | |
| LAND & HOUSES PUB - NVDR | LH-R_TB | 7,122,500.00 | 2,373,988.04 | |
| LI NING CO LTD | 2331_HK | 831,000.00 | 786,238.35 | |
| LINX SA | LINX3_BZ | 55,000.00 | 861,912.80 | |
| LOTTE CHEMICAL CORPORATION | 011170_KS | 10,800.00 | 2,192,025.24 | |
| M DIAN BRANCO SA | MDIA3_BZ | 35,700.00 | 1,424,016.31 | |
| MAGNIT OJSC GDR | MGNT_LI | 45,500.00 | 2,125,629.82 | |
| MEDIATEK INC | 2454_TT | 61,000.00 | 888,720.94 | |
| METRO BANK + TR CO | MBT_PM | 1,833,412.00 | 2,443,455.58 | |
| MILLS ESTRUTURAS E SERVICOS | MILS3_BZ | 70,000.00 | 1,138,102.33 | |
| NASPERS ZAR 0.02 S | NPN_SJ | 56,500.00 | 2,309,753.56 | |
| NOVATEK OAO SPONS GDR | NOVKY | 23,000.00 | 3,076,315.62 | |
| OHL MEXICO SAB DE CV | OHLMEX*_MM | 563,000.00 | 1,503,166.20 | |
| PETROFAC LTD | PFC_LN | 74,200.00 | 1,071,834.55 | |
| PETROL BRASILEIROS | PETR4_BZ | 330,000.00 | 2,812,563.38 | |
| PING AN INSURANCE GROUP CO-H | 2318_HK | 400,000.00 | 3,740,252.56 | |
| QIHOO 360 TECHNOLOGY CO-ADR | QIHU | 22,600.00 | 1,657,195.83 | |
| SAMSUNG ELECTRONIC | 005930_KS | 6,418.00 | 5,351,746.11 | |
| SAMSUNG HEAVY INDUSTRIES | 010140_KS | 117,670.00 | 4,042,398.50 | |
| SANDS CHINA LTD | 1928_HK | 1,080,000.00 | 3,725,512.15 | |
| SASOL NPV | SOL_SJ | 26,500.00 | 1,292,340.39 | |
| SEMEN GRESIK(PERS) | SMGR_IJ | 697,500.00 | 703,716.77 | |
| SIAM COMMERCIAL BANK P-NVDR | SCB-R_TB | 304,900.00 | 1,489,227.62 | |
| SIHUAN PHARMA HLDGS | 460_HK | 1,525,000.00 | 1,100,303.09 | |
| SK TELECOM CO LTD | 017670_KS | 21,020.00 | 3,606,221.62 | |
| SM INVESTMENTS CORP | SM_PM | 94,650.00 | 896,513.40 | |
| SUN PHARMACEUTICAL | SUNP_IN | 164,000.00 | 1,553,827.24 | |
| T.GARANTI BANASI T | GARAN_TI | 361,800.00 | 1,969,899.80 | |
| TAIWAN SEMICONDUCTOR | 2330_TT | 2,830,000.00 | 7,688,622.32 | |
| TATA MOTORS LTD | TTMT_IN | 199,400.00 | 1,121,012.83 | |
| TENCENT HOLDINGS LTD HKD | 700_HK | 119,000.00 | 3,785,102.33 | |

Group: INTERNATIONAL - Internal

Portfolio: EMERGING MARKET QUANTITATIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-EMQUAN | | EMERGING MARKET QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| TURKCELL ILETISIM HIZMET AS | TCELL_TI | 245,000.00 | 1,716,597.93 | |
| TURKIYE HALK BANKASI | HALKB_TI | 131,900.00 | 1,146,759.16 | |
| ULTRAPAR PARTICIPACOES SA | UGPA3_BZ | 57,000.00 | 1,474,859.42 | |
| VIPSHOP HOLDINGS LTD - ADS | VIPS | 18,200.00 | 556,008.65 | |
| WAL MART DE MEXICO | WALMEXV_MM | 584,500.00 | 1,738,840.60 | |
| YANDEX NV-A | YNDX | 37,600.00 | 1,472,645.36 | |
| YOUKU TUDOU INC-ADR | YOKU | 154,500.00 | 3,540,714.97 | |
| YY INC-ADR | YY | 14,500.00 | 729,706.70 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 61,806,266.00 | 181,616,823.96 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| EMQUAN LIQUIDITY | | 460,681.80 | 46,068,180.02 | |
| INTERNATIONAL FUNDS TOTAL | | 460,681.80 | 46,068,180.02 | |
| EMERGING MARKET QUANTITATIVE TOTAL | | 62,536,137.80 | 235,236,525.34 | 239,429,579.33 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-LAZAR | | ASSET ALLOCATION/TRANSITION ACCOUNT | | |
| Instrument: CAN | | CANADIAN BONDS | | |
| WESDOME GOLD MINES | | 2,000,000.00 | 1,992,825.82 | |
| CANADIAN BONDS TOTAL | | 2,000,000.00 | 1,992,825.82 | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| BGP NPV | | 1,896,254.00 | 0.00 | |
| CIA VALE DO RIO DO | VALE_BZ | 83,300.00 | 0.00 | |
| EMBOTELLADORA ANDINA-PREF B | ANDINAB_CI | 90.00 | 0.00 | |
| ISHARES MSCI EMERGING MKT | EEM | 1,735,903.00 | 64,162,355.98 | |
| MARTINSA-FADESA SA | MTF_SM | 0.00 | 0.00 | |
| PESCANOVA SA | PVA_SM | 75,000.00 | 1,754,239.89 | |
| SILVER BULLION TRUST | SBT-U_CN | 255,800.00 | 2,558,000.00 | |
| YULON MOTOR COMPANY | 2201_TT | 1.00 | 0.00 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 4,046,348.00 | 68,474,595.87 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| INTL ASSET ALLOCATION - LQR | | 0.00 | 0.00 | |
| INTERNATIONAL FUNDS TOTAL | | 0.00 | 0.00 | |
| ASSET ALLOCATION/TRANSITION ACCOUNT TOTAL | | 6,046,348.00 | 70,467,421.69 | 80,544,641.49 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-MARVEM | | MARVIN & PALMER EMERGING | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| GPO FIN BANORTE SE | GFNORTEO_MM | 0.00 | 0.00 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 0.00 | 0.00 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| MARVIN EMERGING - CASH | | 0.00 | 0.00 | |
| INTERNATIONAL FUNDS TOTAL | | 0.00 | 0.00 | |
| MARVIN & PALMER EMERGING TOTAL | | 0.00 | 0.00 | 0.00 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|--------|----------------|---------------|-----------------|
| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-MARVIN | | | | |
| Instrument: INTF | | | | |
| MARVIN & PALMER EAFE | | | | |
| INTERNATIONAL FUNDS | | | | |
| MARVIN & PALMER - CASH | | 0.00 | 0.00 | |
| INTERNATIONAL FUNDS TOTAL | | 0.00 | 0.00 | |
| MARVIN & PALMER EAFE TOTAL | | 0.00 | 0.00 | 0.00 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|------------|-----------------------------|---------------|-----------------|
| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-PAN | | INTERNAL EAFE TOPDOWN | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| A P MOLLER MAERSK A/S | MAERSKB_DC | 347.00 | 1,656,330.02 | |
| ABB LIMITED CHF2.50 | ABBN_SW | 92,613.00 | 1,965,493.51 | |
| ADMIRAL GROUP | ADM_LN | 63,843.00 | 1,341,264.66 | |
| AGEAS SA | AGS_BB | 42,117.70 | 7,219,042.85 | |
| AIA GROUP LTD | 1299_HK | 92,000.00 | 411,554.10 | |
| ALLIANZ AG NPV(REG | ALV_GY | 6,439.00 | 978,174.97 | |
| ANDRITZ AG | ANDR_AV | 13,287.00 | 743,853.65 | |
| ANGLO AMERICAN ORD | AAL_LN | 69,323.00 | 2,532,681.82 | |
| ANHEUSER-BUSCH IN BEV | ABI_BB | 125,467.00 | 5,419,245.32 | |
| ASML HOLDING NV | ASML_NA | 0.38 | 12.71 | |
| ASSIC GENERALI SPA | G_IM | 8,500.00 | 190,991.48 | |
| ASTELLAS PHARMA INC | 4503_JP | 75,133.00 | 3,388,650.33 | |
| ATLAS COPCO AB SER A | ATCOA_SS | 17,650.00 | 412,907.36 | |
| AXA EUR 2.29 | CS_FP | 41,952.00 | 889,801.01 | |
| BANK LEUMI LE-ISRAEL | LUMI_IT | 298,827.00 | 1,490,958.49 | |
| BANK OF IRELAND | BKIR_ID | 2,938,363.00 | 760,841.46 | |
| BARCLAYS PLC ORD G | BARC_LN | 291,628.00 | 1,366,291.95 | |
| BASF AG DEM ORD SH | BAS_GY | 29,011.00 | 1,201,446.48 | |
| BAYER AG COM NPV | BAYN_GY | 23,305.00 | 970,882.68 | |
| BAYERISCHE MOTOREN | BMW3_GR | 2,363.00 | 173,408.27 | |
| BEZEQ ISRAEL TELCM | BEZQ_IT | 466,174.00 | 1,391,415.56 | |
| BHP GROUP PLC | BHP_LN | 85,057.00 | 3,316,160.81 | |
| BK HAPOALIM BM ILS | POLI_IT | 285,802.00 | 1,472,608.57 | |
| BNP PARIBAS | BNP_FP | 23,872.00 | 858,704.28 | |
| BOC HONG KONG HOLDINGS LTD | 2388_HK | 91,421.00 | 319,288.21 | |
| BP PLC | BP_LN | 518,239.00 | 3,834,795.61 | |
| BRIT AMER TOBACCO | BATS_LN | 108,700.00 | 4,132,449.20 | |
| CANON INC JPY50 | 7751_JP | 63,449.00 | 1,125,113.10 | |
| CAPITALAND LIMITED | CAPL_SP | 592,166.00 | 715,357.12 | |
| CARLSBERG A/S | CARLB_DC | 24,264.00 | 2,011,497.45 | |
| CIA VALE DO RIO DO | VALE_BZ | 8,684.00 | 0.00 | |
| CK HUTCHISON HLDGS | 1_HK | 36,699.00 | 404,237.30 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-PAN | | INTERNAL EAFE TOPDOWN | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| CLP HLDGS HKD5 | 2_HK | 70,500.00 | 583,548.27 | |
| COLRUYT NV ORD BEF | COLR_BB | 30,200.00 | 1,683,928.84 | |
| COMPAGNIE FIN RICHEMONT | | 19,203.00 | 1,070,371.40 | |
| CREDIT SUISSE GROUP AG | CSGN_SW | 47,572.00 | 1,346,901.37 | |
| CRH PLC | CRH_LN | 104,822.00 | 1,410,135.07 | |
| DAI NIPPON PRINTNG | 7912_JP | 305,400.00 | 4,471,681.99 | |
| DAIMLER-BENZ AG | DAI_GY | 25,500.00 | 1,770,876.92 | |
| DAIWA SECURITIES G | 8601_JP | 143,000.00 | 1,324,852.75 | |
| DANSKE BANK | DANSKE_DC | 149,735.00 | 2,009,789.93 | |
| DANSKE BANK OYJ | SAMPO_FH | 85,081.00 | 557,702.48 | |
| DBS GROUP HOLDINGS | DBS_SP | 407,406.00 | 3,098,009.04 | |
| DELHAIZE-LE LION N | DELB_BB | 24,321.00 | 1,444,241.69 | |
| DEN NORSKE BANK NO | DNB_NO | 225,323.00 | 1,067,943.83 | |
| DEUTSCHE BANK AG O | DBK_GY | 24,256.00 | 1,522,180.74 | |
| E.ON SE | EOAN_GR | 64,462.00 | 1,156,308.94 | |
| ELAN CORPORATION PLC | ELN_ID | 66,225.00 | 834,001.05 | |
| ENEL SPA | ENEL_IM | 18,565.00 | 55,946.02 | |
| ENGIE | ENGI_FP | 27,471.00 | 1,788,616.38 | |
| ENI SPA | ENI_IM | 18,387.00 | 213,166.50 | |
| EQUINOR | EQNR_NO | 253,481.00 | 1,491,117.59 | |
| ERICSSON LM-B | ERICB_SS | 39,423.00 | 436,987.90 | |
| ERSTE GROUP BANK | EBS_AV | 56,241.00 | 754,029.95 | |
| EXOR NV | EXO_IM | 1,219.00 | 37,377.91 | |
| FIAT SPA DI RISP I | F_IM | 5,391.00 | 41,284.02 | |
| FLETCHER BUILDING LTD | FBU_NZ | 316,107.00 | 2,129,722.83 | |
| FORTUM OYJ | FORTUM_FH | 89,525.00 | 2,592,416.65 | |
| FUJIFILM HOLDINGS CORP | 4901_JP | 109,200.00 | 3,965,304.23 | |
| FUJITSU NEW JPY50 | 6702_JP | 469,000.00 | 3,126,673.19 | |
| GALAXY ENTERTAINMENT GROUP | 27_HK | 11,000.00 | 55,010.72 | |
| GENTING SINGAPORE | GENS_SP | 982,145.00 | 1,655,635.99 | |
| GLAXOSMITHKLINE | GSK_LN | 188,624.00 | 4,338,658.73 | |
| GLENCORE XSTRATA PLC | GLEN_LN | 126,296.00 | 502,354.98 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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| Portfolio: I-PAN | | INTERNAL EAFE TOPDOWN | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| GLOBAL LOGISTIC PROPERTIES | GLP_SP | 973,000.00 | 2,242,290.77 | |
| GPE BRUX LAMBERT | GBLB_BB | 31,255.00 | 1,688,835.73 | |
| GROUP DANONE ORD | BN_FP | 20,435.00 | 654,679.67 | |
| HANG SENG BANK HK | 11_HK | 26,549.00 | 331,412.19 | |
| HEINEKEN NV | HEIA_NA | 5,504.00 | 262,567.30 | |
| HENDERSON LAND DEVELOPMENT | 12_HK | 58,300.00 | 384,853.91 | |
| HENNES & MAURITZ AB-B | HMB_SS | 14,566.00 | 475,348.10 | |
| HOCHTIEF AG DEM5 | HOT_GY | 909.00 | 64,179.47 | |
| HONDA MOTOR CO COM | 7267_JP | 83,255.00 | 1,409,151.38 | |
| HSBC HOLDINGS ORD | HSBA_LN | 650,910.00 | 6,750,048.10 | |
| HUTCHISON WHAMPOA | 13_HK | 49,533.00 | 477,537.64 | |
| ICL-ISRAEL CHEM OR | ICL_IT | 95,627.00 | 177,355.27 | |
| IMMOFINANZ AG | IIA_AV | 246,227.00 | 1,020,236.76 | |
| ING GROEP NV NLG1 | INGA_NA | 35,125.00 | 1,159,698.22 | |
| INTESA SANPAOLOA SPA | ISP_IM | 44,307.00 | 73,302.87 | |
| INVESTOR AB-B SHS | INVEB_SS | 5,672.00 | 168,967.16 | |
| KBC GROUP | KBC_BB | 39,992.00 | 1,905,688.83 | |
| KEPPEL CORP ORD SG | KEP_SP | 398,841.00 | 391,797.12 | |
| KEPPEL REIT | KREIT_SP | 111,675.00 | 8,958.81 | |
| KERRY GROUP PLC-A | KYG_ID | 23,299.00 | 293,307.18 | |
| KONE OYJ-B | KNEBV_FH | 60,730.00 | 1,654,062.30 | |
| KONINKLIJKE AHOLD DELHAIZE NV | AD_NA | 25,183.00 | 410,193.32 | |
| KONINKLIJKE DSM NV | DSM_NA | 5,737.00 | 406,946.42 | |
| KURARAY CO Y50 | 3405_JP | 252,900.00 | 3,674,213.06 | |
| LAGARDERE SCA FF40 | MMB_FP | 27,445.00 | 814,699.01 | |
| LINDE AG | LIN_GY | 8,814.00 | 1,223,612.94 | |
| LLOYDS TSB GROUP O | LLOY_LN | 870,561.00 | 905,009.70 | |
| L'OREAL FRF10 | OR_FP | 9,268.00 | 447,798.62 | |
| LVMH MOET-HENNESSY | MC_FP | 8,489.00 | 1,307,446.62 | |
| METRA OYJ ABP 'B'O | WRT1V_FH | 33,520.00 | 1,561,668.13 | |
| MITSUBISHI UFJ FINANCIAL CORP | 8306_JP | 258,800.00 | 1,731,934.34 | |
| MIZRAHI TEFAHOT BANK | MZTF_IT | 66,192.00 | 700,729.41 | |
| Group: INTERNATIONAL - Internal | Portfolio: INTERNAL EAFE TOPDOWN | | | |

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| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| MIZUHO FINANCIAL GROUP | 8411_JP | 564,400.00 | 1,245,747.98 | |
| NATIONAL GRID GROU | NG/_LN | 230,015.00 | 2,021,300.78 | |
| NEC CORP ORD JPY50 | 6701_JP | 375,000.00 | 872,624.06 | |
| NESTLE SA CHF | NESN_SW | 98,015.00 | 1,726,526.90 | |
| NICE SYSTEMS LTD | NICE_IT | 21,136.00 | 822,316.96 | |
| NISSAN MOTOR CO Y5 | 7201_JP | 361,391.00 | 3,732,765.98 | |
| NOKIA OYJ | NOKIA_FH | 584,967.00 | 8,138,523.41 | |
| NOKIAN RENKAAT OYJ | NRE1V_FH | 22,824.00 | 994,044.69 | |
| NOMURA HOLDINGS, INC. | 8604_JP | 137,900.00 | 1,148,003.95 | |
| NORDEA BANK AB | NDA_SS | 57,981.00 | 611,547.94 | |
| NOVARTIS AG CHF 20 | NOVN_SW | 65,055.00 | 2,382,053.52 | |
| NOVO NORDISK A/S-B | NOVOB_DC | 75,864.00 | 908,573.38 | |
| NOVOZYMES A/S-B | NZYM_B_DC | 57,015.00 | 133,479.36 | |
| OLD MUTUAL LTD | OMU_LN | 160,267.00 | 482,913.35 | |
| OMV AG AUSH100 | OMV_AV | 46,600.00 | 399,279.94 | |
| ONO PHARMACEUTICAL CO LTD | 4528_JP | 69,680.00 | 3,288,777.27 | |
| ORIENTAL LAND CO | 4661_JP | 19,182.00 | 1,745,586.09 | |
| ORKLA ASA NWKR 6.2 | ORK_NO | 122,826.00 | 444,683.29 | |
| OSRAM LICHT AG | OSR_GR | 1,830.00 | 29,034.88 | |
| OVERSEA CHINESE BANKING | OCBC_SP | 574,115.00 | 1,947,468.48 | |
| PHILIPS ELECTRONICS | PHIA_NA | 12,861.00 | 435,821.29 | |
| PORSCHE AG-PFD | PAH3_GR | 3,543.00 | 281,324.55 | |
| PROTHENA CORP PLC | PRTA | 1,549.00 | 8,037.04 | |
| RAIFFEISEN BANK INTERNATIONAL | RBI_AV | 14,492.00 | 718,849.90 | |
| RECKITT BENCKISER GROUP PLC | RB/_LN | 55,769.00 | 3,053,332.25 | |
| REED INTERNATIONAL | REL_LN | 130,351.00 | 1,596,595.08 | |
| RENAULT SA | RNO_FP | 6,102.00 | 454,026.56 | |
| ROCHE HLDGS AG GEN | ROG_SW | 17,572.00 | 1,647,536.87 | |
| ROYAL DUTCH SHELL PLC - A SHS | RDSA_LN | 67,030.00 | 2,032,768.03 | |
| ROYAL DUTCH SHELL PLC - B SHS | RDSB_LN | 62,063.00 | 1,770,024.78 | |
| SANDS CHINA LTD | 1928_HK | 4,800.00 | 24,601.84 | |
| SANDVIK AB | SAND_SS | 23,433.00 | 446,977.46 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-PAN | | INTERNAL EAFE TOPDOWN | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| SANOFI | SAN_FP | 21,437.00 | 1,027,437.03 | |
| SAP AG | SAP_GY | 25,181.00 | 814,844.89 | |
| SCHNEIDER ELECTRIC | SU_FP | 20,487.00 | 630,584.86 | |
| SEADRILL LTD | SDRL_NO | 67,899.00 | 2,866,444.10 | |
| SECOM CO Y50 | 9735_JP | 78,600.00 | 3,639,191.34 | |
| SEMBCORP INDUSTRIE | SCI_SP | 203,172.00 | 805,496.79 | |
| SIEMENS AG DEM 5.0 | SIE_GY | 18,300.00 | 954,565.11 | |
| SINGAPORE AIRLINES | SIA_SP | 170,317.00 | 1,374,884.02 | |
| SINGAPORE PRESS HO | SPH_SP | 506,052.00 | 1,531,724.21 | |
| SINGAPORE TELECOMM | ST_SP | 1,690,522.00 | 2,206,819.98 | |
| SKANDINAVISKA ENSKILDA BAN-A | SEBA_SS | 13,801.00 | 148,945.97 | |
| SKY CITY LIMITED | SKC_NZ | 361,608.00 | 1,233,354.04 | |
| SMITHS GROUP PLC | SMIN_LN | 16,630.00 | 350,380.88 | |
| SOLVAY SA NPV | SOLB_BB | 12,056.00 | 716,103.46 | |
| STANDARD CHARTERED PLC | STAN_LN | 94,345.00 | 2,527,983.53 | |
| SUMITOMO MITSUI FINANCIAL | 8316_JP | 32,000.00 | 1,554,519.19 | |
| SUN HUNG KAI PROPE | 16_HK | 30,341.00 | 283,873.37 | |
| SWEDBANK SEK 20.0 | SWEDA_SS | 6,302.00 | 151,015.93 | |
| SWIRE PACIFIC 'A'H | 19_HK | 23,500.00 | 350,320.19 | |
| SWIRE PROPERTIES LTD | 1972_HK | 16,450.00 | 41,979.65 | |
| SWISS LIFE HOLDING-REG | SLHN_SW | 3,881.00 | 681,655.00 | |
| SWISS RE AG | SREN_SW | 7,666.00 | 586,902.54 | |
| TAKEDA PHARMACEUTICAL | 4502_JP | 85,125.00 | 3,112,715.36 | |
| TDC A/S | TDC_DC | 254,230.00 | 2,140,821.46 | |
| TELECOM CORP OF NEW ZEALAND | SPK_NZ | 937,506.00 | 1,703,318.73 | |
| TELECOM ITALIA SPA | TIT_IM | 88,961.00 | 124,260.95 | |
| TELEKOM AUSTRIA | TKA_AV | 56,910.00 | 747,167.67 | |
| TELENOR ASA | TEL_NO | 229,544.00 | 980,234.75 | |
| TELIASONERA | TLSN_SS | 57,535.00 | 985,396.16 | |
| TEVA PHARMA IND IL | TEVA_IT | 142,335.00 | 7,786,880.00 | |
| TOTAL SA | FP_FP | 54,635.00 | 1,321,549.70 | |
| TOYOTA MOTOR CORP | 7203_JP | 110,355.00 | 3,242,985.58 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNAL EAFE TOPDOWN

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-PAN | | INTERNAL EAFE TOPDOWN | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| UBS GROUP AG | UBSG_SW | 93,303.00 | 2,069,076.29 | |
| UNICREDIT SPA | UCG_IM | 14,828.00 | 424,219.63 | |
| UNILEVER NV CERT. | UNA_NA | 19,638.00 | 382,094.63 | |
| UNION MINIERE NPV | | 14,505.00 | 723,246.55 | |
| UOL GROUP | UOB_SP | 266,288.00 | 1,727,432.84 | |
| UOL GROUP LTD | UOL_SP | 368,000.00 | 2,009,520.86 | |
| UPM-KYMMENE CORP F | UPM_FH | 111,737.00 | 1,511,589.34 | |
| VESTAS WIND SYSTEMS A/S | VWS_DC | 47,385.00 | 1,481,770.02 | |
| VIENNA INSURANCE GROUP | VIG_AV | 4,884.00 | 253,106.83 | |
| VINCI GTM | DG_FP | 28,619.00 | 1,473,086.69 | |
| VODAFONE GROUP | VOD_LN | 1,267,201.00 | 4,927,732.86 | |
| VOEST-ALPINE | VOE_AV | 30,272.00 | 1,395,596.30 | |
| VOLKSWAGEN AG | VOW_GY | 468.00 | 98,589.24 | |
| VOLKSWAGEN AG NON | VOW3_GY | 1,238.00 | 271,875.52 | |
| VOLVO AB-B | VOLVB_SS | 22,407.00 | 383,451.22 | |
| WEST JAPAN RAILWAY JPY50000 | 9021_JP | 101,975.00 | 3,785,385.95 | |
| WILMAR INTERNATIONAL LTD SGD | WIL_SP | 381,627.00 | 1,712,482.46 | |
| WPP GROUP | WPP_LN | 235,579.00 | 2,871,937.76 | |
| YARA INTERNATIONAL ASA | YAR_NO | 34,233.00 | 151,871.56 | |
| ZURICH FINANCIAL SERVICES AG | ZURN_SW | 1,856.00 | 494,554.83 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 28,113,751.08 | 256,328,894.26 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| PANAGORA - LQR | | 37,628.55 | 3,762,854.92 | |
| INTERNATIONAL FUNDS TOTAL | | 37,628.55 | 3,762,854.92 | |
| INTERNAL EAFE TOPDOWN TOTAL | | 28,151,379.63 | 260,091,749.18 | 366,612,357.34 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: COM | | COMMON STOCK | | |
| TEVA PHARMACEUTICAL | TEVA | 407,746.00 | 16,109,840.59 | |
| COMMON STOCK TOTAL | | 407,746.00 | 16,109,840.59 | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ABB LIMITED CHF2.50 | ABBN_SW | 116,324.00 | 2,634,141.96 | |
| ACS ACTIVIDADES CONS Y SER | ACS_SM | 71,622.00 | 2,027,008.09 | |
| ADIDAS AG | ADS_GY | 33,714.00 | 3,265,972.97 | |
| ADMIRAL GROUP | ADM_LN | 137,934.00 | 2,586,045.51 | |
| ADP | ADP_FP | 9,137.00 | 839,578.32 | |
| AEGON NV | AGN_NA | 1,785,833.00 | 9,299,736.77 | |
| AEON CO LTD | 8267_JP | 729,600.00 | 9,964,487.60 | |
| AGEAS SA | AGS_BB | 30,200.30 | 710,414.42 | |
| AGRIUM INC | AGU_CN | 11,309.00 | 886,361.46 | |
| AIA GROUP LTD | 1299_HK | 842,600.00 | 3,738,571.77 | |
| AISIN SEIKI | 7259_JP | 217,300.00 | 7,185,035.72 | |
| AKER KVAERNER | AKSO_NO-OLD | 18,568.00 | 292,677.64 | |
| AKZO NOBEL NV NLG5 | AKZA_NA | 37,884.00 | 2,090,462.16 | |
| ALIMENTATION COUCHE-TARD -B | ATD/B_CN | 25,838.00 | 751,577.85 | |
| ALLIANZ AG NPV(REG | ALV_GY | 135,202.00 | 17,145,794.70 | |
| AMADEUS IT GROUP SA | AMS_SM | 133,816.00 | 3,946,935.78 | |
| AMCOR ORD NPV | AMC_AU | 227,899.00 | 1,994,431.83 | |
| ANHEUSER-BUSCH IN BEV | ABI_BB | 95,125.00 | 7,683,136.77 | |
| ANTOFAGASTA PLC | ANTO_LN | 268,486.00 | 3,758,951.95 | |
| ARC RESOURCES LTD | ARX_CN | 48,811.00 | 1,327,157.09 | |
| ARYZTA AG | ARYN_SW | 33,147.00 | 2,079,391.05 | |
| ASAHI BREWERIES Y5 | 2502_JP | 53,394.00 | 1,142,045.98 | |
| ASAHI KASEI CORPORATION | 3407_JP | 1,438,429.00 | 9,572,379.63 | |
| ASCENDAS REAL ESTATE INV | AREIT_SP | 431,630.00 | 907,071.77 | |
| ASML HOLDING NV | ASML_NA | 182,776.44 | 10,175,512.45 | |
| ASSIC GENERALI SPA | G_IM | 360,881.00 | 6,603,605.43 | |
| ASSOCD BRIT FOODS | ABF_LN | 8,763.00 | 141,308.84 | |
| ASTRAZENECA GBP 0. | AZN_LN | 382,785.00 | 17,158,231.29 | |

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ATHABASCA OIL CORP | ATH_CN | 42,562.00 | 293,863.38 | |
| ATLANTIA SPA | ATL_IM | 356,127.00 | 5,985,185.18 | |
| AURIZON HOLDINGS LTD | AZJ_AU | 241,810.00 | 819,451.28 | |
| AUSTRALIA + NEW ZEALAND BANK | ANZ_AU | 128,109.00 | 2,276,477.42 | |
| AXA EUR 2.29 | CS_FP | 582,348.00 | 10,710,422.85 | |
| BABCOCK INTL GROUP PLC | BAB_LN | 177,036.00 | 2,023,905.19 | |
| BALOISE HOLDING | BALN_SW | 18,049.00 | 1,576,656.43 | |
| BANCA MONTE DEI PASCHI SIENA | BMPS_IM | 5,590,350.00 | 2,305,547.90 | |
| BANCO BILBAO - BBVA | BBVA_SM | 1,272,020.00 | 11,716,974.00 | |
| BANK LEUMI LE-ISRAEL | LUMI_IT | 789,577.00 | 2,099,177.01 | |
| BANK OF MONTREAL | BMO_CN | 39,082.00 | 1,902,297.77 | |
| BANK OF NOVA SCOTIA | BNS_CN | 82,657.00 | 3,389,859.37 | |
| BARCLAYS PLC ORD G | BARC_LN | 2,350,949.00 | 6,802,333.30 | |
| BARRICK GOLD CORP | ABX_CN | 169,534.00 | 5,838,992.23 | |
| BASF AG DEM ORD SH | BAS_GY | 166,220.00 | 12,736,166.58 | |
| BAYER AG COM NPV | BAYN_GY | 182,287.00 | 16,563,036.84 | |
| BAYERISCHE MOTOREN WERKE | BMW_GY | 93,276.00 | 9,559,240.12 | |
| BAYERISCHE MOTOREN | BMW3_GR | 72,972.00 | 2,842,775.53 | |
| BCE INC | BCE_CN | 97,956.00 | 3,410,182.65 | |
| BCO SANTANDER CENTAL HISP | SAN_SM | 2,468,476.00 | 18,737,799.23 | |
| BEZEQ ISRAEL TELCM | BEZQ_IT | 1,005,267.00 | 1,258,253.62 | |
| BGP NPV | | 355,102.00 | 0.00 | |
| BHP LIMITED | BHP_AU | 246,129.00 | 8,200,116.73 | |
| BK HAPOALIM BM ILS | POLI_IT | 305,310.00 | 1,037,578.90 | |
| BK OF EAST ASIA HK | 23_HK | 321,800.00 | 1,300,687.46 | |
| BlackBerry Limited | BB_CN | 58,188.00 | 2,385,133.57 | |
| BNP PARIBAS | BNP_FP | 176,555.00 | 10,741,581.04 | |
| BP PLC | BP/_LN | 4,286,165.00 | 31,070,374.87 | |
| BRENNTAG AG | BNR_GY | 6,294.00 | 1,084,048.82 | |
| BRIDGESTONE CORP J | 5108_JP | 360,600.00 | 11,415,336.24 | |
| BRITISH AEROSPACE | BA/_LN | 1,093,153.00 | 7,629,716.38 | |
| BROOKFIELD OFFICE PROPERTIES | BPO_CN | 49,252.00 | 378,300.57 | |

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| BROTHER INDUSTRIES | 6448_JP | 30,600.00 | 380,125.26 | |
| BT GROUP | BT/A_LN | 2,254,295.00 | 11,267,725.74 | |
| BUNZL ORD 25P | BNZL_LN | 255,877.00 | 3,120,377.01 | |
| BURBERRY GROUP | BRBY_LN | 91,851.00 | 2,276,617.06 | |
| CAIRN ENERGY | CNE_LN | 270,307.00 | 3,575,655.61 | |
| CAN IMPERIAL BK OF COMMERCE | CM_CN | 17,593.00 | 1,434,256.96 | |
| CANADIAN NATL RAILWAY CO | CNR_CN | 109,000.00 | 3,205,382.10 | |
| CANADIAN NATURAL RESOURCES | CNQ_CN | 120,100.00 | 5,745,588.91 | |
| CANADIAN OIL SANDS LTD | COS_CN | 7,892.00 | 153,298.64 | |
| CANADIAN TIRE CORP -CL A | CTC/A_CN | 35,703.00 | 2,505,559.56 | |
| CANADIAN UTILITIES LTD A | CU_CN | 52,756.00 | 1,631,605.48 | |
| CANON INC JPY50 | 7751_JP | 15,515.00 | 634,760.73 | |
| CAP GEMINI FRF 40. | CAP_FP | 133,321.00 | 7,049,783.45 | |
| CAPITALAND LIMITED | CAPL_SP | 283,716.00 | 855,397.20 | |
| CAPITAMALLS ASIA | CMA_SP | 412,507.00 | 457,704.32 | |
| CASINO GUICH-PERR | CO_FP | 13,538.00 | 1,382,585.00 | |
| CENOVUS ENERGY INC | CVE_CN | 3,702.00 | 111,402.26 | |
| CENTRAL JAPAN RWY | 9022_JP | 84,000.00 | 6,217,785.97 | |
| CENTRICA 5.55P | CNA_LN | 789,026.00 | 4,607,055.62 | |
| CGI GROUP INC | GIB/A_CN | 22,114.00 | 371,588.02 | |
| CHIBA BANK Y50 | 8331_JP | 27,000.00 | 191,401.12 | |
| CHUBU ELECTRIC POWER CO INC | 9502_JP | 141,824.00 | 2,752,856.51 | |
| CHUGOKU BANK LTD | 8382_JP | 254,000.00 | 3,755,313.24 | |
| CITIZEN WATCH CO J | 7762_JP | 122,800.00 | 940,516.11 | |
| CK HUTCHISON HLDGS | 1_HK | 142,000.00 | 2,125,943.81 | |
| CLP HLDGS HKD5 | 2_HK | 286,000.00 | 2,337,136.43 | |
| CNP ASSURANCES | CNP_FP | 205,650.00 | 3,247,315.34 | |
| COBHAM PLC | COB_LN | 544,077.00 | 1,533,654.35 | |
| COCA-COLA HELLENIC BOTTLING | EEE_GA | 39,568.00 | 526,526.01 | |
| COCA-COLA WEST JAPAN | 2579_JP | 85,600.00 | 1,724,104.98 | |
| COLRUYT NV ORD BEF | COLR_BB | 17,445.00 | 853,198.35 | |
| COMMENWEALTH BK OF | CBA_AU | 152,595.00 | 7,401,244.52 | |
| Group: INTERNATIONAL - Internal | Portfolio: | EAFE QUANTITATIVE PORTFOLIO | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| COMMERZBANK AG ORD NPV | CBK_GY | 74,751.00 | 1,054,559.56 | |
| COMPAGNIE DE SAINT GOBAIN | SGO_FP | 67,253.00 | 3,157,284.45 | |
| COMPAGNIE FIN RICHEMONT | | 32,289.00 | 3,130,277.53 | |
| COMPASS GROUP | CPG_LN | 409,664.00 | 2,837,530.25 | |
| CONTINENTAL AG NPV | CON_GY | 27,120.00 | 2,519,479.24 | |
| CREDIT AGRICOLE | ACA_FP | 167,963.00 | 1,719,758.79 | |
| CREDIT SUISSE GROUP AG | CSGN_SW | 107,867.00 | 3,185,051.85 | |
| CRH PLC | CRH_LN | 3,444.00 | 82,343.40 | |
| CROWN LTD | CWN_AU | 137,814.00 | 1,897,010.30 | |
| CSF THOMSON FRF20 | HO_FP | 154,088.00 | 6,684,823.09 | |
| CSL LTD/AUSTRALIA | CSL_AU | 64,653.00 | 2,702,742.63 | |
| DAI NIPPON PRINTNG | 7912_JP | 607,000.00 | 6,107,872.24 | |
| DAICEL CHEM INDS Y | 4202_JP | 425,093.00 | 3,251,947.61 | |
| DAIHATSU MOTOR CO LTD | 7262_JP | 279,715.00 | 4,313,107.97 | |
| DAIKIN INDUSTRIES | 6367_JP | 43,700.00 | 2,159,450.41 | |
| DAIMLER-BENZ AG | DAI_GY | 267,002.00 | 17,687,110.07 | |
| DAINIPPON SUMITOMO PHARMA | 4506_JP | 7,300.00 | 77,822.57 | |
| DAIWA SECURITIES G | 8601_JP | 683,000.00 | 3,495,194.29 | |
| DBS GROUP HOLDINGS | DBS_SP | 207,664.00 | 2,127,367.37 | |
| DDI CORPORATION | 9433_JP | 270,763.00 | 8,876,110.52 | |
| DELEK GRP LTD TASE | DLEKG_IT | 1,644.00 | 270,397.54 | |
| DELHAIZE-LE LION N | DELB_BB | 15,735.00 | 647,532.70 | |
| DEN NORSKE BANK NO | DNB_NO | 659,878.00 | 9,155,438.96 | |
| DENA CO LTD | 2432_JP | 56,000.00 | 1,173,637.78 | |
| DENSO CORP Y50 | 6902_JP | 243,300.00 | 8,099,150.40 | |
| DEUTSCHE BANK AG O | DBK_GY | 176,066.00 | 9,486,122.94 | |
| DEUTSCHE POST AG | DPW_GY | 51,074.00 | 956,547.45 | |
| DEUTSCHE TELEKOM | DTE_GY | 1,209,420.00 | 15,587,051.65 | |
| DEXIA | DEXB_BB | 1.00 | 0.34 | |
| E.ON SE | EOAN_GR | 351,972.00 | 8,023,433.60 | |
| EADS NV | AIR_FP | 17,234.00 | 887,499.86 | |
| EAST JAPAN RAILWAY | 9020_JP | 82,369.00 | 5,424,600.68 | |

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| EMPIRE CO LTD "A" | EMP/A_CN | 17,740.00 | 1,023,327.57 | |
| ENEL SPA | ENEL_IM | 1,538,341.00 | 8,062,098.17 | |
| ENERPLUS CORP | ERF_CN | 14,797.00 | 448,820.35 | |
| ENI SPA | ENI_IM | 1,053,420.00 | 26,577,474.39 | |
| EQUINOR | EQNR_NO | 678,013.00 | 12,991,664.98 | |
| ERSTE GROUP BANK | EBS_AV | 595,107.00 | 19,464,419.79 | |
| ESSILOR INTERNATIONAL | EI_FP | 3,906.00 | 242,798.98 | |
| EXOR NV | EXO_IM | 93,925.00 | 2,550,926.81 | |
| FERGUSON PLC | FERG_LN | 15,894.19 | 803,799.81 | |
| FERROVIAL SA | FER_SM | 134,909.00 | 2,041,490.12 | |
| FIAT SPA DI RISP I | F_IM | 396,584.00 | 2,986,440.74 | |
| FIRST PACIFIC CO LTD | 142_HK | 890,000.00 | 941,898.89 | |
| FIRST QUANTUM MINERALS LTD | FM_CN | 5,458.00 | 129,154.20 | |
| FRESENIUS SE & CO KGAA | FRE_GR | 45,101.00 | 6,423,077.05 | |
| FRESNILLO PLC | FRES_LN | 92,718.00 | 1,130,809.45 | |
| FUCHS PETROLUB AG PREF | FPE3_GR | 8,844.00 | 833,575.56 | |
| FUJI ELECTRIC CO LTD | 6504_JP | 856,776.00 | 2,867,131.04 | |
| FUJI HEAVY INDUSTRIES LTD | 7270_JP | 179,462.00 | 2,533,145.36 | |
| FUJIFILM HOLDINGS CORP | 4901_JP | 533,500.00 | 15,670,644.61 | |
| FUKUOKA FINANCIAL GROUP INC | 8354_JP | 1,152,000.00 | 5,190,270.90 | |
| GALAXY ENTERTAINMENT GROUP | 27_HK | 156,000.00 | 826,911.63 | |
| GDF SUEZ - STRIP VVPR | GSZBS_BB | 111,510.00 | 0.00 | |
| GECINA ORD FRF 100 | GFC_FP | 2,055.00 | 239,069.28 | |
| GILDAN ACTIVEWEAR INC | GIL_CN | 11,429.00 | 458,146.08 | |
| GIVAUDAN | GIVN_SW | 1,970.00 | 2,419,625.12 | |
| GJENSIDIGE FORSIKRING ASA | GJF_NO | 56,236.00 | 910,381.43 | |
| GLAXOSMITHKLINE | GSK_LN | 63,984.00 | 1,454,878.93 | |
| GOLDCORP INC | G_CN | 56,146.00 | 2,411,423.09 | |
| GPE BRUX LAMBERT | GBLB_BB | 17,639.00 | 1,377,291.70 | |
| GREAT-WEST LIFECO | GWO_CN | 59,286.00 | 1,646,430.44 | |
| GUNGHO ONLINE ENTERTAINMENT | 3765_JP | 360.00 | 415,620.47 | |
| GUNMA BANK Y50 | 8334_JP | 248,493.00 | 1,376,643.03 | |
| Group: INTERNATIONAL - Internal | Portfolio: EAFE QUANTITATIVE PORTFOLIO | | | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| HACHIJUNI BANK LTD/THE | 8359_JP | 482,000.00 | 2,639,422.66 | |
| HANNOVER RUECKVERSICHERU | HNR1_GR | 13,162.00 | 680,980.17 | |
| HARVEY NORMAN HOLDINGS LTD | HVN_AU | 312,840.00 | 876,525.98 | |
| HEIDELBERGER CEMENT | HEI_GY | 40,466.00 | 2,251,910.14 | |
| HEINEKEN HOLDING NV | HEIO_NA | 137,352.00 | 5,781,339.03 | |
| HEINEKEN NV | HEIA_NA | 177,323.00 | 8,059,929.77 | |
| HENDERSON LAND DEVELOPMENT | 12_HK | 130,300.00 | 817,833.88 | |
| HENKEL AG & CO | HEN_GY | 87,161.00 | 4,520,700.54 | |
| HENKEL KGAA-VORZUG | HEN3_GY | 36,269.00 | 2,913,691.18 | |
| HINO MOTORS LTD | 7205_JP | 42,488.00 | 291,613.98 | |
| HIROSE ELECTRIC Y5 | 6806_JP | 10,000.00 | 1,327,520.89 | |
| HITACHI METALS LTD | 5486_JP | 302,000.00 | 4,237,911.34 | |
| HITACHI Y50 | 6501_JP | 645,000.00 | 4,729,914.76 | |
| HOCHTIEF AG DEM5 | HOT_GY | 29,350.00 | 2,023,254.13 | |
| HOKKAIDO ELECTRIC POWER | 9509_JP | 17,600.00 | 203,583.69 | |
| HOPEWELL HLDGS HKD | 54_HK | 213,500.00 | 753,541.11 | |
| HOYA CORP Y50 | 7741_JP | 166,500.00 | 3,761,411.31 | |
| HSBC HOLDINGS ORD | HSBA_LN | 2,637,263.00 | 29,043,052.67 | |
| HUGO BOSS AG ORD | BOSS_GR | 12,395.00 | 1,639,269.00 | |
| HUTCHISON WHAMPOA | 13_HK | 296,000.00 | 3,443,088.49 | |
| IBERDROLA SA | IBE_SM | 2,200,713.00 | 13,067,732.17 | |
| ICADE | ICAD_FP | 379.00 | 33,711.95 | |
| ICL-ISRAEL CHEM OR | ICL_IT | 135,948.00 | 1,374,298.77 | |
| IDEMITSU KOSAN CO LTD | 5019_JP | 42,018.00 | 4,084,491.27 | |
| ILIAD | ILD_FP | 17,379.00 | 2,255,840.97 | |
| IMMOFINANZ AG | IIA_AV | 1,167,426.00 | 5,087,573.00 | |
| INDEPENDENT TANKERS CORP | ITCL_NO | 1,840.00 | 0.00 | |
| INDITEX | ITX_SM | 26,416.00 | 3,014,402.24 | |
| INDUSTRIAL ALLIANCE INSURANCE | IAG_CN | 49,394.00 | 2,004,478.14 | |
| INFINEON TECHNOLOGIES AG | IFX_GY | 160,270.00 | 1,605,793.24 | |
| ING GROEP NV NLG1 | INGA_NA | 1,562,019.00 | 14,733,350.18 | |
| INSURANCE AUSTRALIA GROUP | IAG_AU | 479,780.00 | 2,452,468.24 | |
| Group: INTERNATIONAL - Internal | Portfolio: | EAFE QUANTITATIVE PORTFOLIO | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| INTESA SANPAOLOA SPA | ISP_IM | 2,802,900.00 | 7,864,980.88 | |
| ISHARES MSCI CANADA | EWC | 17,000.00 | 501,717.60 | |
| ISHARES MSCI EAFE INDEX FUND | EFA | 126,900.00 | 8,050,829.79 | |
| ISRAEL CORP ORD SH | ILCO_IT | 806.00 | 458,295.18 | |
| ITOCHU CORP Y50 | 8001_JP | 612,900.00 | 5,316,907.66 | |
| ITV | ITV_LN | 1,295,342.00 | 2,503,512.07 | |
| IYO BANK LTD | 8385_JP | 97,000.00 | 980,167.20 | |
| JAPAN PETROLEUM EXPLORATION | 1662_JP | 49,962.00 | 2,021,294.47 | |
| JFE HOLDINGS INC | 5411_JP | 126,370.00 | 2,452,944.24 | |
| JX HOLDINGS INC | 5020_JP | 2,054,859.00 | 10,192,313.97 | |
| K+S AG | SDF_GR | 119,584.00 | 3,368,431.91 | |
| KANSAI PAINT CO Y5 | 4613_JP | 956.00 | 7,731.03 | |
| KBC GROUP | KBC_BB | 28,738.00 | 695,577.72 | |
| KEPPEL CORP ORD SG | KEP_SP | 212,154.00 | 1,918,134.10 | |
| KEPPEL REIT | KREIT_SP | 59,402.00 | 68,471.85 | |
| KERRY GROUP PLC-A | KYG_ID | 7,508.00 | 160,113.80 | |
| KERRY LOGISTICS NETWORK LTD | 636_HK | 81,750.00 | 78,378.17 | |
| KERRY PROPERTIES | 683_HK | 163,500.00 | 590,255.47 | |
| KINDEN CORPORATION | 1944_JP | 253,000.00 | 2,255,934.57 | |
| KINGFISHER PLC | KGF_LN | 1,688,767.00 | 8,153,028.86 | |
| KINROSS GOLD CORP | K_CN | 82,979.00 | 1,103,132.42 | |
| KIRIN BREWERY CO C | 2503_JP | 175,972.00 | 2,901,971.05 | |
| KOBE STEEL | 5406_JP | 420,604.00 | 334,166.57 | |
| KON.VOPAK EUR | VPK_NA | 36,330.00 | 2,060,274.10 | |
| KONICA MINOLTA INC | 4902_JP | 713,738.00 | 5,662,556.96 | |
| KONINKLIJKE AHOLD DELHAIZE NV | AD_NA | 710,259.00 | 9,194,991.18 | |
| KONINKLIJKE DSM NV | DSM_NA | 197,792.00 | 8,354,491.94 | |
| KONINKLIJKE KRN | KPN_NA | 1,030,000.00 | 8,381,495.75 | |
| KOYO SEIKO CO Y50 | 6473_JP | 196,600.00 | 2,694,482.33 | |
| KYOWA HAKKO KOGYO | 4151_JP | 8,996.00 | 92,185.43 | |
| LAFARGE FF25(REGD) | LG_FP | 28,560.00 | 1,662,054.06 | |
| LAGARDERE SCA FF40 | MMB_FP | 218,116.00 | 7,089,675.62 | |

Group: INTERNATIONAL - Internal

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| LEGAL + GENERAL OR | LGEN_LN | 1,954,700.00 | 4,918,629.71 | |
| LEGRAND SA | LR_FP | 37,570.00 | 1,958,231.70 | |
| LEONARDO-FINMECCANICA SPA | LDO_IM | 202,217.00 | 1,329,991.27 | |
| LINDE AG | LIN_GY | 54,850.00 | 10,915,055.13 | |
| LINDT & SPRUENGLI AG-PC | LISP_SW | 343.00 | 1,241,939.69 | |
| LLOYDS TSB GROUP O | LLOY_LN | 7,286,787.00 | 6,570,714.66 | |
| LOBLAW COMPANIES LTD | L_CN | 27,475.00 | 1,297,035.24 | |
| L'OREAL FRF10 | OR_FP | 70,325.00 | 9,903,307.46 | |
| LUXOTTICA GROUP SPA | LUX_IM | 142,483.00 | 5,437,591.58 | |
| MABUCHI MOTOR CO | 6592_JP | 25,300.00 | 1,498,582.88 | |
| MACQUARIE BANK LIMITED | MQG_AU | 36,679.84 | 1,118,203.93 | |
| MAGNA INTERNATIONAL INC-CL A | MG_CN | 55,630.00 | 2,094,681.96 | |
| MAKITA ELECTRIC Y5 | 6586_JP | 88.00 | 3,430.21 | |
| MAN AG ORSH NPV | MAN_GY | 22,936.00 | 2,789,241.01 | |
| MANULIFE FINANCIAL CORP | MFC_CN | 144,907.00 | 1,977,839.79 | |
| MARKS+ SPENCER ORD | MKS_LN | 499,776.00 | 3,915,492.73 | |
| MARUBENI CORP JPY5 | 8002_JP | 538,000.00 | 3,592,380.53 | |
| MARUICHI STEEL TUBE LTD | 5463_JP | 40,500.00 | 988,105.66 | |
| MEGGITT | MGGT_LN | 117,082.00 | 997,618.52 | |
| MEIJI HOLDINGS CO | 2269_JP | 85,200.00 | 4,195,916.21 | |
| MERCK KGAA DEM NPV | MRK_GY | 10,005.00 | 1,672,897.79 | |
| METRO INC -A | MRU_CN | 31,174.00 | 1,466,921.66 | |
| MICHELIN (CGDE) | ML_FP | 50,878.00 | 3,919,942.76 | |
| MIRACA HOLDINGS INC | 4544_JP | 68,900.00 | 2,974,728.02 | |
| MIRVAC GROUP | MGR_AU | 797,489.00 | 1,211,753.83 | |
| MITSUBISHI CORP Y5 | 8058_JP | 415,100.00 | 6,537,732.65 | |
| MITSUBISHI ELEC CP | 6503_JP | 200.00 | 1,455.26 | |
| MITSUBISHI HVY IND | 7011_JP | 300.00 | 1,411.30 | |
| MITSUBISHI MATERLS | 5711_JP | 603,000.00 | 2,357,087.65 | |
| MITSUBISHI UFJ FINANCIAL CORP | 8306_JP | 2,403,177.00 | 12,312,288.93 | |
| MITSUBISHI UFJ LEASE & FINAN | 8593_JP | 219,162.00 | 977,963.08 | |
| mitsui + co JPY50 | 8031_JP | 365,200.00 | 5,088,661.77 | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| MITSUI FUDOSAN CO | 8801_JP | 125.00 | 2,479.39 | |
| MITSUI O.S.K. LINE | 9104_JP | 970,000.00 | 4,261,861.29 | |
| MITSUI SUMITOMO INSURANCE | 8725_JP | 93,100.00 | 2,355,825.41 | |
| MIZUHO FINANCIAL GROUP | 8411_JP | 3,218,700.00 | 8,432,013.72 | |
| MORRISON <WM.> | MRW_LN | 636,439.00 | 2,952,205.65 | |
| MTR CORPORATION | 66_HK | 273,000.00 | 1,076,300.39 | |
| MUNCHENER RUCKVS | MUV2_GY | 103,844.00 | 18,181,447.37 | |
| MURATA MFG CO JPY5 | 6981_JP | 3,100.00 | 264,485.79 | |
| NAMCO BANDAI HOLDINGS | 7832_JP | 260,842.00 | 3,832,153.68 | |
| NATEXIS FRF 100.0 | KN_FP | 736,196.00 | 3,398,717.13 | |
| NATIONAL BANK OF CANADA | NA_CN | 23,262.00 | 1,527,666.36 | |
| NATL AUSTRALIA BK | NAB_AU | 184,623.00 | 4,343,164.31 | |
| NATURGY ENERGY GROUP | NTGY_SM | 268,727.00 | 5,540,048.01 | |
| NESTLE SA CHF | NESN_SW | 112,132.00 | 6,046,592.90 | |
| NEW GOLD INC | NGD_CN | 57,779.00 | 403,550.47 | |
| NEWCREST MINING LIMITED | NCM_AU | 169,396.00 | 2,083,718.96 | |
| NEXT PLC | NXT_LN | 123,075.00 | 5,629,172.57 | |
| NGK SPARK PLUG CO | 5334_JP | 138,136.00 | 1,718,779.12 | |
| NICE SYSTEMS LTD | NICE_IT | 28,028.00 | 1,051,254.73 | |
| NIPPON ELECTRIC GLASS CO LTD | 5214_JP | 96,290.00 | 668,322.67 | |
| NIPPON EXPRESS CO | 9062_JP | 670,000.00 | 3,345,463.08 | |
| NIPPON TEL+TEL CP | 9432_JP | 418,900.00 | 19,922,092.53 | |
| NIPPON YUSEN KK Y5 | 9101_JP | 2,004,000.00 | 6,531,360.39 | |
| NISHI-NIPPON CITY BANK LTD | 8327_JP | 717,000.00 | 1,745,895.67 | |
| NISSHO IWAI-NICHIMEN | 2768_JP | 1,679,500.00 | 2,804,033.61 | |
| NITORI CO | 9843_JP | 50,050.00 | 4,510,847.96 | |
| NKSJ HOLDINGS, INC | 8630_JP | 298,300.00 | 6,459,991.32 | |
| NOMURA HOLDINGS, INC. | 8604_JP | 62,200.00 | 436,554.07 | |
| NOMURA RESEARCH | 4307_JP | 51,539.00 | 1,503,165.39 | |
| NOVARTIS AG CHF 20 | NOVN_SW | 201,525.00 | 12,247,751.20 | |
| NTT DOCOMO INC | 9437_JP | 1,497,200.00 | 24,841,941.25 | |
| OLD MUTUAL LTD | OMU_LN | 2,773,816.00 | 3,720,684.01 | |
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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| OMRON CORP Y50 | 6645_JP | 61,600.00 | 2,019,958.53 | |
| OMV AG AUSH100 | OMV_AV | 417,370.00 | 17,382,297.64 | |
| ONEX CORPORATION | ONEX_CN | 8,346.00 | 321,301.37 | |
| ONO PHARMACEUTICAL CO LTD | 4528_JP | 3,000.00 | 165,401.26 | |
| OPAP SA | OPAP_GA | 59,564.00 | 1,493,689.62 | |
| ORIGIN ENERGY LIMITED | ORG_AU | 154,417.00 | 1,970,957.40 | |
| ORIX CORP Y50 | 8591_JP | 718,400.00 | 5,855,557.06 | |
| ORKLA ASA NWKR 6.2 | ORK_NO | 52,863.00 | 399,790.41 | |
| ORORA LTD | ORA_AU | 227,899.00 | 226,818.54 | |
| OSRAM LICHT AG | OSR_GR | 11,796.00 | 335,477.60 | |
| OVERSEA CHINESE BANKING | OCBC_SP | 370,968.00 | 2,539,680.42 | |
| PACIFIC RUBIALES ENERGY | PRE_CN | 31,579.00 | 885,069.88 | |
| PANASONIC CORP | 6752_JP | 1,157,000.00 | 11,609,199.93 | |
| PHILIPS ELECTRONICS | PHIA_NA | 343,994.00 | 9,445,487.45 | |
| PIRELLI & C. | PC_IM | 40,344.00 | 469,577.36 | |
| PORSCHE AG-PFD | PAH3_GR | 81,856.00 | 6,559,866.91 | |
| POTASH CORP OF | POT_CN | 55,064.00 | 2,623,371.04 | |
| POWER ASSETS HOLDINGS LTD | 6_HK | 72,000.00 | 635,219.28 | |
| POWER CORP OF CANADA | POW_CN | 87,721.00 | 2,400,325.82 | |
| POWER FINANCIAL CORP | PWF_CN | 19,046.00 | 574,744.46 | |
| PROSIEBENSAT.1 MEDIA AG | PSM_GY | 64,931.00 | 1,709,168.03 | |
| PROXIMUS SA | PROX_BB | 9,942.00 | 304,162.36 | |
| PRYSMIAN SPA | PRY_IM | 286,823.00 | 6,179,913.77 | |
| PUBLICIS GROUPE | PUB_FP | 106,303.00 | 5,868,224.01 | |
| QANTAS AIRWAYS LTD | QAN_AU | 647,223.00 | 791,232.33 | |
| RAIFFEISEN BANK INTERNATIONAL | RBI_AV | 115,579.00 | 5,255,582.78 | |
| RAMSAY HEALTH CARE LTD | RHC_AU | 34,306.00 | 1,153,746.10 | |
| RECKITT BENCKISER GROUP PLC | RB/_LN | 29,396.00 | 1,584,912.68 | |
| RED ELECTRICIA CORPORACION | REE_SM | 95,502.00 | 5,646,946.35 | |
| REED INTERNATIONAL | REL_LN | 1,209,278.00 | 13,283,849.48 | |
| RELX NV | REN_NA | 246,719.00 | 2,865,847.93 | |
| RENAULT SA | RNO_FP | 152,301.00 | 9,286,473.43 | |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| REPSOL SA | REP_SM | 336,280.74 | 8,138,438.06 | |
| RESOLUTION LTD | FLG_LN | 1,090,357.00 | 4,989,530.48 | |
| RESONA HOLDINGS INC | 8308_JP | 508,800.00 | 2,505,554.84 | |
| REXAM PLC | REX_LN | 393,145.20 | 2,041,934.79 | |
| RICOH CO Y50 | 7752_JP | 42,331.00 | 487,696.72 | |
| RIO TINTO PLC | RIO_LN | 56,765.00 | 3,012,594.75 | |
| ROCHE HLDGS AG GEN | ROG_SW | 43,104.00 | 7,762,848.35 | |
| ROGERS COMMUNICATIONS -CL B | RCI/B_CN | 26,793.00 | 1,037,518.33 | |
| ROHM CO JPY50 | 6963_JP | 12,500.00 | 553,025.57 | |
| ROLLS-ROYCE HOLDINGS PLC | RR/_LN | 187,028.00 | 1,929,381.29 | |
| ROYAL BANK OF CANADA | RY_CN | 82,439.00 | 4,454,067.15 | |
| ROYAL BK SCOT GBP | RBS_LN | 306,011.00 | 1,070,846.90 | |
| ROYAL DUTCH SHELL PLC - A SHS | RDSA_LN | 788,361.00 | 27,281,576.09 | |
| ROYAL DUTCH SHELL PLC - B SHS | RDSB_LN | 566,251.00 | 19,994,412.55 | |
| SAGE GROUP PLC | SGE_LN | 1,030,382.32 | 5,485,486.88 | |
| SAGEM S.A. NEW | SAF_FP | 20,530.00 | 1,010,123.70 | |
| SAINSBURY(J) GBP0. | SBRY_LN | 62,821.00 | 359,559.60 | |
| SAIPEM SPA | SPM_IM | 81,070.00 | 2,509,942.75 | |
| SANDS CHINA LTD | 1928_HK | 187,600.00 | 1,125,690.48 | |
| SANKYO CO | 6417_JP | 3.00 | 198.30 | |
| SANOFI | SAN_FP | 257,051.00 | 19,163,884.80 | |
| SANTEN PHARMACEUTICAL CO | 4536_JP | 70,844.00 | 2,737,982.42 | |
| SANTOS NPV(NZ) | STO_AU | 197,594.00 | 2,740,322.85 | |
| SAP AG | SAP_GY | 51,717.00 | 3,566,855.42 | |
| SAPUTO INC | SAP_CN | 3,592.00 | 155,055.96 | |
| SCHNEIDER ELECTRIC | SU_FP | 155,396.00 | 9,856,376.10 | |
| SCOR REGROUPE | SCR_FP | 277,017.00 | 8,053,517.70 | |
| SEADRILL LTD | SDRL_NO | 233,646.00 | 6,615,108.24 | |
| SECOM CO Y50 | 9735_JP | 172,400.00 | 10,297,335.97 | |
| SEGRO PLC | SGRO_LN | 276,429.00 | 2,156,183.91 | |
| SERCO GROUP PLC | SRP_LN | 74,427.00 | 708,467.07 | |
| SES-FDR | SESG_FP | 165,711.00 | 5,155,387.74 | |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| SHIMADZU CORP | 7701_JP | 244,000.00 | 2,272,908.10 | |
| SHIMAMURA CO | 8227_JP | 2,185.00 | 166,534.84 | |
| SHINSEI BANK | 8303_JP | 165,822.00 | 345,244.07 | |
| SHIONOGI + CO Y50 | 4507_JP | 115,705.00 | 2,329,598.53 | |
| SHIZUOKA BANK Y50 | 8355_JP | 327,958.00 | 3,412,210.33 | |
| SHOPPERS DRUG MART CORP | SC_CN | 38,507.00 | 1,622,265.67 | |
| SHOWA SHELL SEKIYU KK | 5002_JP | 326,127.00 | 2,909,163.28 | |
| SIEMENS AG DEM 5.0 | SIE_GY | 112,857.00 | 10,551,386.67 | |
| SINGAPORE AIRLINES | SIA_SP | 79,070.00 | 710,552.87 | |
| SINGAPORE PRESS HO | SPH_SP | 392,396.00 | 1,317,270.64 | |
| SINGAPORE TELECOMM | ST_SP | 633,464.00 | 1,338,842.69 | |
| SINO LAND CO ORD H | 83_HK | 484,000.00 | 686,253.85 | |
| SJM HOLDINGS LTD | 880_HK | 280,000.00 | 701,452.49 | |
| SMITH & NEPHEW PLC | SN_LN | 378,084.00 | 4,452,285.71 | |
| SMITHS GROUP PLC | SMIN_LN | 94,005.00 | 1,937,046.81 | |
| SOCIETE GENERALE | GLE_FP | 66,348.00 | 2,520,821.51 | |
| SODEXHO ALLIANCE | SW_FP | 13,933.00 | 1,257,156.16 | |
| SOFTBANK AM CORP | 9984_JP | 87,581.00 | 2,030,005.92 | |
| SOLVAY SA NPV | SOLB_BB | 7,982.00 | 928,559.32 | |
| STANDARD CHARTERED PLC | STAN_LN | 44,757.00 | 1,234,796.17 | |
| STANLEY ELECTRIC CO LTD | 6923_JP | 148,300.00 | 2,911,300.62 | |
| STARHUB LTD | STH_SP | 262,190.00 | 619,981.68 | |
| SUBSEA 7 SA | SUBC_NO | 146,704.00 | 3,090,268.22 | |
| SUEDZUCKER | SZU_GY | 109,472.00 | 2,840,535.07 | |
| SUMITOMO CORP Y50 | 8053_JP | 194,763.00 | 2,359,262.12 | |
| SUMITOMO METAL MNG | 5713_JP | 581,000.00 | 7,556,229.25 | |
| SUMITOMO MITSUI FINANCIAL | 8316_JP | 328,100.00 | 15,364,324.12 | |
| SUMITOMO RUBBER INDUSTRIES | 5110_JP | 248,500.00 | 3,897,950.25 | |
| SUN HUNG KAI PROPE | 16_HK | 60,000.00 | 863,614.02 | |
| SUN LIFE FINANCIAL SVSC CAN | SLF_CN | 13,743.00 | 393,989.65 | |
| SUNCOR ENERGY INC | SU_CN | 165,081.00 | 5,253,580.10 | |
| SUNCORP-METWAY LIMITED | SUN_AU | 269,837.00 | 1,899,492.81 | |

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| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| SUZUKI MOTOR CORP NPV | 7269_JP | 54,100.00 | 1,273,519.23 | |
| SWIRE PACIFIC 'A'H | 19_HK | 60,432.00 | 756,482.62 | |
| SWISS LIFE HOLDING-REG | SLHN_SW | 11,486.00 | 914,611.49 | |
| SWISS RE AG | SREN_SW | 34,535.00 | 2,466,047.90 | |
| SWISSCOM AG | SCMN_SW | 7,382.00 | 3,097,416.36 | |
| TAIHEIYO CEMENT CO | 5233_JP | 489,706.00 | 1,820,403.45 | |
| TECK RESOURCES LTD | TECK/B_CN | 61,144.00 | 1,814,852.04 | |
| TELECOM ITALIA - RNC | TITR_IM | 5,192,591.00 | 4,872,668.84 | |
| TELECOM ITALIA SPA | TIT_IM | 5,132,517.00 | 6,262,656.93 | |
| TELEFONICA DEUTSCHLAND | 02D_GR | 48,286.00 | 385,976.84 | |
| TELEFONICA SA | TEF_SM | 531,059.00 | 8,239,456.14 | |
| TELEKOM AUSTRIA | TKA_AV | 866,890.00 | 12,560,157.74 | |
| TELENET GROUP HOLDING NV | TNET_BB | 3,608.00 | 164,663.50 | |
| TELENOR ASA | TEL_NO | 432,264.00 | 3,616,168.66 | |
| TELSTRA CORP NPV | TLS_AU | 537,752.00 | 2,022,520.01 | |
| TELUS CORP | T_CN | 24,598.00 | 548,267.47 | |
| TENARIS SA | TEN_IM | 127,780.00 | 2,400,826.69 | |
| TERNA SPA | TRN_IM | 973,542.00 | 4,010,952.88 | |
| TESCO PLC | TSCO_LN | 1,083,355.00 | 6,072,544.30 | |
| THE SWATCH GROUP AG | UHRN_SW | 16,484.00 | 1,647,709.76 | |
| TOKYO TATEMONO CO | 8804_JP | 39,000.00 | 301,095.98 | |
| TONENGENERAL SEKIYU | 5012_JP | 480.00 | 4,974.19 | |
| TOPPAN PRINTING CO | 7911_JP | 877,000.00 | 6,746,425.03 | |
| TORAY INDUSTRIES I | 3402_JP | 200.00 | 1,457.17 | |
| TORONTO-DOMINION BANK | TD_CN | 99,893.00 | 6,380,616.65 | |
| TOTAL SA | FP_FP | 200,540.00 | 11,245,835.78 | |
| TOTO Y50 | 5332_JP | 442,121.00 | 4,474,389.33 | |
| TOURMALINE OIL CORP | TOU_CN | 9,796.00 | 387,130.54 | |
| TOYO SEIKAN GROUP HOLDINGS | 5901_JP | 252,700.00 | 3,758,295.59 | |
| TOYODA GOSEI CO LTD | 7282_JP | 57,771.00 | 1,661,435.54 | |
| TOYOTA INDUSTRIES CORP | 6201_JP | 248,000.00 | 7,458,437.93 | |
| TOYOTA MOTOR CORP | 7203_JP | 581,576.00 | 30,201,297.34 | |

Group: INTERNATIONAL - Internal

Portfolio: EAFE QUANTITATIVE PORTFOLIO

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| TOYOTA TSUSHO CORP | 8015_JP | 45,584.00 | 921,540.51 | |
| TRANSCANADA CORP | TRP_CN | 84,348.00 | 3,363,444.67 | |
| TREND MICRO | 4704_JP | 13,800.00 | 510,021.34 | |
| UBE INDUSTRIES JPY | 4208_JP | 800.00 | 2,543.78 | |
| UBI BANCA SCPA | UBI_IM | 329,956.00 | 4,012,597.13 | |
| UBS GROUP AG | UBSG_SW | 193,088.00 | 3,215,304.24 | |
| UCB ORD BEF | UCB_BB | 3,116.00 | 155,358.48 | |
| UNICREDIT SPA | UCG_IM | 1,323,810.00 | 13,252,624.64 | |
| UNILEVER NV CERT. | UNA_NA | 500,935.00 | 14,996,004.44 | |
| UNION MINIERE NPV | | 9,207.00 | 440,447.28 | |
| UOL GROUP | UOB_SP | 144,958.00 | 1,866,027.65 | |
| UOL GROUP LTD | UOL_SP | 201,394.00 | 531,081.29 | |
| USS CO LTD | 4732_JP | 156,400.00 | 736,345.55 | |
| VALEANT PHARMACEUTICALS | VRX_CN | 800.00 | 8,246.22 | |
| VIENNA INSURANCE GROUP | VIG_AV | 113,078.00 | 5,302,157.65 | |
| VIVENDI UNIVERSAL EUR | VIV_FP | 187,106.00 | 4,604,426.47 | |
| VODAFONE GROUP | VOD_LN | 8,282,463.00 | 24,313,731.69 | |
| VOEST-ALPINE | VOE_AV | 312,466.00 | 10,522,603.95 | |
| VOLKSWAGEN AG | VOW_GY | 11,710.00 | 1,985,371.05 | |
| VOLKSWAGEN AG NON | VOW3_GY | 37,710.00 | 6,615,017.23 | |
| WENDEL | MF_FP | 69,269.00 | 8,073,679.42 | |
| WESFARMERS LTD | WES_AU | 43,580.81 | 1,336,365.69 | |
| WEST JAPAN RAILWAY JPY50000 | 9021_JP | 5,963.00 | 282,193.85 | |
| WESTFIELD RETAIL TRUST | WRT_AU | 381,260.00 | 1,049,266.51 | |
| WESTON (GEORGE) LTD | WN_CN | 13,437.00 | 1,064,221.19 | |
| WESTPAC BANKING CO | WBC_AU | 197,913.00 | 3,863,653.43 | |
| WHARF(HLDGS) HKD1 | 4_HK | 111,000.00 | 897,738.78 | |
| WHEATON PRECIOUS METALS | WPM_CN | 30,464.00 | 427,013.86 | |
| WHEELLOCK & CO LTD | 20_HK | 116,000.00 | 603,335.47 | |
| WHITBREAD PLC | WTB_LN | 109,721.00 | 4,876,886.88 | |
| WOODSIDE PETROLEUM LIMITED | WPL_AU | 106,188.00 | 3,827,629.27 | |
| WOOLWORTHS GROUP LIMITED | WOW_AU | 77,130.00 | 1,982,059.43 | |
| Group: INTERNATIONAL - Internal | Portfolio: | EAFE QUANTITATIVE PORTFOLIO | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-QUAN | | EAFE QUANTITATIVE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| WPP GROUP | WPP_LN | 672,072.00 | 12,460,646.00 | |
| YAMAGUCHI FINANCIAL GROUP | 8418_JP | 80,000.00 | 847,689.65 | |
| YAMANA GOLD INC | YRI_CN | 57,262.00 | 971,782.55 | |
| YAMATO HOLDINGS CO | 9064_JP | 43,500.00 | 844,755.56 | |
| YARA INTERNATIONAL ASA | YAR_NO | 146,442.00 | 5,649,639.62 | |
| YUE YUEN INDUSTRIAL | 551_HK | 313,500.00 | 889,569.08 | |
| ZODIAC SA | ZC_FP | 13,075.00 | 1,899,232.79 | |
| ZURICH FINANCIAL SERVICES AG | ZURN_SW | 16,987.00 | 4,088,013.82 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 167,760,861.85 | 1,849,023,323.31 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| EAFE QUANTITATIVE - LIQUIDITY | | 287,728.96 | 28,772,896.47 | |
| INTERNATIONAL FUNDS TOTAL | | 287,728.96 | 28,772,896.47 | |
| EAFE QUANTITATIVE PORTFOLIO TOTAL | | 168,456,336.81 | 1,893,906,060.37 | 2,314,413,197.70 |

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-VAL Instrument: COM | | INTERNATIONAL VALUE PORTFOLIO COMMON STOCK | | |
| AMERICA MOVIL S.A.B. DE C.V. | AMX | 345,000.00 | 7,287,567.00 | |
| ANGLOGOLD ASHANTI LTD ADR | AU | 187,500.00 | 5,749,078.87 | |
| AU OPTRONICS CORP - ADR | AUO | 200,000.00 | 1,938,468.85 | |
| BARRICK GOLD CORP. | ABX | 755,000.00 | 28,277,553.85 | |
| CHINA MOBILE LIMITED | CHL | 315,000.00 | 15,711,791.63 | |
| COMPANIA DE MINAS ADR | BVN | 984,000.00 | 12,122,082.00 | |
| CTC MEDIA INC | CTCM | 430,000.00 | 3,766,670.90 | |
| FOMENTO ECONOMICO MEX SP | FMX | 209,000.00 | 12,401,949.79 | |
| ICICI BANK LTD - ADR | IBN | 230,000.00 | 7,663,268.00 | |
| PETROLEO BRASILEIRO ADR | PBR | 100,000.00 | 2,711,006.04 | |
| PETROLEO BRASILEIRO S.A.-ADR | PBR.A | 110,000.00 | 1,341,373.92 | |
| SOCIEDAD QUIMICA ADR | SQM | 770,000.00 | 20,021,143.12 | |
| TAIWAN SEMICONDUCTOR ADR | TSM | 500,000.00 | 8,709,540.00 | |
| TELEF BRASIL - ADR | VIV | 200,000.00 | 4,428,971.86 | |
| TEVA PHARMACEUTICAL | TEVA | 50,000.00 | 1,840,825.50 | |
| X 5 RETAIL GROUP NV NPV GDR | FIVE_LI | 539,000.00 | 9,919,527.05 | |
| COMMON STOCK TOTAL | | 5,924,500.00 | 143,890,818.38 | |
| Instrument: CTRY | | COUNTRY FUNDS - CLOSED END | | |
| ISHARES FTSE CHINA 25 INDEX | FXI | 100,000.00 | 2,563,720.29 | |
| ISHARES MSCI BRAZIL CAPPED | EWZ | 120,000.00 | 4,049,353.80 | |
| ISHARES MSCI SOUTH KOREA | EWY | 179,900.00 | 5,875,900.34 | |
| COUNTRY FUNDS - CLOSED END TOTAL | | 399,900.00 | 12,488,974.43 | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| AIRASIA BHD | AIRA_MK | 4,000,000.00 | 3,757,073.13 | |
| AISIN SEIKI | 7259_JP | 350,000.00 | 5,238,657.56 | |
| AKF SISTEMA REG S SPONS GDR | SSA_LI | 196,200.00 | 3,106,413.93 | |
| ALLAHABAD BANK | ALBK_IN | 750,000.00 | 1,272,754.23 | |
| ALLIANZ AG NPV(REG | ALV_GY | 134,527.00 | 20,579,958.99 | |
| AMOREPACIFIC CORP | 090430_KS | 14,500.00 | 12,555,741.48 | |
| ANADOLU EFES BIRACILIK VE | AEFES_TI | 608,000.00 | 7,060,531.08 | |
| ANGLO AMERICAN ORD | AAL_LN | 800,000.00 | 19,002,634.25 | |
| Group: INTERNATIONAL - Internal | Portfolio: | INTERNATIONAL VALUE PORTFOLIO | | |

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| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ANGLOGOLD ASHANTI LTD | ANG_SJ | 105,000.00 | 3,764,744.22 | |
| ARYZTA AG | ARYN_SW | 100,000.00 | 6,123,803.96 | |
| ASUSTEK COMPUTER INC | 2357_TT | 900,000.00 | 7,099,739.16 | |
| AU OPTRONICS CORP | 2409_TT | 2,549,247.00 | 3,070,176.63 | |
| BANCO DE CHILE | CHILE_CI | 37,521,797.00 | 2,501,295.68 | |
| BANCO SANTANDER RTS | SAN/D_SM-OLD | 0.00 | 0.00 | |
| BANK RAKYAT INDONESIA | BBRI_IJ | 7,000,000.00 | 4,375,845.43 | |
| BARRICK GOLD CORP | ABX_CN | 500,000.00 | 9,325,983.82 | |
| BCO SANTANDER CENTAL HISP | SAN_SM | 770,000.00 | 6,498,039.50 | |
| BEC WORLD PCL-FOREIGN | BEC/F_TB | 4,000,000.00 | 6,572,067.12 | |
| BEIJING CAPITAL INTL AIRPO-H | 694_HK | 6,613,000.00 | 4,299,241.83 | |
| BERJAYA SPORTS TOTO BERHAD | BST_MK | 2,044,444.00 | 2,463,267.24 | |
| BG GROUP ORD | BG/LN | 800,000.00 | 13,323,801.66 | |
| BHP GROUP PLC | BHP_LN | 100,000.00 | 3,043,306.80 | |
| BHP LIMITED | BHP_AU | 500,000.00 | 17,105,858.15 | |
| BIDVEST GROUP ORD | BVT_SJ | 309,842.00 | 4,525,126.91 | |
| BNP PARIBAS | BNP_FP | 355,000.00 | 21,398,280.38 | |
| BOMBARDIER INC B | BBD/B_CN | 3,093,500.00 | 10,066,705.36 | |
| BORAL LIMITED | BLD_AU | 3,400,000.00 | 13,857,728.17 | |
| BRITISH AEROSPACE | BA/LN | 3,600,000.00 | 16,113,783.33 | |
| BRITISH LAND CO OR | BLND_LN | 2,000,000.00 | 18,591,489.31 | |
| CANON INC JPY50 | 7751_JP | 930,000.00 | 30,013,768.64 | |
| CARLSBERG A/S | CARLB_DC | 90,000.00 | 8,362,355.88 | |
| CEMIG CIA ENERG MG | CMIG4_BZ | 341,421.00 | 2,101,205.35 | |
| CENCOSUD SA | CENCOSUD_CI | 2,000,000.00 | 7,953,832.06 | |
| CENTRAL AND EASTERN EUROPE | CEE | 108,280.00 | 2,136,200.28 | |
| CESKE ENERGETICKE ZAVODY | CEZ_CP | 90,000.00 | 3,223,602.58 | |
| CHAROEN P FEEDMILL | CPF/F_TB | 17,000,000.00 | 13,165,013.07 | |
| CHINA COMMUNICATIONS SERVI-H | 552_HK | 11,000,000.00 | 5,951,565.28 | |
| CHINA FOODS LTD | 506_HK | 11,000,000.00 | 6,209,818.66 | |
| CHINA MOBILE HK LTD HKD 0.1 | 941_HK | 890,000.00 | 8,703,056.04 | |
| CHINA PETROLEUM | 386_HK | 4,095,000.00 | 2,143,653.89 | |

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| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| CHINA TRAVEL INTL | 308_HK | 20,100,000.00 | 5,156,800.71 | |
| CIA SANEAMENTO MINAS GERAIS | CSMG3_BZ | 337,200.00 | 4,091,909.16 | |
| CIA VALE RIO DOCE- | VALE5_BZ | 300,000.00 | 6,467,751.74 | |
| CK HUTCHISON HLDGS | 1_HK | 1,271,000.00 | 12,204,306.33 | |
| COBHAM PLC | COB_LN | 4,000,000.00 | 11,275,274.22 | |
| COCA-COLA AMATIL A | CCL_AU | 1,067,260.00 | 12,683,286.57 | |
| COMMENWEALTH BK OF | CBA_AU | 300,000.00 | 20,485,896.80 | |
| CREDICORP LTD | BAP | 50,000.00 | 4,538,230.07 | |
| CRH PLC | CRH_LN | 800,000.00 | 13,664,249.09 | |
| DAIMLER-BENZ AG | DAI_GY | 200,000.00 | 10,903,289.25 | |
| DEUTSCHE POST AG | DPW_GY | 950,000.00 | 20,158,812.65 | |
| E INK HOLDINGS INC | 8069_TT | 2,000,000.00 | 3,900,457.39 | |
| ELECTRICITY GEN PUB - FOREIGN | EGCO/F_TB | 1,100,000.00 | 2,136,127.88 | |
| E-MART CO., LTD | 139480_KS | 20,258.00 | 3,508,049.82 | |
| EMBOTELLADORA ANDINA-PREF B | ANDINAB_CI | 1,109,716.00 | 2,925,050.71 | |
| ENERSIS | ENERSIAM_CI | 21,000,000.00 | 7,469,431.06 | |
| ENI SPA | ENI_IM | 730,000.00 | 10,869,213.55 | |
| EQUINOR | EQNR_NO | 840,000.00 | 7,068,561.46 | |
| FAIRFAX MEDIA LTD | FXJ_AU | 14,200,000.00 | 17,047,167.47 | |
| FAMILYMART UNY HOLDINGS CO | 8028_JP | 450,000.00 | 18,588,268.01 | |
| GENTING MALAYSIA BHD | GENM_MK | 4,250,000.00 | 2,601,471.34 | |
| GIVAUDAN | GIVN_SW | 11,500.00 | 7,106,388.14 | |
| GLAXOSMITHKLINE | GSK_LN | 1,124,819.00 | 25,288,837.05 | |
| GOODMAN FIELDER LTD | GFF_AU | 6,287,834.00 | 4,199,360.46 | |
| GROUP DANONE ORD | BN_FP | 200,000.00 | 15,153,995.87 | |
| GRUPO BTG PACTUAL -UNIT | BBTG11_BZ | 340,800.00 | 4,867,889.33 | |
| GUANGSHEN RAILWAY | 525_HK | 11,500,000.00 | 4,889,406.87 | |
| HIGH TECH COMPUTER CORP | 2498_TT | 313,957.00 | 3,985,736.39 | |
| HITE JINRO CO LTD | 000080_KS | 127,276.00 | 4,639,621.97 | |
| HON HAI PRECISION INDUSTRY CO | 2317_TT | 7,553,729.00 | 18,283,510.43 | |
| HONDA MOTOR CO COM | 7267_JP | 648,843.00 | 19,023,545.09 | |
| HOYA CORP Y50 | 7741_JP | 500,000.00 | 10,766,602.72 | |
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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| HSBC HOLDINGS ORD | HSBA_LN | 4,925,000.00 | 48,876,681.61 | |
| HYUNDAI MOTOR CO K | 005380_KS | 35,000.00 | 4,563,499.52 | |
| HYUNDAI PRECISION | 012330_KS | 15,000.00 | 3,595,895.94 | |
| IDFC LTD | IDFC_IN | 1,450,000.00 | 3,282,828.30 | |
| IMPERIAL OIL LTD | IMO_CN | 533,700.00 | 20,329,203.41 | |
| INDOCEMENT TUNGGAL | INTP_IJ | 4,000,000.00 | 6,774,529.24 | |
| INDRA SISTEMAS | IDR_SM | 1,150,000.00 | 17,456,878.91 | |
| INDUSTRIAL + COMMERCIAL BAN | 1398_HK | 13,556,000.00 | 8,426,099.38 | |
| INFOSYS TECHNOLOGIES LTD | INFO_IN | 116,000.00 | 4,547,387.51 | |
| INTIME RETAIL GROUP | 1833_HK | 5,000,000.00 | 4,708,387.68 | |
| INVESTOR AB-B SHS | INVEB_SS | 745,000.00 | 12,821,259.68 | |
| ISHARES FTSE A50 CHINA INDEX | 2823_HK | 4,000,000.00 | 4,943,438.91 | |
| ISHARES MSCI EMERGING MKT | EEM | 235,000.00 | 6,657,436.49 | |
| ISHARES MSCI SOUTH AFRICA | EZA | 80,000.00 | 2,760,146.07 | |
| ISHARES MSCI TAIWAN FUND | EWT | 300,000.00 | 2,457,515.00 | |
| ITAU UNIBANCO BANCO MULT - | ITUB | 655,317.00 | 7,876,632.26 | |
| JAIN IRRIGATION SYSTEMS LTD | JI_IN | 4,000,000.00 | 4,480,428.36 | |
| KASIKORNBANK F | KBANK/F_TB | 2,041,000.00 | 7,119,156.50 | |
| KESKO OYJ ORD FIM1 | KESBV_FH | 200,000.00 | 6,098,577.84 | |
| KINROSS GOLD CORP | K_CN | 3,700,000.00 | 40,121,859.97 | |
| KIRIN BREWERY CO C | 2503_JP | 1,200,000.00 | 17,168,890.45 | |
| KONINKLIJKE DSM NV | DSM_NA | 290,000.00 | 8,452,146.11 | |
| KURARAY CO Y50 | 3405_JP | 1,390,000.00 | 17,057,074.86 | |
| LARSEN & TOUBRO LIMITED | LT_IN | 375,000.00 | 5,102,678.12 | |
| LG ELECTRONICS INC | 066570_KS | 105,000.00 | 9,001,524.05 | |
| LI & FUNG LTD | 494_HK | 9,000,000.00 | 12,671,031.07 | |
| LI NING CO LTD | 2331_HK | 2,950,000.00 | 6,077,217.22 | |
| LIANHUA SUPERMARKET | 980_HK | 6,500,000.00 | 7,457,889.61 | |
| LLOYDS TSB GROUP O | LLOY_LN | 22,000,000.00 | 16,578,956.57 | |
| LOGITECH INTERNATIONAL | LOGN_SW | 2,000,000.00 | 16,132,200.56 | |
| LUKOIL OAO-SPON ADR | LKOD_LI | 20,000.00 | 1,187,770.80 | |
| LUKOIL-US\$ | LKOH_RU | 90,000.00 | 3,650,886.27 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| MABUCHI MOTOR CO | 6592_JP | 336,300.00 | 15,893,530.46 | |
| MERCK KGAA DEM NPV | MRK_GY | 142,500.00 | 12,149,904.78 | |
| METCASH | MTS_AU | 5,500,000.00 | 16,658,655.56 | |
| METRO INC -A | MRU_CN | 290,000.00 | 18,132,658.75 | |
| MITIE GROUP PLC | MTO_LN | 3,000,000.00 | 9,916,931.51 | |
| mitsubishi UFJ FINANCIAL CORP | 8306_JP | 2,500,000.00 | 15,877,528.54 | |
| MOL MAGYAR OLAJ-EX GAZIPARI | MOL_HB | 29,000.00 | 1,850,324.92 | |
| MORRISON <WM.> | MRW_LN | 5,681,061.00 | 25,314,887.90 | |
| MULTIPLUS SA | MPLU3_BZ | 250,000.00 | 3,613,906.48 | |
| MUNCHENER RUCKVS | MUV2_GY | 160,000.00 | 22,439,121.11 | |
| NEOPOST SA | NEO_FP | 100,000.00 | 7,642,488.70 | |
| NESTLE SA CHF | NESN_SW | 550,000.00 | 36,922,539.13 | |
| NIDEC CORP | 6594_JP | 250,000.00 | 18,394,312.56 | |
| NINTENDO CO LTD | 7974_JP | 180,000.00 | 21,185,901.27 | |
| NIPPON YUSEN KK Y5 | 9101_JP | 5,215,000.00 | 17,499,040.23 | |
| NISSAN MOTOR CO Y5 | 7201_JP | 2,700,000.00 | 23,668,827.90 | |
| NOKIA OYJ | NOKIA_FH | 3,750,000.00 | 14,812,436.29 | |
| NORSK HYDRO AS NOK | NHY_NO | 2,603,864.00 | 11,896,348.48 | |
| NOVARTIS AG CHF 20 | NOVN_SW | 405,044.00 | 17,670,225.27 | |
| NTT DOCOMO INC | 9437_JP | 1,500,000.00 | 23,319,172.98 | |
| O2 CZECH REPUBLIC AS | TELEC_CP | 170,000.00 | 4,859,835.01 | |
| OAo GAZPROM-ADR | OGZPY | 554,000.00 | 7,455,732.86 | |
| OLD MUTUAL | OMU_SJ | 1,750,000.00 | 3,734,747.72 | |
| OLD MUTUAL LTD | OMU_LN | 4,500,000.00 | 12,779,954.45 | |
| PARKSON HOLDINGS BHD | PKS_MK | 620,628.00 | 0.00 | |
| PETROCHINA CO | 857_HK | 1,150,000.00 | 411,447.69 | |
| PETROCHINA CO LTD -ADR | PTR | 30,000.00 | 2,153,246.00 | |
| PICC PROPERTY & CASUALTY | 2328_HK | 6,622,000.00 | 7,853,993.77 | |
| POWER ASSETS HOLDINGS LTD | 6_HK | 3,000,000.00 | 12,597,125.77 | |
| POWER CORP OF CANADA | POW_CN | 800,000.00 | 19,992,384.32 | |
| QUANTA COMPUTER INC | 2382_TT | 2,739,406.00 | 4,055,293.08 | |
| RATCHABURI ELEC GEN | RATCH/F_TB | 1,757,100.00 | 1,882,095.55 | |

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| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| RECKITT BENCKISER GROUP PLC | RB/_LN | 320,000.00 | 16,557,898.03 | |
| RELIANCE INDUSTRIES | RIL_IN | 326,000.00 | 4,334,075.35 | |
| REPSOL SA | REP_SM | 648,863.00 | 12,110,675.80 | |
| RIO TINTO PLC | RIO_LN | 200,000.00 | 9,331,362.13 | |
| ROCHE HLDGS AG GEN | ROG_SW | 135,000.00 | 15,792,475.37 | |
| ROYAL DUTCH SHELL PLC - B SHS | RDSB_LN | 920,000.00 | 28,958,036.71 | |
| SALZGITTER AG | SZG_GY | 330,000.00 | 15,737,598.55 | |
| SAMSUNG ELECTRONIC | 005930_KS | 21,000.00 | 10,978,539.91 | |
| SANOFI | SAN_FP | 180,000.00 | 18,273,697.36 | |
| SAP AG | SAP_GY | 270,000.00 | 20,041,884.79 | |
| SAPUTO INC | SAP_CN | 100,000.00 | 4,767,360.55 | |
| SCHNEIDER ELECTRIC | SU_FP | 95,000.00 | 4,032,035.06 | |
| SEKISUI HOUSE Y50 | 1928_JP | 1,147,700.00 | 10,163,526.08 | |
| SEVEN BANK LTD | 8410_JP | 4,075,000.00 | 7,432,956.55 | |
| SHARP CORP JPY50 | 6753_JP | 1,643,639.00 | 12,570,628.08 | |
| SHINHAN FINANCIAL GROUP LTD | 055550_KS | 150,000.00 | 6,058,222.25 | |
| SHN EXPRESSWAY "H | 548_HK | 4,110,000.00 | 1,820,010.81 | |
| SIEMENS AG DEM 5.0 | SIE_GY | 115,000.00 | 6,389,594.17 | |
| SINGAPORE AIRLINES | SIA_SP | 1,653,545.00 | 13,255,567.23 | |
| SINGAPORE TELECOMM | ST_SP | 4,275,000.00 | 6,843,349.31 | |
| SMITHS GROUP PLC | SMIN_LN | 1,070,000.00 | 17,587,562.48 | |
| SONY CORP JPY50 | 6758_JP | 989,500.00 | 25,089,537.07 | |
| STANDARD CHARTERED PLC | STAN_LN | 767,030.00 | 17,861,226.04 | |
| SUMITOMO OSAKA CMT | 5232_JP | 3,000,000.00 | 7,683,075.64 | |
| SUN HUNG KAI PROPE | 16_HK | 1,115,000.00 | 8,035,802.37 | |
| SVENSKA HANDELSBANKEN | SHBA_SS | 300,000.00 | 9,162,679.22 | |
| SWISS RE AG | SREN_SW | 325,700.00 | 24,795,334.69 | |
| T.GARANTI BANASI T | GARAN_TI | 1,600,000.00 | 6,357,148.08 | |
| TAIWAN SEMICONDUCTOR | 2330_TT | 4,667,010.00 | 9,930,740.07 | |
| TAKEDA PHARMACEUTICAL | 4502_JP | 440,000.00 | 19,481,798.25 | |
| TATA MOTORS LTD | TTMT_IN | 2,400,600.00 | 13,955,821.34 | |
| TELECOM CORP OF NEW ZEALAND | SPK_NZ | 6,266,666.00 | 14,554,308.09 | |

Group: INTERNATIONAL - Internal

Portfolio: INTERNATIONAL VALUE PORTFOLIO

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| Group: INTERNATIONAL - Internal | | | | |
| Portfolio: I-VAL | | INTERNATIONAL VALUE PORTFOLIO | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| TELEFONICA SA | TEF_SM | 630,000.00 | 8,186,705.62 | |
| TESCO PLC | TSCO_LN | 4,700,000.00 | 22,327,953.92 | |
| TEVA PHARMA IND IL | TEVA_IT | 31,000.00 | 309,458.52 | |
| TIGER BRANDS LIMITED | TBS_SJ | 170,001.00 | 3,484,848.93 | |
| TOKYO ELECTRON Y50 | 8035_JP | 300,000.00 | 14,661,724.81 | |
| TORONTO-DOMINION BANK | TD_CN | 120,000.00 | 10,034,050.15 | |
| TOTAL SA | FP_FP | 460,000.00 | 15,886,412.59 | |
| TOYOTA INDUSTRIES CORP | 6201_JP | 570,000.00 | 16,319,515.37 | |
| TRANSMISSORA ALIANCA DE | TAE11_BZ | 1,117,700.00 | 10,750,507.43 | |
| TRAVELSKY TECHNOLOGY | 696_HK | 7,500,000.00 | 3,015,989.76 | |
| TREASURY WINE ESTATES LTD | TWE_AU | 2,344,076.00 | 10,064,428.91 | |
| TUPRAS-TURKIYE PETROL RAFINE | TUPRS_TI | 100,000.00 | 1,450,655.96 | |
| TURK TELEKOMUNIKASYON | TTKOM_TI | 290,000.00 | 999,295.76 | |
| TURKCELL ILETISIM HIZMET - ADR | TKC | 270,000.00 | 3,744,629.53 | |
| TURKIYE VAKIFLAR BANKASI | VAKBN_TI | 2,500,000.00 | 6,327,194.49 | |
| UNILEVER ORD 1.4P | ULVR_LN | 500,000.00 | 19,278,707.50 | |
| UTD UTILITIES ORD | UU/_LN | 500,000.00 | 3,848,604.35 | |
| VODAFONE GROUP | VOD_LN | 7,547,045.00 | 21,604,173.79 | |
| WILMAR INTERNATIONAL LTD SGD | WIL_SP | 1,500,000.00 | 3,840,200.36 | |
| WINCOR NIXDORF AG | WIN_GY | 250,000.00 | 10,254,238.01 | |
| YANZHOU COAL MINIG | 1171_HK | 2,100,000.00 | 4,252,523.58 | |
| YUE YUEN INDUSTRIAL | 551_HK | 5,600,000.00 | 15,236,639.84 | |
| ZURICH FINANCIAL SERVICES AG | ZURN_SW | 80,000.00 | 20,238,105.39 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 468,673,945.00 | 2,029,738,419.95 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| INTERNATIONAL VALUE - | | 4,607,892.66 | 460,789,266.34 | |
| INTERNATIONAL FUNDS TOTAL | | 4,607,892.66 | 460,789,266.34 | |
| INTERNATIONAL VALUE PORTFOLIO TOTAL | | 479,606,237.66 | 2,646,907,479.10 | 2,760,325,090.33 |
| TOTAL | | 2,716,699,655.90 | 9,134,376,543.28 | 11,257,628,793.40 |

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| Group: INTERNATIONAL - External | | |
| Portfolio: I-ARROW | | |
| Instrument: INTF | | |
| ARROWSTREET CAPITAL | | |
| INTERNATIONAL FUNDS | | |
| ARROWSTREET - CASH | 0.00 | |
| ARROWSTREET CAPITAL - | 1,528,723,929.31 | |
| ARROWSTREET CAPITAL - LQR | 2,070,967.53 | |
| INTERNATIONAL FUNDS TOTAL | 1,530,794,896.84 | |
| ARROWSTREET CAPITAL TOTAL | 1,530,794,896.84 | 1,855,094,483.78 |

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| Group: INTERNATIONAL - External | | |
| Portfolio: I-BABS STEWART INVESTORS | | |
| Instrument: INTF INTERNATIONAL FUNDS | | |
| BABSON STEWART - CASH | 0.00 | |
| FIRST STATE INVESTMENTS - | 108,495.29 | |
| FIRST STATE INVESTMENTS- | 326,713,331.83 | |
| FIRST STATE INVESTMENTS- | 27,385,862.54 | |
| INTERNATIONAL FUNDS TOTAL | 354,207,689.66 | |
| STEWART INVESTORS TOTAL | 354,207,689.66 | 418,761,750.61 |

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| DESCRIPTION | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - External | | |
| Portfolio: I-BERNS | | |
| Instrument: INTF | | |
| ALLIANCE BERNSTEIN EAFE INTERNATIONAL FUNDS | | |
| BERNSTEIN - CASH | 0.00 | |
| BERNSTEIN - EQUITIES | 1,130,383,695.28 | |
| BERNSTEIN - LQR | 18,984,123.25 | |
| INTERNATIONAL FUNDS TOTAL | 1,149,367,818.53 | |
| ALLIANCE BERNSTEIN EAFE TOTAL | 1,149,367,818.53 | 1,372,342,990.78 |

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| DESCRIPTION | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - External | | |
| Portfolio: I-GEN GENESIS | | |
| Instrument: INTF INTERNATIONAL FUNDS | | |
| GENESIS - CASH | 0.00 | |
| GENESIS - EQUITIES | 244,164,113.20 | |
| GENESIS - FIXED INCOME | 1,032,014.85 | |
| GENESIS - LIQUIDITY RESERVES | 9,507,920.94 | |
| INTERNATIONAL FUNDS TOTAL | 254,704,048.99 | |
| GENESIS TOTAL | 254,704,048.99 | 316,660,499.17 |

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| DESCRIPTION | BOOK VALUE | MARKET VALUE |
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| Group: INTERNATIONAL - External | | |
| Portfolio: I-MFS MFS | | |
| Instrument: INTF INTERNATIONAL FUNDS | | |
| MFS EQUITIES | 1,365,982,029.07 | |
| INTERNATIONAL FUNDS TOTAL | 1,365,982,029.07 | |
| MFS TOTAL | 1,365,982,029.07 | 1,402,008,059.86 |

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| DESCRIPTION | BOOK VALUE | MARKET VALUE |
|--|-------------------|-------------------|
| Group: INTERNATIONAL - External | | |
| Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING | | |
| Instrument: INTF INTERNATIONAL FUNDS | | |
| BERNSTEIN EMERGING - CASH | 0.00 | |
| BERNSTEIN EMERGING - EQUITIES | 303,125,789.22 | |
| BERNSTEIN EMERGING - LIQUIDITY | 9,210,714.66 | |
| INTERNATIONAL FUNDS TOTAL | 312,336,503.88 | |
| ALLIANCE BERNSTEIN EMERGING TOTAL | 312,336,503.88 | 320,331,348.01 |
| TOTAL | 4,967,392,986.97 | 5,685,199,132.21 |
| INTERNATIONAL - without TFA TOTAL | 14,101,769,530.25 | 16,942,827,925.61 |
| INTERNATIONAL TOTAL | 14,101,769,530.25 | 16,942,827,925.61 |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| 3M COMPANY | MMM | 14,981.00 | 1,370,670.24 | |
| ABBOTT LABORATORIES | ABT | 37,208.00 | 1,213,849.36 | |
| ABBVIE INC. | ABBV | 33,797.00 | 1,311,560.50 | |
| ACCENTURE PLC | ACN | 17,162.00 | 1,348,119.63 | |
| ADOBE SYSTEMS INC. | ADBE | 11,207.00 | 442,759.81 | |
| ADT CORPORATION | ADT-OLD | 4,952.00 | 178,105.01 | |
| AES CORP | AES | 30,069.00 | 400,642.36 | |
| AETNA INC. | AET | 12,457.00 | 814,814.43 | |
| AFLAC INC | AFL | 10,492.00 | 541,553.98 | |
| AGCO CORP. | AGCO | 8,144.00 | 480,575.81 | |
| AGILENT TECHNOLOGIES INC | A | 14,257.00 | 691,903.62 | |
| AGNC INVESTMENT CORP | AGNC | 11,583.00 | 270,158.42 | |
| AKAMAI TECHNOLOGIES | AKAM | 3,723.00 | 194,685.35 | |
| ALBEMARLE CORP | ALB | 3,689.00 | 222,836.82 | |
| ALLEGION PLC | ALLE | 1,666.17 | 48,904.28 | |
| ALLERGAN PLC | AGN | 4,936.28 | 569,015.12 | |
| ALLIANT ENERGY CORPORATION | LNT | 9,851.00 | 482,800.47 | |
| ALLSTATE CORP | ALL | 12,706.00 | 476,359.38 | |
| ALPHABET INC | GOOGL | 5,725.00 | 4,215,210.29 | |
| ALTABA INC | AABA | 15,321.00 | 301,022.41 | |
| ALTRIA GROUP INC | MO | 10,247.00 | 332,209.32 | |
| AMAZON.COM INC | AMZN | 5,535.00 | 1,477,297.89 | |
| AMEREN CORP. | AEE | 37,840.00 | 1,269,167.33 | |
| AMERICAN ELECTRIC POWER | AEP | 16,984.00 | 734,093.28 | |
| AMERICAN EXPRESS CO. | AXP | 19,250.00 | 1,320,830.50 | |
| AMERICAN INTL GROUP | AIG | 29,588.00 | 1,274,547.32 | |
| AMERICAN WATER WORKS CO INC | AWK | 6,402.00 | 240,328.02 | |
| AMERIPRISE FINANCIAL INC | AMP | 5,276.00 | 328,590.34 | |
| AMERISOURCEBERGEN CORP | ABC | 2,865.00 | 125,057.25 | |
| AMETEK INC. | AME | 0.50 | 13.87 | |
| AMGEN INC | AMGN | 20,636.00 | 1,831,932.97 | |
| ANADARKO PETROLEUM CORP | APC | 14,974.00 | 1,319,439.72 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| ANNALY CAPITAL MGT. INC. | NLY | 100,839.00 | 1,301,827.38 | |
| ANSYS INC | ANSS | 2,375.00 | 209,039.19 | |
| ANTHEM INC. | ANTM | 11,122.00 | 740,745.78 | |
| AON PLC | AON | 7,082.00 | 475,263.32 | |
| APACHE CORP. | APA | 16,768.00 | 1,484,241.87 | |
| APPLE INC. | AAPL | 19,669.00 | 7,682,673.22 | |
| APTIV PLC | APTV | 6,133.00 | 197,405.95 | |
| ARCH CAPITAL GROUP LTD | ACGL | 17,494.00 | 652,297.03 | |
| ARCHER DANIELS MIDLAND CO | ADM | 13,569.00 | 499,748.16 | |
| ARROW ELECTRONICS | ARW | 11,132.00 | 539,094.93 | |
| ASHLAND GLOBAL HOLDINGS INC | ASH | 1,830.00 | 168,519.94 | |
| ASSURANT INC | AIZ | 9,925.00 | 488,746.73 | |
| AT&T INC | T | 112,376.00 | 3,725,372.56 | |
| AUTOLIV INC | ALV | 4,135.00 | 287,280.34 | |
| AUTOMATIC DATA PROC. | ADP | 14,075.00 | 1,041,230.50 | |
| AUTOZONE INC | AZO | 1,871.00 | 699,702.55 | |
| AVERY DENNISON | AVY | 6,324.00 | 264,627.96 | |
| AVNET INC. | AVT | 6,334.00 | 204,165.28 | |
| BAKER HUGHES A GE COMPANY | BHGE | 8,570.00 | 367,190.01 | |
| BANK OF AMERICA CORP. | BAC | 225,356.00 | 2,350,420.85 | |
| BARD C. R. INC. | BCR | 3,325.00 | 397,690.62 | |
| BAXTER INTL | BAX | 16,123.00 | 1,131,372.33 | |
| BB&T CORPORATION | BBT | 18,194.00 | 549,870.09 | |
| BEAM INC | BEAM | 2,870.00 | 168,457.81 | |
| BECTON DICKINSON & COMPANY | BDX | 10,393.00 | 1,018,802.93 | |
| BED BATH & BEYOND INC | BBBY | 3,605.00 | 271,972.54 | |
| BERKSHIRE HATHAWAY INC. | BRK.B | 23,323.00 | 2,519,598.44 | |
| BEST BUY COMPANY INC | BBY | 8,011.00 | 122,404.28 | |
| BIOGEN IDEC INC | BIIB | 4,348.00 | 789,349.29 | |
| BIOMARIN PHARMACEUTICAL | BMRN | 3,614.00 | 272,620.28 | |
| BLACKROCK INC | BLK | 2,238.00 | 598,690.80 | |
| BOEING CO | BA | 14,285.00 | 1,458,167.09 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| BOOKING HOLDINGS INC | BKNG | 1,178.00 | 966,558.37 | |
| BORG WARNER INC. | BWA | 8,504.00 | 372,818.74 | |
| BOSTON SCIENTIFIC CORP. | BSX | 26,236.00 | 312,368.44 | |
| BRISTOL-MYERS SQUIBB | BMJ | 36,520.00 | 1,211,048.85 | |
| BROADCOM CORP | BRCM | 13,932.00 | 383,719.32 | |
| BROADCOM LTD | AVGO | 11,207.00 | 442,883.50 | |
| BROWN-FORMAN -CL B | BF.B | 0.50 | 29.56 | |
| C A INC. | CA | 12,916.00 | 323,672.38 | |
| CABLEVISION SYSTEMS CORP | CVC | 9,167.00 | 131,390.61 | |
| CABOT OIL & GAS CORP. | COG | 8,364.00 | 319,211.22 | |
| CAPITAL ONE FINANCIAL CORP. | COF | 12,172.00 | 699,250.97 | |
| CARDINAL HEALTH INC. | CAH | 12,978.00 | 691,683.27 | |
| CAREFUSION CORP | CFN | 16,286.00 | 617,596.06 | |
| CARNIVAL CORP | CCL | 6,687.00 | 250,178.94 | |
| CATERPILLAR INC. | CAT | 8,233.00 | 836,727.26 | |
| CBS CORP. CL. B | CBS | 11,652.00 | 385,807.05 | |
| CELGENE CORP | CELG | 8,473.00 | 1,035,187.04 | |
| CENTERPOINT ENERGY INC | CNP | 9,516.00 | 185,561.05 | |
| CENTURYLINK INC | CTL | 24,439.00 | 879,794.22 | |
| CERNER CORP. | CERN | 3,798.00 | 187,705.14 | |
| CF INDUSTRIES HOLDINGS INC | CF | 991.00 | 191,788.43 | |
| CHARTER COMMUNICATION-A | CHTR-OLD | 1,655.00 | 216,760.48 | |
| CHESAPEAKE ENERGY CORP | CHK | 18,273.00 | 314,569.69 | |
| CHEVRON CORP. | CVX | 48,868.00 | 5,294,989.52 | |
| CHIPOTLE MEXICAN GRILL - CL A | CMG | 1,010.00 | 351,326.08 | |
| CHUBB CORP | CB-OLD | 12,908.00 | 1,033,996.34 | |
| CHUBB LIMITED | CB | 13,530.00 | 993,070.04 | |
| CIGNA CORP. | CI | 7,998.00 | 659,434.30 | |
| CIMAREX ENERGY | XEC | 2,528.00 | 155,945.68 | |
| CINTAS CORP | CTAS | 11,983.00 | 545,698.10 | |
| CISCO SYSTEMS | CSCO | 118,040.00 | 2,437,313.53 | |
| CITIGROUP INC. | C | 64,534.00 | 2,466,306.64 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| CME GROUP INC | CME | 4,420.00 | 255,340.00 | |
| COBALT INTL ENERGY INC | CIE | 7,732.00 | 207,688.20 | |
| COCA COLA CO. | KO | 59,638.00 | 2,209,308.46 | |
| COCA-COLA EUROPEAN | CCE | 12,342.00 | 441,102.11 | |
| COLGATE PALMOLIVE | CL | 7,212.00 | 402,995.15 | |
| COMCAST CORP - CL A | CMCSA | 49,575.00 | 1,418,181.72 | |
| COMCAST CP CL A SPL | CMCSK | 13,269.00 | 392,495.92 | |
| COMERICA INC. | CMA | 6,144.00 | 255,144.35 | |
| CONAGRA BRANDS INC | CAG | 12,416.00 | 394,980.28 | |
| CONOCOPHILLIPS | COP | 42,633.00 | 2,674,147.65 | |
| CONSTELLATION BRANDS INC-A | STZ | 4,160.00 | 197,190.72 | |
| CORE LABORATORIES N.V. | CLB | 1,903.00 | 199,945.55 | |
| CORNING INC | GLW | 46,531.00 | 670,799.41 | |
| COSTCO WHOLESALE CORP. | COST | 5,971.00 | 578,335.62 | |
| COVIDIEN PLC | COV | 9,008.00 | 449,424.03 | |
| CROWN HOLDINGS INC | CCK | 10,676.00 | 409,333.67 | |
| CST BRANDS INC. | CST | 1,426.41 | 35,751.24 | |
| CSX CORP. | CSX | 22,082.00 | 581,003.92 | |
| CUMMINS INC. | CMI | 5,196.00 | 659,543.30 | |
| CVS HEALTH CORP | CVS | 26,279.00 | 1,319,163.44 | |
| DANAHER CORP | DHR | 16,892.00 | 1,027,327.55 | |
| DEVON ENERGY CORPORATION | DVN | 8,063.00 | 474,777.53 | |
| DICKS SPORTING GOODS INC | DKS | 3,889.00 | 201,645.82 | |
| DIRECTV | DTV | 32,206.00 | 1,890,167.31 | |
| DISCOVER FINANCIAL | DFS | 11,863.00 | 599,648.49 | |
| DISCOVERY COMMUNICATIONS-A | DISCA | 2,668.00 | 154,569.95 | |
| DISCOVERY COMMUNICATIONS-C | DISCK | 4,661.00 | 219,069.33 | |
| DISH NETWORK CORP | DISH | 3,605.00 | 128,374.05 | |
| DISNEY (WALT) CO. | DIS | 39,479.00 | 1,813,309.29 | |
| DOLLAR GENERAL CORP. | DG | 4,488.00 | 225,902.13 | |
| DOLLAR TREE INC | DLTR | 4,345.00 | 241,489.71 | |
| DOMINION ENERGY INC | D | 3,904.00 | 241,198.49 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| DOVER CORP. | DOV | 5,945.00 | 465,104.27 | |
| DOWDUPONT INC. | DWDP | 29,229.00 | 1,101,094.31 | |
| DTE ENERGY COMPANY | DTE | 15,030.00 | 828,038.77 | |
| DUKE ENERGY CORPORATION | DUK | 4,336.33 | 272,737.59 | |
| DUN & BRADSTREET CORP | DNB | 5,820.00 | 492,168.30 | |
| E I DUPONT DE NEM. | DD | 17,565.00 | 1,025,146.15 | |
| EATON CORP PLC | ETN | 10,105.21 | 581,607.06 | |
| EBAY INC | EBAY | 18,110.00 | 784,119.90 | |
| ECOLAB INC | ECL | 5,812.00 | 563,252.54 | |
| EDGEWELL PERSONAL CARE CO | EPC | 2,554.00 | 244,532.47 | |
| ELI LILLY & COMPANY | LLY | 26,977.00 | 1,267,854.28 | |
| EMC CORP | EMC | 36,570.00 | 993,679.44 | |
| EMERSON ELECTRIC CO | EMR | 15,175.00 | 856,927.70 | |
| ENGILITY HOLDINGS INC | EGL | 500.00 | 8,694.72 | |
| ENSCO PLC CL A | ESV | 5,077.00 | 288,198.24 | |
| EOG RESOURCES INC | EOG | 7,152.00 | 1,064,053.33 | |
| EQT CORP | EQT | 4,578.00 | 413,041.81 | |
| EQUIFAX INC | EFX | 5,122.00 | 292,479.25 | |
| EQUINIX INC | EQIX | 1,668.00 | 289,506.78 | |
| EVEREST RE GROUP LTD. | RE | 8,367.00 | 924,331.66 | |
| EXPEDITORS INT'L. WASH INC. | EXPD | 3,997.00 | 178,442.47 | |
| EXPRESS SCRIPTS HOLDING CO | ESRX | 12,961.00 | 800,786.83 | |
| EXXON MOBIL CORPORATION | XOM | 90,554.00 | 7,909,334.99 | |
| FACEBOOK INC-A | FB | 35,428.00 | 1,306,691.59 | |
| FAMILY DOLLAR STORES | FDO | 3,598.00 | 261,447.95 | |
| FEDEX CORPORATION | FDX | 9,410.00 | 950,988.47 | |
| FIDELITY NATIONAL INFORMATION | FIS | 12,008.00 | 388,981.15 | |
| FIFTH THIRD BANCORP | FITB | 19,872.00 | 355,974.84 | |
| FISERV INC. WISCONSIN | FISV | 8,052.00 | 280,322.33 | |
| FLEXTRONICS INTL LTD | FLEX | 23,768.00 | 218,558.64 | |
| FLOWSERVE CORP. | FLS | 5,625.00 | 263,158.13 | |
| FLUOR CORP | FLR | 3,154.00 | 215,892.25 | |

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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|-----------------------------|------------|---------------------|---------------|-----------------|
| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| FMC CORP. | FMC | 5,236.00 | 337,926.99 | |
| FORD MOTOR COMPANY | F | 82,242.00 | 1,185,551.02 | |
| FRANKLIN RESOURCES INC | BEN | 6,704.00 | 287,423.50 | |
| FREEPORT MCMORAN COOPER & | FCX | 18,508.00 | 665,453.14 | |
| FRONTIER COMMUNICATIONS | FTR | 103,116.00 | 449,657.94 | |
| GAMESTOP CORP. | GME | 3,824.00 | 117,701.95 | |
| GARMIN LTD | GRMN | 8,300.00 | 374,511.77 | |
| GENERAL DYNAMICS CORP. | GD | 13,217.00 | 1,065,071.77 | |
| GENERAL ELECTRIC CO | GE | 221,935.00 | 4,589,258.63 | |
| GENERAL MILLS INC | GIS | 17,841.00 | 846,401.77 | |
| GENERAL MOTORS CO | GM | 24,830.00 | 675,856.21 | |
| GENUINE PARTS CO | GPC | 5,923.00 | 375,604.68 | |
| GILEAD SCIENCES INC. | GILD | 29,577.00 | 1,286,058.46 | |
| GOLDMAN SACHS GROUP INC | GS | 9,254.00 | 1,137,217.84 | |
| HALLIBURTON COMPANY | HAL | 22,697.00 | 912,485.83 | |
| HARLEY-DAVIDSON INC | HOG | 7,772.00 | 497,171.73 | |
| HARRIS CORP. | HRS | 5,827.00 | 321,459.64 | |
| HARTFORD FINL SERVICES | HIG | 8,765.00 | 284,031.58 | |
| HASBRO INC | HAS | 11,017.00 | 407,971.63 | |
| HCA HEALTHCARE INC | HCA | 5,064.00 | 210,653.79 | |
| HELMERICH & PAYNE INC | HP | 5,792.00 | 349,195.04 | |
| HERTZ GLOBAL HOLDINGS INC | HTZ-OLD | 6,029.00 | 126,958.87 | |
| HESS CORP. | HES | 8,950.00 | 436,479.36 | |
| HOLLYFRONTIER CORP | HFC | 4,575.00 | 193,717.26 | |
| HOME DEPOT INC. | HD | 33,951.00 | 1,928,336.63 | |
| HONEYWELL INTERNATIONAL INC | HON | 17,984.00 | 1,349,039.98 | |
| HORMEL FOODS CORP | HRL | 8,865.00 | 384,771.14 | |
| HP INC | HPQ | 140,217.00 | 3,635,904.95 | |
| HUMANA INC. | HUM | 6,905.00 | 555,202.74 | |
| ILLINOIS TOOL WORKS | ITW | 10,702.00 | 627,017.52 | |
| INGERSOLL-RAND PLC | IR | 4,999.00 | 193,447.24 | |
| INTEL CORP. | INTC | 110,398.00 | 2,703,057.21 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|-----------------------------|------------|---------------------|---------------|-----------------|
| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| INTERCONTINENTAL EXCHANGE | ICE | 1,583.28 | 290,754.73 | |
| INTERNATIONAL PAPER | IP | 11,032.00 | 384,551.25 | |
| INTERPUBLIC GROUP | IPG | 14,325.00 | 243,897.45 | |
| INTL BUS MACH CORP | IBM | 17,331.00 | 3,496,118.51 | |
| INTL GAME TECHNOLOGY | IGT-OLD | 13,346.00 | 277,703.57 | |
| INTUIT INC. | INTU | 7,189.00 | 469,749.39 | |
| INTUITIVE SURGICAL INC | ISRG | 577.00 | 278,026.28 | |
| INVESCO LTD | IVZ | 10,158.00 | 318,251.86 | |
| JACOBS ENGINEERING GROUP | JEC | 4,737.00 | 279,698.06 | |
| JM SMUCKER CO | SJM | 2,950.00 | 239,655.64 | |
| JOHNSON & JOHNSON | JNJ | 66,069.00 | 4,509,080.41 | |
| JOHNSON CONTROLS | JCI-OLD | 18,786.00 | 795,312.82 | |
| JOHNSON CONTROLS | JCI | 15,038.00 | 446,493.18 | |
| JPMORGAN CHASE & CO. | JPM | 83,644.00 | 3,769,408.72 | |
| KEURIG GREEN MOUNTAIN INC | GMCR | 2,332.00 | 98,636.68 | |
| KEYCORP | KEY | 24,058.00 | 293,553.31 | |
| KIMBERLY-CLARK CORP | KMB | 2,667.00 | 217,633.87 | |
| KLA-TENCOR CORP. | KLAC | 3,329.00 | 169,765.52 | |
| KOHL'S CORP | KSS | 9,076.00 | 453,014.25 | |
| KRAFT FOODS GROUP INC | KRFT | 13,160.09 | 581,525.77 | |
| KROGER CO. | KR | 6,551.00 | 173,601.50 | |
| L BRANDS INC | LB | 6,699.00 | 323,092.77 | |
| L3 TECHNOLOGIES INC | LLL | 11,866.00 | 885,658.41 | |
| LABORATORY CRP OF AMER | LH | 3,201.00 | 320,085.92 | |
| LAS VEGAS SANDS CORP | LVS | 8,693.00 | 552,794.82 | |
| LEIDOS HOLDINGS INC | LDOS | 3,755.50 | 159,961.42 | |
| LENNAR CORPORATION | LEN | 4,686.00 | 165,475.32 | |
| LIBERTY GLOBAL PLC | LBTYA | 3,613.19 | 266,018.34 | |
| LIBERTY GLOBAL PLC-SERIES C | LBTYK | 1,982.30 | 94,450.62 | |
| LIBERTY MEDIA GROUP A | FWONA | 2,353.00 | 284,199.18 | |
| LIBERTY VENTURES SERIES A | LVNTA | 400.00 | 16,300.14 | |
| LIFE TECHNOLOGIES CORP | LIFE-OLD1 | 9,113.00 | 641,900.26 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| LINCOLN NATIONAL CORP | LNC | 6,301.00 | 190,012.48 | |
| LINDE PLC | LIN | 7,876.00 | 958,762.02 | |
| LINKEDIN CORP-A | LNKD | 2,095.00 | 320,146.48 | |
| LKQ CORP | LKQ | 9,156.00 | 283,371.35 | |
| LOCKHEED MARTIN | LMT | 6,552.00 | 598,559.27 | |
| LORILLARD INC | LO | 23,663.00 | 1,041,360.02 | |
| LOWE'S COS | LOW | 30,436.00 | 894,605.40 | |
| LYONDELLBASELL IND-CL A | LYB | 12,885.00 | 857,272.60 | |
| M&T BANK CORPORATION | MTB | 3,780.00 | 424,448.24 | |
| MACYS INC | M | 9,528.00 | 375,202.16 | |
| MARATHON OIL CORP | MRO | 18,017.00 | 567,592.25 | |
| MARATHON PETROLEUM CORP | MPC | 8,678.00 | 495,584.59 | |
| MARRIOTT INT'L INC CL-A | MAR | 8,200.00 | 320,474.20 | |
| MARSH & MCLENNAN COS. | MMC | 19,773.00 | 756,951.29 | |
| MARVELL TECHNOLOGY GROUP | MRVL | 18,098.00 | 202,203.38 | |
| MASTERCARD INC-CLASS A | MA | 2,099.00 | 958,390.80 | |
| MATTEL INC. | MAT | 14,170.00 | 521,969.18 | |
| MCDONALDS CORPORATION | MCD | 23,147.00 | 2,218,946.23 | |
| MCKESSON CORP | MCK | 6,895.00 | 642,274.08 | |
| MEDTRONIC INC | MDT | 25,450.00 | 1,240,529.30 | |
| MERCK & CO INC | MRK | 67,635.00 | 2,748,494.76 | |
| METLIFE INC | MET | 17,943.00 | 604,519.09 | |
| MGM RESORTS INTL | MGM | 11,712.00 | 227,307.01 | |
| MICHAEL KORS HOLDINGS LTD | KORS | 4,287.00 | 322,359.68 | |
| MICRON TECHNOLOGY INC | MU | 21,520.00 | 365,192.25 | |
| MICROSOFT CORP. | MSFT | 169,887.00 | 4,765,760.01 | |
| MOBILE TELESYSTEMS ADR | MBT | 46,337.00 | 894,568.70 | |
| MOHAWK INDUSTRIES INC. | MHK | 1,389.00 | 165,958.93 | |
| MOLSON COORS BREWING CO | TAP | 8,124.00 | 353,948.87 | |
| MONDELEZ INTERNATIONAL INC | MDLZ | 23,721.00 | 589,148.76 | |
| MONSANTO COMPANY | MON | 8,786.00 | 805,500.48 | |
| MOODY'S CORPORATION | MCO | 3,596.00 | 201,409.91 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| MORGAN STANLEY | MS | 25,813.00 | 576,038.98 | |
| MOSAIC COMPANY | MOS | 6,197.00 | 293,171.21 | |
| MOTOROLA SOLUTIONS INC | MSI | 3,193.00 | 171,366.84 | |
| MURPHY OIL CORP | MUR | 6,259.00 | 293,591.34 | |
| MURPHY USA INC | MUSA | 1,411.50 | 40,617.76 | |
| MYLAN NV | MYL | 9,427.00 | 362,306.95 | |
| NASDAQ INC | NDAQ | 7,492.00 | 225,514.79 | |
| NATIONAL OILWELL VARCO INC | NOV | 6,526.00 | 515,386.26 | |
| NETAPP INC. | NTAP | 11,214.00 | 445,434.79 | |
| NETFLIX INC | NFLX | 893.00 | 181,277.82 | |
| NEWELL BRANDS INC. | NWL | 12,307.00 | 329,496.54 | |
| NEWMONT MNG. CORP. HLDG CO | NEM | 9,110.00 | 375,779.71 | |
| NEWS CORP - CLASS B | NWS | 1,595.00 | 18,123.84 | |
| NEWS CORP. CLASS A | NWSA | 10,420.00 | 95,110.32 | |
| NIKE INC. -CL B | NKE | 14,439.00 | 847,046.47 | |
| NOBLE ENERGY INC | NBL | 9,678.00 | 588,655.62 | |
| NORFOLK SOUTHERN CORP. | NSC | 4,607.00 | 290,288.13 | |
| NORTHROP GRUMMAN CORP. | NOC | 15,018.00 | 1,141,732.54 | |
| NUCOR CORP | NUE | 9,257.00 | 460,594.07 | |
| NVIDIA CORP | NVDA | 27,456.00 | 438,376.22 | |
| OCCIDENTAL PETROLEUM CORP. | OXY | 17,536.00 | 1,524,051.10 | |
| OCEANEERING INT'L. INC. | OII | 2,907.00 | 157,281.25 | |
| OGE ENERGY CORP | OGE | 13,900.00 | 497,166.86 | |
| OMNICARE INC. | OCR | 9,545.00 | 342,694.61 | |
| OMNICOM GROUP | OMC | 5,639.00 | 284,612.46 | |
| ORACLE SYS. CORP. | ORCL | 68,075.00 | 2,178,344.95 | |
| O'REILLY AUTOMOTIVE INC. | ORLY | 4,577.00 | 506,920.34 | |
| PACCAR INC | PCAR | 7,304.00 | 416,266.65 | |
| PALL CORPORATION | PLL | 3,707.00 | 231,533.05 | |
| PARKER-HANNIFIN CORP. | PH | 3,433.00 | 335,584.82 | |
| PARTNERRE LTD | PRE | 4,742.00 | 369,219.58 | |
| PATTERSON COS INC | PDCO | 10,806.00 | 442,933.62 | |
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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| PAYCHEX INC | PAYX | 8,504.00 | 346,586.47 | |
| PEABODY ENERGY CORP | BTUUQ | 11,954.00 | 325,636.31 | |
| PENTAIR PLC | PNR | 0.69 | 25.62 | |
| PEOPLE'S UNITED FINANCIAL INC | PBCT | 13,788.00 | 203,009.00 | |
| PEPCO HOLDINGS INC. | POM | 12,333.00 | 225,850.53 | |
| PEPSICO INC. | PEP | 25,566.00 | 2,022,116.45 | |
| PETSMART INC | PETM | 3,696.00 | 237,419.58 | |
| PFIZER INC. | PFE | 153,322.00 | 3,680,839.58 | |
| PHILIP MORRIS INTERNATIONAL | PM | 38,561.00 | 3,336,270.72 | |
| PHILLIPS 66 | PSX | 10,836.00 | 481,334.59 | |
| PIONEER NATURAL RESOURCES | PXD | 2,760.00 | 432,396.48 | |
| PNC FINANCIAL SERVICES GROUP | PNC | 12,559.00 | 870,843.96 | |
| POLARIS INDUSTRIES INC. | PII | 1,690.00 | 181,915.75 | |
| PPG INDUSTRIES INC. | PPG | 3,693.00 | 504,733.04 | |
| PPL CORPORATION | PPL | 13,395.00 | 405,011.22 | |
| PRECISION CASTPARTS CORP | PCP | 1,204.00 | 233,575.81 | |
| PRINCIPAL FINANCIAL GROUP | PFG | 5,959.00 | 246,916.32 | |
| PROCTER & GAMBLE CO | PG | 58,770.00 | 4,099,045.11 | |
| PROGRESSIVE CORP | PGR | 26,773.00 | 704,084.39 | |
| PRUDENTIAL FINANCIAL INC | PRU | 9,317.00 | 540,841.14 | |
| PUBLIC SVC ENTERPRISES | PEG | 4,981.00 | 163,548.15 | |
| PVH CORP | PVH | 1,304.00 | 140,563.82 | |
| QUALCOMM INC | QCOM | 41,939.00 | 2,811,274.17 | |
| QUEST DIAGNOSTICS INC | DGX | 6,596.00 | 382,288.56 | |
| QURATE RETAIL GROUP INC | QRTEA | 10,183.00 | 187,294.90 | |
| RAYTHEON COMPANY | RTN | 14,829.00 | 825,569.72 | |
| REALOGY HOLDINGS CORP | RLGY | 4,101.00 | 178,691.64 | |
| REGIONS FINANCIAL CORP. | RF | 26,938.00 | 260,835.27 | |
| RENAISSANCERE HOLDINGS LTD | RNR | 5,009.00 | 421,591.74 | |
| REPUBLIC SERVICES INC | RSG | 16,939.00 | 495,248.94 | |
| ROCKWELL AUTOMATION INC | ROK | 2,981.00 | 317,315.82 | |
| ROSS STORES INC | ROST | 4,838.00 | 284,560.55 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| ROWAN COS. PLC | RDC | 4,479.00 | 171,451.64 | |
| SAFEWAY INC | SWY | 9,921.00 | 311,685.08 | |
| SALESFORCE.COM INC | CRM | 15,795.00 | 793,981.04 | |
| SANDISK CORP | SNDK | 4,704.00 | 212,905.01 | |
| SCHLUMBERGER | SLB | 28,738.00 | 2,136,644.76 | |
| SCIENCE APPLICATIONS | SAIC | 2,146.00 | 73,267.15 | |
| SCRIPPS NETWORKS | SNI | 4,933.00 | 378,365.05 | |
| SEAGATE TECHNOLOGY | STX | 7,755.00 | 229,892.08 | |
| SEI INVESTMENTS CO | SEIC | 10,413.00 | 288,426.68 | |
| SEMPRA ENERGY | SRE | 15,829.00 | 1,060,682.69 | |
| SENSATA TECH HOLDING N.V. | ST | 4,737.00 | 177,345.74 | |
| SIGMA-ALDRICH | SIAL | 8,970.00 | 765,072.67 | |
| SIRIUS XM HOLDINGS INC | SIRI | 56,635.00 | 219,647.52 | |
| SLM CORP | SLM | 11,776.00 | 279,240.50 | |
| SOUTHERN CO | SO | 22,074.00 | 931,596.30 | |
| SOUTHWEST AIRLINES | LUV | 20,194.00 | 286,369.09 | |
| SOUTHWESTERN ENERGY | SWN | 11,059.00 | 399,167.83 | |
| SPRINT CORP | S | 36,049.14 | 219,531.89 | |
| ST JUDE MED. INC. | STJ | 5,598.00 | 300,879.06 | |
| STANLEY BLACK & DECKER INC | SWK | 7,541.00 | 657,560.41 | |
| STAPLES INC | SPLS | 29,237.00 | 417,651.43 | |
| STARBUCKS CORP. | SBUX | 15,649.00 | 1,033,491.18 | |
| STARWOOD HOTELS & RESORTS | HOT | 5,216.00 | 357,040.94 | |
| STATE STREET CORP | STT | 10,731.00 | 492,309.40 | |
| STRYKER CORP. | SYK | 11,891.00 | 841,353.65 | |
| SUNTRUST BANKS INC. | STI | 9,950.00 | 302,671.34 | |
| SYMANTEC CORP | SYMC | 20,452.00 | 451,042.14 | |
| SYNOPSYS INC. | SNPS | 6,818.00 | 213,731.00 | |
| SYSCO CORP. | SYU | 4,758.00 | 157,987.49 | |
| T ROWE PRICE GROUP INC. | TROW | 3,906.00 | 255,493.02 | |
| TAPESTRY INC | TPR | 5,478.00 | 367,738.11 | |
| TARGET CORP | TGT | 9,253.00 | 482,016.14 | |

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| TE CONNECTIVITY LTD | TEL | 12,613.00 | 654,152.55 | |
| TESLA INC | TSLA | 1,679.00 | 277,456.60 | |
| TEXAS INSTRS INC | TXN | 44,714.00 | 1,576,105.90 | |
| THE BANK OF NEW YORK MELLON | BK | 26,029.00 | 682,118.22 | |
| THERMO FISHER SCIENTIFIC | TMO | 10,905.00 | 715,442.29 | |
| TIME WARNER CABLE INC | TWC | 3,507.00 | 334,195.36 | |
| TIME WARNER INC. | TWX | 27,520.00 | 1,037,270.08 | |
| TJX COS. INC. | TJX | 21,674.00 | 972,381.78 | |
| TORCHMARK CORP | TMK | 11,082.00 | 555,243.74 | |
| TRACTOR SUPPLY COMPANY | TSCO | 4,782.00 | 310,186.34 | |
| TRANSDIGM GROUP INC | TDG | 1,257.00 | 171,756.78 | |
| TRAVELERS COS INC | TRV | 13,813.00 | 1,108,396.95 | |
| TRIPADVISOR INC | TRIP | 2,163.00 | 159,664.87 | |
| TRW AUTOMOTIVE HOLDINGS | TRW | 2,911.00 | 143,043.34 | |
| TWENTY-FIRST CENTURY FOX - B | FOX | 6,382.00 | 136,619.71 | |
| TWENTY-FIRST CENTURY FOX INC | FOXA | 33,057.00 | 567,475.72 | |
| TYSON FOODS INC. CL-A | TSN | 6,617.00 | 130,196.76 | |
| ULTA SALON COSMETICS & | ULTA | 1,752.00 | 205,445.30 | |
| UNDER ARMOUR INC. CL A | UAA | 2,457.00 | 168,857.23 | |
| UNION PACIFIC CORP. | UNP | 12,688.00 | 1,485,617.23 | |
| UNITED PARCEL SERVICES INC | UPS | 13,918.00 | 1,255,495.46 | |
| UNITED TECHNOLOGIES | UTX | 1,864.00 | 175,342.01 | |
| UNITEDHEALTH GROUP INC | UNH | 25,735.00 | 1,534,365.28 | |
| UNUM GROUP | UNM | 6,171.00 | 151,085.21 | |
| US BANCORP | USB | 37,565.00 | 1,201,414.35 | |
| V F CORP | VFC | 10,640.00 | 440,000.75 | |
| VALERO ENERGY CORP. | VLO | 11,577.00 | 340,362.80 | |
| VARIAN MEDICAL SYSTEMS | VAR | 4,246.00 | 316,854.78 | |
| VERISIGN INC | VRSN | 28,119.00 | 1,391,747.44 | |
| VERIZON COMMUNICATIONS | VZ | 45,122.00 | 1,944,256.16 | |
| VERTEX PHARMAREUTICALS INC | VRTX | 2,356.00 | 178,115.44 | |
| VIACOM INC. CL B | VIAB | 12,455.00 | 894,591.67 | |

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------|-------------|------------------------------------|-----------------------|-----------------|
| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: COM | | COMMON STOCK | | |
| VISA INC-CLASS A | V | 10,342.00 | 1,409,827.61 | |
| WALGREENS BOOTS ALLIANCE INC | WBA | 19,314.00 | 1,021,154.59 | |
| WALMART INC | WMT | 30,703.00 | 1,747,631.70 | |
| WASTE MANAGEMENT INC. | WM | 28,436.00 | 1,137,496.87 | |
| WEATHERFORD INTL PLC | WFT | 22,552.00 | 345,537.23 | |
| WEC ENERGY GROUP INC. | WEC | 20,309.00 | 811,110.89 | |
| WELLS FARGO COMPANY | WFC | 107,452.00 | 3,680,564.10 | |
| WESTERN DIGITAL CORP | WDC | 4,618.00 | 215,898.78 | |
| WHIRLPOOL CORP | WHR | 1,433.00 | 183,536.94 | |
| WHITING PETROLEUM CORP | WLL | 3,666.00 | 199,412.20 | |
| WILLIAMS COS. INC. | WMB | 10,256.00 | 325,810.05 | |
| WYNDHAM DESTINATIONS INC | WYND | 2,697.00 | 150,865.37 | |
| WYNN RESORTS LTD | WYNN | 3,138.00 | 473,321.80 | |
| XEROX CORP | XRX | 228,777.00 | 2,503,744.72 | |
| XL GROUP PLC | XL | 7,416.00 | 229,194.45 | |
| YUM BRANDS INC | YUM | 7,793.00 | 550,822.49 | |
| ZIMMER BIOMET HOLDINGS INC | ZBH | 11,461.00 | 916,587.72 | |
| ZOETIS INC | ZTS | 11,462.00 | 368,644.28 | |
| COMMON STOCK TOTAL | | 6,922,939.09 | 299,454,742.88 | |
| Instrument: ICOM | | | | |
| | | INTERNATIONAL COMMON STOCKS | | |
| AAC TECHNOLOGIES HOLDINGS | 2018_HK | 12,500.00 | 60,291.31 | |
| ADIDAS AG | ADS_GY | 10,787.00 | 946,386.01 | |
| ADMIRAL GROUP | ADM_LN | 15,541.00 | 292,578.08 | |
| ADVANCED INFO SERVICE F | ADVANC/F_TB | 35,201.00 | 210,817.84 | |
| AEGON NV | AGN_NA | 301,214.00 | 1,814,998.26 | |
| AEON CO LTD | 8267_JP | 90,800.00 | 1,259,618.27 | |
| AES TIETE SA-PREF | GETI4_BZ | 7,800.00 | 118,467.82 | |
| AGEAS SA | AGS_BB | 6,315.00 | 193,571.00 | |
| AGILE PROPERTY HOLDINGS | 3383_HK | 72,000.00 | 82,086.78 | |
| AGRI BANK OF CHINA H | 1288_HK | 682,000.00 | 314,631.27 | |
| AISIN SEIKI | 7259_JP | 17,800.00 | 693,554.53 | |

Group: GLOBAL EQUITIES

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| AKBANK T.A.S. B | AKBNK_TI | 72,593.00 | 319,048.45 | |
| AKF SISTEMA REG S SPONS GDR | SSA_LI | 28,291.00 | 789,063.54 | |
| AKZO NOBEL NV NLG5 | AKZA_NA | 9,565.00 | 621,204.61 | |
| ALL AMERICA LATINA LOGISTICA | ALLL3_BZ | 3,100.00 | 15,866.50 | |
| ALLIANZ AG NPV(REG | ALV_GY | 39,592.00 | 5,281,368.43 | |
| AMADEUS IT GROUP SA | AMS_SM | 23,343.00 | 728,283.36 | |
| AMBEV SA | ABEV3_BZ | 39,000.00 | 325,858.16 | |
| ANADOLU EFES BIRACILIK VE | AEFES_TI | 11,147.00 | 157,288.09 | |
| ANDRITZ AG | ANDR_AV | 26,089.00 | 1,687,219.84 | |
| ANGLO AMERICAN ORD | AAL_LN | 22,479.00 | 727,159.06 | |
| ANGLOGOLD ASHANTI LTD | ANG_SJ | 9,660.00 | 194,996.73 | |
| ANHEUSER-BUSCH IN BEV | ABI_BB | 19,701.00 | 1,724,101.34 | |
| ANTA SPORTS PRODUCTS | 2020_HK | 20,207.00 | 17,360.27 | |
| ARCELIK A.S. | ARCLK_TI | 18,369.00 | 98,188.02 | |
| ASAHI BREWERIES Y5 | 2502_JP | 16,600.00 | 395,643.33 | |
| ASAHI KASEI CORPORATION | 3407_JP | 182,000.00 | 1,344,914.67 | |
| ASML HOLDING NV | ASML_NA | 35,167.94 | 2,261,857.27 | |
| ASPEN PHARMACARE HOLDINGS | APN_SJ | 2,074.00 | 53,534.48 | |
| ASSIC GENERALI SPA | G_IM | 51,184.00 | 872,361.50 | |
| ASSOCD BRIT FOODS | ABF_LN | 17,760.00 | 397,669.13 | |
| ASTRAZENECA GBP 0. | AZN_LN | 26,883.00 | 1,229,061.84 | |
| ATLANTIA SPA | ATL_IM | 121,978.00 | 2,137,400.31 | |
| BABCOCK INTL GROUP PLC | BAB_LN | 19,782.00 | 286,848.43 | |
| BANCO BILBAO - BBVA | BBVA_SM | 338,588.00 | 3,160,322.32 | |
| BANCO BRADESCO SA | BBDC4_BZ | 26,840.00 | 425,582.53 | |
| BANCO DO BRASIL SA | BBAS3_BZ | 6,500.00 | 93,338.19 | |
| BANCO ESTADO RIO GRANDE SUL | BRSR6_BZ | 10,900.00 | 120,182.07 | |
| BANCO SANTANDER | SANB11_BZ | 14,000.00 | 130,355.97 | |
| BANGKOK BANK PUBLIC CO LTD | BBL_TB | 27,142.00 | 163,361.32 | |
| BANGKOK BANK PUBLIC F | BBL/F_TB | 30,492.00 | 196,207.54 | |
| BANK LEUMI LE-ISRAEL | LUMI_IT | 196,767.00 | 667,231.20 | |
| BANK OF CHINA LTD - H | 3988_HK | 5,399,000.00 | 2,393,959.79 | |

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| BANK OF COMMUNICATIONS CO-H | 3328_HK | 86,623.00 | 65,609.96 | |
| BARCLAYS PLC ORD G | BARC_LN | 101,429.00 | 355,274.57 | |
| BASF AG DEM ORD SH | BAS_GY | 53,108.00 | 4,944,708.33 | |
| BAYER AG COM NPV | BAYN_GY | 37,774.00 | 3,226,247.89 | |
| BAYERISCHE MOTOREN WERKE | BMW_GY | 4,878.00 | 435,441.31 | |
| BAYERISCHE MOTOREN | BMW3_GR | 16,553.00 | 995,947.38 | |
| BCO SANTANDER CENTAL HISP | SAN_SM | 651,834.00 | 4,741,633.42 | |
| BEIJING ENTERPRISES HOLDINGS | 392_HK | 37,000.00 | 346,297.86 | |
| BELLE INTERNATIONAL HOLDINGS | 1880_HK | 115,000.00 | 138,065.73 | |
| BEZEQ ISRAEL TELCM | BEZQ_IT | 342,236.00 | 557,304.56 | |
| BIDVEST GROUP ORD | BVT_SJ | 7,386.00 | 160,333.73 | |
| BIM BIRLESIK MAGAZALAR AS | BIMAS_TI | 5,500.00 | 111,692.56 | |
| BK HAPOALIM BM ILS | POLI_IT | 266,666.00 | 1,201,075.39 | |
| BM&FBOVESPA SA | B3SA3_BZ | 24,700.00 | 154,561.07 | |
| BOSKALIS WESTMINSTER | BOKA_NA | 11,784.00 | 514,119.72 | |
| BP PLC | BP/_LN | 149,654.00 | 1,084,623.32 | |
| BRENNTAG AG | BNR_GY | 1,440.00 | 182,208.41 | |
| BRF SA | BRFS3_BZ | 11,400.00 | 226,551.46 | |
| BRIDGESTONE CORP J | 5108_JP | 49,800.00 | 1,821,515.07 | |
| BRILLIANCE CHINA AUTOMOTIVE | 1114_HK | 59,420.00 | 88,171.82 | |
| BRITISH LAND CO OR | BLND_LN | 46,965.00 | 427,275.98 | |
| BRITISH SKY BROADC | SKY_LN | 12,096.00 | 144,923.35 | |
| BROTHER INDUSTRIES | 6448_JP | 7,700.00 | 96,950.48 | |
| BT GROUP | BT/A_LN | 159,108.00 | 944,528.87 | |
| CANON INC JPY50 | 7751_JP | 12,020.00 | 466,007.16 | |
| CARNIVAL PLC | CCL_LN | 246.00 | 10,059.62 | |
| CEMIG CIA ENERG MG | CMIG4_BZ | 20,290.54 | 266,500.44 | |
| CENTRAL JAPAN RWY | 9022_JP | 5,900.00 | 521,327.44 | |
| CENTRICA 5.55P | CNA_LN | 43,301.00 | 237,814.32 | |
| CHANGSHA ZOOMLION H | 1157_HK | 1,913.00 | 1,828.47 | |
| CHEIL JEDANG CORP | 001040_KS | 1,616.00 | 138,567.67 | |
| CHINA CITIC BANK - H | 998_HK | 140,009.00 | 81,367.37 | |

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| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| CHINA COAL ENERGY CO - H | 1898_HK | 308,000.00 | 204,015.78 | |
| CHINA COMMUNICATIONS CONSTR | 1800_HK | 32,608.00 | 31,722.28 | |
| CHINA COMMUNICATIONS SERVI-H | 552_HK | 603,919.00 | 393,969.06 | |
| CHINA CONSTRUCTION BANK-H | 939_HK | 3,458,000.00 | 2,732,909.54 | |
| CHINA INTL MARINE CONTAINER H | 2039_HK | 87,600.00 | 179,222.36 | |
| CHINA JINMAO GROUP LT | 817_HK | 421,000.00 | 146,246.26 | |
| CHINA LONGYUAN POWER H | 916_HK | 141,897.00 | 141,683.21 | |
| CHINA MENGNIU DAIRY CO | 2319_HK | 21,911.00 | 92,741.52 | |
| CHINA MERCH HLDG | 144_HK | 126,000.00 | 447,279.48 | |
| CHINA MERCHANTS BANK | 3968_HK | 196,000.00 | 386,936.50 | |
| CHINA MOBILE HK LTD HKD 0.1 | 941_HK | 275,000.00 | 3,068,633.75 | |
| CHINA OILFIELD SERVICES-H | 2883_HK | 54,353.00 | 105,069.79 | |
| CHINA OVERSEAS | 688_HK | 152,000.00 | 354,868.65 | |
| CHINA PETROLEUM | 386_HK | 579,800.00 | 487,078.29 | |
| CHINA RESOURCES CEMENT | 1313_HK | 180,000.00 | 130,533.32 | |
| CHINA RESOURCES GAS GROUP | 1193_HK | 22,000.00 | 52,667.01 | |
| CHINA TELECOM CORP | 728_HK | 598,000.00 | 317,639.38 | |
| CHINA UNICOM | 762_HK | 76,000.00 | 118,917.49 | |
| CHINA VANKE CO LTD -B | 200002_CH | 27,900.00 | 43,977.56 | |
| CHONGQING RURAL COMM H | 3618_HK | 264,694.00 | 134,149.81 | |
| CIA BRASILEIRA DE DIS-PREF | PCAR4_BZ | 600.00 | 28,549.63 | |
| CIA ENERGETICA DE SP-PREF B | CESP6_BZ | 7,400.00 | 148,878.32 | |
| CIA PARANAENSE DE ENERGI | CPL6_BZ | 500.00 | 11,794.60 | |
| CIA SANEAMENTO BASICO | SBSP3_BZ | 19,200.00 | 245,734.10 | |
| CIA SIDERURGICA NA | CSNA3_BZ | 11,300.00 | 106,795.94 | |
| CIA VALE DO RIO DOCE | VALE3_BZ | 12,400.00 | 290,968.83 | |
| CIA VALE RIO DOCE- | VALE5_BZ | 19,200.00 | 437,441.06 | |
| CIELO SA | CIEL3_BZ | 6,192.00 | 146,488.12 | |
| CITIC PACIFIC | 267_HK | 136,000.00 | 224,751.79 | |
| CITIZEN WATCH CO J | 7762_JP | 57,000.00 | 438,379.15 | |
| CNOOC LTD | 883_HK | 646,000.00 | 1,351,385.30 | |
| COCA-COLA ICECEK AS | CCOLA_TI | 2,419.00 | 30,715.88 | |

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| COCA-COLA WEST JAPAN | 2579_JP | 16,800.00 | 353,003.53 | |
| COLRUYT NV ORD BEF | COLR_BB | 2,245.00 | 108,247.74 | |
| COMMERCIAL INTERNATIONAL | COMI_EY | 173,975.00 | 612,968.08 | |
| COMPASS GROUP | CPG_LN | 58,099.00 | 673,339.54 | |
| CONTINENTAL AG NPV | CON_GY | 18,237.00 | 1,995,205.36 | |
| COSAN SA INDUSTRIA COMERCIO | CSAN3_BZ | 4,100.00 | 75,778.03 | |
| COSCO SHIPPING HOLDINGS CO | 1919_HK | 237,071.00 | 130,891.75 | |
| COUNTRY GARDEN HOLDINGS CO | 2007_HK | 327,470.00 | 163,730.23 | |
| CP ALL PCL F | CPALL/F_TB | 119,529.00 | 126,805.09 | |
| CRITERIA CAIXACORP | CABK_SM | 43,000.00 | 154,734.34 | |
| CYRELA BRAZIL REALTY | CYRE3_BZ | 2,000.00 | 18,160.70 | |
| DAELIM INDUSTRIAL | 000210_KS | 4,158.00 | 323,816.50 | |
| DAI NIPPON PRINTNG | 7912_JP | 122,443.00 | 1,175,560.75 | |
| DAICEL CHEM INDS Y | 4202_JP | 49,000.00 | 303,524.29 | |
| DAIHATSU MOTOR CO LTD | 7262_JP | 14,880.00 | 281,681.71 | |
| DAIMLER-BENZ AG | DAI_GY | 27,821.00 | 1,562,432.62 | |
| DAIWA SECURITIES G | 8601_JP | 210,000.00 | 2,014,997.25 | |
| DATANG INTERNATIONAL POWER | 991_HK | 312,000.00 | 124,401.75 | |
| DB INSURANCE CO LTD | 5830_KS | 1,840.00 | 78,623.01 | |
| DDI CORPORATION | 9433_JP | 31,050.00 | 1,116,475.98 | |
| DELHAIZE-LE LION N | DELB_BB | 3,491.00 | 163,178.54 | |
| DELTA LLOYD NV | DL_NA | 73,244.00 | 1,709,685.18 | |
| DEN NORSKE BANK NO | DNB_NO | 60,866.00 | 773,049.72 | |
| DENSO CORP Y50 | 6902_JP | 40,200.00 | 1,852,586.91 | |
| DEUTSCHE BANK AG O | DBK_GY | 22,753.00 | 1,041,225.91 | |
| DEUTSCHE POST AG | DPW_GY | 91,051.00 | 1,935,207.67 | |
| DEUTSCHE TELEKOM | DTE_GY | 86,708.00 | 993,186.46 | |
| DGB FINANCIAL GROUP INC | 139130_KS | 37,750.00 | 584,658.15 | |
| DIAGEO ORD GBP 28. | DGE_LN | 2,932.00 | 87,926.45 | |
| DONGFENG MOTOR | 489_HK | 200,000.00 | 319,995.27 | |
| DOOSAN CORP NEW KR | 000150_KS | 638.00 | 84,503.36 | |
| DOOSAN HEAVY INDUSTRIES | 034020_KS | 3,113.00 | 135,745.05 | |

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| E.ON SE | EOAN_GR | 59,360.00 | 1,427,255.29 | |
| EAST JAPAN RAILWAY | 9020_JP | 11,500.00 | 778,598.87 | |
| EDP-ENERGIAS DO BRASIL | ENBR3_BZ | 12,900.00 | 98,810.82 | |
| ELETROPAULO-PREF | ELPL4_BZ | 0.00 | 0.00 | |
| E-MART CO., LTD | 139480_KS | 447.00 | 97,318.03 | |
| EMLAK KONUT GAYRIMENKUL | EKGYO_TI | 96,908.00 | 126,852.65 | |
| ENAGAS | ENG_SM | 22,410.00 | 558,390.07 | |
| ENEL SPA | ENEL_IM | 170,497.00 | 654,641.44 | |
| ENGIE BRASIL SA | EGIE3_BZ | 7,900.00 | 142,676.26 | |
| ENI SPA | ENI_IM | 157,275.00 | 3,734,560.84 | |
| ENKA INSAAT VE SANAYI AS | ENKAI_TI | 38,014.12 | 106,386.36 | |
| EQUINOR | EQNR_NO | 99,984.00 | 2,702,322.01 | |
| EREGLI DEMIR CELIK | EREGL_TI | 134,412.45 | 171,374.59 | |
| ERSTE GROUP BANK | EBS_AV | 77,212.00 | 2,365,098.17 | |
| EXOR NV | EXO_IM | 42,905.00 | 1,339,426.07 | |
| FAMILYMART UNY HOLDINGS CO | 8028_JP | 7,000.00 | 302,974.58 | |
| FERGUSON PLC | FERG_LN | 837.73 | 38,741.67 | |
| FERROVIAL SA | FER_SM | 29,156.00 | 475,190.25 | |
| FIBRIA CELULOSE SA | FIBR3_BZ | 13,800.00 | 114,738.23 | |
| FIRSTRAND ZAR0.01 | FSR_SJ | 22,290.00 | 70,733.63 | |
| FOSUN INTERNATIONAL | 656_HK | 410,500.00 | 341,485.31 | |
| FRESNILLO PLC | FRES_LN | 10,696.00 | 339,282.09 | |
| FUJI ELECTRIC CO LTD | 6504_JP | 115,000.00 | 451,734.50 | |
| FUJI HEAVY INDUSTRIES LTD | 7270_JP | 29,267.00 | 190,408.43 | |
| FUJIFILM HOLDINGS CORP | 4901_JP | 76,400.00 | 1,823,402.99 | |
| FUKUOKA FINANCIAL GROUP INC | 8354_JP | 27,000.00 | 114,598.84 | |
| GAZPROM OAO | GAZP_RM | 1,195,160.00 | 5,480,514.13 | |
| GEELY AUTOMOBILE HLDGS | 175_HK | 115,000.00 | 61,351.41 | |
| GEMALTO | GTO_NA | 6,736.00 | 723,938.25 | |
| GKN ORSH 0.5GBP | GKN_LN | 28,860.00 | 96,340.59 | |
| GLAXOSMITHKLINE | GSK_LN | 6,393.00 | 145,143.44 | |
| GLENORE XSTRATA PLC | GLEN_LN | 40,127.00 | 236,756.35 | |

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| GLOBAL TELECOM HOLDING | GTHE_EY | 671,352.00 | 443,947.55 | |
| GOME ELECTRICAL APPLIANCES | 493_HK | 71,244.00 | 11,714.95 | |
| GPE BRUX LAMBERT | GBLB_BB | 2,434.00 | 191,616.52 | |
| GREAT WALL MOTOR H | 2333_HK | 28,318.00 | 53,945.03 | |
| GS ENGINEERING & CONSTRUCT | 006360_KS | 7,500.00 | 393,771.95 | |
| GS HOLDINGS CORP | 078930_KS | 659.00 | 42,638.27 | |
| GUANGDONG INVESTMENT LTD | 270_HK | 360,000.00 | 346,650.55 | |
| GUANGZHOU AUTOMOBILE GROUP | 2238_HK | 108,000.00 | 132,706.43 | |
| GUANGZHOU R&F PROPERTIES - H | 2777_HK | 56,800.00 | 83,684.65 | |
| GUNGHO ONLINE ENTERTAINMENT | 3765_JP | 51.00 | 37,910.31 | |
| HACI OMER SABANCI HOLDING | SAHOL_TI | 33,029.00 | 162,849.33 | |
| HAKUHODO DY HOLDINGS INC | 2433_JP | 9,900.00 | 77,874.02 | |
| HAMMERSON PLC 25P | HMSO_LN | 25,657.00 | 203,008.97 | |
| HAN WHA KRW5000 | 000880_KS | 3,330.00 | 95,485.09 | |
| HANA FINANCIAL GROUP | 086790_KS | 6,460.00 | 228,733.26 | |
| HANKOOK TIRE CO LTD | 161390_KS | 8,900.00 | 522,759.63 | |
| HANNOVER RUECKVERSICHERU | HNR1_GR | 19,046.00 | 1,335,389.07 | |
| HARMONY GOLD MINING CO | HAR_SJ | 14,831.00 | 56,898.98 | |
| HEIDELBERGER CEMENT | HEI_GY | 8,768.00 | 505,318.07 | |
| HEINEKEN HOLDING NV | HEIO_NA | 15,211.00 | 785,895.09 | |
| HENKEL AG & CO | HEN_GY | 17,674.00 | 1,171,052.14 | |
| HENKEL KGAA-VORZUG | HEN3_GY | 8,585.00 | 695,239.20 | |
| HIROSE ELECTRIC Y5 | 6806_JP | 1,500.00 | 176,851.50 | |
| HITACHI METALS LTD | 5486_JP | 24,000.00 | 265,765.10 | |
| HITACHI Y50 | 6501_JP | 246,000.00 | 1,713,507.88 | |
| HONDA MOTOR CO COM | 7267_JP | 6,600.00 | 200,064.31 | |
| HOYA CORP Y50 | 7741_JP | 53,500.00 | 1,500,732.70 | |
| HSBC HOLDINGS ORD | HSBA_LN | 230,807.00 | 2,298,521.74 | |
| HUGO BOSS AG ORD | BOSS_GR | 1,798.00 | 160,559.04 | |
| HYNIX SEMICONDUCTOR INC | 000660_KS | 27,130.00 | 824,389.77 | |
| HYOSUNG CORPORATION | 004800_KS | 1,269.00 | 85,503.67 | |
| HYUNDAI DEPT STORE CO | 069960_KS | 566.00 | 85,389.12 | |

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| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| HYUNDAI HEAVY INDUSTRIES | 009540_KS | 2,158.00 | 471,307.86 | |
| HYUNDAI MARINE AND FIRE INS. | 001450_KS | 2,440.00 | 70,974.65 | |
| HYUNDAI MERCH MARI | 011200_KS | 4,640.00 | 45,638.30 | |
| HYUNDAI MOTOR CO K | 005380_KS | 6,875.00 | 1,446,818.55 | |
| HYUNDAI MOTOR CO LTD-PFD | 005385_KS | 5,000.00 | 307,422.81 | |
| HYUNDAI MOTOR LTD | 005387_KS | 6,174.00 | 418,465.40 | |
| HYUNDAI PRECISION | 012330_KS | 3,835.00 | 1,018,489.25 | |
| HYUNDAI SECURITIES | 003450_KS | 10,310.00 | 94,510.55 | |
| IBERDROLA SA | IBE_SM | 319,893.00 | 1,782,426.00 | |
| IBIDEN CO LTD | 4062_JP | 6,601.00 | 98,016.75 | |
| ICAP | IAP_LN | 8,655.00 | 59,055.20 | |
| IDEMITSU KOSAN CO LTD | 5019_JP | 5,822.00 | 489,822.29 | |
| IMMOFINANZ AG | IIA_AV | 329,704.00 | 1,435,953.86 | |
| IMPERIAL BRANDS PLC | IMB_LN | 16,113.00 | 659,452.20 | |
| INDITEX | ITX_SM | 10,018.00 | 1,325,561.76 | |
| INDUSTRIAL + COMMERCIAL BAN | 1398_HK | 4,003,000.00 | 2,786,266.24 | |
| INDUSTRIAL BANK OF KOREA | 024110_KS | 22,640.00 | 270,242.63 | |
| INFINEON TECHNOLOGIES AG | IFX_GY | 20,609.00 | 206,320.70 | |
| ING GROEP NV NLG1 | INGA_NA | 475,481.00 | 4,261,083.76 | |
| INNER MONGOLIA YITAI COAL-B | 900948_CH | 137,600.00 | 391,829.35 | |
| INTESA SANPAOLOA SPA | ISP_IM | 343,859.00 | 601,221.51 | |
| INVESTEC LTD | INL_SJ | 12,337.00 | 79,707.07 | |
| INVESTEC PLC | INV_P_LN | 21,087.00 | 139,811.50 | |
| ITAU UNIBANCO BANCO MULTIPLO | ITUB4_BZ | 24,860.00 | 434,595.89 | |
| ITAUSA-PREF | ITSA4_BZ | 6,534.00 | 33,525.15 | |
| ITOCHU CORP Y50 | 8001_JP | 58,800.00 | 649,792.53 | |
| ITV | ITV_LN | 20,220.00 | 28,564.64 | |
| JAPAN PETROLEUM EXPLORATION | 1662_JP | 6,872.00 | 293,839.52 | |
| JAPAN TOBACCO INC | 2914_JP | 4,900.00 | 138,660.47 | |
| JBS SA | JBSS3_BZ | 11,000.00 | 47,065.52 | |
| JFE HOLDINGS INC | 5411_JP | 2,937.00 | 41,445.05 | |
| JIANGSU EXPRESSWAY | 177_HK | 332,225.00 | 385,634.52 | |

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Portfolio: GLOBAL QUANTITATIVE

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| JX HOLDINGS INC | 5020_JP | 135,200.00 | 744,382.55 | |
| KAMIGUMI CO Y50 | 9364_JP | 57,000.00 | 511,196.28 | |
| KANGWON LAND INC | 035250_KS | 1,865.00 | 41,220.13 | |
| KASIKORNBANK F | KBANK/F_TB | 41,323.00 | 211,488.34 | |
| KB FINANCIAL GROUP INC | 105560_KS | 13,100.00 | 469,239.90 | |
| KBC GROUP | KBC_BB | 6,595.00 | 213,240.82 | |
| KCC CORPORATION | 002380_KS | 357.00 | 101,783.14 | |
| KEISEI ELECTRIC RAILWAY CO | 9009_JP | 16,039.00 | 133,859.25 | |
| KIA MOTORS CORPORATION | 000270_KS | 14,326.00 | 835,885.01 | |
| KINDEN CORPORATION | 1944_JP | 31,000.00 | 333,782.71 | |
| KINGFISHER PLC | KGF_LN | 6,730.00 | 33,197.50 | |
| KLABIN SA-PREF | KLBN4_BZ | 12,100.00 | 56,486.62 | |
| KOBE STEEL | 5406_JP | 210,000.00 | 200,064.80 | |
| KOC HOLDING | KCHOL_TI | 27,975.25 | 117,652.03 | |
| KONICA MINOLTA INC | 4902_JP | 105,000.00 | 908,407.07 | |
| KONINKLIJKE AHOLD DELHAIZE NV | AD_NA | 219,429.00 | 3,608,668.01 | |
| KONINKLIJKE DSM NV | DSM_NA | 33,129.00 | 1,953,801.20 | |
| KONINKLIJKE KRN | KPN_NA | 229,771.00 | 1,489,940.08 | |
| KOREA ELEC POWER K | 015760_KS | 16,740.00 | 385,309.10 | |
| KOREA INVESTMENT HOLDINGS | 071050_KS | 587.00 | 23,291.71 | |
| KOREA TELECOM CORPORATION | 030200_KS | 11,680.00 | 377,948.64 | |
| KOREA ZINC KRW5000 | 010130_KS | 430.00 | 155,165.40 | |
| KOYO SEIKO CO Y50 | 6473_JP | 19,500.00 | 275,746.83 | |
| KOZA ALTIN ISLETMELERI AS | KOZAL_TI | 3,866.00 | 64,497.28 | |
| KT&G CORP | 033780_KS | 4,171.00 | 324,144.18 | |
| KUBOTA CORP Y50 | 6326_JP | 29,000.00 | 311,177.46 | |
| KYOCERA CORP JPY50 | 6971_JP | 20,600.00 | 956,724.40 | |
| KYOWA HAKKO KOGYO | 4151_JP | 42,000.00 | 481,318.15 | |
| LAND SECURITIES GP | | 26,288.00 | 346,305.23 | |
| LANXESS | LXS_GY | 1,170.00 | 75,357.87 | |
| LEGAL + GENERAL OR | LGEN_LN | 117,028.00 | 266,865.92 | |
| LEGEND HOLDINGS | 992_HK | 90,000.00 | 109,810.40 | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| LG CHEM LTD | 051910_KS | 859.00 | 271,766.46 | |
| LG CHEM LTD-PREFERRED | 051915_KS | 2,846.00 | 274,496.87 | |
| LG CORP | 003550_KS | 1,362.00 | 77,190.92 | |
| LG.PHILIPS LCD CO LTD | 034220_KS | 15,921.00 | 455,886.66 | |
| LIBERTY HOLDINGS LTD | LBH_SJ | 4,506.00 | 58,795.51 | |
| LLOYDS TSB GROUP O | LLOY_LN | 297,727.00 | 219,506.90 | |
| LOJAS AMERICANAS S.A.-PREF | LAME4_BZ | 2,556.79 | 19,139.87 | |
| LOJAS RENNER S.A. | LREN3_BZ | 1,000.00 | 34,777.43 | |
| LOTTE SHOPPING CO | 023530_KS | 507.00 | 175,680.58 | |
| LUKOIL OAO | LKOH_RM | 80,913.00 | 5,107,358.45 | |
| LUXOTTICA GROUP SPA | LUX_IM | 22,240.00 | 914,196.06 | |
| MABUCHI MOTOR CO | 6592_JP | 6,700.00 | 404,222.37 | |
| MAGNIT OJSC GDR | MGNT_LI | 23,721.00 | 1,156,824.90 | |
| MAGYAR TELECOMMUNICATIONS | MTELEKOM_HB | 84,679.00 | 150,062.61 | |
| MAPFRE SA | MAP_SM | 116,944.00 | 433,986.86 | |
| MARKS+ SPENCER ORD | MKS_LN | 64,744.00 | 417,327.64 | |
| MARUBENI CORP JPY5 | 8002_JP | 97,000.00 | 721,277.24 | |
| MEIJI HOLDINGS CO | 2269_JP | 11,700.00 | 647,795.72 | |
| MERCK KGAA DEM NPV | MRK_GY | 2,504.00 | 307,929.65 | |
| MITSUBISHI CORP Y5 | 8058_JP | 82,263.00 | 1,605,407.12 | |
| MITSUBISHI UFJ FINANCIAL CORP | 8306_JP | 234,100.00 | 1,132,378.11 | |
| MITSUBISHI UFJ LEASE & FINAN | 8593_JP | 63,700.00 | 322,523.37 | |
| ITSUI + CO JPY50 | 8031_JP | 42,985.00 | 644,184.13 | |
| ITSUI O.S.K. LINE | 9104_JP | 156,000.00 | 569,169.45 | |
| ITSUI SUMITOMO INSURANCE | 8725_JP | 24,900.00 | 664,825.11 | |
| MIZRAHI TEFAHOT BANK | MZTF_IT | 47,942.00 | 514,987.25 | |
| MIZUHO FINANCIAL GROUP | 8411_JP | 753,500.00 | 1,359,091.06 | |
| MOL MAGYAR OLAJ-EX GAZIPARI | MOL_HB | 5,800.00 | 462,653.73 | |
| MR PRICE GROUP LTD | MPC_SJ | 3,638.00 | 48,397.66 | |
| MRV ENGENHARIA | MRVE3_BZ | 400.00 | 2,885.85 | |
| MTN GROUP LIMITED | MTN_SJ | 19,613.00 | 353,730.23 | |
| MUNCHENER RUCKVS | MUV2_GY | 33,083.00 | 5,589,407.16 | |
| Group: GLOBAL EQUITIES | Portfolio: | GLOBAL QUANTITATIVE | | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| MURATA MFG CO JPY5 | 6981_JP | 7,200.00 | 617,078.51 | |
| NAMCO BANDAI HOLDINGS | 7832_JP | 8,598.00 | 143,157.31 | |
| NASPERS ZAR 0.02 S | NPN_SJ | 3,454.00 | 208,532.02 | |
| NATIONAL GRID GROU | NG/_LN | 25,110.00 | 287,304.02 | |
| NATURGY ENERGY GROUP | NTGY_SM | 70,503.00 | 1,497,259.93 | |
| NAVER CORP | 035420_KS | 508.88 | 19,286.76 | |
| NCSOFT CORP | 036570_KS | 1,108.00 | 167,012.34 | |
| NEDBANK GROUP LTD | NED_SJ | 2,654.00 | 58,010.50 | |
| NEW CHINA LIFE INSURANCE H | 1336_HK | 12,400.00 | 42,566.12 | |
| NEXT PLC | NXT_LN | 9,566.00 | 524,678.19 | |
| NHN ENTERTAINMENT CORP | 181710_KS | 234.00 | 151,246.86 | |
| NICE SYSTEMS LTD | NICE_IT | 7,698.00 | 310,238.76 | |
| NIPPON ELECTRIC GLASS CO LTD | 5214_JP | 21,000.00 | 145,926.52 | |
| NIPPON EXPRESS CO | 9062_JP | 175,433.00 | 790,381.98 | |
| NIPPON TEL+TEL CP | 9432_JP | 51,500.00 | 2,517,173.54 | |
| NIPPON YUSEN KK Y5 | 9101_JP | 160,225.00 | 480,074.11 | |
| NITORI CO | 9843_JP | 6,600.00 | 599,870.88 | |
| NKSJ HOLDINGS, INC | 8630_JP | 2,700.00 | 74,359.17 | |
| NOMURA HOLDINGS, INC. | 8604_JP | 42,482.00 | 157,561.74 | |
| NOVA USIMINAS | USIM5_BZ | 21,600.00 | 143,424.54 | |
| NTT DOCOMO INC | 9437_JP | 210,200.00 | 3,426,645.75 | |
| OI SA - PREFERENCE | OIBR4_BZ | 44,166.00 | 172,175.56 | |
| OJI HOLDINGS CORP | 3861_JP | 69,250.00 | 218,887.32 | |
| OLD MUTUAL LTD | OMU_LN | 181,813.13 | 526,261.27 | |
| OMV AG AUSH100 | OMV_AV | 79,442.00 | 3,173,280.87 | |
| ORIX CORP Y50 | 8591_JP | 77,300.00 | 785,427.33 | |
| ORKLA ASA NWKR 6.2 | ORK_NO | 59,604.00 | 469,208.11 | |
| OSRAM LICHT AG | OSR_GR | 3,165.00 | 99,178.45 | |
| OTP BANK | OTP_HB | 32,270.00 | 607,165.56 | |
| OTSUKA CORP | 4768_JP | 1,697.00 | 139,481.14 | |
| PANASONIC CORP | 6752_JP | 103,400.00 | 752,015.57 | |
| PEARSON ORD 25P | PSON_LN | 104.00 | 1,953.69 | |

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| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| PEOPLES INSURANCE CO GROUP | 1339_HK | 96,000.00 | 47,789.38 | |
| PETROL BRASILEIROS | PETR4_BZ | 34,300.00 | 434,475.23 | |
| PETROLEO BRASILEIRO S.A. | PETR3_BZ | 19,800.00 | 260,913.10 | |
| PHILIPS ELECTRONICS | PHIA_NA | 138,208.00 | 3,464,777.46 | |
| PICC PROPERTY & CASUALTY | 2328_HK | 164,000.00 | 268,600.57 | |
| PING AN INSURANCE GROUP CO-H | 2318_HK | 17,000.00 | 165,911.71 | |
| POLY PROPERTY GROUP CO LTD | 119_HK | 177,000.00 | 105,020.47 | |
| PORSCHE AG-PFD | PAH3_GR | 5,099.00 | 387,958.95 | |
| POSCO | 005490_KS | 1,972.00 | 653,574.11 | |
| PROSIEBENSAT.1 MEDIA AG | PSM_GY | 22,692.00 | 651,418.78 | |
| PROXIMUS SA | PROX_BB | 7,079.00 | 213,312.18 | |
| PRUDENTIAL CORP GB | PRU_LN | 38,458.00 | 540,787.36 | |
| PRYSMIAN SPA | PRY_IM | 67,000.00 | 1,321,150.55 | |
| PTT EXPLORATION & PROD-FOR | PTTEP/F_TB | 65,323.00 | 377,484.51 | |
| PTT GLOBAL CHEMICAL PCL-FOR | PTTGC/F_TB | 88,394.00 | 207,216.40 | |
| PTT PCL-FOREIGN | PTT/F_TB | 45,491.00 | 527,323.66 | |
| RAIFFEISEN BANK INTERNATIONAL | RBI_AV | 18,772.00 | 774,827.49 | |
| RAND MERCHANT INVESTMENT | RMI_SJ | 25,611.00 | 68,468.45 | |
| RECKITT BENCKISER GROUP PLC | RB/_LN | 22,503.00 | 1,410,560.42 | |
| RED ELECTRICIA CORPORACION | REE_SM | 9,097.00 | 506,162.91 | |
| REDEFINE PROPERTIES LTD | RDF_SJ | 56,360.00 | 58,553.53 | |
| REED INTERNATIONAL | REL_LN | 71,593.00 | 691,472.70 | |
| RELX NV | REN_NA | 236,075.00 | 4,663,083.87 | |
| REMGRO LIMITED | REM_SJ | 6,309.00 | 104,478.85 | |
| REPSOL SA | REP_SM | 56,972.00 | 1,310,447.81 | |
| RESONA HOLDINGS INC | 8308_JP | 64,100.00 | 320,696.17 | |
| REXAM PLC | REX_LN | 5,041.80 | 40,454.70 | |
| RIO TINTO PLC | RIO_LN | 8,591.00 | 444,891.90 | |
| ROHM CO JPY50 | 6963_JP | 16,200.00 | 666,040.80 | |
| ROSNEFT OIL COMPANY | ROSN_RM | 125,901.00 | 1,017,041.50 | |
| ROYAL BK SCOT GBP | RBS_LN | 10,669.00 | 45,149.04 | |
| ROYAL DUTCH SHELL PLC - A SHS | RDSA_LN | 35,081.00 | 1,228,552.03 | |
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| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| ROYAL DUTCH SHELL PLC - B SHS | RDSB_LN | 22,592.00 | 797,817.27 | |
| RSA INSURANCE GROUP | RSA_LN | 292,314.00 | 593,762.65 | |
| RWE AG | RWE_GY | 2,893.00 | 136,759.76 | |
| S-1 CORPORATION | 012750_KS | 1,891.00 | 88,061.69 | |
| SABMILLER PLC | SAB_LN | 28,789.00 | 1,259,039.04 | |
| SAIPEM SPA | SPM_IM | 7,888.00 | 397,372.66 | |
| SAMSUNG ELECTRONIC | 005930_KS | 5,855.00 | 7,414,952.48 | |
| SAMSUNG ELECTRONICS-PFD | 005935_KS | 2,100.00 | 1,549,373.95 | |
| SAMSUNG ENGINEERING CO LTD | 28050_KS | 4,290.00 | 244,460.41 | |
| SAMSUNG FIRE + MAR | 000810_KS | 4,536.00 | 1,019,783.18 | |
| SAMSUNG HEAVY INDUSTRIES | 010140_KS | 2,464.00 | 88,210.41 | |
| SAMSUNG LIFE INSURANCE CO | 032830_KS | 6,615.00 | 593,245.52 | |
| SANLAM LTD ORD ZAR | SLM_SJ | 38,438.00 | 158,571.16 | |
| SAP AG | SAP_GY | 38,579.00 | 2,974,127.53 | |
| SASOL NPV | SOL_SJ | 7,058.00 | 343,817.67 | |
| SBERBANK | SBER_RM | 1,026,544.00 | 3,147,299.64 | |
| SBERBANK RUSSIA PREF | SBERP_RM | 230,000.00 | 570,334.15 | |
| SEADRILL LTD | SDRL_NO | 33,640.00 | 1,253,780.54 | |
| SECOM CO Y50 | 9735_JP | 25,500.00 | 1,264,619.50 | |
| SEGRO PLC | SGRO_LN | 60,165.00 | 326,239.00 | |
| SEKISUI CHEMICAL Y | 4204_JP | 17,000.00 | 198,688.41 | |
| SEKISUI HOUSE Y50 | 1928_JP | 36,300.00 | 368,800.43 | |
| SEVEN & I HOLDINGS CO. | 3382_JP | 10,100.00 | 306,862.34 | |
| SHANGHAI INDUSTRIAL HLDG LTD | 363_HK | 132,362.00 | 451,949.62 | |
| SHANGHAI PHARMACEUTICALS - H | 2607_HK | 114,600.00 | 277,833.52 | |
| SHARP CORP JPY50 | 6753_JP | 25,361.00 | 170,302.25 | |
| SHIMAO PROPERTY HOLDINGS | 813_HK | 132,080.00 | 254,055.32 | |
| SHINHAN FINANCIAL GROUP LTD | 055550_KS | 16,860.00 | 619,250.33 | |
| SHIONOGI + CO Y50 | 4507_JP | 50,200.00 | 841,675.83 | |
| SHOWA SHELL SEKIYU KK | 5002_JP | 47,800.00 | 528,145.33 | |
| SIAM COMMERCIAL BK F | SCB/F_TB | 40,839.00 | 194,243.49 | |
| SIEMENS AG DEM 5.0 | SIE_GY | 31,650.00 | 3,260,051.33 | |

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| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| SIHUA PHARMA HLDGS | 460_HK | 163,078.00 | 110,198.00 | |
| SINO BIOPHARMACEUTICAL | 1177_HK | 28,000.00 | 17,361.04 | |
| SINO-OCEAN LAND HOLDINGS | 3377_HK | 351,770.00 | 238,675.52 | |
| SK CORPORATION ORD | 003600_KS | 1,500.00 | 213,225.28 | |
| SK INNOVATION CO., LTD | 096770_KS | 2,907.00 | 456,633.95 | |
| SK TELECOM CO LTD | 017670_KS | 2,729.00 | 374,486.87 | |
| SMC CORP Y50 | 6273_JP | 500.00 | 119,506.86 | |
| SOFTBANK AM CORP | 9984_JP | 14,189.00 | 611,898.84 | |
| SOHO CHINA LTD | 410_HK | 525,348.00 | 421,194.73 | |
| SOLVAY SA NPV | SOLB_BB | 1,719.00 | 236,208.66 | |
| SOUZA CRUZ (CIA) C | CRUZ3_BZ | 17,200.00 | 261,147.39 | |
| STANDARD BANK GROUP | SBK_SJ | 10,629.00 | 149,124.90 | |
| STANDARD LIFE PLC | SL/_LN | 11,709.00 | 63,771.66 | |
| STANLEY ELECTRIC CO LTD | 6923_JP | 20,300.00 | 408,683.40 | |
| STEINHOFF INTL HOLDINGS LTD | SNH_SJ | 51,316.00 | 169,141.12 | |
| SUEDZUCKER | SZU_GY | 25,777.00 | 1,038,797.57 | |
| SUMITOMO CHEMICAL | 4005_JP | 1,493.00 | 4,018.40 | |
| SUMITOMO CORP Y50 | 8053_JP | 20,000.00 | 284,106.70 | |
| SUMITOMO ELECTRIC | 5802_JP | 32,800.00 | 509,697.00 | |
| SUMITOMO HEAVY IND | 6302_JP | 21,894.00 | 76,303.25 | |
| SUMITOMO METAL MNG | 5713_JP | 36,000.00 | 498,674.90 | |
| SUMITOMO MITSUI FINANCIAL | 8316_JP | 58,200.00 | 2,369,443.41 | |
| SURGUTNEFTEGAS - PFD | SNGSP_RM | 1,558,372.00 | 1,070,383.98 | |
| T IS BANKASI SER C | ISCTR_TI | 96,993.00 | 269,001.43 | |
| T.GARANTI BANASI T | GARAN_TI | 117,436.00 | 505,072.82 | |
| TAIHEIYO CEMENT CO | 5233_JP | 70,000.00 | 286,953.37 | |
| TAISEI CORP Y50 | 1801_JP | 35,431.00 | 179,229.04 | |
| TAKEDA PHARMACEUTICAL | 4502_JP | 12,500.00 | 588,148.19 | |
| TATNEFT-CLS | TATN_RM | 213,883.00 | 1,388,749.12 | |
| TAV HAVALIMANLARI HOLDING AS | TAVHL_TI | 14,058.00 | 87,012.17 | |
| TELECOM EGYPT | ETEL_EY | 137,742.00 | 296,752.60 | |
| TELECOM ITALIA SPA | TIT_IM | 363,114.00 | 382,124.60 | |

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| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| TELEFONICA SA | TEF_SM | 225,536.00 | 3,111,126.38 | |
| TELEKOM AUSTRIA | TKA_AV | 308,704.00 | 2,115,381.10 | |
| TELENOR ASA | TEL_NO | 65,375.00 | 1,193,082.76 | |
| TENCENT HOLDINGS LTD HKD | 700_HK | 37,600.00 | 1,648,104.16 | |
| TEVA PHARMA IND IL | TEVA_IT | 116,268.00 | 5,107,123.98 | |
| TMG HOLDING | TMGH_EY | 224,328.00 | 170,620.36 | |
| TOFAS OTOMOBIL FAB | TOASO_TI | 3,665.00 | 24,083.39 | |
| TOKYU FUDOSAN HOLDINGS CORP | 3289_JP | 13,000.00 | 82,137.11 | |
| TOPPAN PRINTING CO | 7911_JP | 123,000.00 | 975,991.06 | |
| TOTO Y50 | 5332_JP | 62,000.00 | 860,864.18 | |
| TOYO SEIKAN GROUP HOLDINGS | 5901_JP | 20,800.00 | 393,808.66 | |
| TOYODA GOSEI CO LTD | 7282_JP | 13,000.00 | 264,481.11 | |
| TOYOTA INDUSTRIES CORP | 6201_JP | 34,900.00 | 1,333,731.69 | |
| TOYOTA MOTOR CORP | 7203_JP | 72,164.00 | 3,101,938.39 | |
| TOYOTA TSUSHO CORP | 8015_JP | 7,255.00 | 165,400.02 | |
| TUI TRAVEL PLC | TT/_LN | 36,241.00 | 131,704.90 | |
| TUPRAS-TURKIYE PETROL RAFINE | TUPRS_TI | 6,299.00 | 163,536.09 | |
| TURK HAVA YOLLARI AO | THYAO_TI | 40,135.60 | 70,859.65 | |
| TURK SISE VE CAM FABRIKALARI | SISE_TI | 15,997.10 | 25,775.13 | |
| TURK TELEKOMUNIKASYON | TTKOM_TI | 23,472.00 | 99,244.75 | |
| TURKCELL ILETISIM HIZMET AS | TCELL_TI | 63,391.00 | 350,799.62 | |
| TURKIYE HALK BANKASI | HALKB_TI | 23,384.00 | 211,906.13 | |
| TURKIYE VAKIFLAR BANKASI | VAKBN_TI | 46,485.00 | 102,219.16 | |
| UCB ORD BEF | UCB_BB | 2,045.00 | 137,690.48 | |
| ULTRAPAR PARTICIPACOES SA | UGPA3_BZ | 3,100.00 | 68,415.33 | |
| UNICREDIT SPA | UCG_IM | 168,468.00 | 821,283.89 | |
| UNILEVER NV CERT. | UNA_NA | 65,874.00 | 2,427,060.87 | |
| UNI-PRESIDENT CHINA HOLDINGS | 220_HK | 24,000.00 | 24,056.16 | |
| USS CO LTD | 4732_JP | 36,880.00 | 384,417.22 | |
| VIENNA INSURANCE GROUP | VIG_AV | 19,458.00 | 987,558.41 | |
| VODAFONE GROUP | VOD_LN | 595,991.00 | 1,769,838.17 | |
| VOEST-ALPINE | VOE_AV | 33,918.00 | 1,187,407.77 | |

Group: GLOBAL EQUITIES

Portfolio: GLOBAL QUANTITATIVE

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| DESCRIPTION | TICKER | PAR/ SHARES | BOOK VALUE | MARKET VALUE |
|---|-----------|-------------------------------------|-----------------------|-----------------------|
| Group: GLOBAL EQUITIES | | | | |
| Portfolio: GQUAN | | GLOBAL QUANTITATIVE | | |
| Instrument: ICOM | | INTERNATIONAL COMMON STOCKS | | |
| VOLKSWAGEN AG | VOW_GY | 3,818.00 | 761,359.58 | |
| VOLKSWAGEN AG NON | VOW3_GY | 14,780.00 | 3,101,350.42 | |
| WEST JAPAN RAILWAY JPY50000 | 9021_JP | 14,100.00 | 609,658.13 | |
| WHITBREAD PLC | WTB_LN | 5,564.00 | 215,179.10 | |
| WOLTERS KLUWER NV | WKL_NA | 102,667.00 | 2,333,693.24 | |
| WOOLWORTHS HLDGS O | WHL_SJ | 6,710.00 | 42,275.17 | |
| WOONGJIN COWAY CO LTD | 21240_KS | 1,390.00 | 84,826.20 | |
| WOORI BANK | 000030_KS | 48,580.00 | 538,013.44 | |
| WPP GROUP | WPP_LN | 67,651.00 | 951,001.79 | |
| YAPI KREDI BANKASI | YKBNK_TI | 46,033.00 | 111,423.67 | |
| YARA INTERNATIONAL ASA | YAR_NO | 12,929.00 | 618,869.43 | |
| ZHEJIANG EXPRESSWA | 576_HK | 389,534.00 | 312,254.35 | |
| ZHUZHOU CSR TIMES ELEC H | 3898_HK | 73,000.00 | 282,283.05 | |
| ZIGGO NV | ZIGGO_NA | 13,936.00 | 587,309.58 | |
| INTERNATIONAL COMMON STOCKS TOTAL | | 49,876,869.32 | 323,476,386.76 | |
| Instrument: INTF | | INTERNATIONAL FUNDS | | |
| GLOBAL QUANTITATIVE - | | 146,707.62 | 14,670,762.37 | |
| INTERNATIONAL FUNDS TOTAL | | 146,707.62 | 14,670,762.37 | |
| Instrument: REIT | | REAL ESTATE INVESTMENT TRUST | | |
| DIGITAL REALTY TRUST INC | DLR | 10,890.00 | 621,460.93 | |
| GGP INC | GGP | 8,560.00 | 168,079.02 | |
| HCP INC | HCP | 6,247.00 | 260,713.55 | |
| HOST HOTELS & RESORTS INC | HST | 9,918.00 | 181,615.44 | |
| REALTY INCOME CORP | O | 13,202.00 | 521,570.09 | |
| REAL ESTATE INVESTMENT TRUST TOTAL | | 48,817.00 | 1,753,439.03 | |
| GLOBAL QUANTITATIVE TOTAL | | 56,995,333.03 | 639,355,331.04 | 760,697,504.25 |
| TOTAL | | 56,995,333.03 | 639,355,331.04 | 760,697,504.25 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|----------------|-----------------|
| <div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-DOM</div> <div>Instrument: DOMESTIC Domestic</div> </div> | | | |
| BLACKROCK GRANITE PROP FUND | | 137,291,447.00 | 90,791,754.00 |
| DDR RETAIL/MANATEE | | 191,792,082.00 | 75,590,356.00 |
| REGENCY RETAIL PARTNERS LP | | 1.00 | |
| Domestic TOTAL | | 329,083,530.00 | 166,382,110.00 |
| DOMESTIC TOTAL | | 329,083,530.00 | 166,382,110.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|----------------|------------------|
| Group: REAL ESTATE Portfolio: RE-EAST Instrument: | | | |
| EAST REGION | | | |
| Apartment | | | |
| 551 10TH AVE NEW | | 0.00 | |
| CENTRAL PLACE-DEAD | | 0.00 | |
| RELATED - E. 39TH ST - SONOMA | | 0.01 | |
| RELATED - LYRIC - WEST 94TH ST | | 1.00 | 55,700,000.00 |
| RELATED - STRATHMORE - E. 84TH | | 1.00 | 54,600,000.00 |
| RELATED - TRIBECA PARK | | 1.00 | 41,600,000.00 |
| RELATED - UNION SQUARE APTS | | 1.00 | 59,400,000.00 |
| RELATED - WESTPORT - 56 & 10TH | | 1.00 | 50,400,000.00 |
| RIVERWALK 7 NEW | | 0.00 | |
| Apartment TOTAL | | 5.01 | 261,700,000.00 |
| Instrument: Industrial | | | |
| 602 WASHINGTON AVE. | | 20,092,800.00 | 18,400,000.00 |
| AIRPARK 5 | | 10,374,000.00 | 10,300,000.00 |
| ARUNDEL CROSSINGS | | 70,628,089.00 | 76,700,000.00 |
| DORSEY WOODS | | 8,295,271.00 | 9,650,000.00 |
| RIVERPORT 2 | | 6,213,760.00 | 7,950,000.00 |
| RIVERPORT 3 | | 13,973,400.00 | 15,300,000.00 |
| WIP02 - FLEET | | 14,618,276.00 | 39,700,000.00 |
| WIP02 - RENAISSANCE | | 34,189,851.00 | 72,800,000.00 |
| Industrial TOTAL | | 178,385,447.00 | 250,800,000.00 |
| Instrument: Office | | | |
| 590 MADISON AVENUE | | 7,855,008.00 | 992,000,000.00 |
| BALLSTON STATION | | 482,290.00 | 75,100,000.00 |
| CENTRAL PLACE APARTMENTS | | 0.00 | |
| MORRIS CORPORATE CENTER I & | | 91,772,694.00 | 82,300,000.00 |
| Office TOTAL | | 100,109,992.00 | 1,149,400,000.00 |
| Instrument: Retail | | | |
| 15 UNION SQUARE WEST | | 58,051,924.00 | 61,400,000.00 |
| K MART #74 - GREENBELT | | 4,900,000.00 | 6,400,000.00 |
| KROGER #02 - COVINGTON | | 2,252,581.00 | 1,575,000.00 |
| Group: REAL ESTATE | | | |
| Portfolio: EAST REGION | | | |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------|--------|----------------|------------------|
| Group: REAL ESTATE | | | |
| Portfolio: RE-EAST | | | |
| Instrument: EAST REGION | | | |
| Retail | | | |
| KROGER #03 - LOUISVILLE | | 1,959,115.00 | 1,800,000.00 |
| KROGER #22 - WINCHESTER | | 1,839,030.00 | 1,300,000.00 |
| LONGS DRUGS #02 - GRASS | | 1,100,000.00 | 1,900,000.00 |
| NESHAMINY MALL | | 48,962,370.00 | 69,300,000.00 |
| RELATED - UNION SQUARE RETAIL | | 51,284,549.00 | 148,000,000.00 |
| SAFEWAY #09 - WILLIAMSBURG | | 2,115,013.00 | 3,550,000.00 |
| TG&Y #29 - HAZARD | | 0.00 | |
| Retail TOTAL | | 172,464,582.00 | 295,225,000.00 |
| EAST REGION TOTAL | | 450,960,026.01 | 1,957,125,000.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
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| Group: REAL ESTATE | | | |
| Portfolio: RE-INTL | | | |
| Instrument: INTERNATIONAL | | | |
| BENSON ELLIOT RE PARTNERS II | | 54,954,274.00 | 27,642,605.00 |
| BENSON ELLIOT RE PARTNERS III | | 28,197,878.00 | 26,554,830.00 |
| BLACK CREEK MEXICO | | 42,132,484.51 | 34,371,672.00 |
| BLACKSTONE EUROPEAN FUND | | 6,970,084.00 | 2,937,322.00 |
| BLACKSTONE RE PRTNRS INTL II | | 56,491,286.00 | 57,171,312.00 |
| BLACKSTONE RE PRTNRS INTL III | | 69,360,122.00 | 91,141,385.00 |
| CARLYLE ASIA II ASIA | | 58,554,343.00 | 58,075,075.00 |
| CARLYLE ASIA RE PARTNERS LP | | 0.21 | |
| DOUGHTY HANSON & CO | | 8,644,590.00 | 1,810,812.00 |
| EUROPA-INTERNATIONAL | | 1.00 | 448,624.00 |
| FORTRESS JAPAN OPPORTUNITY | | 25,162,371.00 | 31,825,957.00 |
| FORWARD EUR BOA 12/19/14 | | 0.00 | -81,768.75 |
| FORWARD EUR BOA2 12/19/14 | | 0.00 | -98,122.50 |
| FORWARD EUR MOS 12/19/14 | | 0.00 | -78,645.75 |
| FORWARD EUR UBS 12/19/14 | | 0.00 | -129,630.80 |
| FORWARD JPY 12/19/14 | | 0.00 | 307,710.00 |
| FORWARD JPY UBS 12/19/14 | | 0.00 | 427,770.00 |
| FUDO CAPITAL FUND II | | 53,952,867.00 | 67,433,035.00 |
| FUDO CAPITAL LP | | 1.00 | 12,784.00 |
| LASALLE ASIA OPP FUND II | | 12,762,545.00 | 8,266,233.00 |
| LASALLE ASIA OPP FUND III | | 28,585,579.00 | 26,831,930.00 |
| LASALLE ASIA RECOVERY FUND | | 0.99 | |
| LASALLE JAPAN LOGISTICS FUND | | 30,022,024.00 | 39,575,426.00 |
| ORION EUROPEAN RE FUND, C.V. | | 0.98 | |
| PATRIA BRAZIL RE FUND II | | 13,124,688.00 | 13,595,804.00 |
| PATRIA BRAZIL RETAIL FUND | | 16,011,244.00 | 16,011,244.00 |
| PRECAP IV FUND | | 26,268,030.00 | 26,710,189.00 |
| PRUDENTIAL PROP. PRTNRS.-INT'L | | 0.99 | |
| SCREP V FUND ASIA | | 6,083,685.00 | 6,211,631.00 |
| SECURED CAPITAL JAPAN RE | | 12,387,310.00 | 16,426,983.00 |
| SOROS RE INVST-INT'L | | 16,750,853.00 | 2,559,975.00 |
| WESTBROOK FRENCH PORTFOLIO | | 1.00 | |

Group: REAL ESTATE

Portfolio: INTERNATIONAL

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
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| Group: REAL ESTATE | | | |
| Portfolio: RE-INTL | | | |
| Instrument: INTERNATIONAL | | | |
| International | | | |
| WESTBROOK FUND V | | 5,217,411.00 | 2,550,589.00 |
| WESTBROOK FUND VIII | | 59,534,160.00 | 83,342,252.00 |
| International TOTAL | | 631,167,834.68 | 641,854,981.20 |
| INTERNATIONAL TOTAL | | 631,167,834.68 | 641,854,981.20 |

Monthly Market with Par Values/Shares

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|----------------|-----------------|
| Group: REAL ESTATE Portfolio: RE-MIDWEST Instrument: MIDWEST REGION Apartment | | | |
| ARBORS OF ANDERSON (SOLD) | | 1,295,548.00 | 11,400,000.00 |
| PARK GLEN | | 15,712,000.00 | 42,000,000.00 |
| THE STREETER | | 211,582,100.00 | 238,000,000.00 |
| Apartment TOTAL | | 228,589,648.00 | 291,400,000.00 |
| Instrument: Industrial | | | |
| ALEXANDRA WAY | | 13,851,468.00 | 14,000,000.00 |
| CAROL POINT DISTRIBUTION | | 12,428,505.00 | 12,200,000.00 |
| RICKENBACKER | | 9,442,548.00 | 10,500,000.00 |
| SITEX INDUSTRIAL | | 0.00 | |
| SOUTHFIELD | | 0.00 | |
| WOOD DALE INDUSTRIAL CENTER | | 16,000,000.00 | 16,000,000.00 |
| Industrial TOTAL | | 51,722,521.00 | 52,700,000.00 |
| Instrument: Office | | | |
| 77 WEST WACKER | | 128,466,657.00 | 170,999,999.00 |
| ATRIUM II | | 73,038,104.00 | 61,000,000.00 |
| Office TOTAL | | 201,504,761.00 | 231,999,999.00 |
| Instrument: Retail | | | |
| EXETER COBOLT PROPERTY | | 0.00 | |
| GRAND AVENUE ST. | | 28,889,017.00 | 39,799,999.00 |
| HIGHLAND CROSSING | | 9,532,173.00 | 13,700,000.00 |
| SOUTHPORT I & II | | 19,832,978.00 | 24,300,000.00 |
| VILLAGE CROSSING (SOLD) | | 37,893,106.00 | 38,700,000.00 |
| Retail TOTAL | | 96,147,274.00 | 116,499,999.00 |
| MIDWEST REGION TOTAL | | 577,964,204.00 | 692,599,998.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|---|--------|----------------|-----------------|
| <div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-OPPFUND</div> <div>Instrument:</div> </div> <div> <div>OPPORTUNITY FUND</div> <div>Opportunity Fund</div> </div> | | | |
| BLACKSTONE RE PARTNERS VII | | 54,428,229.00 | 70,716,916.00 |
| CAPMARK STRUCTURED RE PTRS | | 52,512,778.00 | 7,009,802.00 |
| FAIRFIELD RESIDENTIAL | | 0.00 | |
| KSL CAPITAL PARTNERS FUND II | | 0.00 | 33,257,960.00 |
| LNR INVESTMENT FUND | | 120,970,585.00 | 50,219,749.00 |
| WESTBROOK FUND I | | 1.00 | 189,886.00 |
| WESTBROOK FUND III | | 4,947,361.00 | 127,346.00 |
| WESTBROOK FUND IV | | 1.00 | 299,016.00 |
| WESTBROOK FUND IX | | 14,442,622.00 | 14,998,744.00 |
| WESTBROOK FUND VI | | 39,338,488.00 | 17,977,150.00 |
| WESTBROOK FUND VII | | 36,734,177.00 | 41,233,859.00 |
| Opportunity Fund TOTAL | | 323,374,242.00 | 236,030,428.00 |
| <div> <div>Instrument:</div> <div>International</div> </div> | | | |
| WESTBROOK FUND VIII | | 0.00 | |
| International TOTAL | | 0.00 | |
| OPPORTUNITY FUND TOTAL | | 323,374,242.00 | 236,030,428.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|------------------------------|--------|---------------|-----------------|
| Group: REAL ESTATE | | | |
| Portfolio: RE-OTHER | | | |
| Instrument: OTHER Industrial | | | |
| PROLOGIS PORTFOLIO | | 0.00 | |
| SITEX INDUSTRIAL | | 38,514,014.00 | 41,390,282.00 |
| Industrial TOTAL | | 38,514,014.00 | 41,390,282.00 |
| Instrument: Other | | | |
| LEGAL ADMIN | | 0.00 | |
| Other TOTAL | | 0.00 | |
| OTHER TOTAL | | 38,514,014.00 | 41,390,282.00 |

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| DESCRIPTION | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|---------------------|-----------------------|-----------------------|
| Group: REAL ESTATE | | | | |
| Portfolio: RE-REIT | | | | |
| Instrument: REITS Residential | | | | |
| AMERICAN CAMPUS COMMUNITIES | 32.21 | 245,000.00 | 8,580,587.37 | 7,891,450.00 |
| APARTMENT INVT & MGMT | 25.91 | 280,000.00 | 6,794,412.24 | 7,254,800.00 |
| ASSOCIATED ESTATES REALTY | 16.05 | 95,000.00 | 1,692,414.96 | 1,524,750.00 |
| AVALONBAY COMMUNITIES | 118.23 | 252,000.00 | 28,054,053.54 | 29,793,960.00 |
| BRE PROPERTIES INC | 54.71 | 136,000.00 | 6,259,664.64 | 7,440,560.00 |
| CAMDEN PROPERTY TRUST | 56.88 | 162,000.00 | 8,853,359.24 | 9,214,560.00 |
| CAMPUS CREST COMMUNITIES | 9.41 | 25,000.00 | 265,416.66 | 235,250.00 |
| EDUCATION REALTY TRUST INC | 8.82 | 286,000.00 | 2,940,771.38 | 2,522,520.00 |
| EQUITY LIFESTYLE PROPERTIES | 36.23 | 230,000.00 | 6,997,337.53 | 8,332,900.00 |
| EQUITY RESIDENTIAL PROP | 51.87 | 775,000.00 | 31,724,891.55 | 40,199,250.00 |
| ESSEX PROPERTY TRUST INC. | 143.51 | 68,000.00 | 9,346,923.42 | 9,758,680.00 |
| HOME PROPERTIES OF NY INC. | 53.62 | 100,000.00 | 5,743,810.64 | 5,362,000.00 |
| MID-AMERICAN APARTMENT | 60.74 | 140,000.00 | 8,353,850.68 | 8,503,600.00 |
| POST PROPERTIES INC. | 45.23 | 126,000.00 | 5,304,731.71 | 5,698,980.00 |
| SUN COMMUNITIES INC | 42.64 | 30,000.00 | 1,416,995.38 | 1,279,200.00 |
| UDR INC | 23.35 | 400,000.00 | 8,770,820.29 | 9,340,000.00 |
| UMH PROPERTIES INC | 9.42 | 5,000.00 | 47,560.35 | 47,100.00 |
| Residential TOTAL | | 3,355,000.00 | 141,147,601.58 | 154,399,560.00 |
| Instrument: Office / Industrial | | | | |
| ALEXANDRIA REAL ESTATE | 63.62 | 155,000.00 | 11,112,098.87 | 9,861,100.00 |
| BIOMED REALTY TRUST | 18.12 | 390,000.00 | 7,472,164.28 | 7,066,800.00 |
| BOSTON PROPERTIES INC | 100.37 | 295,000.00 | 23,555,659.04 | 29,609,150.00 |
| BRANDYWINE REALTY | 14.09 | 250,000.00 | 3,098,538.21 | 3,522,500.00 |
| COLUMBIA PROPERTY TRUST INC | 25.00 | 230,000.00 | 5,625,601.00 | 5,750,000.00 |
| CORPORATE OFFICE PROPERTY | 23.69 | 160,000.00 | 4,115,822.09 | 3,790,400.00 |
| DCT INDUSTRIAL TRUST INC | 7.13 | 600,000.00 | 3,682,139.09 | 4,278,000.00 |
| DOUGLAS EMMETT INC | 23.29 | 240,000.00 | 4,892,688.78 | 5,589,600.00 |
| DUKE RE CORPORATION | 15.04 | 580,000.00 | 7,853,770.02 | 8,723,200.00 |
| EASTGROUP PROPERTY INC | 57.93 | 55,000.00 | 2,918,951.66 | 3,186,150.00 |
| EMPIRE STATE REALTY TRUST-A | 15.30 | 143,000.00 | 2,164,384.90 | 2,187,900.00 |
| EQUITY COMMONWEALTH | 23.31 | 185,000.00 | 3,939,556.45 | 4,312,350.00 |

Group: REAL ESTATE

Portfolio: REITS

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| Group: REAL ESTATE | | | | |
| Portfolio: RE-REIT | | | | |
| Instrument: | | | | |
| REITS | | | | |
| Office / Industrial | | | | |
| FIRST INDUSTRIAL RE | 17.45 | 85,000.00 | 1,304,165.59 | 1,483,250.00 |
| FIRST POTOMAC REALTY TRUST | 11.63 | 75,000.00 | 1,077,418.55 | 872,250.00 |
| FRANKLIN STREET PPTYS CO | 11.95 | 105,000.00 | 1,411,677.51 | 1,254,750.00 |
| GLADSTONE COMMERCIAL CORP | 17.97 | 35,000.00 | 656,458.19 | 628,950.00 |
| GOVERNMENT PROPERTIES | 24.85 | 35,000.00 | 864,539.13 | 869,750.00 |
| GRAMERCY PROPERTY TRUST | 7.65 | 380,000.00 | 3,382,575.85 | 2,907,000.00 |
| HEALTHCARE TRUST OF AMERICA | 9.84 | 70,000.00 | 735,269.49 | 688,800.00 |
| HIGHWOODS PROP INC. | 36.17 | 130,000.00 | 4,565,311.26 | 4,702,100.00 |
| HUDSON PACIFIC PROPERTIES | 21.87 | 50,000.00 | 833,551.92 | 1,093,500.00 |
| KILROY RE CORP | 50.18 | 170,000.00 | 7,447,247.33 | 8,530,600.00 |
| LIBERTY PROPERTY TRUST | 33.87 | 280,000.00 | 9,447,012.04 | 9,483,600.00 |
| MACK-CALI RE CORP. | 21.48 | 100,000.00 | 2,190,865.11 | 2,148,000.00 |
| MONMOUTH REIT -CL A | 9.09 | 63,000.00 | 629,426.51 | 572,670.00 |
| PARKWAY PROPERTYS INC | 19.29 | 90,000.00 | 1,459,018.10 | 1,736,100.00 |
| PHYSICIANS REALTY TRUST | 12.74 | 20,000.00 | 240,131.00 | 254,800.00 |
| PIEDMONT OFFICE REALTY TRUST | 16.52 | 270,000.00 | 4,994,219.47 | 4,460,400.00 |
| PROLOGIS INC. | 36.95 | 955,000.00 | 38,271,839.34 | 35,287,250.00 |
| PS BUSINESS PARKS INC/CA | 76.42 | 50,000.00 | 3,485,318.49 | 3,821,000.00 |
| REXFORD INDUSTRIAL REALTY INC | 13.20 | 30,000.00 | 408,166.83 | 396,000.00 |
| SL GREEN RE CORP | 92.38 | 180,000.00 | 12,203,022.74 | 16,628,400.00 |
| STAG INDUSTRIAL INC | 20.39 | 80,000.00 | 1,467,754.03 | 1,631,200.00 |
| TERRENO REALTY CORP | 17.70 | 40,000.00 | 747,337.80 | 708,000.00 |
| Office / Industrial TOTAL | | 6,576,000.00 | 178,253,700.67 | 188,035,520.00 |
| Instrument: | | | | |
| Retail | | | | |
| ACADIA RLTY TR | 24.83 | 155,000.00 | 3,915,986.82 | 3,848,650.00 |
| AGREE REALTY CORP | 29.02 | 45,000.00 | 1,324,945.07 | 1,305,900.00 |
| ALEXANDERS INC | 330.00 | 4,000.00 | 1,335,517.89 | 1,320,000.00 |
| BRIXMOR PROPERTY GROUP INC | 20.33 | 75,000.00 | 1,515,867.00 | 1,524,750.00 |
| CBL & ASSOC PROP | 17.96 | 306,000.00 | 5,958,538.90 | 5,495,760.00 |
| CEDAR REALTY TRUST INC | 6.26 | 185,000.00 | 1,003,530.63 | 1,158,100.00 |
| COLE REAL ESTATE INVESTMENTS | 14.04 | 770,000.00 | 9,620,413.55 | 10,810,800.00 |

Group: REAL ESTATE

Portfolio: REITS

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| DESCRIPTION | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|------------------------------|--------|--------------|----------------|-----------------|
| Group: REAL ESTATE | | | | |
| Portfolio: RE-REIT | | | | |
| Instrument: REITS | | | | |
| Retail | | | | |
| EQUITY ONE INC | 22.44 | 110,000.00 | 2,289,379.78 | 2,468,400.00 |
| EXCEL TRUST INC | 11.39 | 124,000.00 | 1,462,104.55 | 1,412,360.00 |
| FEDERAL REALTY INV. | 101.41 | 132,000.00 | 11,151,520.45 | 13,386,120.00 |
| GGP INC | 20.07 | 1,055,000.00 | 17,664,456.53 | 21,173,850.00 |
| GLIMCHER REALTY TRUST | 9.36 | 254,000.00 | 2,572,285.15 | 2,377,440.00 |
| INLAND REAL ESTATE CORP | 10.52 | 150,000.00 | 1,483,257.04 | 1,578,000.00 |
| KIMCO REALTY CORP | 19.75 | 650,000.00 | 12,242,501.95 | 12,837,500.00 |
| KITE REALTY GROUP TRUST | 6.57 | 280,000.00 | 1,512,174.86 | 1,839,600.00 |
| MACERICH CO | 58.89 | 252,000.00 | 11,639,739.07 | 14,840,280.00 |
| NATIONAL RETAIL PROPERTIES | 30.33 | 271,000.00 | 8,360,980.87 | 8,219,430.00 |
| PENNSYLVANIA RI | 18.98 | 147,000.00 | 2,605,074.44 | 2,790,060.00 |
| REALTY INCOME CORP | 37.33 | 350,000.17 | 14,195,651.00 | 13,065,506.00 |
| REGENCY CENTERS CORP | 46.30 | 185,000.00 | 8,728,394.07 | 8,565,500.00 |
| RETAIL OPPORTUNITY | 14.72 | 120,000.00 | 1,572,484.97 | 1,766,400.00 |
| RETAIL PROPERTIES OF AMERICA | 12.72 | 345,000.00 | 4,594,813.64 | 4,388,400.00 |
| ROUSE PROPERTIES INC | 22.19 | 15,000.00 | 280,335.65 | 332,850.00 |
| RPT REALTY | 15.74 | 118,000.00 | 1,568,684.26 | 1,857,320.00 |
| SAUL CENTERS INC | 47.73 | 17,000.00 | 753,614.70 | 811,410.00 |
| SIMON PROP GROUP INC. | 152.16 | 630,000.00 | 59,331,399.41 | 95,860,800.00 |
| SITE CENTERS CORP | 15.37 | 600,000.00 | 9,130,387.26 | 9,222,000.00 |
| SPIRIT REALTY CAPITAL INC. | 9.83 | 610,000.00 | 5,812,491.66 | 5,996,300.00 |
| TANGER FACTORY OUTLET | 32.02 | 185,000.00 | 5,043,428.19 | 5,923,700.00 |
| TAUBMAN CENTERS INC | 63.92 | 122,000.00 | 7,174,649.78 | 7,798,240.00 |
| URSTADT BIDDLE PPTYS | 18.45 | 13,000.00 | 253,005.74 | 239,850.00 |
| VEREIT INC | 12.86 | 360,000.00 | 5,118,546.14 | 4,629,600.00 |
| WEINGARTEN RE INVST | 27.42 | 170,000.00 | 4,097,520.99 | 4,661,400.00 |
| Retail TOTAL | | 8,805,000.17 | 225,313,682.01 | 273,506,276.00 |
| Instrument: Diversified | | | | |
| AMERICAN ASSETS TRUST INC | 31.43 | 40,000.00 | 1,169,403.15 | 1,257,200.00 |
| AMERICAN HOMES 4 RENT-A | 16.20 | 50,000.00 | 807,567.86 | 810,000.00 |
| AMERICAN RESIDENTIAL | 17.16 | 9,000.00 | 155,943.24 | 154,440.00 |

Group: REAL ESTATE

Portfolio: REITS

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| DESCRIPTION | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------|-------|--------------|---------------|-----------------|
| Group: REAL ESTATE | | | | |
| Portfolio: RE-REIT | | | | |
| Instrument: | | | | |
| REITS Diversified | | | | |
| ARMADA HOFFLER PROPERTIES | 9.28 | 50,000.00 | 522,962.17 | 464,000.00 |
| CORECIVIC INC | 32.07 | 190,000.00 | 6,445,691.72 | 6,093,300.00 |
| CORESITE REALTY CORP | 32.19 | 40,000.00 | 1,326,075.27 | 1,287,600.00 |
| COUSINS PROPERTIES INC | 10.30 | 320,000.00 | 3,253,363.85 | 3,296,000.00 |
| CYRUSONE INC. | 22.33 | 36,000.00 | 750,008.90 | 803,880.00 |
| DIGITAL REALTY TRUST INC | 49.12 | 260,000.00 | 13,381,506.65 | 12,771,200.00 |
| DUPONT FABROS TECHNOLOGY | 24.71 | 125,000.00 | 2,832,292.79 | 3,088,750.00 |
| EPR PROPERTIES | 49.16 | 92,000.00 | 4,098,305.90 | 4,522,720.00 |
| INVESTORS REAL ESTATE TRUST | 8.58 | 130,000.00 | 1,138,111.96 | 1,115,400.00 |
| LEXINGTON CORP PPTYS | 10.21 | 450,000.00 | 4,619,737.86 | 4,594,500.00 |
| ONE LIBERTY PROPERTIES INC | 20.13 | 6,000.00 | 123,120.01 | 120,780.00 |
| SELECT INCOME REIT | 26.74 | 56,000.00 | 1,462,599.96 | 1,497,440.00 |
| SILVER BAY REALTY TRUST CORP. | 15.99 | 49,000.00 | 992,558.55 | 783,510.00 |
| THE GEO GROUP INC | 32.22 | 126,000.00 | 4,528,178.20 | 4,059,720.00 |
| VORNADO REALTY TRUST | 88.79 | 320,000.00 | 24,481,512.26 | 28,412,800.00 |
| WASHINGTON RE INV | 23.36 | 110,000.00 | 3,059,804.80 | 2,569,600.00 |
| WHITESTONE REIT-B | 13.37 | 33,000.00 | 446,820.00 | 441,210.00 |
| WINTHROP REALTY TRUST | 11.05 | 115,000.00 | 1,367,597.03 | 1,270,750.00 |
| WP CAREY INC | 61.35 | 110,000.00 | 6,987,916.43 | 6,748,500.00 |
| Diversified TOTAL | | 2,717,000.00 | 83,951,078.56 | 86,163,300.00 |
| Instrument: | | | | |
| Health Care | | | | |
| AVIV REIT INC | 23.70 | 37,000.00 | 899,588.99 | 876,900.00 |
| HCP INC | 36.32 | 907,000.00 | 32,570,751.43 | 32,942,240.00 |
| HEALTHCARE RLTY TR | 21.31 | 190,000.00 | 4,741,098.74 | 4,048,900.00 |
| LTC PROPERTIES INC | 35.39 | 65,000.00 | 2,362,198.18 | 2,300,350.00 |
| MEDICAL PROPERTIES TRUST INC | 12.22 | 380,000.00 | 4,842,373.99 | 4,643,600.00 |
| NATIONAL HEALTH INVESTORS INC | 56.10 | 46,000.00 | 2,255,205.02 | 2,580,600.00 |
| OMEGA HEALTHCARE INV | 29.80 | 168,000.00 | 5,192,877.88 | 5,006,400.00 |
| SABRA HEALTHCARE REIT INC | 26.14 | 95,000.00 | 2,518,966.83 | 2,483,300.00 |
| SENIOR HOUSING PROP TRUST | 22.23 | 340,000.00 | 7,257,411.62 | 7,558,200.00 |
| UNIVERSAL HEALTH RLT | 40.06 | 10,000.00 | 434,287.83 | 400,600.00 |

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|-------------------------------|--------|---------------|----------------|-----------------|
| Group: REAL ESTATE | | | | |
| Portfolio: RE-REIT | | | | |
| Instrument: REITS | | | | |
| Health Care | | | | |
| VENTAS INC. | 57.28 | 575,000.00 | 25,827,018.19 | 32,936,000.00 |
| WELLTOWER INC | 53.57 | 560,000.00 | 29,388,264.52 | 29,999,200.00 |
| Health Care TOTAL | | 3,373,000.00 | 118,290,043.22 | 125,776,290.00 |
| Instrument: Storage | | | | |
| CUBESMART | 15.94 | 270,000.00 | 3,440,287.01 | 4,303,800.00 |
| EXTRA SPACE STORAGE INC | 42.13 | 237,000.00 | 6,642,660.55 | 9,984,810.00 |
| LIFE STORAGE INC | 65.17 | 57,000.00 | 3,770,073.97 | 3,714,690.00 |
| PUBLIC STORAGE INC | 150.52 | 272,000.00 | 27,256,495.41 | 40,941,440.00 |
| Storage TOTAL | | 836,000.00 | 41,109,516.94 | 58,944,740.00 |
| Instrument: Hotels | | | | |
| ASHFORD HOSPITALITY TRUST INC | 8.28 | 94,000.00 | 781,288.47 | 778,320.00 |
| BRAEMAR HOTELS & RESORTS INC | 18.20 | 19,000.00 | 384,366.66 | 345,800.00 |
| CHATHAM LODGING TRUST | 20.45 | 37,000.00 | 661,478.82 | 756,650.00 |
| CHESAPEAKE LODGING TRUST | 25.29 | 85,000.00 | 1,532,855.67 | 2,149,650.00 |
| DIAMONDROCK HOSPITALITY | 11.55 | 466,000.00 | 4,417,967.95 | 5,382,300.00 |
| FELCOR LODGING TRUST | 8.16 | 55,000.00 | 309,174.72 | 448,800.00 |
| HERSHA HOSPITALITY TRUST | 5.57 | 355,000.00 | 1,732,188.41 | 1,977,350.00 |
| HOSPITALITY PROPERTIES | 27.03 | 249,000.00 | 6,106,292.22 | 6,730,470.00 |
| HOST HOTELS & RESORTS INC | 19.44 | 1,475,000.00 | 24,287,485.90 | 28,674,000.00 |
| LASALLE HOTEL PROPERTIES | 30.86 | 155,000.00 | 3,543,176.05 | 4,783,300.00 |
| PEBBLEBROOK HOTEL TRUST | 30.76 | 45,000.00 | 1,092,380.10 | 1,384,200.00 |
| RLJ LODGING TRUST | 24.32 | 240,000.00 | 4,713,675.75 | 5,836,800.00 |
| RYMAN HOSPITALITY PROPERTIES | 41.78 | 65,000.00 | 2,752,043.90 | 2,715,700.00 |
| STRATEGIC HOTELS & RESORTS | 9.45 | 355,000.00 | 2,160,827.41 | 3,354,750.00 |
| SUMMIT HOTEL PROPERTIES INC | 9.00 | 109,000.00 | 923,455.32 | 981,000.00 |
| SUNSTONE HOTEL INVESTORS INC | 13.40 | 435,000.00 | 4,457,205.15 | 5,829,000.00 |
| Hotels TOTAL | | 4,239,000.00 | 59,855,862.50 | 72,128,090.00 |
| REITS TOTAL | | 29,901,000.17 | 847,921,485.48 | 958,953,776.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|---------------------------------|--------|----------------|-----------------|
| Group: REAL ESTATE | | | |
| Portfolio: RE-SOUTH | | | |
| Instrument: SOUTH REGION | | | |
| Apartment | | | |
| AUTUMN RIDGE | | 0.00 | |
| BRIDGEWATER | | 0.00 | |
| HOMES OF PRAIRIE SPRINGS | | 32,665,932.00 | 60,000,000.00 |
| WATERS PARK | | 1,691,791.00 | 15,000,000.00 |
| WYNFIELD TRACE | | 0.00 | |
| Apartment TOTAL | | 34,357,723.00 | 75,000,000.00 |
| Instrument: Industrial | | | |
| 15200 TRINITY FORT | | 18,101,085.00 | 27,700,000.00 |
| 165 AVIATION BLVD | | 4,477,000.00 | 2,400,000.00 |
| QUADRANT BUSINESS CENTER | | 12,830,524.00 | 21,000,000.00 |
| QUAKER OATS BUILDING | | 16,952,685.00 | 13,900,000.00 |
| REGENCY 2 | | 15,526,783.00 | 16,900,000.00 |
| SUGARLOAF DIST. CTR. | | 13,340,000.00 | 14,700,000.00 |
| TRADE CENTER I | | 13,769,358.00 | 11,700,000.00 |
| TRADE CENTER II | | 12,013,355.00 | 9,100,000.00 |
| Industrial TOTAL | | 107,010,790.00 | 117,400,000.00 |
| Instrument: Land | | | |
| EAGLES LANDING LAND | | 710,189.00 | 730,000.00 |
| GALLERIA LAND | | 1,787,098.00 | 10,200,000.00 |
| REGENCY 1 | | 0.00 | |
| Land TOTAL | | 2,497,287.00 | 10,930,000.00 |
| Instrument: Office | | | |
| ARBORETUM | | 1,576,571.00 | 22,300,000.00 |
| GALLERIA 100 | | 26,580,825.00 | 19,100,000.00 |
| GALLERIA 400 | | 70,198,116.00 | 66,800,000.00 |
| GALLERIA 600 | | 27,565,203.00 | 25,100,000.00 |
| Office TOTAL | | 125,920,715.00 | 133,300,000.00 |
| Instrument: Retail | | | |
| K MART #74 - GREENBELT | | 0.00 | |

Group: REAL ESTATE

Portfolio: SOUTH REGION

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--|--------|----------------|-----------------|
| <div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-SOUTH</div> <div>Instrument:</div> <div>SOUTH REGION</div> <div>Retail</div> </div> | | | |
| LAKELAND PLAZA | | 22,461,215.00 | 21,000,000.00 |
| PRESTON VILLAGE CENTER | | 46,681,715.00 | 30,600,000.00 |
| Retail TOTAL | | 69,142,930.00 | 51,600,000.00 |
| SOUTH REGION TOTAL | | 338,929,445.00 | 388,230,000.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--------------------------------|------------|----------------|-----------------|
| Group: REAL ESTATE | | | |
| Portfolio: RE-WEST | | | |
| Instrument: | | | |
| WEST REGION | | | |
| Unassigned | | | |
| CAMSTAR SYSTEMS INC. | 100,000.00 | 0.00 | |
| Unassigned TOTAL | 100,000.00 | 0.00 | |
| Instrument: | | | |
| Apartment | | | |
| BOULDERS AT FOUNTAINGROVE | | 28,018,205.00 | 32,700,000.00 |
| CIELO APARTMENTS | | 0.00 | |
| COURTYARDS AT 65TH STREET | | 92,026,750.00 | 114,000,000.00 |
| HEIGHTS AT BEAR CREEK | | 29,581,087.00 | 48,900,000.00 |
| M STREET | | 83,612,178.00 | 77,400,000.00 |
| OVERLOOK APARTMENTS | | 534,580.00 | 52,100,000.00 |
| OVERLOOK AT FOUNTAINGROVE | | 19,509,028.00 | 18,500,000.00 |
| RELATED - PARAMOUNT - 3RD & MI | | 1.00 | 81,600,000.00 |
| RELATED - THE EMERSON | | 0.00 | |
| WEST DUBLIN APARTMENTS | | 0.00 | |
| Apartment TOTAL | | 253,281,829.00 | 425,200,000.00 |
| Instrument: | | | |
| Industrial | | | |
| FLEMING BUSINESS PARK | | 45,943,997.00 | 51,400,000.00 |
| HORIZON DISTRIBUTION CENTER | | 16,872,464.00 | 26,400,000.00 |
| PARK MIRA LOMA SOUTH | | 23,737,304.00 | 28,100,000.00 |
| THOROUGHbred PHASE 1 | | 5,530,459.00 | 38,100,000.00 |
| THOROUGHbred PHASE 2 | | 4,949,946.00 | 30,700,000.00 |
| THOROUGHbred PHASE III | | 6,064,674.00 | 29,300,000.00 |
| Industrial TOTAL | | 103,098,844.00 | 204,000,000.00 |
| Instrument: | | | |
| Office | | | |
| 2030 MAIN STREET | | 0.00 | |
| 44 MONTGOMERY | | 111,738,268.00 | 314,000,000.00 |
| 900 E. HAMILTON AVE. | | 0.00 | |
| FOUNDRY SQUARE | | 121,649,273.00 | 167,000,000.00 |
| ONE CALIFORNIA | | 21,778,965.00 | 218,000,000.00 |
| Office TOTAL | | 255,166,506.00 | 699,000,000.00 |

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| DESCRIPTION | SHARES | BOOK VALUE | MARKET VALUE |
|--------------------------|---------------|------------------|------------------|
| Group: REAL ESTATE | | | |
| Portfolio: RE-WEST | | | |
| Instrument: WEST REGION | | | |
| Retail | | | |
| ANAHEIM HILLS | | 52,321,064.00 | 102,000,000.00 |
| CLAIREMONT SQUARE | | 52,686,112.00 | 126,000,000.00 |
| WESTCHESTER SHOPPING | | 47,509,919.00 | 57,400,000.00 |
| Retail TOTAL | | 152,517,095.00 | 285,400,000.00 |
| Instrument: Timber | | | |
| BASCOM WOODS | | 5,700,000.00 | 3,230,000.00 |
| Timber TOTAL | | 5,700,000.00 | 3,230,000.00 |
| WEST REGION TOTAL | 100,000.00 | 769,764,274.00 | 1,616,830,000.00 |
| TOTAL | 30,001,000.17 | 4,307,679,055.17 | 6,699,396,575.20 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|---|------------|-------------------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-DPE | | | |
| Instrument: AIF | | | |
| DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS | | | |
| APOLLO INVESTMENT FUND VIII | | 1,240,785.15 | 1,240,785.15 |
| APOLLO INVESTMENT FUND IV | | 1,000.36 | 634,676.98 |
| APOLLO INVESTMENT FUND V | | 999.98 | 7,977,900.97 |
| APOLLO INVESTMENT FUND VI | | 29,403,040.97 | 168,975,955.88 |
| APOLLO INVESTMENT FUND VII | | 1,000.01 | 182,288,842.28 |
| BAIN CAPITAL FUND IX | | 25,650,386.40 | 123,480,496.85 |
| BAIN CAPITAL FUND VII | | 1,000.42 | 19,429,809.87 |
| BAIN CAPITAL FUND VIII | | 1,000.31 | 42,666,265.30 |
| BAIN CAPITAL FUND X | | 157,682,657.89 | 186,621,791.43 |
| BAIN CAPITAL FUND XI | | 0.00 | |
| BAIN CAPITAL IX COINVESTMENT | | 2,904,641.76 | 28,273,146.93 |
| BAIN CAPITAL X COINVESTMENT | | 6,845,160.97 | 7,999,936.02 |
| BLACKSTONE CAPITAL PARTNERS | BCPMB | 999.95 | 0.94 |
| BLACKSTONE CAPITAL PARTNERS | | 999.99 | 22,253,666.48 |
| BLACKSTONE CAPITAL PARTNERS | | 208,135,145.97 | 314,625,544.07 |
| BLACKSTONE CAPITAL PARTNERS | | 77,356,885.62 | 85,074,550.48 |
| BLACKSTONE COMMUNICATION I | | 1,000.76 | 3,983,126.33 |
| CARLYLE PARTNERS IV | | 999.99 | 27,271,851.88 |
| CARLYLE PARTNERS V | | 67,039,987.72 | 126,143,058.60 |
| CARLYLE PARTNERS VI | | 709,092.00 | 709,092.00 |
| CID MEZZANINE CAPITAL | CIDMEZ | 1,000.50 | 0.89 |
| CLAYTON, DUBILIER & RICE VI | CLDURI | 999.99 | 4,299,651.82 |
| FOX PAINE CAPITAL FUND II | | 102,092.33 | 20,933,977.93 |
| FRANCISCO PARTNERS | | 3,477,263.54 | 16,965,799.89 |
| FRANCISCO PARTNERS II | | 13,509,928.66 | 49,986,583.84 |
| FRANCISCO PARTNERS III | | 42,882,115.94 | 46,436,992.74 |
| FRIEDMAN FLEISCHER & LOWE II | | 1,000.26 | 13,970,996.84 |
| FRIEDMAN FLEISCHER & LOWE III | | 31,120,717.16 | 41,612,244.79 |
| FS EQUITY PARTNERS IV | FSEP4 | 17,392.98 | 1,125,792.95 |
| FS EQUITY PARTNERS V | | 75,722.98 | 29,113,535.77 |
| FS EQUITY PARTNERS VI | | 49,538,240.41 | 66,773,371.72 |
| GCM MMIF (2007 Series) | | 97,553,805.45 | 154,322,615.86 |
| Group: ALTERNATIVE INVESTMENT | Portfolio: | DOMESTIC PRIVATE EQUITY | |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
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| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-DPE | | | |
| Instrument: AIF | | | |
| DOMESTIC PRIVATE EQUITY | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| GCM MMIF (2008 Series) | | 94,117,324.49 | 108,844,874.61 |
| GCM MMIF (2010 Series) | | 72,143,243.71 | 80,347,247.23 |
| GREEN EQUITY INVESTORS V | | 10,143,239.68 | 39,227,594.85 |
| GREEN EQUITY INVESTORS VI | | 9,061,474.81 | 8,506,149.88 |
| HARBOURVEST PARTNERS VII | | 1,000.40 | 16,321,584.84 |
| HEARTLAND INDUSTRIAL | | 14,036,175.23 | 542,846.93 |
| HELLMAN & FRIEDMAN CAPITAL | | 9,332,619.74 | 9,681,174.90 |
| LEHMAN BROTHERS II | LBBP | 1,000.05 | |
| LINSALATA CAPITAL PARTNERS | | 8,607,000.00 | 6,815,167.96 |
| LINSALATA CAPITAL PARTNERS III | | 999.91 | 0.91 |
| LINSALATA CAPITAL PARTNERS IV | | 999.99 | 14,611,255.98 |
| LINSALATA CAPITAL PARTNERS V | | 16,544,811.15 | 20,895,032.96 |
| MONITOR CLIPPER EQUITY | | 2,618,634.81 | 18,732,543.91 |
| MONITOR CLIPPER EQUITY | | 17,161,812.94 | 38,451,250.61 |
| OAK HILL CAPITAL PARTNERS | | 999.98 | 563,927.92 |
| PAINE SCHWARTZ PARTNERS | | 71,094,553.11 | 101,496,125.66 |
| PROVIDENCE EQUITY PARTNERS | | 1,000.04 | 5,913,016.97 |
| PROVIDENCE EQUITY PARTNERS V | | 32,730,888.09 | 68,876,924.90 |
| PROVIDENCE EQUITY PARTNERS | | 169,380,484.53 | 209,825,469.22 |
| PROVIDENCE EQUITY PARTNERS | | 8,690,136.98 | 8,282,085.94 |
| SILVER LAKE PARTNERS | ASILLAKE | 998.97 | 0.89 |
| SILVER LAKE PARTNERS II | | 1,000.06 | 11,451,988.01 |
| SILVER LAKE PARTNERS III | | 21,591,166.50 | 50,339,443.80 |
| SILVER LAKE PARTNERS IV | | 3,994,045.00 | 3,994,045.00 |
| SKM EQUITY FUND III | | 14,691.07 | 22,117,398.94 |
| SUMMIT PARTNERS GROWTH | | 6,875,000.00 | 6,584,837.97 |
| SUMMIT PARTNERS | | 10,927,473.95 | 13,031,108.01 |
| SUMMIT PARTNERS VENTURE CAP | | 4,450,000.00 | 4,428,858.94 |
| TA XI | | 13,437,499.66 | 17,388,260.88 |
| THOMA BRAVO FUND X | | 17,062,705.95 | 18,988,306.02 |
| THOMA BRAVO SPEC OPP FUND I | | 6,552,484.00 | 6,509,359.01 |
| TOWERBROOK INVESTORS III | | 25,219,136.06 | 35,045,794.77 |
| Group: ALTERNATIVE INVESTMENT | Portfolio: | DOMESTIC PRIVATE EQUITY | |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|------------------------------------|--------|------------------|------------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-DPE | | | |
| Instrument: AIF | | | |
| DOMESTIC PRIVATE EQUITY | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| TOWERBROOK INVESTORS IV | | 281,161.00 | 281,161.00 |
| TPG PARTNERS IV | | 1,001.54 | 35,541,108.75 |
| TPG PARTNERS V | | 126,055,798.79 | 137,299,386.70 |
| TPG PARTNERS VI | | 139,037,565.73 | 185,480,198.87 |
| TRITON FUND IV, LP | | 0.00 | |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 1,726,427,194.34 | 3,101,607,597.22 |
| DOMESTIC PRIVATE EQUITY TOTAL | | 1,726,427,194.34 | 3,101,607,597.22 |

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| DESCRIPTION | TICKER | | | BOOK VALUE | MARKET VALUE |
|---|-------------|--------------------------|-------------------------------------|-----------------------|-----------------------|
| Group: ALTERNATIVE INVESTMENT | | | | | |
| | | Portfolio: AI-ENR | ENERGY AND NATURAL RESOURCES | | |
| | | Instrument: AIF | ALTERNATIVE INVESTMENT FUNDS | | |
| AI-LEGAL EXPENSES | | | | 0.01 | 0.01 |
| BEACON GROUP ENERGY FUND II | | | | 999.35 | 1,399,193.99 |
| LIME ROCK PARTNERS II | | | | 1,000.99 | 32,665.99 |
| LIME ROCK PARTNERS III | AOLIMEROCK3 | | | 21,515,225.00 | 13,745,578.95 |
| LIME ROCK PARTNERS IV | | | | 29,693,625.96 | 51,005,764.00 |
| LIME ROCK PARTNERS V | | | | 61,139,552.90 | 64,545,702.87 |
| PANDA II LIBERTY HOLDINGS | | | | 0.00 | |
| PANDA LIBERTY HOLDINGS, LLC | | | | 38,533,872.00 | 43,762,872.18 |
| PANDA PATRIOT HOLDINGS, LLC | | | | 50,000,000.00 | 50,000,000.00 |
| PANDA POWER FUND II | | | | 63,894,796.98 | 73,811,884.78 |
| PANDA POWER GENERATION | | | | 93,951,726.84 | 119,521,177.02 |
| PANDA SHERMAN POWER | | | | 75,000,000.00 | 90,360,000.00 |
| PANDA TEMPLE POWER | | | | 75,000,000.00 | 89,121,999.75 |
| PANDA TEMPLE POWER II | | | | 75,000,000.00 | 85,749,999.75 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | | | 583,730,800.03 | 683,056,839.29 |
| | | Instrument: COM | COMMON STOCK | | |
| EXCO RESOURCES INC | XCO | | 5.31 | 4,925,000.00 | 46,968,000.69 |
| COMMON STOCK TOTAL | | | | 4,925,000.00 | 46,968,000.69 |
| ENERGY AND NATURAL RESOURCES TOTAL | | | | 4,925,000.00 | 630,698,800.72 |
| | | | | | 709,208,589.29 |

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| DESCRIPTION | TICKER | | | BOOK VALUE | MARKET VALUE |
|---|--------|------|--------------|----------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | | | |
| Portfolio: AI-FDIC | | | | | |
| Instrument: AIF | | | | | |
| BANKING AND INSURANCE | | | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | | | |
| AI-LEGAL EXPENSES | | | | 0.00 | |
| CADENCE BANCORP LLC | | | | 183,985,584.14 | 183,985,584.14 |
| HAMILTON STATE BANCSHARES, | | | | 0.00 | |
| SKBHC HOLDINGS LLC | | | | 33,834,717.75 | 37,088,683.72 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | | | 217,820,301.89 | 221,074,267.86 |
| Instrument: COM | | | | | |
| COMMON STOCK | | | | | |
| HAMILTON STATE BANCSHARES | HMBH | 6.50 | 3,076,783.00 | 19,999,089.50 | 19,999,089.50 |
| COMMON STOCK TOTAL | | | 3,076,783.00 | 19,999,089.50 | 19,999,089.50 |
| BANKING AND INSURANCE TOTAL | | | 3,076,783.00 | 237,819,391.39 | 241,073,357.36 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
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| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-GIP | | | |
| Instrument: AIF | | | |
| GLOBAL/INTL PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS | | | |
| ADVENT INTERNATIONAL GPE VII | | 13,005,000.00 | 15,495,591.91 |
| AIG GLOBAL EMERGING MARKETS | AIGG | 998.57 | 2,133,300.96 |
| AXIOM ASIA PRIVATE CAPITAL | | 5,320,789.00 | 4,762,655.98 |
| BRIDGEPOINT EUROPE IV | | 14,946,533.01 | 19,964,779.93 |
| COMMONFUND CAPITAL | | 750,000.00 | 603,486.00 |
| CVC CAPITAL PARTNERS VI (A), | | 0.00 | |
| DOVER STREET VII | | 25,153,456.03 | 43,254,856.00 |
| DOVER STREET VIII | | 8,759,761.99 | 11,915,181.04 |
| GILBERT GLOBAL EQUITY | GILBERTG | 37,416,132.66 | 24,233,662.11 |
| H.I.G. EUROPE CAPITAL PARTNERS | | 0.00 | |
| HARBOURVEST INT'L III | | 1,000.14 | 2,805,357.97 |
| HARBOURVEST INT'L III-DIRECT | HVIPE | 8,424,472.07 | 2,505,350.88 |
| HARBOURVEST INT'L IV-DIRECT | | 1,000.23 | 1,866,705.87 |
| HARBOURVEST INT'L | | 999.98 | 20,830,121.97 |
| HARBOURVEST PARTNERS 2007 | | 35,027,685.68 | 48,290,476.79 |
| TRITON FUND IV, LP | | 3,562,614.42 | 3,559,556.83 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 152,370,443.78 | 202,221,084.24 |
| GLOBAL/INTL PRIVATE EQUITY TOTAL | | 152,370,443.78 | 202,221,084.24 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|------------------------------------|--------|------------------|------------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-HF | | | |
| Instrument: AIF | | | |
| HEDGE FUNDS | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| AG SUPER FUND, L.P. | | 175,000,000.00 | 206,960,724.25 |
| BROOKSIDE CAPITAL PARTNERS | | 50,000,000.00 | 107,365,053.00 |
| CLAREN ROAD CREDIT MASTER | | 200,000,000.00 | 213,227,678.00 |
| DAVIDSON KEMPNER | | 100,000,000.00 | 121,058,542.00 |
| IONIC CAPITAL | | 125,000,000.00 | 107,000,991.25 |
| KING STREET CAPITAL | | 200,000,000.00 | 238,206,530.00 |
| MKP CREDIT, L.P. | | 125,000,000.00 | 158,186,221.25 |
| OZ DOMESTIC PARTNERS II | | 100,000,000.00 | 133,598,240.00 |
| REMINGTON INV STRATEGIES | | 200,000,000.00 | 280,769,666.00 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 1,275,000,000.00 | 1,566,373,645.75 |
| HEDGE FUNDS TOTAL | | 1,275,000,000.00 | 1,566,373,645.75 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|------------------------------------|--------|---------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-INF | | | |
| Instrument: AIF | | | |
| INFRASTRUCTURE | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| AI-LEGAL EXPENSES | | 0.00 | |
| GCM INFRASTRUCTURE (2009) | | 56,641,253.04 | 80,276,570.67 |
| GCM INFRASTRUCTURE (2013) | | 0.00 | |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 56,641,253.04 | 80,276,570.67 |
| INFRASTRUCTURE TOTAL | | 56,641,253.04 | 80,276,570.67 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|-------------------------------------|--------|---------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-OTH | | | |
| Instrument: AIF | | | |
| OTHER ALTERNATIVE INVESTMENTS | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| ARES CORPORATE | | 0.00 | |
| ARES CORPORATE | | 0.00 | |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 0.00 | |
| OTHER ALTERNATIVE INVESTMENTS TOTAL | | 0.00 | 0.00 |

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| DESCRIPTION | TICKER | SHARES | BOOK VALUE | MARKET VALUE |
|-----------------------------------|---------|---------------|----------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | | |
| Portfolio: AI-PPE | | | | |
| Instrument: ICOM | | | | |
| PUBLIC PRIVATE EQUITY | | | | |
| INTERNATIONAL COMMON STOCKS | | | | |
| HARBOURVEST GLOBAL PRIVATE | HVPE_LN | 15,043,501.00 | 104,502,460.94 | 154,195,886.00 |
| INTERNATIONAL COMMON STOCKS TOTAL | | 15,043,501.00 | 104,502,460.94 | 154,195,886.00 |
| PUBLIC PRIVATE EQUITY TOTAL | | 15,043,501.00 | 104,502,460.94 | 154,195,886.00 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|---------------------------------------|--------|---------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-PPIF | | | |
| Instrument: AIF | | | |
| PUBLIC-PRIVATE INVESTMENT FUNDS | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| AG GECC PUBLIC-PRIVATE | | 1,000.34 | 13,815.93 |
| BLACKROCK PUBLIC-PRIVATE | | 1,000.05 | 71.85 |
| INVESCO MORTGAGE RECOVERY | | 17,936,307.92 | 35,982,651.90 |
| WELLINGTON MANAGEMENT | | 1,000.02 | 0.96 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 17,939,308.33 | 35,996,540.64 |
| PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL | | 17,939,308.33 | 35,996,540.64 |

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| DESCRIPTION | TICKER | PRICE | SHARES | BOOK VALUE | MARKET VALUE |
|-------------------------------|--------|--------------------|------------|---------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | | | |
| Portfolio: AI-SD | | STOCK DISTRIBUTION | | | |
| Instrument: COM | | COMMON STOCK | | | |
| AUDIENCE INC | ADNC | 11.64 | 22,017.00 | 155,412.00 | 256,278.00 |
| BOINGO WIRELESS INC | WIFI | 6.41 | 16,919.00 | 119,429.95 | 108,451.00 |
| CISCO SYSTEMS | CSCO | 22.45 | 13,969.00 | 457,904.82 | 313,604.00 |
| GLU MOBILE INC | GLUU | 3.89 | 29,346.00 | 232,420.32 | 114,156.00 |
| LAREDO PETROLEUM INC | LPI | 27.69 | 47,000.00 | 217,240.00 | 1,301,430.00 |
| MOMENTA PHARMACEUTICALS INC | MNTA | 17.68 | 228,018.00 | 5,984,039.22 | 4,031,358.00 |
| NUANCE COMMUNICATIONS | NUAN | 15.20 | 177,490.00 | 1,525,299.32 | 2,697,848.00 |
| WORKDAY INC-CL A | WDAY | 83.16 | 11,688.00 | 951,870.72 | 971,974.00 |
| XOOM CORP | XOOM | 27.37 | 34,262.00 | 640,696.00 | 937,751.00 |
| COMMON STOCK TOTAL | | | 580,709.00 | 10,284,312.35 | 10,732,850.00 |
| STOCK DISTRIBUTION TOTAL | | | 580,709.00 | 10,284,312.35 | 10,732,850.00 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|---|--------|-----------------------|-----------------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-SF | | | |
| Instrument: AIF | | | |
| SPECIALTY FINANCE | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| AG SELECT PARTNERS | | 2,232,204.00 | 2,232,204.00 |
| AI-LEGAL EXPENSES | | 0.00 | |
| ARES CORPORATE | | 999.98 | 8,035,639.02 |
| ARES CORPORATE | | 999.98 | 48,484,614.81 |
| ARES CORPORATE | | 52,259,829.32 | 163,879,469.68 |
| ARES CORPORATE | | 16,241,926.53 | 15,423,470.35 |
| ARES SPECIAL SITUATIONS FUND | | 1,000.00 | 13,633,634.71 |
| CANTOR COMMERCIAL REAL | | 190,635,064.00 | 231,252,190.12 |
| DEBT PARTNERS I | | 21,478,084.05 | 29,277,130.75 |
| OAKTREE EUROPEAN | | 7,583,626.90 | 7,647,918.00 |
| OAKTREE EUROPEAN PRINCIPAL | | 22,326,908.21 | 25,822,242.59 |
| PROVIDENCE TMT SPECIAL | | 1,000.00 | 41,216,890.00 |
| TPG OPPORTUNITIES PARTNERS II | | 70,988,980.91 | 78,070,412.92 |
| TPG SPECIALTY LENDING | | 34,495,350.02 | 39,694,760.12 |
| WLR RECOVERY FUND V | | 40,735,860.92 | 51,351,410.82 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 458,981,834.82 | 756,021,987.89 |
| SPECIALTY FINANCE TOTAL | | 458,981,834.82 | 756,021,987.89 |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
|-------------------------------|------------|-----------------|-----------------|
| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-VC | | | |
| Instrument: AIF | | | |
| VENTURE CAPITAL | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| ADAMS CAPITAL MANAGEMENT III | | 15,325,396.63 | 5,610,200.89 |
| ADVANCED TECHNOLOGY | | 6,352,051.42 | 7,320,152.84 |
| ATHENIAN VENTURE PARTNERS | OVVF | 999.94 | 575,959.08 |
| BAIN CAPITAL VENTURE FUND | | 1,000.19 | 1,152,840.85 |
| BAIN CAPITAL VENTURE FUND | | 999.87 | 7,422,996.89 |
| BAIN CAPITAL VENTURE FUND | | 4,684,841.19 | 26,575,863.84 |
| BAIN CAPITAL VENTURE FUND | | 37,935,643.47 | 44,285,499.74 |
| BAIN CAPITAL VENTURE FUND | | 32,044,999.99 | 30,136,569.84 |
| BAKER COMMUNICATIONS FUND | BAKERCOM | 1,000.02 | 0.96 |
| BAKER COMMUNICATIONS FUND II | AVBAKER2 | 31,229,250.79 | 27,776,324.92 |
| BLUE CHIP CAPITAL FUND II | BCCII | 138,633.60 | 137,041.95 |
| BLUE CHIP CAPITAL FUND III | A01433 | 15,193,294.48 | 15,011.99 |
| BLUE CHIP CAPITAL FUND IV | | 14,975,119.44 | 21,515,472.85 |
| BRANTLEY VENTURE PARTNERS III | BIII | 2,354,905.35 | 0.94 |
| CARDINAL HEALTH PARTNERS | CHPL | 998.57 | 0.52 |
| CB HEALTHCARE FUND | CBHCF | 999.95 | 5,866.95 |
| CB HEALTHCARE FUND II | | 1,000.28 | 1,943,218.80 |
| CHP II | | 1,000.18 | 8,466,319.95 |
| CHP III | | 25,284,958.90 | 27,281,618.75 |
| COMMONFUND CAPITAL VENTURE | | 43,124,964.00 | 46,682,958.06 |
| COMMONFUND CAPITAL VENTURE | | 8,050,001.00 | 8,210,451.97 |
| COMMONWEALTH CAPITAL | | 6,236,021.21 | 6,181,667.94 |
| DAG VENTURES III | | 10,353,429.70 | 26,549,315.45 |
| DAG VENTURES IV | AVDAG4 | 18,796,434.59 | 19,504,837.30 |
| ESSEX WOODLANDS HEALTH VEN. | | 16,089,505.21 | 16,250,663.76 |
| ESSEX WOODLANDS HEALTH VEN. | | 27,386,306.27 | 31,620,692.76 |
| ESSEX WOODLANDS HEALTH VEN. | | 63,279,070.62 | 76,380,174.85 |
| FOUNDATION MEDICAL PARTNERS | | 11,157,659.73 | 11,100,674.91 |
| FOUNDATION MEDICAL PARTNERS | | 15,981,585.85 | 15,572,275.83 |
| FOUNDATION MEDICAL PARTNERS | | 11,256,325.94 | 10,564,818.93 |
| GENERAL CATALYST II | | 1,000.21 | 4,675,488.91 |
| GENERAL CATALYST III | AVGCG3 | 1,000.32 | 5,211,991.88 |
| Group: ALTERNATIVE INVESTMENT | Portfolio: | VENTURE CAPITAL | |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
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| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-VC | | | |
| Instrument: AIF | | | |
| VENTURE CAPITAL | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| GENERAL CATALYST VI | | 10,100,000.00 | 10,151,014.95 |
| GLOBESPAN CAPITAL PARTNERS | | 6,926,144.11 | 20,956,874.78 |
| GLOBESPAN CAPITAL PARTNERS V | | 1,944,859.23 | 25,168,084.91 |
| HARBOURVEST PARTNERS VI | | 1,961,869.47 | 2,015,670.97 |
| HARBOURVEST PARTNERS VI | | 999.83 | 10,488,483.79 |
| HARBOURVEST PARTNERS VII | | 8,592,365.77 | 20,694,439.78 |
| LIGHTHOUSE CAPITAL PARTNERS | | 1,000.21 | 745,303.38 |
| LIGHTHOUSE CAPITAL PARTNERS | | 9,982,238.04 | 18,042,468.92 |
| MERITAGE PRIVATE EQUITY FUND | AMERIT | 999.97 | 0.59 |
| MERITAGE PRIVATE EQUITY FUND | | 15,907,576.55 | 3,258,992.29 |
| MERITAGE PRIVATE EQUITY FUND | AVMERIT3 | 8,534,104.92 | 7,643,136.98 |
| MIAMI VALLEY VENTURE FUND | MVVF | 1,847,811.22 | |
| MORGENTHALER PARTNERS V | MGVPV | 999.98 | 0.91 |
| MORGENTHALER PARTNERS VI | MGVPVI | 12,622,314.23 | 1,487,453.85 |
| MORGENTHALER PARTNERS VII | | 11,179,577.72 | 7,939,723.89 |
| MORGENTHALER PARTNERS VIII | | 10,843,714.92 | 17,071,109.48 |
| NORTHWEST OHIO VENTURE FUND | NOVF | 1,693,615.50 | 0.98 |
| NEW ENTERPRISE ASSOCIATES 10 | | 2,688,535.71 | 6,167,830.89 |
| NEW ENTERPRISE ASSOCIATES 11 | AVNEA11 | 1,000.03 | 7,915,222.89 |
| NEW ENTERPRISE ASSOCIATES 13 | | 12,313,705.80 | 25,549,119.72 |
| NEW ENTERPRISE ASSOCIATES 14 | | 15,000,000.00 | 15,460,498.91 |
| NORTHCOAST FUND | NCFD | 1,000.00 | 1.00 |
| NORTHCOAST FUND II (MEOF) | | 11,587,588.45 | 4,156,699.22 |
| OHIO INNOVATION FUND I | OIF1 | 1,877,410.90 | 143,379.70 |
| PARK ST CAPITAL PRIVATE | AVPARK5 | 999.93 | 8,032,992.88 |
| PARK ST CAPITAL PRIVATE | AVPARK6 | 5,508,233.53 | 14,170,584.86 |
| PRIMUS CAPITAL FUND III-A PFD | PCFZ | 999.96 | 0.98 |
| PRIMUS CAPITAL FUND III-B | PCFY | 999.96 | 0.99 |
| PRIMUS CAPITAL FUND IV | PCF4 | 999.86 | 5,261.13 |
| PRIMUS CAPITAL FUND V | | 999.88 | 15,595,464.60 |
| PRIMUS CAPITAL FUND VI | | 8,683,935.99 | 18,755,517.55 |
| PRIMUS CAPITAL FUND VII | | 5,385,207.86 | 4,860,911.61 |
| Group: ALTERNATIVE INVESTMENT | Portfolio: VENTURE CAPITAL | | |

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| DESCRIPTION | TICKER | BOOK VALUE | MARKET VALUE |
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| Group: ALTERNATIVE INVESTMENT | | | |
| Portfolio: AI-VC | | | |
| Instrument: AIF | | | |
| VENTURE CAPITAL | | | |
| ALTERNATIVE INVESTMENT FUNDS | | | |
| PRISM VENTURE PARTNERS IV | | 5,295,739.06 | 0.86 |
| REDSHIFT VENTURES II | VEASPVE | 13,687,245.58 | 2,147,128.90 |
| TUCKER ANTHONY PRIVATE | | 1,000.42 | 1,784,770.86 |
| TUCKER ANTHONY PRIVATE | | 1,000.14 | 4,307,875.90 |
| WARBURG PINCUS EQUITY | | 999.67 | 2,342,885.15 |
| WARBURG PINCUS PRIVATE | | 998.84 | 33,789,364.83 |
| WARBURG PINCUS PRIVATE | | 999.41 | 27,285,905.69 |
| WARBURG PINCUS PRIVATE | | 58,582,837.45 | 85,551,621.92 |
| WARBURG PINCUS PRIVATE | | 20,369,999.92 | 21,879,172.89 |
| ALTERNATIVE INVESTMENT FUNDS TOTAL | | 680,373,028.93 | 934,291,949.48 |
| VENTURE CAPITAL TOTAL | | 680,373,028.93 | 934,291,949.48 |
| TOTAL | | 5,351,038,028.64 | 7,792,000,058.54 |
| FUND TOTAL | | 42,963,449,387.80 | 58,261,234,934.23 |