

**Retirement Program Plan for Employees
of Certain Employers at the U.S.
Department of Energy Facilities at
Oak Ridge, Tennessee**

**Independent Auditor's Report and
Financial Statements**

December 31, 2012 and 2011

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

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Independent Auditor's Report

To the Participants and Plan Administrator of the
Retirement Program Plan for Employees of Certain Employers
at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Report on the Financial Statements

We have audited the accompanying financial statements of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee (the Plan), which comprise the Statements of Net Assets Available for Benefits as of December 31, 2012 and 2011, and the related Statements of Changes in Net Assets Available for Benefits for the years then ended, and the related Notes to Financial Statements.

Plan Management's Responsibility for the Financial Statements

Plan management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America (US GAAP); this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America (US GAAS). Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by Plan management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the net assets available for benefits of the Plan as of December 31, 2012, and the changes therein for the years then ended, and the financial status of the Plan as of January 1, 2012 and the changes therein for the year then ended, in accordance with US GAAP.

Report on Supplementary Information

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplementary information listed in the table of contents as of and for the year ended December 31, 2012 is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of Plan management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or the financial statements themselves, and other additional procedures in accordance with US GAAS. In our opinion, the information is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

McConnell & Jones LLP

Houston, Texas
October 11, 2013

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Statements of Net Assets Available for Benefits

December 31, 2012 and 2011

(in thousands of dollars)

	2012	2011
Assets		
Investments, at fair value		
United States government securities	\$ 479,844	\$ 312,391
Corporate bonds and notes	121,073	94,197
Corporate debt instruments – preferred	116,150	88,619
Corporate stocks	402,177	515,644
Partnerships and joint ventures	127,983	124,137
Pooled separate accounts	53,459	88,917
Common/collective trust funds	357,296	274,665
Registered investment companies	2,913	3,276
Cash and cash equivalents	69	494
Total investments, at fair value	1,660,964	1,502,340
Receivables		
Employer contributions	18,443	42,133
Income	5,717	5,823
Other	1,188	2,161
Total receivables	25,348	50,117
Total assets	1,686,312	1,552,457
Liabilities		
Other	3,290	1,722
Net Assets Available for Benefits	\$ 1,683,022	\$ 1,550,735

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Statements of Changes in Net Assets Available for Benefits

Years Ended December 31, 2012 and 2011

(in thousands of dollars)

	<u>2012</u>	<u>2011</u>
Additions		
Investment income		
Net appreciation in fair value of investments	\$ 159,169	\$ 80,027
Interest	33,629	27,028
Dividends	7,855	7,023
Total investment income	200,653	114,078
Employer contributions	76,725	54,685
Total additions	277,378	168,763
Deductions		
Benefits paid directly to participants	(133,458)	(110,283)
Administrative expenses	(11,633)	(11,518)
Total deductions	(145,091)	(121,801)
Net Increase Before Transfers	132,287	46,962
Transfers from (to) Other Plans	-	(95)
Net Increase After Transfer	132,287	46,867
Net Assets Available for Benefits, Beginning of Year	1,550,735	1,503,868
Net Assets Available for Benefits, End of Year	<u>\$ 1,683,022</u>	<u>\$ 1,550,735</u>

Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee

Notes to Financial Statements

December 31, 2012 and 2011

Note 1: Description of the Plan

The following description of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee (the Plan) provides only general information. Participants should refer to the Plan document for a complete description of the Plan's provisions. Information about the Plan agreement, the vesting and benefit provisions, administrative expenses, and the Pension Benefit Guaranty Corporation's (PBGC) benefit guarantee is also contained in the Employee Book of Benefits, which is available from the plan administrator.

General

The Plan is a defined benefit plan, which covers all eligible employees of the adopting employers with contracts with the U.S. Department of Energy (DOE) at the Oak Ridge, Tennessee facilities. The Plan became a multiple employer pension plan effective April 1, 2000, with the participating employers being Lockheed Martin Energy System, Inc., and UT-Battelle, LLC (UTB). The Plan name was changed to the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee. Effective November 1, 2000, the contract between the Department of Energy and Lockheed Martin Energy Systems, Inc. was terminated and BWXT Y-12, L.L.C. became the successor employer and Plan Sponsor. By state of Delaware Certificate of Amendment BWXT changed and replaced its name to Babcock & Wilcox Technical Services Y-12, L.L.C. (B&W Y-12 or the Company) effective November 20, 2007. The Plan was amended to name the new participating employers, UTB and B&W Y-12, at that time. The participating employers are hereafter referred to as the Company individually or the Companies collectively. Effective September 2, 2010, UTB was no longer a participating employer of the Plan.

Effective January 1, 2012, the Plan was closed to non-bargaining unit employees including transferred employees and rehires hired, transferred or rehired on or after January 1, 2012 (except rehires who were 100% vested at the time of their most recent termination of employment).

The Plan is administered by the Retirement and Savings Plan Committee (Committee). The Committee has overall responsibility for the operation and administration of the Plan and determines the appropriateness of the Plan's investment offerings, and monitors investment performance.

The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Pension Benefits

Employees with 5 or more years of service are entitled to an annual pension benefit at their retirement. Employees may elect to receive their pension benefits in the form of a single life or joint and survivor annuity. If employees terminate before rendering 5 years of service, they forfeit the right to receive any future retirement benefit.

**Retirement Program Plan for Employees of Certain Employers at the
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Death and Disability Benefits

If an active employee who is vested in the Plan dies, a death benefit is available to the employee's beneficiary. Active employees who become totally disabled begin receiving normal retirement benefits computed as though they had been employed to normal retirement age with their annual compensation remaining the same as at the time they became disabled.

Note 2: Summary of Significant Accounting Policies

Basis of Accounting

The Plan maintains its records on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (US GAAP).

Use of Estimates

The preparation of financial statements in conformity with US GAAP requires Plan management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosures of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Investments Valuation and Income Recognition

The Plan's investments are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Derivative Financial Instruments

The derivatives used by the investment managers are limited to highly liquid exchange traded equity and fixed income futures and over-the-counter foreign exchange forward contracts. Leveraging of the Plan's assets and speculation are prohibited.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments that are attributable under the Plan's provisions to services rendered by the employees from their date of eligibility to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits for retired and terminated employees or their beneficiaries are based on each employee's compensation during the highest three calendar years during the last ten calendar years of credited service. Accumulated plan benefits for active employees are based on their average compensation during the three calendar years preceding the valuation date. Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included, to the extent they are deemed attributable to employee service rendered to the valuation date.

**Retirement Program Plan for Employees of Certain Employers at the
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Contributions

Contributions to the Plan are recorded in the period that the Plan's actuary determines they relate to except that a contribution receivable is recorded to the extent that amounts due are pursuant to formal commitments as well as legal or contractual requirements in existence at the end of the Plan year.

Payment of Benefits

Benefits paid directly to participants or their beneficiaries are recorded upon distribution.

Recent Accounting Pronouncement

In May 2011, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2011-04, *Fair Value Measurements (Topic 820): Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in US GAAP and IFRSs* (FASB ASU 2011-04). FASB ASU 2011-04 expands disclosures about fair value measurement and requires common fair value measurement and disclosure requirements are similar in US GAAP and IFRSs. FASB ASU 2011-04 is effective for fiscal years and interim reporting periods beginning after December 31, 2011. The adoption of FASB ASU 2011-04 did not have an impact on the Plan's net assets available for benefits and changes therein. Please see Note 7 for additional disclosures related to this adoption.

Plan Management's Review of Subsequent Events

In preparing the accompanying financial statements, Plan management has reviewed all known events that have occurred after December 31, 2012, and through October 11, 2013, the date the financial statements were available to be issued, for inclusion in the financial statements and footnotes.

Note 3: Investments

The following table presents the Plan's investments as of December 31, 2012 and 2011 (in thousands of dollars). Investments that represent 5% or more of the Plan's net assets are separately identified.

	<u>2012</u>	<u>2011</u>
United States Treasury Bond, 3.125% due 11-15-2041	\$ 213,290	\$ -
CF Marathon London International Fund	88,807	75,906
CF Franklin Templeton International Fund	110,498	66,567
Other investments (less than 5% individually)	<u>1,248,369</u>	<u>1,359,867</u>
Total investments, at fair value	<u>\$ 1,660,964</u>	<u>\$ 1,502,340</u>

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During 2012 and 2011, the Plan's investments (including gains and losses on investments bought, sold and held during the year) appreciated (depreciated) in value as follows (in thousands of dollars):

	2012	2011
United States government securities	\$ 12,101	\$ 68,489
Corporate bonds and notes	8,930	10,002
Corporate debt instruments – preferred	8,534	5,892
Corporate stocks	79,186	3,591
Partnerships and joint ventures	9,646	13,078
Pooled separate accounts	4,083	5,290
Common/collective trusts	35,980	(26,338)
Registered investment companies	709	23
	\$ 159,169	\$ 80,027

Note 4: Fair Value Measurements

FASB Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*, (FASB ASC 820) establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in an active market for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

Level 1

Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets.

Level 2

Inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.

Level 3

Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

Following is a description of the valuation methodologies used for investments measured at fair value. There have been no changes in the methodologies used at December 31, 2012 and 2011.

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Corporate stocks, corporate debt instruments – preferred, corporate bonds and notes, and United States government securities: Valued at the closing price reported on the active market on which the individual securities are traded.

Partnerships and joint ventures/real estate-income producing: Value provided by the investment managers. The Plan’s interest in these funds has been estimated using the net asset value of the Plan’s ownership interest in the partners’ capital. The value of these multi-strategy hedge fund-of-funds is based on the fair value of the underlying investments. Marketable securities are valued based on observable inputs such as quoted market prices. Non-marketable securities are valued based on observable and unobservable inputs to determine the value that might reasonably be expected to be received in the normal course of business.

Pooled separate accounts: Measured by using net asset value (NAV) of units and are based on quoted redemption value of the underlying investments on the last business day of the year.

Common/collective trust funds: Valued at the underlying NAV of units reported using audited financial statements of the collective trust and changes in such amounts through the Plan’s year end. These funds publish their daily NAV and transact at that price.

Registered investment companies: Valued at at daily closing price as reported by the fund. The funds held by the Plan are open-end mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price. The funds held by the Plan are deemed to be actively traded.

Cash and cash equivalents: Valued at cost, which approximates fair value.

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

The following table sets forth by level, within the fair value hierarchy, the Plan’s investments at fair value as of December 31, 2012 and 2011 (in thousands of dollars).

	2012	2011
Level 1:		
Corporate stocks		
Corporate common stocks	\$ 362,336	\$ 353,465
Other	3,216	5,609
	365,552	359,074
Level 2:		
United States government securities		
Asset backed securities	351	-
Government agencies	17,807	16,658
Government bonds	441,297	284,161

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	2012	2011
Government mortgage backed securities	19,256	11,390
Government issued commercial mortgage-backed	1,134	182
Corporate debt instruments - Other		
Asset backed securities	1,206	997
Commercial mortgage-backed	1,339	1,064
Corporate bonds	97,599	69,246
Non-government backed C.M.O.s	1	197
Corporate debt instruments – preferred		
Asset backed securities	5,851	3,367
Commercial mortgage-backed	459	1,008
Corporate bonds	108,819	84,243
Corporate stocks - common		
Common stocks	39,842	162,178
Pooled separate accounts		
Common stock	-	39,743
Common/collective trust funds		
Common stock	269,407	198,133
Short term investment funds	37,342	32,152
Registered investment companies		
Equity exchange traded fund	1,197	3,276
Interest bearing cash		
Cash	32	174
Invested cash	-	162
Other		
Common stock	900	2,774
Government agencies	780	752
Government bonds	3,884	2,780
Municipal/provincial bonds	14,884	10,777
	1,063,387	925,414
Level 3:		
Cash and cash equivalents		
Non-interest bearing cash - USD	-	159
Partnership and joint venture		
Partnerships	129,290	124,138
Pooled separate accounts		
Real estate – income producing	53,458	49,175
Common/collective trust funds		
Real estate – income producing	49,277	44,380
	232,025	217,852
Total Investments, at Fair Value	\$ 1,660,964	\$ 1,502,340

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The following table sets forth a summary of changes in the fair value of the Plan's level 3 investments for the years ended December 31, 2012 and 2011 (in thousands of dollars):

	<u>2012</u>	<u>2011</u>
Corporate bonds and notes		
Balance, beginning of year	\$ -	\$ 1,065
Transfers to level 2	-	(923)
Realized losses	-	(5)
Unrealized gains relating to instruments still held at the reporting date	-	4
Other settlements amount	-	(141)
Balance, end of year	<u>-</u>	<u>-</u>
Partnerships and joint ventures		
Balance, beginning of year	124,138	105,707
Transfer within level 3	159	-
Realized gains	9,983	6,671
Unrealized gains (losses) relating to instruments still held at the reporting date	(335)	6,407
Sales	(13,304)	-
Other settlements amount		(8,746)
Other losses		(6,673)
Investment Income & Expense, net	849	
Purchases, issuances, and settlements, net	7,800	20,772
Balance, end of year	<u>129,290</u>	<u>124,138</u>
Pooled separate accounts		
Balance, beginning of year	49,175	41,682
Realized losses	(31)	(64)
Unrealized gains relating to instruments still held at the reporting date	2,088	5,552
Sales amount	-	(433)
Non cash investment income expense	-	2,438
Investment income/expenses, net	2,226	-
Balance, end of year	<u>53,458</u>	<u>49,175</u>
Common/collective trust funds		
Balance, beginning of year	44,380	35,772
Transfer to level 3	-	8
Realized losses	23	(12)
Unrealized gains relating to instruments still held at the reporting date	2,959	3,757
Purchases	-	3,173
Sales	-	(407)
Non cash investment income expense	-	2,089
Investment income/expenses, net	1,915	-
Balance, end of year	<u>49,277</u>	<u>44,380</u>

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	2012	2011
Cash and cash equivalents		
Balance, beginning of year	159	31
Transfer to level 3		128
Transfer within level 3	(159)	-
Balance, end of year	-	159
Total Level 3 Investments	\$ 232,025	\$ 217,852

Gains and losses (realized and unrealized) included in changes in net assets for the years ended December 31, 2012 and 2011 above are reported in net appreciation in fair value of investments in the Statements of Changes in Net Assets Available for Benefits.

Changes in Fair Value Levels

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

Plan management has evaluated the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. For the year ended December 31, 2012 and 2011, there were no significant transfers in or out of levels 1, 2 or 3.

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements

The following table represents the Plan's level 3 investments, the valuation techniques used to measure the fair value of those financial instruments, and the significant unobservable inputs and the ranges of values for those inputs.

<i>Investment</i>	<i>Fair Value (in thousands of dollars)</i>	<i>Principal Valuation Technique</i>	<i>Unobservable Inputs</i>	<i>Range of Significant Input Values</i>	<i>Weighted Average</i>
Partnerships and joint ventures	\$129,290	NAV of the Plan's ownership interest in the partners' capital	Inputs used to value non-marketable assets and debt in the portfolio	(1)	(1)
Real estate – income producing	102,735	NAV of the Plan's ownership of units of	Inputs used to value non-marketable assets and debt	(1)	(1)

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<i>Investment</i>	<i>Fair Value (in thousands of dollars)</i>	<i>Principal Valuation Technique</i>	<i>Unobservable Inputs</i>	<i>Range of Significant Input Values</i>	<i>Weighted Average</i>
		the commingled vehicle	in the portfolio		

- ⁽¹⁾ The range and weighted average has not been disclosed due to the wide range of possible values given the diverse nature of the underlying investments. Valuation is performed by third-party and used by the Plan without adjustment.

Note 5: Contracts with Trustee and Insurance Companies

Funds invested in separate accounts are subject to certain investment restrictions and standards set forth in the contract. Earnings of the assets invested in separate accounts are a function of the underlying assets of the separate account and not the assets of the general account. Assets invested in separate accounts are reported at the fair value of the participation units owned by the fund as of the last day of the plan year. The assets invested in separate accounts are by contract, segregated from the general account, available for transfer between accounts under the contract at their market value and are not subject to the creditors of the insurance companies.

Realized gains and losses occur at the date of sale, transfer or other disposition. Unrealized gains and losses are the result of a measurement of the change in participation unit value for assets not removed from the separate account.

Note 6: NAV per Share

Under the amended guidance of FASB ASU No. 2009-12, *Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)* (FASB ASU 2009-12), entities are permitted, as a practical expedient, to estimate the fair value of investments within its scope using the NAV per share of the investment as of the reporting entities' measurement dates. The amended guidance also requires additional disclosures to better enable users of the financial statements to understand the nature and risks of the reporting entity's investments that fall under these rules.

In accordance with ASU 2009-12, the Plan expanded its disclosure to include the category, fair value, redemption frequency, and redemption notice period for those assets whose fair value is estimated using the NAV per share or its equivalent for which the fair value is not readily determinable as of December 31, 2012 and 2011. For the Plan, such assets include investments in common collective trust funds and pooled separate accounts.

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The following tables set forth a summary of the Plan's investments with a reported NAV as of December 31, 2012 and 2011 (in thousands of dollars).

Fair Value Estimated Using NAV per Share December 31, 2012					
Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period	
Common/collective trust funds (d)					
Short term investment funds (a)	\$ 37,342	None	Immediate	None	None
Real estate (b)	49,277	None	Quarterly	Yes	45 days
Common stock (c)	269,407	None	30 days	None	None
Pooled separate accounts (d)					
Real estate (b)	53,458	None	Quarterly	Yes	90 days

Fair Value Estimated Using NAV per Share December 31, 2011					
Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period	
Common/collective trusts (d)					
Short term investment funds (a)	\$ 32,152	None	Immediate	None	None
Real estate (b)	44,380	None	Quarterly	Yes	30 days
Common stock (c)	198,133	None	30 days	None	None
Pooled separate accounts (d)					
Real estate (b)	49,175	None	Quarterly	Yes	30 days
Common stock (c)	39,743	None	30 days	None	None

* The fair values of the investment have been estimated using the NAV of the investment.

- (a) The short term investment fund is composed of high-grade money market instruments with short maturities. The fund's objective is to provide an investment vehicle for cash reserves while offering a competitive rate of return. Liquidity is emphasized to provide for redemption of units on any business day. Principal preservation is also a prime objective.
- (b) This category includes two real estate Funds that invest exclusively in U.S. commercial real estate. The fair values of the investments in this category have been estimated using the NAV of the Plan's ownership interest in partners' capital. The investment objective of the Funds is to own improved real estate projects with stabilized occupancies that produce a relatively high level of current income combined with moderate appreciation potential. The Plan may withdraw from the Funds once a quarter, subject to available cash.
- (c) The objective of the common stock category is to provide investments that replicate movements of an index of a specific financial market, such as the Standard & Poor's (S&P) 500 Index, regardless of market conditions.

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- (d) The objective of these accounts is to provide a diversified group of investments delivering attractive risk-adjusted rates of return above their asset class benchmarks.

Note 7: Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to the accumulated plan benefits earned by the participants to reflect the time value of money and the probability of payment between the valuation date and the expected date of payment. As of January 1, 2012, the actuarial present value of accumulated plan benefits as estimated by TowersWatson, the actuary for the Plan, is as follows (in thousands of dollars):

Vested benefits	
Participants currently receiving benefits	\$ 933,087
Other vested benefits	594,857
Total vested benefits	1,527,944
Non vested benefits	35,143
	\$ 1,563,087

Factors affecting the change in the actuarial present value of accumulated plan benefits are as follows (in thousands of dollars):

Actuarial present value of accumulated plan benefits – January 1, 2011	\$ 1,618,667
Increase (decrease) during the year attributable to:	
Decrease during the year attributable to benefits paid	(110,283)
Increase for interest due to the decrease in the discount period	97,462
Changes in accrued benefits and net actuarial gains and losses	(42,759)
	(55,580)
Actuarial Present Value of Accumulated Plan Benefits – January 1, 2012	\$ 1,563,087

The significant actuarial assumptions used in the valuations were (a) life expectancy of participants estimated using IRS 2012 Static Mortality Table for 2012, (b) turnover based upon the termination experience of the Plan, (c) assumed retirement age probabilities based on the experience of the Plan, and (d) an annual discount rate of 6.97 percent for 2012. The interest rate assumptions used to calculate the actuarial present value of accumulated plan benefits are adjusted annually to reflect current, rather than long-term, shifts in the economy. This can result in significant year-to-year fluctuations in the liability.

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The actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 8: Funding Policy

The Company contributes an amount necessary to provide assets sufficient to meet the benefit obligations to be paid to its Plan participants and to meet the ERISA minimum funding requirements utilizing the entry-age-normal actuarial cost method. The Company has met the ERISA minimum funding requirements.

Note 9: Plan Termination

Although it has not expressed an intent to do so, the Company have the right under the Plan to discontinue their contributions at any time and terminate the Plan subject to the provisions of ERISA.

In the event of termination, the Plan's net assets are to be used first for the payment of retirement benefits, next for the payment of vested benefits, and finally for the payment of accrued benefits for the remaining participants. If the net assets allocated for one of the above categories are not sufficient to pay all the benefits in such category, the available net assets shall be allocated pro rata to all the benefits in that category. However, in the event of termination of the Plan, the PBGC (a U.S. government agency) guarantees the payment of all nonforfeitable retirement benefits subject to certain limitations prescribed by ERISA.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation.

Note 10: Plan Tax Status

The Plan obtained its latest determination letter on February 15, 2013 covering Plan amendments through May 17, 2012. The Internal Revenue Service (IRS) stated in this letter that the Plan, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code (the IRC). The Plan has been amended and restated subsequent to May 17, 2012. The plan administrator believes the Plan is being operated in compliance with the applicable provisions of the IRC and therefore, no provision for income taxes has been included in the Plan's financial statements.

US GAAP requires the plan administrator to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2012, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2009.

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

Notes to Financial Statements

December 31, 2012 and 2011

Note 10: Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Note 11: Party-in-Interest Transactions

The Plan invests in a common/commingled trust fund managed by Northern Trust Company. Northern Trust Company is the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions; however, they are exempt from prohibited transaction rules under ERISA. Fees paid by the Plan for trustee, custodian and investment management services amounted to approximately \$507,000 and \$506,000 for the years ended December 31, 2012 and 2011, respectively.

The Plan incurs expenses related to general administration and record keeping. The cost of collecting and distributing amounts to and from participants, and of keeping the individual records for all investment fund options, are paid by the Plan. The Plan sponsor incurs certain accounting and auditing fees relating to the Plan.

Supplementary Information

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

EIN – 54-1987297 PN – 001

Schedule H: Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2012

The following pages represent the assets held for investment purposes as of December 31, 2012 of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	37,642.95	37,642.95	37,642.95
JPY - Japanese yen	31,578.93	31,578.93	31,578.93
USD - United States dollar	0.00	20.44	20.44
Total - all currencies		69,242.32	69,242.32
Total Non-Interest Bearing Cash - USD		69,242.32	69,242.32
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.00	1,188,017.26	1,188,017.26
Total - all currencies		1,188,017.26	1,188,017.26
Total Receivables - Other - USD		1,188,017.26	1,188,017.26
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	345.89	345.89	345.89
Total - all currencies		345.89	345.89
Total Interest Bearing Cash - USD		345.89	345.89
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G0-6234 5.5% 11-01-2035 BEO CUSIP: 3128M8HK3	246,400.75	271,271.82	268,414.68
FEDERAL HOME LN MTG CORP POOL #G0-6950 5.5% 08-01-2038 BEO CUSIP: 3128M9BT8	201,777.10	222,175.50	219,804.27
FEDERAL HOME LN MTG CORP POOL #G01837 5%07-01-2035 BEO CUSIP: 3128LXBE9	664,873.43	718,442.01	717,937.64

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G06992 5.5% 07-01-2036 BEO CUSIP: 3128M9C59	114,416.61	126,037.05	124,638.81
FEDERAL NATL MTG ASSN GTD MTG POOL #AH4313 4.5% 02-01-2041 BEO CUSIP: 3138A5YK2	386,815.56	419,574.00	419,913.43
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0475 5.5% 03-01-2035 BEO CUSIP: 3138EGQ56	2,006,017.86	2,215,395.97	2,204,671.80
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1544 5.5% 08-01-2037 BEO CUSIP: 3138EHWE8	74,504.44	81,954.88	81,882.54
FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041 CUSIP: 3137AAM26	400,000.00	422,093.75	452,830.40
FIN CORP PRIN FICO STRIPS SER 1 REP PRINPMT 5-11-18 CPN 10 BD DUE 2018 REG CUSIP: 31771EAA9	415,000.00	386,232.20	389,099.43
FINANCING CORP DTD 10/08/1987 10.7% DUE 10-06-2017 REG CUSIP: 317705AA9	125,000.00	175,698.75	180,222.12
FINANCING CORP PRIN FICO STRIPS FICO 13 PRIN PMT ON 9.6 12-27-2018 (UNDDATE) REG CUSIP: 31771EAN1	795,000.00	507,551.85	732,563.08
FINANCING CORP PRINCIPAL FICO STRIPS 10-06-2017 REG CUSIP: 31771EAD3	6,015,000.00	4,140,846.30	5,672,644.24
FING CORP CPN FICO STRIPS SER 13-INT PMTON 9.60 2018 BD 12-27-2015 (UNDDATE) REG CUSIP: 31771C2A2	335,000.00	259,440.75	327,080.60
FING CORP CPN FICO STRIPS SER 19-INT PMTON 9.00 2019 BD 12-06-2017 (UNDDATE) REG CUSIP: 31771DKW2	905,000.00	592,711.65	848,144.28
FING CORP CPN FICO 0% DUE 10-05-2014 CUSIP: 31771DEQ2	191,000.00	154,488.44	188,629.69
FING CORP PRIN FICO STRIPS SER 15-PRIN PMT ON 9.65 2019 BD 03-07-2019 REG CUSIP: 31771EAP6	180,000.00	114,696.00	164,974.14
FING CORP 10.35 DUE 08-03-2018 REG CUSIP: 317705AG6	175,000.00	254,665.25	259,362.07
FING CORP-FED BEO PRIN FICO STRIPS SER D-PRIN PMT ON 2019 BD 0 09-26-19 CUSIP: 31771KAA5	1,745,000.00	1,080,998.55	1,568,440.90
FING CORP-FED BOOK ENTRY PRIN FICO STRIPS 02-08-2018 REG CUSIP: 31771KAE7	1,385,000.00	960,275.90	1,293,864.23
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG CUSIP: 313586RC5	2,770,000.00	1,857,606.08	2,426,677.89
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	720,000.00	1,058,735.88	1,096,562.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA NT 5.625 07-15-2037 CUSIP: 31398AFD9	885,000.00	1,078,423.50	1,273,650.40
FNMA POOL #254548 5.5% DUE 12-01-2032 REG CUSIP: 31371KWH0	394,133.07	391,423.41	433,163.67
FNMA POOL #310104 5.5% 08-01-2037 BEO CUSIP: 31374CNV4	229,320.76	254,438.55	252,030.39
FNMA POOL #687082 5.5% 01-01-2018 BEO CUSIP: 31400GJ30	86,873.91	86,792.46	93,598.03
FNMA POOL #725206 5.5% 02-01-2034 BEO CUSIP: 31402CU75	4,383,187.80	4,822,876.31	4,817,250.50
FNMA POOL #735288 5% 03-01-2035 BEO CUSIP: 31402Q2V2	413,474.01	446,551.93	450,918.21
FNMA POOL #735382 5% 04-01-2035 BEO CUSIP: 31402Q6T3	55,276.36	59,819.39	60,085.29
FNMA POOL #735402 5% 04-01-2035 BEO CUSIP: 31402RAB5	1,664,155.18	1,794,222.39	1,816,352.15
FNMA POOL #735591 5% DUE 06-01-2035 REG CUSIP: 31402RF87	582,872.02	630,014.62	636,215.30
FNMA POOL #735667 5% 07-01-2035 BEO CUSIP: 31402RJL4	78,841.41	85,321.19	86,059.18
FNMA POOL #735676 5% 07-01-2035 BEO CUSIP: 31402RJV2	2,954,105.42	3,204,900.80	3,213,851.04
FNMA POOL #889929 5.5% 08-01-2037 BEO CUSIP: 31410KVW1	915,704.51	995,542.50	1,006,385.81
FNMA POOL #995203 5% 07-01-2035 BEO CUSIP: 31416BRY6	1,092,619.90	1,188,565.58	1,192,649.25
FNMA SER 2011-52 CL KB 5.5 06-25-2041 CUSIP: 31397UDK2	300,000.00	331,957.03	356,541.00
FNMA 2011-52 LB 5.5 06-25-2041 CUSIP: 31397UDM8	300,000.00	330,175.78	350,312.70
FNMA 7.25 05-15-2030 CUSIP: 31359MFP3	475,000.00	675,839.50	756,709.20
FREMF 2012-K705 MTG TR MLTIFAM MTG PASSTHRU CTF CL B DUE 09-25-2044 BEO CUSIP: 30261GAL9	520,000.00	483,515.24	557,180.52
GNMA REMIC SER 2006-42 CL B 08-16-2046 CUSIP: 38374NJX6	272,481.61	295,355.16	292,464.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA 2006-006 REMIC PASSTHRU CTF CL C 02-16-2044 CUSIP: 38373MSR2	102,807.27	109,505.81	108,262.01
NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG CUSIP: 62888XAC8	167,030.04	166,698.91	176,292.69
PRIVATE EXPT FDG CORP SECD NT SER R 4.974% DUE 08-15-2013 REG CUSIP: 742651CY6	610,000.00	610,000.00	628,092.60
SCHOLAR FDG TR 2011-A STUDENT LN ASSET BKD NT CL A 144A 10-28-2043 BEO CUSIP: 80705TAA4	351,243.72	344,311.57	350,811.33
TN VY AUTH FED 0% DUE 11-01-2025 CUSIP: 88059FAV3	2,860,000.00	1,057,860.78	1,930,620.12
** UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	16,305,000.00	16,196,171.27	15,744,515.62
UNITED STATES TREAS BD STRIPPED PRIN PMTBD 02-15-2036 (UNDDATE) BEO CUSIP: 912803CX9	6,550,000.00	2,217,488.95	3,350,344.65
** UNITED STATES TREAS BD STRIPPED PRIN PMT00085 02-15-2041 (UNDDATE) REG CUSIP: 912803DQ3	11,820,000.00	3,270,455.70	4,979,080.44
** UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	203,770,000.00	205,193,128.07	213,289,930.62
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	275,000.00	334,351.69	323,210.80
** UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1	2,590,000.00	2,685,131.12	2,638,562.50
** UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG CUSIP: 912810QL5	7,475,000.00	7,326,899.91	9,544,640.62
** UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 CUSIP: 912810FP8	6,500,000.00	8,811,363.51	9,278,750.00
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	4,265,000.00	4,808,879.27	5,613,140.91
** UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5	75,785,000.00	81,300,193.03	79,242,690.61
** UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG CUSIP: 912810EQ7	2,600,000.00	3,777,322.90	3,727,750.00
UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG CUSIP: 912810EX2	6,620,000.00	9,152,812.22	10,227,900.00
** UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG CUSIP: 912810FB9	4,770,000.00	6,479,516.63	7,086,431.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	8,050,000.00	7,798,416.11	7,755,675.90
** UNITED STATES TREAS NTS .625% DUE 11-30-2017 REG CUSIP: 912828UA6	1,705,000.00	1,705,511.43	1,699,272.90
** UNITED STATES TREAS NTS DTD 00250 2.375%DUE 08-31-2014 REG CUSIP: 912828LK4	4,205,000.00	4,362,188.31	4,353,819.15
** UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG CUSIP: 912828TJ9	4,045,000.00	3,990,271.02	4,018,456.71
** UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	14,645,000.00	14,678,603.81	14,484,812.99
UNITED STATES TREAS NTS 0.25 10-31-2013 CUSIP: 912828RN2	115,000.00	115,023.77	115,071.87
UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO CUSIP: 912833QB9	5,325,000.00	2,803,529.30	3,620,233.20
** US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG CUSIP: 912803DZ3	29,655,000.00	11,930,919.65	11,547,063.90
** US TREAS BD STRIPPED PRIN PMT 11-15-2027REG CUSIP: 912803BM4	5,000,000.00	1,873,010.70	3,429,610.00
** US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	3,670,000.00	3,849,512.05	4,781,320.04
** US TREAS BDS USD1000 5.25DUE 02-15-2029 REG CUSIP: 912810FG8	6,585,000.00	7,830,996.21	9,119,197.74
US TREAS BDS 4.75 DUE 02-15-2041 REG CUSIP: 912810QN1	1,015,000.00	1,092,100.44	1,399,272.91
** UTD STATES TREAS NTS 2.75 NT 31/10/2013 USD1000 2.75 DUE 10-31-2013 REG CUSIP: 912828JQ4	4,535,000.00	4,664,530.61	4,631,191.88
** UTD STATES TREAS 1.25% DUE 10-31-2019 CUSIP: 912828TV2	1,250,000.00	1,269,602.19	1,260,351.25
UTD STATES TREAS 2% DUE 04-30-2016 CUSIP: 912828QF0	2,000,000.00	2,031,790.17	2,104,218.00
Total United States - USD		457,014,725.03	479,844,371.83
Total U.S. Government Securities		457,014,725.03	479,844,371.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Australia - USD			
RIO TINTO FIN USA 7.125% DUE 07-15-2028 CUSIP: 767201AD8	225,000.00	277,411.50	305,004.60
Total Australia - USD		277,411.50	305,004.60
Canada - USD			
PVTPL FINANCIERE CDP INC SR NT 144A 3C7 5.6% DUE 11-25-2039 BEO CUSIP: 125094AC6	1,650,000.00	1,645,710.00	2,055,926.40
Total Canada - USD		1,645,710.00	2,055,926.40
France - USD			
FRANCE TELECOM SA NT STEP UP 03-01-2031 02-28-2031 CUSIP: 35177PAL1	265,000.00	360,047.41	396,670.55
Total France - USD		360,047.41	396,670.55
Israel - USD			
TEVA 6.15% DUE 02-01-2036 CUSIP: 88163VAD1	815,000.00	894,636.15	1,066,665.48
Total Israel - USD		894,636.15	1,066,665.48
Luxembourg - USD			
COVIDIEN INTL FIN 6.55% DUE 10-15-2037 CUSIP: 22303QAH3	950,000.00	1,157,882.75	1,327,852.05
** PVTPL SCHLUMBERGER INVT SA PP CORP BOND 1.95% DUE 09-14-2016 BEO CUSIP: 806854AA3	300,000.00	309,609.00	307,935.30
Total Luxembourg - USD		1,467,491.75	1,635,787.35
Mexico - USD			
AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040 CUSIP: 02364WAW5	780,000.00	849,544.80	1,026,203.10
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 CUSIP: 02364WBE4	625,000.00	653,806.25	649,456.25
AMER MOVIL SAB DE 5% DUE 03-30-2020 CUSIP: 02364WAV7	667,000.00	678,245.62	776,035.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Mexico - USD			
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG CUSIP: 02364WAJ4	10,000.00	9,187.70	13,161.45
Total Mexico - USD		2,190,784.37	2,464,856.62
Netherlands - USD			
COOPERATIEVE 3.95% DUE 11-09-2022 CUSIP: 21685WDF1	425,000.00	424,443.25	435,214.45
** ING BANK NV 144A 5 DUE 06-09-2021 CUSIP: 449786AP7	1,195,000.00	1,208,225.75	1,346,202.15
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO CUSIP: 268789AB0	375,000.00	438,652.50	512,003.62
Total Netherlands - USD		2,071,321.50	2,293,420.22
Norway - USD			
STATOIL ASA 5.1 DUE 08-17-2040 CUSIP: 85771PAC6	280,000.00	279,104.00	337,356.04
Total Norway - USD		279,104.00	337,356.04
Sweden - USD			
NORDEA BK AG 4.875% DUE 05-13-2021 CUSIP: 65557FAA4	650,000.00	646,802.00	697,300.50
Total Sweden - USD		646,802.00	697,300.50
Switzerland - USD			
SWISS RE CAP I LP GTD PERP SUB STEP-UP PFD SECS 144A DUE 05-29-2049 BEO CUSIP: 87089AAA6	325,000.00	322,335.00	340,633.15
Total Switzerland - USD		322,335.00	340,633.15
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	475,000.00	547,795.73	643,311.97
DIAGEO CAP PLC 5.5 DUE 09-30-2016 CUSIP: 25243YAJ8	130,000.00	127,171.20	151,085.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 CUSIP: 377372AE7	675,000.00	773,183.25	932,477.40
HSBC HLDGS PLC 4 DUE 03-30-2022 CUSIP: 404280AN9	710,000.00	720,373.90	777,354.86
HSBC HLDGS PLC 6.8% DUE 06-01-2038 CUSIP: 404280AJ8	350,000.00	370,790.00	453,019.00
MIDLAND BK PLC 7.65% DUE 05-01-2025 CUSIP: 597433AC5	400,000.00	451,832.00	518,810.40
PVTPL BG ENERGY CAP PLC GTD NT 144A 4% DUE 10-15-2021 BEO CUSIP: 05541VAE6	400,000.00	421,196.00	440,867.60
PVTPL TESCO PLC CORP 6.15% DUE 11-15-2037 BEO CUSIP: 881575AC8	525,000.00	573,177.00	668,263.57
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	720,000.00	858,528.30	1,011,575.52
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO CUSIP: 92857WAQ3	222,000.00	237,104.01	293,633.85
Total United Kingdom - USD		5,081,151.39	5,890,400.04
United States - USD			
AETNA INC 2.75% DUE 11-15-2022 CUSIP: 008117AP8	500,000.00	491,545.00	495,883.50
AETNA INC 4.125% DUE 11-15-2042 CUSIP: 00817YAM0	325,000.00	319,985.25	322,277.80
ALLSTATE CORP SR NT 7.45 DUE 05-16-2019 CUSIP: 020002AX9	250,000.00	311,275.91	327,842.50
ALLY AUTO .45% DUE 07-15-2015 CUSIP: 02005BAB2	770,000.00	769,911.60	769,922.23
ALLY AUTO .70999997854% DUE 09-15-2014 CUSIP: 02005YAD8	70,547.60	70,546.86	70,649.54
ALLY MASTER OWNER TR SER 2012-3 CL A2 1.21 DUE 06-15-2017 CUSIP: 02005ACN6	430,000.00	429,952.14	433,428.39
ALLY MASTER OWNER 1.53999996185% DUE 09-16-2019 CUSIP: 02005ACW6	495,000.00	495,384.62	496,763.19
AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017 CUSIP: 02581FYE3	410,000.00	483,660.60	495,682.21
AMERN INTL GROUP 3.8% DUE 03-22-2017 CUSIP: 026874CS4	1,350,000.00	1,347,259.50	1,461,150.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
** AMERN INTL GROUP 4.875% DUE 06-01-2022 CUSIP: 026874CU9	700,000.00	693,539.00	799,134.70
AMERN INTL GROUP 6.4% DUE 12-15-2020 CUSIP: 026874BW6	1,815,000.00	1,958,202.60	2,252,048.37
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	18,000.00	17,982.18	19,842.78
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	1,852,000.00	1,868,477.29	2,084,177.83
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	180,000.00	179,118.00	216,127.98
AMGEN INC 5.75% DUE 03-15-2040 CUSIP: 031162BC3	510,000.00	542,073.50	620,948.46
AMGEN INC 6.9% DUE 06-01-2038 CUSIP: 031162AY6	90,000.00	110,589.00	120,760.47
ANHEUSER BUSCH 2.5% DUE 07-15-2022 CUSIP: 03523TBP2	1,150,000.00	1,144,457.00	1,157,199.00
AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG CUSIP: 00206RAS1	600,000.00	654,566.00	788,467.80
** AT&T INC 5.55% DUE 08-15-2041 CUSIP: 00206RBA9	550,000.00	604,240.50	660,068.20
AT&T INC 6.3% DUE 01-15-2038 CUSIP: 00206RAG7	30,000.00	29,867.70	38,466.75
AT&T INC 6.5% DUE 09-01-2037 CUSIP: 00206RAD4	926,000.00	1,049,084.41	1,211,093.17
BANK AMER CORP 5.65% DUE 05-01-2018 CUSIP: 06051GDX4	225,000.00	236,945.25	261,774.67
BANK AMER CORP 5.7% DUE 01-24-2022 CUSIP: 06051GEM7	750,000.00	887,640.00	901,911.75
BANK AMER CORP 6.5% DUE 08-01-2016 CUSIP: 06051GEA3	540,000.00	609,313.00	623,569.86
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017 CUSIP: 06050TKN1	905,000.00	942,663.35	1,017,862.55
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017 CUSIP: 06050TKW1	260,000.00	267,836.40	299,585.78
BSTN PPTYS LTD 3.85% DUE 02-01-2023 CUSIP: 10112RAU8	140,000.00	149,419.20	147,067.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CENTERPOINT ENERGY TRANSITION BD CO 2012A3 3.0282 10-15-2025 CUSIP: 15200WAC9	475,000.00	474,996.63	509,562.90
CHASE ISSUANCE TR 4.65000009537% DUE 03-15-2015 CUSIP: 161571CP7	645,000.00	653,703.91	650,734.05
CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO CUSIP: 171232AP6	155,000.00	153,065.32	168,950.00
CITIGROUP INC 5.375% DUE 08-09-2020 CUSIP: 172967FF3	350,000.00	373,517.79	412,456.80
CITIGROUP INC 6.875% DUE 03-05-2038 CUSIP: 172967EP2	420,000.00	500,704.55	552,911.94
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP: 172967EW7	65,000.00	63,681.15	97,312.47
CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO CUSIP: 07383FXJ2	212,256.57	216,833.36	216,151.47
CMO COMMERCIAL MTG ASSET TR SER 1999-C2 CL-A3 DUE 11-17-2032 BEO CUSIP: 201730AX6	4,856.30	5,267.37	4,862.12
CMO WACHOVIA BK COML MTG TR 2003-C5 MTG PASSTHRU CTF CL A-2 3.99 06-15-2035 REG CUSIP: 929766GS6	241,733.55	244,036.89	243,391.60
COMCAST CORP NEW 4.65% DUE 07-15-2042 CUSIP: 20030NBE0	225,000.00	224,815.50	237,164.17
COMCAST CORP NEW 5.65% DUE 06-15-2035 CUSIP: 20030NAF8	1,029,000.00	1,057,994.13	1,207,360.68
COMCAST CORP NEW 6.45% DUE 03-15-2037 CUSIP: 20030NAM3	345,000.00	414,977.90	442,699.86
COMCAST CORP NEW 6.5 DUE 15-01-2017 CUSIP: 20030NAP6	165,000.00	199,587.30	198,997.09
COMCAST CORP NEW 6.95% DUE 08-15-2037 CUSIP: 20030NAV3	755,000.00	830,935.59	1,023,829.83
COMCAST CORP NEW 7.05% DUE 03-15-2033 CUSIP: 20030NAC5	115,000.00	127,677.88	153,189.31
CONOCOPHILLIPS 5.9% DUE 05-15-2038 CUSIP: 20825CAP9	300,000.00	385,014.00	394,680.30
CPL TRANSITION FDG FLTG RT 6.25% DUE 01-15-2017 CUSIP: 12617AAE7	105,000.00	116,234.18	117,432.21
CPL TRANSITION FDG 5.96% DUE 07-15-2015 CUSIP: 12617AAD9	26,590.97	27,979.73	26,979.06

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 1.1 12-01-2017 CUSIP: 25468PCV6	140,000.00	139,004.60	140,293.72
DOMINION RES INC 1.95% DUE 08-15-2016 CUSIP: 25746UBN8	45,000.00	44,989.20	46,245.64
DOMINION RES INC 5.95% DUE 06-15-2035 CUSIP: 25746UAV1	45,000.00	50,823.90	56,954.70
DUKE ENERGY 6% DUE 01-15-2038 CUSIP: 26442CAB0	800,000.00	913,266.30	1,038,884.96
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP: 341081ET0	375,000.00	360,145.00	438,161.25
FL PWR & LT CO 5.69% DUE 03-01-2040 CUSIP: 341081FC6	740,000.00	854,684.75	964,498.24
FLORIDA PWR CORP 3.85% DUE 11-15-2042 CUSIP: 341099CR8	455,000.00	452,710.08	441,298.13
FLORIDA PWR CORP 6.4% DUE 06-15-2038 CUSIP: 341099CL1	569,000.00	668,935.07	766,386.66
FORD CR AUTO OWNER .47% DUE 04-15-2015 CUSIP: 34529YAA4	130,000.00	129,991.12	130,103.35
FORD CR FLOORPLAN .74% DUE 09-15-2016 CUSIP: 34528QBT0	375,000.00	374,934.64	375,200.62
FORD CR FLOORPLAN 2.24% DUE 02-15-2016 CUSIP: 34528QAZ7	110,000.00	109,994.96	111,912.46
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067 CUSIP: 36962G3M4	170,000.00	170,000.00	179,350.00
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP: 36962G3P7	495,000.00	513,916.32	597,094.74
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 CUSIP: 36962G3A0	1,025,000.00	1,064,936.25	1,274,275.90
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 CUSIP: 36962GXZ2	1,240,000.00	1,363,787.60	1,610,430.16
GENERAL ELEC CO 2.7% DUE 10-09-2022 CUSIP: 369604BD4	600,000.00	598,590.00	611,584.20
GOLDMAN SACHS 5.25% DUE 07-27-2021 CUSIP: 38141GGQ1	595,000.00	590,635.62	678,285.72
GOLDMAN SACHS 5.75% DUE 01-24-2022 CUSIP: 38141GGS7	615,000.00	621,129.33	727,060.38

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Corporate Debt Instruments - Preferred			
United States - USD			
GOLDMAN SACHS 6 DUE 06-15-2020 CUSIP: 38141EA66	145,000.00	151,394.89	172,290.74
GOLDMAN SACHS 6.15% DUE 04-01-2018 CUSIP: 38141GFM1	65,000.00	71,277.05	76,359.92
HALLIBURTON CO 7.45% DUE 09-15-2039 CUSIP: 406216AY7	200,000.00	234,788.00	304,423.00
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BMTN 5.875 DUE 11-01-2034 CUSIP: 4042Q1AA5	500,000.00	507,490.00	586,887.00
HSBC BK USA N A 7 DUE 01-15-2039 CUSIP: 4042Q1AD9	450,000.00	506,510.60	608,346.90
HSBC FIN CORP 6.676% DUE 01-15-2021 CUSIP: 40429CGD8	127,000.00	120,953.91	150,669.11
INTL BUSINESS MACHS CORP 6.22 DEB DUE 08-01-2027/04 ONE-TIME OPT PUT PAY **PUT CUSIP: 459200AR2	150,000.00	182,131.50	202,945.20
INTL BUSINESS 6.5% DUE 01-15-2028 CUSIP: 459200AS0	325,000.00	398,732.75	440,783.20
JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO CUSIP: 46625HGN4	200,000.00	215,634.00	233,655.60
JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO CUSIP: 46625HGY0	170,000.00	202,539.70	203,521.79
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	310,000.00	366,871.05	373,582.24
JPMORGAN CHASE & 3.25% DUE 09-23-2022 CUSIP: 46625HJE1	1,850,000.00	1,838,752.00	1,905,094.85
JPMORGAN CHASE & 3.45% DUE 03-01-2016 CUSIP: 46625HHX1	245,000.00	249,124.60	260,192.69
JPMORGAN CHASE & 6.3% DUE 04-23-2019 CUSIP: 46625HHL7	105,000.00	116,535.06	129,545.01
JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017 CUSIP: 48121CYK6	280,000.00	300,664.00	331,475.20
LOCKHEED MARTIN 3.35 DUE 09-15-2021 CUSIP: 539830AY5	430,000.00	435,655.90	454,405.08
LOWES COS INC 5.125% DUE 11-15-2041 CUSIP: 548661CU9	200,000.00	199,880.00	234,567.00
MA RRB SPL PURP TR 6.53000020981% DUE 06-01-2015 CUSIP: 575800AA5	56,110.68	56,081.78	56,689.68

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MERCK & CO INC 3.6 DUE 09-15-2042 CUSIP: 589331AS6	1,075,000.00	1,057,918.25	1,060,647.67
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00003 2.5 DUE 09-29-2015 CUSIP: 59217GAC3	360,000.00	365,147.55	375,536.16
METLIFE INC STEP UP DUE 12-15-2017 CUSIP: 59156RBE7	360,000.00	361,545.48	365,667.48
METLIFE INC 6.5% DUE 12-15-2032 CUSIP: 59156RAE8	220,000.00	225,869.60	287,065.02
METLIFE INC 7.717% DUE 02-15-2019 CUSIP: 59156RAT5	60,000.00	71,031.00	78,660.54
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 CUSIP: 605417BZ6	275,000.00	273,473.75	280,836.60
MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019 CUSIP: 61747YCJ2	265,000.00	294,261.30	299,709.70
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007 CUSIP: 617446C23	190,000.00	195,036.90	210,250.39
MORGAN STANLEY 6% DUE 05-13-2014 CUSIP: 61747YCF0	320,000.00	318,883.20	338,870.40
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 CUSIP: 63946BAJ9	1,073,000.00	1,093,103.67	1,086,559.50
NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041 CUSIP: 63946BAG5	590,000.00	676,586.10	723,358.29
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	50,000.00	64,988.00	69,160.75
NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO CUSIP: 665772CB3	570,000.00	682,883.10	788,092.26
NORTHWESTN MUT 6.063% DUE 03-30-2040 CUSIP: 668131AA3	605,000.00	662,321.90	772,399.26
** ONCOR ELEC 5.3 DUE 06-01-2042 CUSIP: 68233JAS3	920,000.00	1,001,926.00	1,051,832.32
ONCOR ELEC 7.5% DUE 09-01-2038 CUSIP: 68233JAF1	75,000.00	103,815.75	101,608.72
ORACLE CORP 5.375 DUE 07-15-2040 CUSIP: 68389XAM7	770,000.00	904,210.70	960,056.79
ORACLE CORP 6.125% DUE 07-08-2039 CUSIP: 68389XAH8	115,000.00	128,368.59	153,477.27

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Corporate Debt Instruments - Preferred			
United States - USD			
PAC LIFE INS CO - 9.25% DUE 06-15-2039 CUSIP: 694475AA2	175,000.00	220,722.25	244,720.17
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	975,000.00	1,203,103.00	1,313,340.60
PACIFICORP 6.35% DUE 07-15-2038 CUSIP: 695114CJ5	105,000.00	104,623.56	143,745.52
PEPSICO INC 2.75 DUE 03-05-2022 CUSIP: 713448BY3	355,000.00	353,515.98	364,695.76
PFIZER INC NT 7.2 DUE 03-15-2039 CUSIP: 717081CY7	1,115,000.00	1,440,342.69	1,709,483.43
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 CUSIP: 718172AU3	525,000.00	518,758.60	527,844.97
** PHILIP MORRIS INTL 2.5% DUE 05-16-2016 CUSIP: 718172AJ8	975,000.00	1,005,440.25	1,025,499.15
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	880,000.00	863,203.60	956,325.04
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 CUSIP: 718172AC3	220,000.00	247,238.20	299,577.96
PROCTER & GAMBLE 9.36% DUE 01-01-2021 CUSIP: 742741AA9	437,867.89	539,365.65	575,187.63
PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 CUSIP: 74432QBD6	845,000.00	956,111.70	1,052,790.57
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019 CUSIP: 74432QBG9	590,000.00	699,614.40	749,220.94
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 CUSIP: 74432QBU8	425,000.00	420,945.50	496,628.65
** PUB SVC CO OF CO 6.25% DUE 09-01-2037 CUSIP: 744448BZ3	225,000.00	268,699.50	309,411.90
PVTPL ABB TREAS CTR USA INC NT 144A 2.5%DUE 06-15-2016 BEO CUSIP: 00038AAA1	215,000.00	219,427.76	223,552.27
PVTPL ABBVIE INC SR NT 144A 2.9% DUE 11-06-2022 BEO CUSIP: 00287YAC3	990,000.00	983,624.40	1,008,196.20
PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO CUSIP: 00287YAD1	1,605,000.00	1,588,372.20	1,706,330.07
PVTPL AT&T INC NT 144A 4.3% DUE 12-15-2042/12-13-2012 BEO CUSIP: 00206RBG6	247,000.00	254,185.24	248,075.18

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PVTPL AT&T INC NT 4.35 06-15-2045 CUSIP: 00206RBJO	1,482,000.00	1,504,956.17	1,488,663.06
PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 1.65 DUE 04-10-2015 CUSIP: 233851AN4	850,000.00	849,507.00	860,426.10
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO CUSIP: 30251BAB4	155,000.00	157,532.70	193,262.52
PVTPL GUARDIAN LIFE INS CO AMER SURP NT 144A 7.375 DUE 09-30-2039 BEO CUSIP: 401378AA2	250,000.00	305,227.50	338,213.50
PVTPL LOCKHEED MARTIN CORP NT 4.07% DUE 12-15-2042 BEO CUSIP: 539830BA6	319,000.00	319,000.00	313,504.90
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO CUSIP: 575767AG3	1,250,000.00	1,418,854.98	1,887,553.74
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/01-11-2010 BEO CUSIP: 61980AAC7	100,000.00	122,165.00	121,157.40
PVTPL NIAGRA MOHAWK PWR BD 144A 3.553 10/01/2014 BEO CUSIP: 653522DQ2	190,000.00	190,000.00	198,699.91
PVTPL NORTHGROUP PFD CAP CORP EXCHNGEABL NON CUM144A 6.378 1-29-49BEO CUSIP: 66644PAA5	140,000.00	137,550.00	142,039.80
PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO CUSIP: 771196AU6	1,205,000.00	1,539,503.15	1,815,616.88
PVTPL SANTANDER DR AUTO RECEIV TR 2010 NT CL A-3 144A 1.83 DUE 11-17-2014 CUSIP: 80282FAE7	177,367.86	177,332.96	178,507.27
PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011 NT CL C 144A 2.86 DUE 06-15-2017 CUSIP: 80282NAB6	152,326.07	152,323.07	153,768.59
PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95000004768% DUE 02-15-2046 BEO CUSIP: 78447CAB6	700,000.00	699,783.28	733,044.20
PVTPL SLM PVT ED LN TR 2012-C NT CL A-2 RED 3.336 DUE 10-15-2046 BEO CUSIP: 78447BAB8	855,000.00	854,890.65	907,031.88
PVTPL TURLOCK CORP SR NT 144A 4.15% DUE 11-02-2042 BEO CUSIP: 900212AC5	600,000.00	597,666.00	606,781.80
PVTPL ZFS FIN USA TR V 6.5% DUE 05-09-2037/05-09-2007 BEO CUSIP: 98877CAA5	270,000.00	265,923.00	287,887.50
RSB BONDCO LLC 5.82% DUE 06-28-2019 CUSIP: 74971VAC5	130,000.00	149,601.56	153,722.53
SAN DIEGO G & E 5.35 DUE 05-15-2040 CUSIP: 797440BL7	200,000.00	199,732.00	254,694.40

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
SLM STUD LN TR FLTG RT 2.001% DUE 07-25-2023 CUSIP: 78444YAD7	700,000.00	700,000.00	738,782.80
SOUTHERN CO 1.95% DUE 09-01-2016 CUSIP: 842587CH8	740,000.00	742,597.30	762,613.66
** SOUTHN CAL EDISON 4.5% DUE 09-01-2040 CUSIP: 842400FQ1	920,000.00	919,957.80	1,037,432.48
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG CUSIP: 87612EAU0	485,000.00	601,339.80	712,371.88
TCI COMMUNICATIONS INC 8.75 BD DUE 08-01-2015 CUSIP: 872287AC1	140,000.00	164,957.80	167,061.30
TEACHERS INS & 6.85% DUE 12-16-2039 CUSIP: 878091BC0	960,000.00	988,098.55	1,302,023.99
** TEVA 2.95% DUE 12-18-2022 CUSIP: 88165FAG7	1,900,000.00	1,896,238.00	1,921,960.20
THERMO FISHER 3.2% DUE 03-01-2016 CUSIP: 883556AY8	90,000.00	91,378.57	95,577.66
TOYOTA MTR CR CORP 3.4 09-15-2021 CUSIP: 89233P5F9	325,000.00	343,256.35	353,945.47
TRAVELERS COS INC 6.25% DUE 06-15-2037 CUSIP: 89417EAD1	275,000.00	297,712.25	372,313.42
** UNION PAC CORP 4.3% DUE 06-15-2042 CUSIP: 907818DL9	725,000.00	729,959.00	765,423.82
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 CUSIP: 91324PBE1	1,200,000.00	1,628,856.00	1,587,040.80
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 CUSIP: 913017BT5	680,000.00	671,615.60	755,589.48
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 CUSIP: 927804FG4	955,000.00	1,435,409.65	1,627,652.34
VA ELEC & PWR CO 6% DUE 05-15-2037 CUSIP: 927804FB5	630,000.00	737,713.60	828,024.75
VERIZON COMMUNICATIONS 6 DUE 04-01-2041 CUSIP: 92343VAW4	830,000.00	995,701.20	1,083,297.74
VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO CUSIP: 92344GAM8	970,000.00	1,208,896.50	1,420,165.36
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 CUSIP: 92344GAX4	670,000.00	718,513.90	841,647.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
VERIZON 3.85% DUE 11-01-2042 CUSIP: 92343VBG8	950,000.00	950,522.92	934,388.64
VERIZON 7.35% DUE 04-01-2039 CUSIP: 92343VAU8	250,000.00	311,242.50	370,597.25
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017 CUSIP: 92976GAH4	350,000.00	419,856.50	419,711.60
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	1,250,000.00	1,483,832.50	1,715,776.25
WACHOVIA CORP 5.75% DUE 02-01-2018 CUSIP: 92976WBH8	130,000.00	147,191.20	155,745.46
WAL-MART STORES 5.25% DUE 09-01-2035 CUSIP: 931142CB7	1,280,000.00	1,337,810.00	1,554,940.16
WAL-MART STORES 5.625% DUE 04-01-2040 CUSIP: 931142CS0	85,000.00	84,281.75	110,248.14
WAL-MART STORES 5.625% DUE 04-15-2041 CUSIP: 931142DB6	170,000.00	180,723.60	222,628.09
WAL-MART STORES 6.2% DUE 04-15-2038 CUSIP: 931142CM3	63,000.00	70,818.30	85,607.55
WAL-MART STORES 6.5% DUE 08-15-2037 CUSIP: 931142CK7	697,000.00	831,107.05	980,117.91
WELLPOINT INC 3.3% DUE 01-15-2023 CUSIP: 94973VBA4	1,125,000.00	1,121,208.75	1,154,255.62
WELLPOINT INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	180,000.00	190,467.40	187,580.88
WELLPOINT INC 5.95% DUE 12-15-2034 CUSIP: 94973VAH0	120,000.00	128,100.00	143,278.08
Total United States - USD		90,053,629.25	98,666,620.90
Total Corporate Debt Instruments - Preferred		105,290,424.32	116,150,641.85

Corporate Debt Instruments - Other**Brazil - USD**

ITAU UNIBANCO HLDG 5.75% DUE 01-22-2021 CUSIP: 46556LAB0	425,000.00	424,515.50	454,750.00
PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG CUSIP: 71645WAQ4	760,000.00	807,329.18	965,477.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
PETROBRAS INTL FIN 3.875% DUE 01-27-2016 CUSIP: 71645WAT8	2,020,000.00	2,051,630.50	2,131,106.06
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 CUSIP: 71645WAS0	365,000.00	403,668.10	462,486.75
Total Brazil - USD		3,687,143.28	4,013,820.21
Canada - USD			
CDN NAT RES LTD 6.75% DUE 02-01-2039 CUSIP: 136385AP6	430,000.00	500,343.07	578,914.59
CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023 CUSIP: 13645RAK0	900,000.00	896,175.00	997,541.10
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 CUSIP: 15135UAF6	595,000.00	688,864.96	805,446.14
** ENCANA CORP 5.15 DUE 11-15-2041 CUSIP: 292505AK0	190,000.00	204,407.70	204,239.93
ENCANA CORP 6.5% DUE 02-01-2038 CUSIP: 292505AG9	165,000.00	164,618.85	206,373.09
NEXEN INC 6.4% DUE 05-15-2037 CUSIP: 65334HAG7	425,000.00	439,338.00	549,440.85
NEXEN INC 7.5% DUE 07-30-2039 CUSIP: 65334HAJ1	170,000.00	196,508.10	246,046.10
ROGERS 7.5% DUE 08-15-2038 CUSIP: 775109AL5	225,000.00	277,141.50	328,173.30
TECK RES LTD 5.2 DUE 03-01-2042 REG CUSIP: 878744AB7	350,000.00	348,365.50	357,727.30
** TECK RES LTD 5.4 DUE 02-01-2043 CUSIP: 878742AZ8	365,000.00	350,136.75	386,160.87
TECK RESOURCES LTD 6.25% DUE 07-15-2041 CUSIP: 878742AW5	85,000.00	91,582.40	99,982.52
Total Canada - USD		4,157,481.83	4,760,045.79
Ireland - USD			
PVTPL DEPFA ACS BK ASSET COVERED SECS 144A 5.125% DUE 03-16-2037 REG CUSIP: 249575AN1	850,000.00	804,893.56	663,586.50
Total Ireland - USD		804,893.56	663,586.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Isle of Man - USD			
ANGLOGOLD ASHANTI 6.5% DUE 04-15-2040 CUSIP: 03512TAB7	425,000.00	431,007.37	437,419.35
Total Isle of Man - USD		431,007.37	437,419.35
Mexico - USD			
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 CUSIP: 40049JAZO	470,000.00	492,386.10	599,622.24
Total Mexico - USD		492,386.10	599,622.24
Netherlands - USD			
** PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 2.25 DUE 03-06-2017 CUSIP: 25156PAQ6	300,000.00	297,150.27	307,646.10
PVTPL HEINEKEN N V SR NT 1.4% DUE 10-01-2017 BEO CUSIP: 423012AB9	100,000.00	99,670.00	99,698.10
Total Netherlands - USD		396,820.27	407,344.20
Peru - USD			
SOUTHN PERU COPPER 6.75% DUE 04-16-2040 CUSIP: 84265VAE5	390,000.00	401,186.12	469,511.25
Total Peru - USD		401,186.12	469,511.25
Spain - USD			
TELEFONICA 5.462% DUE 02-16-2021 CUSIP: 87938WAP8	210,000.00	210,000.00	223,912.50
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	725,000.00	788,242.46	783,000.00
Total Spain - USD		998,242.46	1,006,912.50
Switzerland - USD			
TRANSOCEAN INC 5.05% DUE 12-15-2016 CUSIP: 893830BA6	175,000.00	192,181.50	194,848.85
Total Switzerland - USD		192,181.50	194,848.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
** ENSCO PLC FORMERLY 4.7% DUE 03-15-2021 CUSIP: 29358QAA7	1,050,000.00	1,079,529.00	1,181,624.85
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP: 05523RAB3	355,000.00	379,071.10	397,472.55
PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO CUSIP: 06739GAE9	675,000.00	735,448.50	746,811.90
Total United Kingdom - USD		2,194,048.60	2,325,909.30
United States - USD			
AGCO CORP DEL 5.875 DUE 12-01-2021 CUSIP: 001084AQ5	550,000.00	550,000.00	597,415.50
ALLSTATE CORP FLTG RT 6.125% DUE 05-15-2037 CUSIP: 020002AV3	95,000.00	90,678.45	98,800.00
ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2067/05-10-2007 REG CUSIP: 020002AU5	295,000.00	269,422.87	313,806.25
ALLY MASTER OWNER 1.81 DUE 05-15-2016 CUSIP: 02005ABN7	100,000.00	99,976.44	101,503.50
ALTRIA GROUP INC 10.2% DUE 02-06-2039 CUSIP: 02209SAH6	936,000.00	1,405,867.19	1,565,766.07
ALTRIA GROUP INC 4.25% DUE 08-09-2042 CUSIP: 02209SAM5	500,000.00	493,730.00	484,898.00
ALTRIA GROUP INC 9.95% DUE 11-10-2038 CUSIP: 02209SAE3	135,000.00	204,550.95	222,404.26
AMERN TOWER CORP SR NT 5.9 DUE 11-01-2021 CUSIP: 029912BE1	325,000.00	324,538.50	387,974.60
AMERN TOWER CORP 4.7% DUE 03-15-2022 CUSIP: 03027XAA8	1,120,000.00	1,128,327.00	1,239,184.80
AMERN TOWER CORP 5.05% DUE 09-01-2020 CUSIP: 029912BC5	420,000.00	419,496.00	471,009.42
ANADARKO PETE CORP 5.95% DUE 09-15-2016 CUSIP: 032511AX5	1,241,000.00	1,401,388.41	1,428,553.57
ANADARKO PETE CORP 6.375% DUE 09-15-2017 CUSIP: 032511BH9	67,000.00	74,314.39	80,031.16
ANADARKO PETE CORP 6.45% DUE 09-15-2036 CUSIP: 032511AY3	450,000.00	478,012.50	563,745.15
AOL TIME WARNER 7.7% DUE 05-01-2032 CUSIP: 00184AAG0	80,000.00	95,719.38	111,854.16

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** AON CORP SR NT 6.25 DUE 09-30-2040 CUSIP: 037389AU7	250,000.00	247,710.00	324,919.00
BANK AMER CORP 5.42% DUE 03-15-2017 CUSIP: 060505DA9	300,000.00	295,878.00	328,608.60
BARRICK N AMER FIN 5.7% DUE 05-30-2041 CUSIP: 06849RAG7	1,100,000.00	1,190,924.90	1,261,216.00
BURL NORTHN SANTA 3.45% DUE 09-15-2021 CUSIP: 12189LAF8	415,000.00	424,237.95	446,632.13
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP: 12189LAA9	430,000.00	435,673.26	530,113.89
** CAP 1 FINL CORP 4.75% DUE 07-15-2021 CUSIP: 14040HAY1	1,150,000.00	1,168,817.50	1,326,136.30
CAPITAL ONE CAP VI 8.875% DUE 05-15-2040 CUSIP: 14043DAB7	605,000.00	619,249.00	605,000.00
CC HLDGS GS V LLC 2.381% DUE 12-15-2017 CUSIP: 14987BAB9	200,000.00	200,000.00	200,977.80
CITIGROUP INC 6.125% DUE 08-25-2036 CUSIP: 172967DR9	100,000.00	85,201.00	110,179.00
CITIGROUP INC 6% DUE 10-31-2033 CUSIP: 172967CC3	100,000.00	84,047.00	107,779.00
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG CUSIP: 36246LAE1	595,000.00	649,453.69	685,979.07
CVS CAREMARK CORP 6.125% DUE 09-15-2039 CUSIP: 126650BR0	610,000.00	716,646.30	780,653.60
CVS CAREMARK CORP 6.25% DUE 06-01-2027 CUSIP: 126650BJ8	155,000.00	175,272.45	204,659.36
DCP MIDSTREAM LLC 5.35% DUE 03-15-2020 CUSIP: 23311RAD8	420,000.00	429,958.20	463,540.14
** DEVON ENERGY CORP 3.25% DUE 05-15-2022 CUSIP: 25179MAP8	180,000.00	178,934.40	187,864.38
DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	50,000.00	55,834.00	59,392.35
DIRECTV HLDGS LLC 3.8% DUE 03-15-2022 CUSIP: 25459HBF1	1,125,000.00	1,127,238.75	1,160,611.87
DIRECTV HLDGS LLC 5.15% DUE 03-15-2042 CUSIP: 25459HBG9	790,000.00	777,150.65	799,032.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DIRECTV HLDGS/FING 6 DUE 08-15-2040 CUSIP: 25459HAX3	315,000.00	316,204.97	349,517.70
DISCOVER BK NEW 7% DUE 04-15-2020 CUSIP: 25466AAB7	350,000.00	377,492.50	434,593.60
DOW CHEM CO NT 9.4 DUE 05-15-2039 CUSIP: 260543BY8	330,000.00	499,345.80	543,322.89
DOW CHEMICAL CO 3% DUE 11-15-2022 CUSIP: 260543CH4	375,000.00	368,497.50	374,165.25
ECOLAB INC 5.5% DUE 12-08-2041 CUSIP: 278865AM2	175,000.00	183,996.75	208,782.70
EL PASO PIPELINE PART OP 5 10-1-2021 CUSIP: 28370TAE9	880,000.00	884,251.10	997,272.32
EL PASO PIPELN 4.7% DUE 11-01-2042 CUSIP: 28370TAF6	450,000.00	447,997.50	441,201.60
EL PASO PIPELN 6.5% DUE 04-01-2020 CUSIP: 28370TAA7	220,000.00	242,627.00	268,252.38
ENERGY TRANSFER 4.65% DUE 06-01-2021 CUSIP: 29273RAN9	400,000.00	425,300.00	439,492.40
ENERGY TRANSFER 6.5% DUE 02-01-2042 CUSIP: 29273RAR0	815,000.00	812,082.30	997,834.65
** ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020 CUSIP: 29379VAP8	60,000.00	59,820.60	71,616.78
** ENTERPRISE PRODS 4.45 DUE 02-15-2043 CUSIP: 29379VAY9	525,000.00	522,217.50	531,566.17
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP: 29379VAV5	160,000.00	159,819.20	187,385.60
ENTERPRISE PRODS 6.45% DUE 09-01-2040 CUSIP: 29379VAQ6	1,035,000.00	1,080,122.85	1,299,740.58
ENTERPRISE PRODS 6.5% DUE 01-31-2019 CUSIP: 29379VAC7	95,000.00	106,455.10	119,054.47
FING CORP-FED BOOK ENTRY CPN FICO S SER E-INT PMT ON 9.65 2018 BD 0 05-02-17 BEO CUSIP: 31771JXH8	870,000.00	607,260.09	828,596.70
** FIRSTENERGY 6.8% DUE 08-15-2039 CUSIP: 33766JAF0	550,000.00	623,430.50	618,085.60
FORD MTR CO DEL 7.4% DUE 11-01-2046 CUSIP: 345370BR0	380,000.00	458,587.80	466,925.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD MTR CO DEL 7.45% DUE 07-16-2031 CUSIP: 345370CA6	540,000.00	686,175.00	685,800.00
FORD MTR CR CO LLC 8.125% DUE 01-15-2020 CUSIP: 345397VM2	975,000.00	1,262,625.00	1,249,342.57
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	1,580,000.00	1,516,334.20	1,790,656.66
HCP INC 6.75% DUE 02-01-2041 CUSIP: 40414LAE9	300,000.00	296,835.00	388,347.00
ICAHN ENTERPRISES 7.75% DUE 01-15-2016 CUSIP: 451102AD9	150,000.00	147,750.00	155,437.50
ICAHN ENTERPRISES 8% DUE 01-15-2018 CUSIP: 451102AH0	70,000.00	72,887.50	75,162.50
INTL GAME TECH 5.5% DUE 06-15-2020 CUSIP: 459902AS1	450,000.00	448,110.00	487,498.50
** INTL PAPER CO 7.5% DUE 08-15-2021 CUSIP: 460146CE1	775,000.00	946,873.90	1,014,227.77
INTL PAPER CO 7.95% DUE 06-15-2018 CUSIP: 460146CA9	400,000.00	484,200.00	517,130.40
JERSEY CENT PWR & 6.15% DUE 06-01-2037 CUSIP: 476556CX1	375,000.00	393,637.50	471,010.50
JPMORGAN CHASE & 7.9% DUE 04-29-2049 CUSIP: 46625HHA1	1,045,000.00	1,128,118.33	1,183,995.45
JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO CUSIP: 48123KAA4	900,000.00	729,000.00	692,912.70
JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG CUSIP: 48123UAA2	320,000.00	236,800.00	243,176.96
KELLOGG CO 1.75% DUE 05-17-2017 CUSIP: 487836BH0	65,000.00	64,647.70	66,055.47
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	1,434,000.00	1,537,617.04	1,774,496.13
KINDER MORGAN 6.55% DUE 09-15-2040 CUSIP: 494550BF2	540,000.00	538,720.20	676,717.74
LIFE TECHNOLOGIES 6% DUE 03-01-2020 CUSIP: 53217VAC3	325,000.00	372,866.00	385,187.07
LINCOLN NATL CORP IND LINCOLN NATL CORP IND 6.050 2 6.05% DUE 04-20-2017 CUSIP: 534187AU3	475,000.00	388,502.50	473,218.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LORILLARD TOB CO 3.5% DUE 08-04-2016 CUSIP: 544152AD3	400,000.00	402,918.32	423,279.60
LORILLARD TOB CO 7% DUE 08-04-2041 CUSIP: 544152AE1	320,000.00	398,390.40	388,533.44
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP: 56585AAF9	305,000.00	349,228.05	386,452.08
MEMORIAL SLOAN-KETTERING CANCER CTR 2012A 4.125 7-1-52 TAXABLE BD SER CUSIP: 586054AB4	500,000.00	496,890.00	494,705.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 CUSIP: 59023VAA8	720,000.00	773,001.70	937,223.28
METLIFE INC 6.4% DUE 12-15-2066 CUSIP: 59156RAP3	830,000.00	772,616.30	887,457.58
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 CUSIP: 59562VAP2	1,125,000.00	1,241,851.00	1,389,042.00
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 CUSIP: 59562VAR8	970,000.00	1,200,097.75	1,288,372.42
MONDELEZ INTERNATIONAL INC 6.5 DUE 02-09-2040 CUSIP: 50075NAZ7	645,000.00	776,238.74	866,461.39
** NEWFIELD EXPL CO 5.75% DUE 01-30-2022 CUSIP: 651290AP3	400,000.00	399,824.00	440,000.00
NEWS AMER HLDGS 8.15% DUE 10-17-2036 CUSIP: 652478BY3	55,000.00	65,683.75	74,896.14
NEWS AMER HLDGS 8.45 NT DUE 08-01-2034 REG PUTTABLE 8-1-2006 @PAR CUSIP: 652478AW8	545,000.00	657,509.80	753,196.54
NEWS AMER INC SR NT 6.15 2-15-2041 CUSIP: 652482CE8	425,000.00	456,475.93	538,297.77
NEWS AMER INC 6.75% DUE 01-09-2038 CUSIP: 652482AS9	575,000.00	650,083.50	692,156.25
NISOURCE FIN CORP 5.25% DUE 02-15-2043 CUSIP: 65473QBB8	225,000.00	239,159.25	238,163.85
NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	66,000.00	71,398.27	73,638.18
NORTHROP GRUMMAN 1.85% DUE 11-15-2015 CUSIP: 666807BC5	150,000.00	149,806.50	154,018.95
OHIO EDISON CO 8.25% DUE 10-15-2038 CUSIP: 677347CF1	60,000.00	79,778.40	95,737.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
OHIO PWR CO 6.6% DUE 02-15-2033 CUSIP: 677415CF6	330,000.00	363,171.60	422,401.65
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 CUSIP: 68268NAC7	325,000.00	340,538.25	402,997.40
PAC GAS & ELEC CO 5.625% DUE 11-30-2017 CUSIP: 694308GL5	330,000.00	396,706.20	398,417.25
** PETROHAWK ENERGY CORP SR NT 10.5% DUE 08-01-2014/02-01-2013 CUSIP: 716495AH9	609,000.00	685,791.25	648,585.00
PETROHAWK ENERGY 7.875% DUE 06-01-2015 CUSIP: 716495AD8	66,000.00	70,620.00	68,912.91
** PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG CUSIP: 72650RBA9	725,000.00	718,819.75	816,777.75
PROGRESS ENERGY 6% DUE 12-01-2039 CUSIP: 743263AP0	1,025,000.00	1,104,759.07	1,240,830.15
PSEG PWR LLC 2.75% DUE 09-15-2016 CUSIP: 69362BAX0	55,000.00	54,860.30	57,230.58
PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037 CUSIP: 744533BJ8	280,000.00	323,778.00	362,269.04
PVTPL ADT CORP NT 4.875 DUE 07-15-2042 BEO CUSIP: 00101JAC0	780,000.00	789,585.00	740,359.62
PVTPL CMO CSMC SER 2009-13R PASSTHRU CTFL 3-A-1 144A VAR RT DUE 11-26-2036 CUSIP: 12642LBU5	972.63	948.32	983.39
PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO CUSIP: 36192HAA2	600,000.00	632,484.38	648,138.00
PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO CUSIP: 224044BT3	780,000.00	887,133.00	1,025,490.96
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO CUSIP: 224044BV8	615,000.00	824,372.30	943,808.52
PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2020 CUSIP: 22822RAR1	1,275,000.00	1,371,382.50	1,535,715.82
PVTPL EXELON GENERATION CO LLC SR NT 144A 4.25% DUE 06-15-2022/06-18-2012 BEO CUSIP: 30161MAK9	1,074,000.00	1,092,271.45	1,116,726.94
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO CUSIP: 459745FY6	59,000.00	58,557.50	62,982.50
PVTPL KRAFT FOODS GROUP INC NT 6.875 DUE 01-26-2039 BEO CUSIP: 50076QAP1	1,431,000.00	1,431,000.00	1,926,645.45

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL KRAFT FOODS GROUP INC NT 5 DUE 06-04-2042 BEO CUSIP: 50076QAC0	340,000.00	381,699.57	382,329.66
PVTPL KRAFT FOODS INC 3.5 BDS 06/06/22 USD1000 144A DUE 06-06-2022 BEO CUSIP: 50076QAF3	325,000.00	336,207.20	346,894.27
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2037/12-15-2012BEO CUSIP: 591560AA5	450,000.00	487,035.00	551,250.00
PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038 CUSIP: 59156CAB7	300,000.00	380,250.00	414,000.00
PVTPL NORFOLK SOUTHN CORP SR NT 0 DUE 02-15-2023 BEO CUSIP: 655844BK3	380,000.00	380,000.00	382,506.10
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 3.125 DUE 05-11-2015 CUSIP: 709599AC8	925,000.00	924,102.75	943,814.50
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP SR NT 3.375% DUE 03-15-2018 BEO CUSIP: 709599AK0	650,000.00	661,406.90	655,827.90
PVTPL SABMILLER HLDGS INC GTD NT 144A 2.45% DUE 01-15-2017 BEO CUSIP: 78573AAB6	675,000.00	673,710.75	703,616.62
PVTPL SBA TOWER TR 2010-1 SECD TOWER REVSECS 144A 4.254% DUE 04-15-2015 BEO CUSIP: 78403DAA8	65,000.00	65,000.00	68,287.76
PVTPL 321 HENDERSON REC VI AST BACKED NTSER 2010-1 144A CL A 5.56 DUE 07-15-2059 CUSIP: 88576XAA4	398,486.29	439,144.34	454,357.65
REYNOLDS AMERN INC 4.75% DUE 11-01-2042 CUSIP: 761713AW6	600,000.00	594,594.00	605,326.80
SEMPRA ENERGY 6% DUE 10-15-2039 CUSIP: 816851AP4	195,000.00	205,846.80	246,533.62
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14 CUSIP: 78442FEF1	275,000.00	255,406.25	272,418.02
SLM CORP MEDIUM 5.375% DUE 05-15-2014 CUSIP: 78442FCJ5	680,000.00	706,788.50	710,949.52
SLM CORP MEDIUM 5% DUE 10-01-2013 CUSIP: 78442FBG2	350,000.00	351,750.00	358,312.50
SLM CORP 6.25 DUE 01-25-2016 CUSIP: 78442FEK0	255,000.00	261,350.00	277,312.50
STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2067/06-15-2012 BEO CUSIP: 85748DAA7	595,000.00	483,550.00	462,776.72
STATE STR CORP 4.956% DUE 03-15-2018 CUSIP: 857477AF0	400,000.00	404,024.00	453,076.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TECO FIN INC 5.15% DUE 03-15-2020 CUSIP: 87875UAK8	330,000.00	334,656.30	383,835.21
TIME WARNER CABLE 5.5% DUE 09-01-2041 CUSIP: 88732JBB3	450,000.00	474,488.25	500,699.70
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	500,000.00	502,725.00	582,598.00
TIME WARNER CABLE 6.55% DUE 05-01-2037 CUSIP: 88732JAJ7	250,000.00	268,667.50	309,303.50
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	950,000.00	1,116,576.00	1,262,249.80
TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG CUSIP: 887315BM0	590,000.00	641,663.15	767,632.48
TIME WARNER ENTMT 8.375% DUE 07-15-2033 CUSIP: 88731EAJ9	280,000.00	347,583.60	408,651.60
TIME WARNER INC 6.2% DUE 03-15-2040 CUSIP: 887317AE5	1,190,000.00	1,271,076.04	1,457,290.66
TIME WARNER INC 6.25% DUE 03-29-2041 CUSIP: 887317AL9	125,000.00	143,650.00	154,338.25
** TOLEDO EDISON CO 6.15% DUE 05-15-2037 CUSIP: 889175BD6	155,000.00	165,048.91	193,299.10
** TRANSOCEAN INC 3.8% DUE 10-15-2022 CUSIP: 893830BC2	375,000.00	372,408.75	384,349.50
TRANSOCEAN INC 4.95% DUE 11-15-2015 CUSIP: 893830AX7	1,525,000.00	1,624,976.00	1,669,760.62
** TRANSOCEAN INC 6.375% DUE 12-15-2021 CUSIP: 893830BB4	310,000.00	309,832.60	376,745.48
TRANSOCEAN INC 6.8% DUE 03-15-2038 CUSIP: 893830AT6	510,000.00	550,358.70	624,326.19
VALERO ENERGY CORP 6.625% DUE 06-15-2037 CUSIP: 91913YAL4	259,000.00	251,649.17	319,098.87
WALGREEN CO 3.1 BDS 09/15/2022 USD1000 CUSIP: 931422AH2	625,000.00	636,268.75	630,418.75
WASTE MGMT INC DEL SR NT 2.6 9-1-16 CUSIP: 94106LAX7	50,000.00	49,995.50	52,378.45
WATSON 3.25% DUE 10-01-2022 CUSIP: 942683AF0	440,000.00	436,326.00	449,173.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG CUSIP: 958254AB0	570,000.00	565,405.80	599,919.30
WILLIAMS COS INC 7.5% DUE 01-15-2031 CUSIP: 969457BB5	509,000.00	625,975.18	636,366.05
WILLIAMS COS INC 7.75% DUE 06-15-2031 CUSIP: 969457BD1	140,000.00	157,592.40	178,623.76
WILLIAMS COS INC 7.875% DUE 09-01-2021 CUSIP: 969457BG4	475,000.00	611,192.00	611,965.77
WILLIAMS COS INC 8.75% DUE 03-15-2032 CUSIP: 969457BM1	341,000.00	454,794.33	472,671.35
WILLIAMS PARTNERS 4% DUE 11-15-2021 CUSIP: 96950FAH7	370,000.00	368,494.10	395,750.89
XYLEM INC SR NT 3.55 DUE 09-20-2016 CUSIP: 98419MAA8	840,000.00	889,454.16	894,873.00
YUM BRANDS INC 6.875% DUE 11-15-2037 CUSIP: 988498AD3	250,000.00	288,522.50	341,363.00
Total United States - USD		77,104,435.34	84,246,199.20
Total Corporate Debt Instruments - Other		90,859,826.43	99,125,219.39
<i>Corporate Stock - Preferred</i>			
United States - USD			
DHT HOLDINGS INC CUSIP: Y2065G113	73.00	10,220.00	0.00
Total United States - USD		10,220.00	0.00
Total Corporate Stock - Preferred		10,220.00	0.00
<i>Corporate Stock - Common</i>			
Canada - CAD			
FRASER PAPERS INC COM SEDOL: B01R8D8	9,350.00	57,245.75	622.40
Total Canada - CAD		57,245.75	622.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - USD			
AGRIUM INC COM CUSIP: 008916108	9,200.00	759,890.71	919,172.00
METHANEX CORP COM STK CUSIP: 59151K108	39,300.00	1,132,406.56	1,252,491.00
Total Canada - USD		1,892,297.27	2,171,663.00
Ireland - USD			
** JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	18,846.00	923,254.20	1,002,607.20
Total Ireland - USD		923,254.20	1,002,607.20
Netherlands - USD			
** ADR ASML HOLDING NV NY REG 2012 (POST REV SPLIT) CUSIP: N07059210	66,220.00	2,447,557.09	4,265,230.20
Total Netherlands - USD		2,447,557.09	4,265,230.20
United Kingdom - USD			
** ADR ARM HLDS PLC SPONSORED ISIN US0420681068 CUSIP: 042068106	9,967.00	280,674.22	377,051.61
Total United Kingdom - USD		280,674.22	377,051.61
United States - USD			
** #REORG/GEORGIA GULF CORP NAME CHANGE WITH CUSIP AXIALL CORP 2M1SAE1 1/29/2013 CUSIP: 373200302	13,933.00	552,094.66	575,154.24
** #REORG/SMART BALANCE NAME CHANGE WITH CUSIP 2M13AP1 1/02/2013 CUSIP: 83169Y108	24,016.00	319,846.95	309,806.40
#REORG/WARNACO GROUP INC CASH AND STOCK MERGER PVH CORP 2B19A21 2/13/2013 CUSIP: 934390402	15,400.00	697,796.75	1,102,178.00
#REORG/WATSON NAME CHANGE WITH CUSIP ACTAVIS INC 2M17AB1 EFF 01/24/2013 CUSIP: 942683103	410.00	15,243.29	35,260.00
ABBOTT LAB COM CUSIP: 002824100	5,055.00	191,889.44	331,102.50
ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	254.00	13,484.38	12,184.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ACCENTURE PLC SHS CL A NEW CUSIP: G1151C101	8,742.00	567,453.01	581,343.00
ACE LTD COM STK CUSIP: H0023R105	8,487.00	527,615.24	677,262.60
ACUITY BRANDS INC COM CUSIP: 00508Y102	9,834.00	600,292.35	666,056.82
ADOBE SYS INC COM CUSIP: 00724F101	1,583.00	35,245.33	59,647.44
ADT CORP COM CUSIP: 00101J106	743.00	18,804.30	34,542.07
** ADVANCED MICRO DEVICES INC COM CUSIP: 007903107	1,935.00	22,486.44	4,644.00
AES CORP COM CUSIP: 00130H105	66,174.00	846,527.64	708,061.80
** AETNA INC CUSIP: 00817Y108	26,970.00	934,046.13	1,248,711.00
** AFLAC INC COM CUSIP: 001055102	12,899.00	527,860.78	685,194.88
AGCO CORP COM CUSIP: 001084102	33,680.00	1,361,746.56	1,654,361.60
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	1,114.00	20,193.03	45,607.16
** AGL RES INC COM CUSIP: 001204106	375.00	14,964.04	14,988.75
** AIR METHODS CORP COM NEW COM NEW CUSIP: 009128307	20,067.00	604,607.89	740,271.63
** AIR PROD & CHEM INC COM CUSIP: 009158106	681.00	35,179.16	57,217.62
** AIRGAS INC COM CUSIP: 009363102	225.00	10,969.07	20,540.25
** AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101	565.00	20,546.66	23,114.15
** ALASKA AIR GROUP INC COM CUSIP: 011659109	21,928.00	850,107.76	944,877.52
** ALCOA INC COM STK CUSIP: 013817101	3,412.00	45,636.88	29,616.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** ALERE INC COM CUSIP: 01449J105	19,550.00	363,154.82	361,675.00
ALEXION PHARMACEUTICALS INC COM CUSIP: 015351109	50,188.00	1,654,825.65	4,708,136.28
** ALKERMES PLC SHS CUSIP: G01767105	79,150.00	1,277,239.35	1,465,858.00
ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102	341.00	10,527.78	10,352.76
** ALLERGAN INC COM CUSIP: 018490102	58,984.00	3,566,896.59	5,410,602.32
ALLSTATE CORP COM CUSIP: 020002101	36,640.00	1,328,778.95	1,471,828.80
** ALTERA CORP COM CUSIP: 021441100	1,025.00	27,416.90	35,301.00
ALTRIA GROUP INC COM CUSIP: 02209S103	6,475.00	76,795.48	203,444.50
AMAZON COM INC COM CUSIP: 023135106	40,159.00	3,857,028.81	10,085,531.26
AMDOCS ORD GBP0.01 CUSIP: G02602103	12,100.00	375,986.35	411,279.00
AMER ELEC PWR CO INC COM CUSIP: 025537101	14,051.00	588,986.14	599,696.68
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	20,840.00	829,866.10	823,596.80
AMEREN CORP COM CUSIP: 023608102	41,273.00	1,319,884.67	1,267,906.56
AMERICAN EXPRESS CO CUSIP: 025816109	11,413.00	485,700.65	656,019.24
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	4,720.00	320,069.87	166,616.00
AMERICAN VANGUARD CORP COM CUSIP: 030371108	7,500.00	249,173.57	233,025.00
** AMERIPRISE FINL INC COM CUSIP: 03076C106	13,258.00	651,017.67	830,348.54
** AMERISOURCEBERGEN CORP COM CUSIP: 03073E105	751.00	12,462.66	32,428.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
AMGEN INC COM CUSIP: 031162100	8,754.00	631,185.74	755,645.28
AMPHENOL CORP NEW CL A CUSIP: 032095101	513.00	18,362.36	33,191.10
ANADARKO PETRO CORP COM CUSIP: 032511107	1,598.00	54,763.53	118,747.38
ANALOG DEVICES INC COM CUSIP: 032654105	963.00	28,656.14	40,503.78
ANALOGIC CORP COM PAR \$0.05 CUSIP: 032657207	7,819.00	510,194.87	580,951.70
AON PLC COM CUSIP: G0408V102	1,019.00	50,146.49	56,656.40
APACHE CORP COM CUSIP: 037411105	1,251.00	68,970.23	98,203.50
** APOLLO GROUP INC CL A CUSIP: 037604105	35,318.00	1,403,169.86	738,852.56
APPLE INC COM STK CUSIP: 037833100	21,509.00	1,818,433.56	11,464,942.27
APPLIED MATERIALS INC COM CUSIP: 038222105	3,829.00	40,359.16	43,803.76
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	25,005.00	713,745.33	684,886.95
ARIAD PHARMACEUTICALS INC COM CUSIP: 04033A100	26,173.00	384,650.91	501,998.14
** ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102	14,300.00	664,886.92	725,439.00
** ARUBA NETWORKS INC COM CUSIP: 043176106	16,974.00	271,306.12	352,210.50
ASSURANT INC COM CUSIP: 04621X108	18,751.00	874,589.81	650,659.70
AT&T INC COM CUSIP: 00206R102	87,063.00	2,333,726.54	2,934,893.73
** ATHENAHEALTH INC COM MON STOCK CUSIP: 04685W103	18,000.00	1,253,105.62	1,322,100.00
AUTODESK INC COM CUSIP: 052769106	718.00	10,628.65	25,381.30

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	1,552.00	43,859.81	88,479.52
AUTONATION INC COM CUSIP: 05329W102	123.00	1,753.53	4,883.10
AUTOZONE INC COM CUSIP: 053332102	120.00	24,161.50	42,531.60
** AVERY DENNISON CORP COM CUSIP: 053611109	318.00	13,603.45	11,104.56
AVON PRODUCTS INC COM USD0.25 CUSIP: 054303102	1,381.00	25,978.51	19,831.16
BAKER HUGHES INC COM CUSIP: 057224107	1,405.00	55,710.01	57,380.20
** BALL CORP COM CUSIP: 058498106	490.00	8,173.88	21,927.50
** BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	3,736.00	90,183.26	96,015.20
BANK OF AMERICA CORP CUSIP: 060505104	87,466.00	1,102,421.48	1,014,605.60
** BANKUNITED INC CUSIP: 06652K103	46,190.00	1,117,889.18	1,128,883.60
BAXTER INTL INC COM CUSIP: 071813109	1,757.00	60,189.65	117,121.62
BB&T CORP COM CUSIP: 054937107	2,237.00	57,713.41	65,119.07
** BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	17,208.00	472,291.56	572,682.24
BEAM INC CUSIP: 073730103	13,477.00	667,855.44	823,309.93
** BECTON DICKINSON & CO COM CUSIP: 075887109	630.00	30,753.70	49,259.70
BED BATH BEYOND INC COM CUSIP: 075896100	733.00	20,557.95	40,982.03
** BEMIS CO INC COM CUSIP: 081437105	329.00	7,617.02	11,008.34
BERKSHIRE HATHAWAY INC-CL B CUSIP: 084670702	5,833.00	453,418.46	523,220.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BERRY PLASTICS GROUP INC COM CUSIP: 08579W103	18,396.00	294,336.00	295,807.68
** BEST BUY INC COM STK CUSIP: 086516101	854.00	27,594.63	10,119.90
BIG LOTS INC COM CUSIP: 089302103	185.00	2,945.66	5,265.10
** BIO-REFERENCE LABS INC COM PAR \$0.01 NEW CUSIP: 09057G602	46,300.00	942,052.07	1,328,347.00
BIOGEN IDEC INC COM STK CUSIP: 09062X103	757.00	39,918.04	111,029.19
** BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	56,819.00	2,332,493.86	2,798,335.75
** BK HAW CORP COM CUSIP: 062540109	25,600.00	1,214,518.09	1,127,680.00
BLACKROCK INC COM STK CUSIP: 09247X101	402.00	77,751.47	83,097.42
** BLOCK H & R INC COM CUSIP: 093671105	867.00	15,011.74	16,100.19
BLOOMIN BRANDS INC COM CUSIP: 094235108	37,487.00	507,229.08	586,296.68
** BMC SOFTWARE INC COM STK CUSIP: 055921100	10,055.00	398,038.38	398,781.30
BOEING CO COM CUSIP: 097023105	2,170.00	80,853.58	163,531.20
BORG WARNER INC COM CUSIP: 099724106	374.00	23,675.58	26,785.88
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	4,390.00	57,676.86	25,154.70
BRINKER INTL INC COM CUSIP: 109641100	39,460.00	1,305,500.00	1,222,865.40
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	5,278.00	117,388.29	172,010.02
BROADCOM CORP CL A CUSIP: 111320107	1,659.00	71,727.22	55,095.39
BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + CUSIP: 11373M107	116,310.00	1,032,051.21	988,635.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** BROWN-FORMAN INC CL B NON-VTG COM CUSIP: 115637209	10,270.00	549,785.11	649,577.50
** C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP: 12541W209	515.00	25,342.45	32,558.30
C R BARD CUSIP: 067383109	245.00	13,696.19	23,946.30
CA INC COM CUSIP: 12673P105	1,072.00	18,910.61	23,562.56
** CABLEVISION SYS CORP CL A COM STK CUSIP: 12686C109	688.00	16,654.97	10,278.72
CABOT OIL & GAS CORP COM CUSIP: 127097103	670.00	15,957.15	33,325.80
CAMERON INTL CORP COM STK CUSIP: 13342B105	789.00	28,597.65	44,546.94
** CAMPBELL SOUP CO COM CUSIP: 134429109	571.00	15,375.68	19,922.19
CAP 1 FNCL COM CUSIP: 14040H105	1,860.00	77,266.67	107,749.80
CARDINAL HLTH INC CUSIP: 14149Y108	24,585.00	892,349.66	1,012,410.30
CAREFUSION CORP COM CUSIP: 14170T101	707.00	16,145.22	20,206.06
CARMAX INC COM CUSIP: 143130102	731.00	16,021.64	27,441.74
CARNIVAL CORP COM PAIRED CUSIP: 143658300	1,423.00	45,393.50	52,323.71
CARPENTER TECH CORP COM CUSIP: 144285103	12,528.00	609,794.61	646,820.64
CATAMARAN CORP CUSIP: 148887102	20,494.00	653,129.48	965,472.34
CATERPILLAR INC COM CUSIP: 149123101	2,091.00	62,125.35	187,311.78
** CBOE HOLDINGS INC COM CUSIP: 12503M108	39,350.00	996,380.59	1,159,251.00
** CBRE GROUP INC CL A CL A CUSIP: 12504L109	963.00	14,920.39	19,163.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CBS CORP NEW CL B CUSIP: 124857202	16,189.00	317,034.97	615,991.45
CELGENE CORP COM CUSIP: 151020104	1,353.00	67,527.50	106,508.16
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	1,366.00	18,913.95	26,295.50
** CENTURYLINK INC COM CUSIP: 156700106	1,996.00	72,018.07	78,083.52
** CERNER CORP COM CUSIP: 156782104	54,250.00	4,104,305.06	4,211,970.00
CF INDS HLDGS INC COM CUSIP: 125269100	7,287.00	1,325,191.58	1,480,426.92
** CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	7,909.00	531,662.74	527,293.03
CHEMTURA CORP COM NEW CUSIP: 163893209	65,545.00	963,039.20	1,393,486.70
** CHESAPEAKE ENERGY CORP COM CUSIP: 165167107	1,655.00	43,816.37	27,506.10
CHEVRON CORP COM CUSIP: 166764100	37,058.00	2,472,443.44	4,007,452.12
** CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	13,001.00	3,434,526.21	3,867,277.46
CHUBB CORP COM CUSIP: 171232101	838.00	29,058.78	63,118.16
CIGNA CORPORATION CUSIP: 125509109	914.00	18,191.54	48,862.44
** CIN FNCL CORP COM CUSIP: 172062101	466.00	14,818.56	18,248.56
CINTAS CORP COM CUSIP: 172908105	339.00	10,556.48	13,865.10
CISCO SYSTEMS INC CUSIP: 17275R102	88,577.00	1,555,500.07	1,740,538.05
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	61,177.00	2,490,938.61	2,420,162.12
CITRIX SYS INC COM CUSIP: 177376100	596.00	16,500.51	39,187.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** CLIFFS NAT RES INC COM STK CUSIP: 18683K101	454.00	21,717.46	17,506.24
CLOROX CO COM CUSIP: 189054109	417.00	17,106.64	30,532.74
CME GROUP INC COM STK CUSIP: 12572Q105	981.00	74,460.09	49,746.51
** CMS ENERGY CORP COM CUSIP: 125896100	62,642.00	1,437,220.31	1,527,211.96
COACH INC COM CUSIP: 189754104	60,906.00	3,555,410.11	3,380,892.06
COCA COLA CO COM CUSIP: 191216100	12,334.00	250,156.92	447,107.50
COCA-COLA ENTERPRISES INC NEW COM CUSIP: 19122T109	862.00	19,092.90	27,351.26
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP: 192446102	960.00	32,379.53	71,088.00
COLFAX CORP COM US .01 CUSIP: 194014106	11,500.00	333,383.54	464,025.00
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	1,422.00	66,424.00	148,655.88
COMCAST CORP NEW-CL A CUSIP: 20030N101	31,797.00	523,525.74	1,188,571.86
COMERICA INC COM CUSIP: 200340107	608.00	18,659.28	18,446.72
COMMVAULT SYS INC COM STK CUSIP: 204166102	11,312.00	673,622.34	788,559.52
COMPUTER SCI CORP COM CUSIP: 205363104	13,295.00	420,449.25	532,464.75
** CON-WAY INC COM STK CUSIP: 205944101	26,200.00	842,455.07	728,884.00
CONAGRA FOODS INC CUSIP: 205887102	1,303.00	26,408.38	38,438.50
CONCHO RES INC COM STK CUSIP: 20605P101	5,128.00	485,059.18	413,111.68
CONNS INC COM CUSIP: 208242107	29,678.00	713,845.10	910,521.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CONOCOPHILLIPS COM CUSIP: 20825C104	32,082.00	1,317,990.80	1,860,435.18
CONS EDISON INC COM CUSIP: 209115104	937.00	38,831.51	52,040.98
** CONSOL ENERGY INC COM CUSIP: 20854P109	726.00	27,637.38	23,304.60
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	484.00	10,670.46	17,128.76
** CORNERSTONE ONDEMAND INC CUSIP: 21925Y103	19,026.00	530,884.04	561,837.78
CORNING INC COM CUSIP: 219350105	4,725.00	68,276.08	59,629.50
COSTAR GROUP INC COM CUSIP: 22160N109	3,519.00	301,487.70	314,493.03
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	1,383.00	49,904.21	136,598.91
COVENTRY HEALTH CARE INC COM CUSIP: 222862104	15,540.00	469,947.39	696,658.20
COVIDIEN PLC USD0.20(POST CONSLDTN) CUSIP: G2554F113	1,514.00	77,974.72	87,418.36
CROWN CASTLE INTL CORP COM STK CUSIP: 228227104	938.00	52,156.74	67,686.08
CSX CORP COM CUSIP: 126408103	3,298.00	27,911.58	65,069.54
** CUBIST PHARMACEUTICALS INC COM CUSIP: 229678107	15,579.00	609,061.92	655,252.74
CUMMINS INC CUSIP: 231021106	565.00	10,786.30	61,217.75
** CURTISS WRIGHT CORP COM CUSIP: 231561101	26,450.00	827,340.26	868,353.50
** CVB FINL CORP COM CUSIP: 126600105	28,382.00	284,387.64	295,172.80
CVS CAREMARK CORP COM STK CUSIP: 126650100	41,086.00	1,526,034.71	1,986,508.10
CYBERONICS INC COM CUSIP: 23251P102	10,066.00	335,830.88	528,766.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109	106,800.00	1,294,957.89	1,157,712.00
** D R HORTON INC COM CUSIP: 23331A109	892.00	21,312.42	17,643.76
** DANA HLDG CORP COM CUSIP: 235825205	45,000.00	606,960.61	702,450.00
DANAHER CORP COM CUSIP: 235851102	1,860.00	47,407.97	103,974.00
** DARDEN RESTAURANTS INC COM CUSIP: 237194105	409.00	12,034.25	18,433.63
DAVITA HEALTHCARE PARTNERS INC COM CUSIP: 23918K108	14,669.00	1,190,496.64	1,621,364.57
DEAN FOODS CO NEW COM CUSIP: 242370104	24,092.00	365,971.35	397,758.92
** DEERE & CO COM CUSIP: 244199105	1,253.00	35,196.43	108,284.26
DELL INC COM STK CUSIP: 24702R101	4,666.00	61,971.08	47,266.58
** DELPHI AUTOMOTIVE PLC CUSIP: G27823106	944.00	34,114.27	36,108.00
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP: 247361702	59,300.00	569,513.46	703,891.00
** DENBURY RES INC HLDG CO COM NEW CUSIP: 247916208	1,237.00	19,010.26	20,039.40
** DENTSPLY INTL INC NEW COM CUSIP: 249030107	452.00	13,061.28	17,903.72
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	1,204.00	45,781.42	62,656.16
** DIAMOND OFFSHORE DRILLING INC COM CUSIP: 25271C102	222.00	13,975.04	15,087.12
** DIEBOLD INC COM CUSIP: 253651103	36,050.00	1,224,686.22	1,103,490.50
DILLARDS INC CL A COM CUSIP: 254067101	2,900.00	248,498.38	242,933.00
DIRECTV COM COM CUSIP: 25490A309	24,132.00	741,511.37	1,210,461.12

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DISCOVER FINL SVCS COM STK CUSIP: 254709108	37,414.00	949,793.40	1,442,309.70
** DISCOVERY COMMUNICATIONS INC NEW COM SERA STK CUSIP: 25470F104	764.00	23,857.95	48,498.72
** DOLLAR GEN CORP NEW COM CUSIP: 256677105	839.00	41,950.00	36,991.51
DOLLAR TREE INC COM STK CUSIP: 256746108	726.00	30,104.18	29,446.56
DOMINION RES INC VA NEW COM CUSIP: 25746U109	1,837.00	57,028.25	95,156.60
** DOMTAR CORP COM NEW COM NEW CUSIP: 257559203	3,000.00	245,227.20	250,560.00
DOVER CORP COM CUSIP: 260003108	572.00	14,356.29	37,586.12
DOW CHEMICAL CO COM CUSIP: 260543103	3,834.00	80,702.44	123,914.88
** DR PEPPER SNAPPLE GROUP INC COM STK CUSIP: 26138E109	665.00	14,289.98	29,379.70
DSW INC CL A CL A CUSIP: 23334L102	10,620.00	518,784.89	697,627.80
** DTE ENERGY CO COM CUSIP: 233331107	9,051.00	484,150.29	543,512.55
DU PONT E I DE NEMOURS & CO COM STK CUSIP: 263534109	2,981.00	91,989.52	134,055.57
** DUKE ENERGY CORP NEW COM NEW COM NEW CUSIP: 26441C204	2,252.00	116,647.71	143,677.60
** DUN & BRADSTREET CORP DEL NEW COM CUSIP: 26483E100	143.00	11,056.63	11,246.95
E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP: 269246401	823.00	20,565.78	7,365.85
EAGLE MATLS INC COM CUSIP: 26969P108	4,568.00	160,558.32	267,228.00
EASTMAN CHEM CO COM CUSIP: 277432100	491.00	10,333.96	33,412.55
** EATON CORP PLC COM USD0.50 CUSIP: G29183103	1,476.00	45,415.51	79,999.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
EBAY INC COM USD0.001 CUSIP: 278642103	3,724.00	73,055.60	189,998.48
ECOLAB INC COM CUSIP: 278865100	843.00	33,244.80	60,611.70
EDISON INTL COM CUSIP: 281020107	19,642.00	483,972.09	887,621.98
EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	7,723.00	654,305.71	696,382.91
** ELECTR ARTS COM CUSIP: 285512109	975.00	26,796.04	14,166.75
ELI LILLY & CO COM CUSIP: 532457108	3,265.00	112,765.51	161,029.80
** ELIZABETH ARDEN INC COM CUSIP: 28660G106	20,832.00	847,256.34	937,648.32
** ELLIE MAE INC COM STK CUSIP: 28849P100	43,961.00	1,116,664.18	1,219,917.75
EMC CORP COM CUSIP: 268648102	6,736.00	74,564.45	170,420.80
EMERSON ELECTRIC CO COM CUSIP: 291011104	2,315.00	57,219.26	122,602.40
ENDO HEALTH SOLUTIONS INC CUSIP: 29264F205	45,950.00	1,542,495.06	1,207,106.50
** ENDOLOGIX INC COM CUSIP: 29266S106	31,825.00	385,194.57	453,188.00
ENERGIZER HLDGS INC COM CUSIP: 29266R108	4,800.00	391,368.00	383,904.00
** ENERGY XXI (BERMUDA) COM STK USD \$0.005 CUSIP: G10082140	9,110.00	295,978.14	293,250.90
** ENSCO PLC SHS CLASS A COM CUSIP: G3157S106	743.00	41,953.41	44,045.04
ENTERGY CORP NEW COM CUSIP: 29364G103	18,169.00	1,253,801.45	1,158,273.75
EOG RESOURCES INC COM CUSIP: 26875P101	866.00	42,646.06	104,604.14
EQT CORP COM CUSIP: 26884L109	477.00	15,840.15	28,133.46

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<i>Corporate Stock - Common</i>			
United States - USD			
EQUIFAX INC COM CUSIP: 294429105	382.00	9,377.60	20,673.84
EQUINIX INC COM NEW COM NEW CUSIP: 29444U502	5,182.00	712,564.46	1,068,528.40
ESTEE LAUDER COMPANIES INC CL A USD0.01 CUSIP: 518439104	766.00	15,320.14	45,852.76
EVEREST RE GROUP COM CUSIP: G3223R108	10,100.00	1,029,604.75	1,110,495.00
EXELON CORP COM CUSIP: 30161N101	2,731.00	103,488.39	81,219.94
** EXPEDIA INC DEL COM NEW CUSIP: 30212P303	296.00	6,981.67	18,189.20
** EXPEDITORS INTL WASH INC COM CUSIP: 302130109	668.00	27,846.29	26,419.40
** EXPRESS INC COM CUSIP: 30219E103	69,150.00	1,231,987.01	1,043,473.50
EXPRESS SCRIPTS HLDG CO COM CUSIP: 30219G108	2,610.00	149,181.89	140,940.00
EXXON MOBIL CORP COM CUSIP: 30231G102	75,280.00	5,554,340.50	6,515,484.00
FACEBOOK INC CL A CL A CUSIP: 30303M102	127,000.00	4,017,277.32	3,382,010.00
** FAMILY DLR STORES INC COM CUSIP: 307000109	13,923.00	918,699.80	882,857.43
FASTENAL CO COM CUSIP: 311900104	862.00	19,796.93	40,246.78
FEDEX CORP COM CUSIP: 31428X106	935.00	43,669.59	85,758.20
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	795.00	18,896.07	27,673.95
FIRST REP BK SAN FRANCISCO CALIF NEW COM CUSIP: 33616C100	32,500.00	1,067,290.12	1,065,350.00
** FIRST SOLAR INC COM CUSIP: 336433107	13,291.00	444,269.86	410,426.08
** FIRSTENERGY CORP COM CUSIP: 337932107	1,337.00	49,803.09	55,833.12

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** FISERV INC COM CUSIP: 337738108	427.00	14,440.93	33,745.81
FLIR SYS INC COM CUSIP: 302445101	478.00	12,506.75	10,664.18
** FLOTEK INDS INC DEL COM CUSIP: 343389102	145,655.00	1,517,520.53	1,776,991.00
FLOWSERVE CORP COM CUSIP: 34354P105	160.00	12,059.53	23,488.00
FLUOR CORP NEW COM CUSIP: 343412102	7,832.00	433,939.30	460,051.68
** FMC CORP COM (NEW) CUSIP: 302491303	438.00	11,192.12	25,631.76
FMC TECHNOLOGIES INC COM CUSIP: 30249U101	70,829.00	1,830,398.15	3,033,606.07
** FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860	12,192.00	120,752.78	157,886.40
FOREST LABORATORIES INC CUSIP: 345838106	748.00	24,581.11	26,419.36
FOSSIL INC COM CUSIP: 349882100	172.00	22,607.34	16,013.20
FREEPOR-T-MCMORAN COPPER & GOLD INC CUSIP: 35671D857	3,035.00	85,915.92	103,797.00
FRKLN RES INC COM CUSIP: 354613101	441.00	21,957.50	55,433.70
** FRONTIER COMMUNICATIONS CORP COM CUSIP: 35906A108	3,192.00	28,908.09	13,661.76
** F5 NETWORKS INC COM STK CUSIP: 315616102	39,580.00	4,122,651.47	3,845,197.00
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	35,450.00	1,244,258.17	1,228,342.50
** GAMESTOP CORP NEW CL A CUSIP: 36467W109	27,487.00	749,876.24	689,648.83
** GANNETT INC COM CUSIP: 364730101	734.00	21,749.01	13,219.34
** GAP INC COM CUSIP: 364760108	32,648.00	919,494.69	1,013,393.92

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<i>Corporate Stock - Common</i>			
United States - USD			
** GARMIN LTD COMMON STOCK CUSIP: H2906T109	348.00	14,749.63	14,205.36
** GEN MTRS CO COM CUSIP: 37045V100	21,500.00	550,815.59	619,845.00
GENERAL DYNAMICS CORP COM CUSIP: 369550108	5,361.00	317,734.07	371,356.47
GENERAL ELECTRIC CO CUSIP: 369604103	112,432.00	2,347,974.23	2,359,947.68
GENERAL MILLS INC COM CUSIP: 370334104	2,063.00	47,864.03	83,365.83
** GENESEE & WYO INC CL A CL A CUSIP: 371559105	32,681.00	1,682,896.27	2,486,370.48
** GENUINE PARTS CO COM CUSIP: 372460105	18,895.00	1,153,272.48	1,201,344.10
GENWORTH FINL INC COM CL A COM CL A CUSIP: 37247D106	1,572.00	30,021.59	11,805.72
GILEAD SCIENCES INC CUSIP: 375558103	2,423.00	76,993.24	177,969.35
GNC HLDGS INC GNC HOLDINGS INC CUSIP: 36191G107	19,178.00	435,027.19	638,243.84
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	16,013.00	1,562,509.13	2,042,618.28
** GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101	783.00	9,373.74	10,813.23
GOOGLE INC CL A CL A CUSIP: 38259P508	13,452.00	4,355,335.26	9,542,445.24
** GRAINGER W W INC COM CUSIP: 384802104	1,736.00	328,519.35	351,314.32
GREAT PLAINS ENERGY INC COM CUSIP: 391164100	69,400.00	1,384,022.15	1,409,514.00
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	28,175.00	868,480.30	837,361.00
GULFPORT ENERGY CORP COM NEW COM NEW CUSIP: 402635304	15,926.00	609,661.93	608,691.72
** H J HEINZ CUSIP: 423074103	1,025.00	32,255.68	59,122.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** HAEMONETICS CORP MASS COM CUSIP: 405024100	22,500.00	766,098.57	918,900.00
** HAIN CELESTIAL GROUP INC COM CUSIP: 405217100	6,227.00	293,712.42	337,627.94
HALLIBURTON CO COM CUSIP: 406216101	2,967.00	52,429.87	102,925.23
** HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	723.00	20,571.89	35,311.32
HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109	217.00	12,659.91	9,686.88
HARMONIC INC COM CUSIP: 413160102	188,800.00	803,173.70	957,216.00
** HARRIS CORP COM CUSIP: 413875105	361.00	14,553.86	17,674.56
HARSCO CORP COM CUSIP: 415864107	55,000.00	1,122,771.24	1,292,500.00
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	1,395.00	41,610.10	31,303.80
** HASBRO INC COM CUSIP: 418056107	369.00	8,928.00	13,247.10
** HEALTHCARE SVCS GROUP INC COM CUSIP: 421906108	21,566.00	447,420.21	500,978.18
** HEALTHSTREAM INC COM STK ISIN# CUSIP: 42222N103	20,305.00	495,486.96	493,614.55
HEICO CORP NEW CL A CL A CUSIP: 422806208	1,250.00	37,604.06	39,975.00
** HELMERICH & PAYNE INC COM CUSIP: 423452101	4,840.00	251,538.19	271,088.40
** HERBALIFE LTD COM STK CUSIP: G4412G101	10,000.00	332,126.04	329,400.00
HERSHEY COMPANY COM STK USD1 CUSIP: 427866108	8,693.00	521,212.62	627,808.46
HESS CORP COM STK CUSIP: 42809H107	9,851.00	513,452.86	521,708.96
HEWLETT PACKARD CO COM CUSIP: 428236103	6,287.00	143,850.25	89,589.75

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<i>Corporate Stock - Common</i>			
United States - USD			
** HEXCEL CORP NEW COM CUSIP: 428291108	49,320.00	1,227,622.60	1,329,667.20
** HOLLYFRONTIER CORP COM CUSIP: 436106108	27,400.00	1,115,664.48	1,275,470.00
HOME DEPOT INC COM CUSIP: 437076102	4,781.00	146,295.17	295,704.85
HONEYWELL INTL INC COM STK CUSIP: 438516106	2,505.00	69,611.45	158,992.35
** HORMEL FOODS CORP COM CUSIP: 440452100	427.00	6,720.73	13,326.67
** HORNBECK OFFSHORE SVCS INC NEW COM CUSIP: 440543106	13,873.00	492,289.87	476,398.82
HOSPIRA INC COM CUSIP: 441060100	526.00	13,717.77	16,432.24
HUDSON CITY BANCORP INC COM STK CUSIP: 443683107	1,520.00	19,364.84	12,357.60
HUMANA INC COM CUSIP: 444859102	18,006.00	1,118,747.40	1,235,751.78
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	178,034.00	1,206,561.35	1,137,637.26
HUNTSMAN CORP COM STK CUSIP: 447011107	67,700.00	952,408.38	1,076,430.00
** ICONIX BRAND GROUP INC COM CUSIP: 451055107	50,750.00	774,996.45	1,132,740.00
ILL TOOL WKS INC COM CUSIP: 452308109	1,363.00	43,315.21	82,884.03
INGERSOLL-RAND PLC COM STK CUSIP: G47791101	895.00	37,113.87	42,924.20
INGREDION INC COM CUSIP: 457187102	25,750.00	1,346,723.33	1,659,072.50
** INTEGRA LIFESCIENCES HLDG CORP COM DESP CUSIP: 457985208	23,350.00	841,085.33	909,949.50
** INTEGRYS ENERGY GROUP INC COM STK CUSIP: 45822P105	248.00	10,438.20	12,950.56
INTEL CORP COM CUSIP: 458140100	15,912.00	216,050.60	328,264.56

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<i>Corporate Stock - Common</i>			
United States - USD			
** INTERCONTINENTALEXCHANGE INC COM CUSIP: 45865V100	22,232.00	1,624,080.91	2,752,543.92
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	3,397.00	234,713.89	650,695.35
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	1,379.00	19,544.74	15,196.58
INTERXION HLDG NV COM CUSIP: N47279109	45,828.00	973,272.40	1,088,873.28
** INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	260.00	8,804.36	17,300.40
INTL GAME TECH COM CUSIP: 459902102	848.00	12,761.20	12,016.16
INTL PAPER CO COM CUSIP: 460146103	1,404.00	35,552.31	55,935.36
** INTUIT COM CUSIP: 461202103	890.00	25,092.02	52,955.00
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	7,605.00	1,565,014.93	3,729,263.85
INVESCO LTD COM STK USD0.10 CUSIP: G491BT108	1,417.00	28,090.96	36,969.53
** INVESTORS BANCORP INC COM STK CUSIP: 46146P102	58,350.00	870,536.41	1,037,463.00
** IPG PHOTONICS CORP COM CUSIP: 44980X109	8,742.00	499,703.37	582,654.30
IRON MTN INC COM STK CUSIP: 462846106	533.00	13,012.51	16,549.65
JABIL CIRCUIT INC COM CUSIP: 466313103	596.00	10,751.86	11,496.84
JACOBS ENGR GROUP INC COM CUSIP: 469814107	414.00	25,853.75	17,623.98
** JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 CUSIP: 46612J507	748.00	135,949.37	10,127.92
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	8,862.00	375,680.26	621,226.20
JOHNSON CTL INC COM CUSIP: 478366107	2,186.00	34,810.38	67,110.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** JOS A BK CLOTHIERS INC COM CUSIP: 480838101	18,100.00	861,990.91	770,698.00
** JOY GLOBAL INC COM CUSIP: 481165108	7,938.00	561,447.31	506,285.64
JPMORGAN CHASE & CO COM CUSIP: 46625H100	88,956.00	3,543,379.38	3,911,395.32
JUNIPER NETWORKS INC COM CUSIP: 48203R104	1,648.00	29,439.41	32,416.16
** KELLOGG CO COM USD0.25 CUSIP: 487836108	791.00	28,258.28	44,177.35
** KENAMETAL INC CAP CUSIP: 489170100	17,350.00	624,621.51	694,000.00
KEYCORP NEW COM CUSIP: 493267108	141,185.00	1,217,717.62	1,188,777.70
** KIMBERLY-CLARK CORP COM CUSIP: 494368103	1,251.00	59,515.59	105,621.93
KINDER MORGAN INC DEL COM CUSIP: 49456B101	2,022.00	65,954.22	71,437.26
** KIRBY CORP COM CUSIP: 497266106	4,934.00	306,297.00	305,365.26
KLA-TENCOR CORP CUSIP: 482480100	531.00	19,078.31	25,360.56
KOHL'S CORP COM CUSIP: 500255104	676.00	27,908.08	29,054.48
KRAFT FOODS GROUP INC COM CUSIP: 50076Q106	1,894.00	44,746.75	86,120.18
KROGER CO COM CUSIP: 501044101	46,743.00	999,590.73	1,216,252.86
L-3 COMMUNICATIONS HLDG CORP COM CUSIP: 502424104	5,401.00	363,701.23	413,824.62
LABORATORY CORP AMER HLDGS COM NEW COM NEW CUSIP: 50540R409	303.00	15,930.48	26,245.86
LAM RESH CORP COM CUSIP: 512807108	546.00	19,917.37	19,726.98
LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	67,000.00	2,022,727.51	3,092,720.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** LEAPFROG ENTERPRISES INC CL A CUSIP: 52186N106	50,170.00	502,986.38	432,967.10
LEAR CORP COM NEW COM NEW CUSIP: 521865204	9,900.00	362,983.50	463,716.00
LEGG MASON INC COM CUSIP: 524901105	374.00	24,766.13	9,619.28
** LEGGETT & PLATT INC COM CUSIP: 524660107	451.00	8,591.83	12,276.22
LENDER PROCESSING SVCS INC COM STK CUSIP: 52602E102	13,800.00	384,826.82	339,756.00
** LENNAR CORP CL A CL A CUSIP: 526057104	524.00	17,434.71	20,263.08
** LEUCADIA NATL CORP COM CUSIP: 527288104	631.00	19,461.65	15,011.49
** LIFE TECHNOLOGIES CORP COM STK CUSIP: 53217V109	550.00	15,359.67	26,994.00
** LIFE TIME FITNESS INC COM CUSIP: 53217R207	13,320.00	594,298.85	655,477.20
** LINCOLN NATL CORP COM CUSIP: 534187109	26,879.00	658,217.00	696,166.10
** LINDSAY CORPORATION COM CUSIP: 535555106	4,127.00	320,237.67	330,655.24
** LINEAR TECH CORP DEL CUSIP: 535678106	739.00	26,271.13	25,347.70
LKQ CORP COM LKQ CORP CUSIP: 501889208	27,359.00	438,892.78	577,274.90
LOCKHEED MARTIN CORP COM CUSIP: 539830109	859.00	44,669.79	79,277.11
LOEWS CORP COM CUSIP: 540424108	993.00	19,911.81	40,464.75
LORILLARD INC COM STK CUSIP: 544147101	414.00	29,394.49	48,301.38
LOWES COS INC COM CUSIP: 548661107	3,596.00	54,260.52	127,729.92
LSI CORP COM STK CUSIP: 502161102	1,769.00	14,792.62	12,524.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** LTD BRANDS CUSIP: 532716107	765.00	10,612.37	36,000.90
** LULULEMON ATHLETICA INC COM CUSIP: 550021109	8,069.00	584,090.94	615,099.87
** LUMBER LIQUIDATORS HLDGS INC COM CUSIP: 55003T107	6,841.00	254,438.56	361,410.03
** LUMOS NETWORKS CORP COM CUSIP: 550283105	24,300.00	217,515.24	243,486.00
LYONDELLBASELL INDU-CL A-W/I CUSIP: N53745100	1,214.00	58,117.72	69,307.26
** M & T BK CORP COM CUSIP: 55261F104	389.00	29,688.65	38,304.83
MACYS INC COM STK CUSIP: 55616P104	1,264.00	22,410.04	49,321.28
MARATHON OIL CORP COM CUSIP: 565849106	2,258.00	29,694.32	69,230.28
MARATHON PETE CORP COM CUSIP: 56585A102	25,285.00	915,949.71	1,592,955.00
** MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	9,669.00	312,375.42	341,315.70
** MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	787.00	12,952.72	29,331.49
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	1,740.00	47,220.05	59,977.80
** MASCO CORP COM CUSIP: 574599106	79,491.00	1,005,777.91	1,324,320.06
MASTERCARD INC CL A CUSIP: 57636Q104	343.00	86,238.38	168,509.04
** MATTEL INC COM CUSIP: 577081102	15,485.00	410,790.70	567,060.70
** MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	423.00	12,776.31	26,873.19
MC DONALDS CORP COM CUSIP: 580135101	3,211.00	107,921.40	283,242.31
MCGRAW-HILL COS COM USD1 CUSIP: 580645109	888.00	23,822.43	48,546.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
MCKESSON CORP CUSIP: 58155Q103	10,356.00	830,000.86	1,004,117.76
MEAD JOHNSON NUTRITION COM CUSIP: 582839106	650.00	23,549.48	42,828.50
MEADWESTVACO CORP COM CUSIP: 583334107	558.00	10,888.79	17,783.46
MEDIVATION INC COM STK CUSIP: 58501N101	18,851.00	701,398.58	964,417.16
MEDTRONIC INC COM CUSIP: 585055106	3,234.00	94,683.17	132,658.68
** MERCADOLIBRE INC COM STK CUSIP: 58733R102	6,272.00	516,421.02	492,791.04
MERCK & CO INC NEW COM CUSIP: 58933Y105	31,621.00	1,054,513.73	1,294,563.74
METLIFE INC COM CUSIP: 59156R108	3,488.00	111,487.74	114,894.72
METROPCS COMMUNICATIONS INC COM CUSIP: 591708102	1,012.00	13,640.07	10,059.28
MICHAEL KORS HOLDINGS LTD COM NPV CUSIP: G60754101	20,077.00	791,921.47	1,024,529.31
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	622.00	19,478.89	20,270.98
MICRON TECH INC COM CUSIP: 595112103	3,253.00	27,280.52	20,656.55
MICROSOFT CORP COM CUSIP: 594918104	60,222.00	1,465,540.41	1,609,734.06
** MOLEX INC COM CUSIP: 608554101	439.00	11,265.52	11,997.87
MOLSON COORS BREWING CO CL B CL B CUSIP: 60871R209	496.00	19,221.59	21,223.84
MONDELEZ INTL INC COM CUSIP: 609207105	5,682.00	69,603.85	144,720.54
MONSANTO CO NEW COM CUSIP: 61166W101	1,710.00	76,755.49	161,851.50
MONSTER BEVERAGE CORP COM CUSIP: 611740101	477.00	32,647.74	25,223.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** MOODYS CORP COM CUSIP: 615369105	620.00	12,967.04	31,198.40
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	4,419.00	115,389.80	84,491.28
MOSAIC CO/THE CUSIP: 61945C103	885.00	50,667.91	50,117.55
MOTOROLA SOLUTIONS INC CUSIP: 620076307	8,797.00	432,714.11	489,816.96
MOVADO GROUP INC COM CUSIP: 624580106	26,852.00	736,945.38	823,819.36
MRC GLOBAL INC COM CUSIP: 55345K103	29,557.00	651,268.04	821,093.46
MUELLER INDS INC COM CUSIP: 624756102	36,250.00	1,379,288.54	1,813,587.50
MULTIMEDIA GAMES HOLDING COMPANY COM CUSIP: 625453105	121,119.00	1,574,640.04	1,781,660.49
** MURPHY OIL CORP COM CUSIP: 626717102	22,989.00	1,202,623.24	1,368,994.95
MYLAN INC CUSIP: 628530107	1,303.00	24,523.49	35,806.44
NABORS INDUSTRIES COM USD0.10 CUSIP: G6359F103	926.00	17,673.31	13,380.70
** NASDAQ OMX GROUP CUSIP: 631103108	374.00	10,006.28	9,353.74
NATIONAL INSTRS CORP COM CUSIP: 636518102	43,060.00	1,090,661.12	1,111,378.60
NATIONAL OILWELL VARCO COM STK CUSIP: 637071101	45,365.00	2,175,683.34	3,100,697.75
** NAVISTAR INTL CORP NEW COM CUSIP: 63934E108	9,900.00	344,525.74	215,523.00
NETAPP INC COM STK CUSIP: 64110D104	1,145.00	28,056.67	38,414.75
** NETFLIX INC COM STK CUSIP: 64110L106	177.00	29,756.15	16,422.06
NEUSTAR INC CL A CUSIP: 64126X201	39,650.00	1,320,025.29	1,662,524.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** NEWELL RUBBERMAID INC COM CUSIP: 651229106	918.00	14,700.24	20,443.86
** NEWFIELD EXPLORATION CUSIP: 651290108	430.00	29,759.15	11,515.40
NEWMONT MINING CORP NEW COM CUSIP: 651639106	1,587.00	59,081.19	73,700.28
NEWS CORP CL A COM CUSIP: 65248E104	25,947.00	467,996.05	662,686.38
NEXTERA ENERGY INC COM CUSIP: 65339F101	1,353.00	54,988.98	93,614.07
NIKE INC CL B CUSIP: 654106103	74,334.00	2,084,994.27	3,835,634.40
NISOURCE INC COM CUSIP: 65473P105	990.00	17,427.97	24,641.10
NOBLE CORPORATION (SWITZERLAND) COM USD0.10 CUSIP: H5833N103	808.00	30,701.89	28,134.56
** NOBLE ENERGY INC COM CUSIP: 655044105	570.00	37,296.21	57,991.80
NORDSTROM INC COM CUSIP: 655664100	487.00	7,757.39	26,054.50
NORFOLK SOUTHN CORP COM CUSIP: 655844108	1,011.00	30,524.88	62,520.24
NORTEL NETWORKS CORP NEW COM NEW STK CUSIP: 656568508	52.00	373.36	0.26
** NORTHEAST UTILITIES COM CUSIP: 664397106	1,001.00	28,177.82	39,119.08
** NORTHERN TR CORP COM CUSIP: 665859104	698.00	35,355.44	35,011.68
** NORTHROP GRUMMAN CORP COM CUSIP: 666807102	21,185.00	1,185,551.39	1,431,682.30
NRG ENERGY INC COM NEW CUSIP: 629377508	1,030.00	24,966.27	23,679.70
** NUCOR CORP COM CUSIP: 670346105	1,015.00	29,436.95	43,827.70
** NV ENERGY INC COM CUSIP: 67073Y106	41,700.00	749,640.17	756,438.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NVIDIA CORP COM CUSIP: 67066G104	1,998.00	25,523.75	24,555.42
NYSE EURONEXT COM STK CUSIP: 629491101	777.00	45,252.15	24,506.58
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP: 67103H107	8,305.00	703,225.96	742,633.10
OCCIDENTAL PETROLEUM CORP CUSIP: 674599105	2,591.00	95,828.55	198,496.51
OIL STS INTL INC COM ISIN US6780261052 CUSIP: 678026105	15,650.00	1,067,861.78	1,119,601.00
OLD DOMINION FGHT LINE INC COM CUSIP: 679580100	18,080.00	541,745.87	619,782.40
OMNICOM GROUP INC COM CUSIP: 681919106	844.00	23,610.30	42,166.24
ON ASSIGNMENT INC COM CUSIP: 682159108	25,431.00	439,670.52	515,740.68
ONEOK INC COM STK CUSIP: 682680103	654.00	15,502.50	27,958.50
** ONYX PHARMACEUTICALS INC DEL COM CUSIP: 683399109	2,150.00	151,823.33	162,389.50
ORACLE CORP COM CUSIP: 68389X105	37,820.00	946,653.61	1,260,162.40
OSHKOSH CORPORATION CUSIP: 688239201	13,700.00	393,807.58	406,205.00
OWENS ILL INC COM NEW CUSIP: 690768403	526.00	11,516.09	11,188.02
** OXFORD INDS INC COM CUSIP: 691497309	7,714.00	363,349.77	357,621.04
** PACCAR INC COM CUSIP: 693718108	1,127.00	24,369.69	50,951.67
** PALL CORP COM CUSIP: 696429307	355.00	8,653.55	21,392.30
** PALO ALTO NETWORKS INC COM USD0.0001 CUSIP: 697435105	10,247.00	596,393.96	548,419.44
PARKER-HANNIFIN CORP COM CUSIP: 701094104	477.00	16,141.61	40,573.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** PATTERSON COS INC COM CUSIP: 703395103	267.00	8,125.74	9,139.41
** PAYCHEX INC COM CUSIP: 704326107	1,034.00	28,691.92	32,198.76
** PEABODY ENERGY CORP COM STK CUSIP: 704549104	858.00	29,456.30	22,831.38
** PENNEY J.C CO INC COM CUSIP: 708160106	454.00	13,089.65	8,948.34
** PENTAIR LTD SHS CUSIP: H6169Q108	672.00	23,663.05	33,028.80
PEOPLES UTD FINL INC COM CUSIP: 712704105	1,111.00	19,429.31	13,431.99
** PEPCO HLDGS INC COM CUSIP: 713291102	733.00	14,473.97	14,374.13
PEPSICO INC COM CUSIP: 713448108	4,946.00	208,289.84	338,454.78
PERKINELMER INC COM CUSIP: 714046109	367.00	5,266.44	11,648.58
** PERRIGO CO COM CUSIP: 714290103	284.00	27,915.60	29,544.52
** PETSMAST INC COM CUSIP: 716768106	345.00	23,304.75	23,577.30
PFIZER INC COM CUSIP: 717081103	112,643.00	2,172,943.69	2,825,086.44
PG& E CORP COM CUSIP: 69331C108	1,375.00	48,161.75	55,247.50
** PHARMACYCLICS INC COM CUSIP: 716933106	8,125.00	339,026.63	470,437.50
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	5,342.00	136,114.86	446,804.88
PHILLIPS 66 COM CUSIP: 718546104	1,999.00	35,238.70	106,146.90
PINNACLE W. CAP CORP COM CUSIP: 723484101	349.00	12,643.88	17,792.02
** PIONEER NAT RES CO COM STK CUSIP: 723787107	5,965.00	560,761.40	635,809.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** PITNEY BOWES INC COM CUSIP: 724479100	639.00	16,832.28	6,798.96
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105	1,692.00	104,243.20	98,660.52
POLARIS INDS INC COM CUSIP: 731068102	6,893.00	404,041.46	580,045.95
** POLYONE CORP COM CUSIP: 73179P106	28,025.00	457,522.74	572,270.50
PPG IND INC COM CUSIP: 693506107	491.00	20,983.44	66,456.85
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	1,860.00	47,245.28	53,251.80
PRAXAIR INC COM CUSIP: 74005P104	34,951.00	3,260,470.44	3,825,386.95
PRECISION CASTPARTS CORP COM CUSIP: 740189105	467.00	45,898.28	88,459.14
PRICELINE COM INC COM NEW STK CUSIP: 741503403	6,662.00	3,109,370.48	4,138,434.40
** PRICESMART INC COM STK CUSIP: 741511109	8,875.00	633,078.79	683,818.75
** PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102	881.00	18,637.16	25,126.12
PROCTER & GAMBLE COM NPV CUSIP: 742718109	8,743.00	339,382.67	593,562.27
** PROGRESSIVE CORP OH COM CUSIP: 743315103	1,779.00	25,518.71	37,536.90
PRUDENTIAL FINL INC COM CUSIP: 744320102	10,583.00	576,943.41	564,391.39
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	23,117.00	862,635.18	707,380.20
** PULTE GROUP INC CUSIP: 745867101	1,087.00	17,787.06	19,739.92
QEP RES INC COM STK CUSIP: 74733V100	569.00	17,598.12	17,223.63
QUALCOMM INC COM CUSIP: 747525103	75,449.00	2,966,621.63	4,679,346.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
QUANTA SVCS INC COM CUSIP: 74762E102	679.00	15,599.28	18,529.91
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	509.00	21,329.84	29,659.43
** RACKSPACE HOSTING INC COM STK CUSIP: 750086100	12,376.00	636,109.51	919,165.52
** RALPH LAUREN CORP CL A CL A CUSIP: 751212101	198.00	14,184.68	29,684.16
** RANGE RES CORP COM CUSIP: 75281A109	521.00	24,588.34	32,734.43
RAYTHEON CO USD0.01 CUSIP: 755111507	17,455.00	972,633.74	1,004,709.80
RED HAT INC COM CUSIP: 756577102	616.00	15,037.89	32,623.36
** REGENERON PHARMACEUTICALS INC COM CUSIP: 75886F107	18,000.00	1,206,242.41	3,079,260.00
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	131,318.00	702,211.49	934,984.16
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	4,900.00	397,700.17	398,174.00
** REPUBLIC SVCS INC COM CUSIP: 760759100	955.00	20,823.19	28,010.15
** REYNOLDS AMERICAN INC COM CUSIP: 761713106	1,036.00	17,832.35	42,921.48
** ROBERT HALF INTL INC COM CUSIP: 770323103	449.00	10,393.08	14,287.18
ROCK-TENN CO CL A CL A CUSIP: 772739207	15,350.00	809,894.95	1,073,118.50
ROCKWELL AUTOMATION CUSIP: 773903109	446.00	11,852.65	37,459.54
** ROCKWELL COLLINS INC COM CUSIP: 774341101	448.00	14,919.62	26,060.16
ROPER INDS INC NEW COM CUSIP: 776696106	315.00	17,829.87	35,116.20
ROSS STORES INC COM CUSIP: 778296103	8,600.00	354,971.55	465,690.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ROWAN COMPANIES PLC CUSIP: G7665A101	396.00	9,128.43	12,382.92
** ROYAL GOLD INC COM STK USD0.01 CUSIP: 780287108	5,281.00	330,380.55	429,398.11
RYDER SYS INC COM CUSIP: 783549108	163.00	4,506.34	8,138.59
** RYLAND GROUP INC COM CUSIP: 783764103	42,631.00	967,773.12	1,556,031.50
S.W. AIRL CO COM CUSIP: 844741108	2,359.00	26,570.63	24,156.16
** SAFEWAY INC COM NEW CUSIP: 786514208	766.00	21,282.22	13,856.94
** SAIC INC COM STK USD0.0001 CUSIP: 78390X101	34,207.00	386,225.73	387,223.24
** SALESFORCE COM INC COM STK CUSIP: 79466L302	56,883.00	3,079,693.89	9,562,032.30
** SANDISK CORP COM CUSIP: 80004C101	773.00	30,571.07	33,671.88
** SCANA CORP NEW COM CUSIP: 80589M102	419.00	15,004.34	19,123.16
SCHLUMBERGER LTD COM COM CUSIP: 806857108	62,245.00	3,930,343.71	4,312,956.05
** SCHWAB CHARLES CORP COM NEW CUSIP: 808513105	3,506.00	43,394.02	50,346.16
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK CUSIP: 811065101	276.00	9,025.24	15,985.92
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP: G7945M107	1,074.00	26,640.32	32,735.52
** SEALED AIR CORP NEW COM STK CUSIP: 81211K100	622.00	10,961.74	10,891.22
** SELECT COMFORT CORP OC-CAP STK OC-CAP STK CUSIP: 81616X103	13,940.00	341,436.96	364,809.80
SEMGROUP CORP CL A CL A CUSIP: 81663A105	11,874.00	458,718.40	464,035.92
SEMPRA ENERGY INC COM STK CUSIP: 816851109	720.00	25,282.58	51,076.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** SENSATA TECHNOLOGIES HLDG BV CUSIP: N7902X106	14,402.00	442,268.78	467,776.96
SERVICE CORP INTL COM CUSIP: 817565104	92,650.00	973,297.11	1,279,496.50
SHERWIN-WILLIAMS CO COM CUSIP: 824348106	275.00	11,071.42	42,300.50
SHFL ENTMT INC COM CUSIP: 78423R105	64,450.00	1,013,848.46	934,525.00
** SIGMA-ALDRICH CORP COM CUSIP: 826552101	385.00	12,337.86	28,328.30
SILGAN HLDGS INC COM CUSIP: 827048109	26,880.00	1,132,141.88	1,117,939.20
** SIMPSON MFG INC COM CUSIP: 829073105	20,850.00	599,340.92	683,671.50
SIRONA DENTAL SYS INC COM STK CUSIP: 82966C103	18,810.00	843,724.79	1,212,492.60
SLM CORP COM CUSIP: 78442P106	1,477.00	23,950.67	25,301.01
** SMUCKER J M CO COM NEW COM NEW CUSIP: 832696405	346.00	13,980.52	29,839.04
SNAP-ON INC COM CUSIP: 833034101	186.00	5,565.50	14,692.14
SOLARWINDS INC COM CUSIP: 83416B109	9,759.00	373,114.97	511,859.55
** SOUTHERN CO COM STK CUSIP: 842587107	2,795.00	80,432.54	119,653.95
** SOUTHWESTERN ENERGY CO COM CUSIP: 845467109	62,117.00	2,338,501.86	2,075,328.97
** SPECTRA ENERGY CORP COM STK CUSIP: 847560109	2,129.00	37,705.64	58,292.02
SPECTRANETICS CORP COM CUSIP: 84760C107	23,023.00	329,708.78	340,049.71
SPRINT NEXTEL CORP CUSIP: 852061100	9,608.00	110,066.74	54,477.36
** ST JUDE MED INC COM CUSIP: 790849103	985.00	28,279.64	35,597.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	540.00	19,922.90	39,943.80
** STAPLES INC COM CUSIP: 855030102	2,154.00	31,959.48	24,555.60
STARBUCKS CORP COM CUSIP: 855244109	63,378.00	943,972.98	3,398,328.36
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP: 85590A401	627.00	24,105.71	35,964.72
STATE STR CORP COM CUSIP: 857477103	1,486.00	58,027.08	69,856.86
** STERICYCLE INC COM CUSIP: 858912108	276.00	15,849.84	25,742.52
** STRATASYS INC SHS CUSIP: M85548101	13,191.00	791,004.80	1,057,258.65
STRYKER CORP CUSIP: 863667101	922.00	35,216.50	50,544.04
SUN TR BANKS INC COM CUSIP: 867914103	1,723.00	52,796.47	48,847.05
SYMANTEC CORP COM CUSIP: 871503108	52,218.00	938,765.17	982,220.58
SYNAGEVA BIOPHARMA CORP CUSIP: 87159A103	8,170.00	386,065.30	378,189.30
** SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP CUSIP: 87162T206	72,481.00	563,850.60	653,778.62
** SYSCO CORP COM CUSIP: 871829107	1,879.00	44,357.54	59,489.14
T ROWE PRICE GROUP INC CUSIP: 74144T108	815.00	22,321.97	53,080.95
TARGET CORP COM STK CUSIP: 87612E106	2,081.00	55,745.87	123,132.77
** TE CONNECTIVITY LTD CUSIP: H84989104	1,351.00	46,300.01	50,149.12
** TECO ENERGY INC COM CUSIP: 872375100	649.00	9,998.30	10,877.24
TELEFLEX INC COM CUSIP: 879369106	14,750.00	885,577.87	1,051,822.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	340.00	11,189.88	11,039.80
** TENNECO INC CUSIP: 880349105	22,900.00	641,333.43	804,019.00
TERADATA CORP DEL COM STK CUSIP: 88076W103	541.00	13,038.35	33,482.49
** TERADYNE INC COM CUSIP: 880770102	62,368.00	899,292.34	1,053,395.52
** TESORO CORP CUSIP: 881609101	11,649.00	283,333.69	513,138.45
** TEXAS INDS INC COM CUSIP: 882491103	6,293.00	315,425.59	321,005.93
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	3,584.00	48,508.37	110,888.96
** TEXTRON INC COM CUSIP: 883203101	11,701.00	288,028.44	290,067.79
** THERMO FISHER CORP CUSIP: 883556102	1,152.00	37,669.90	73,474.56
** TIFFANY & CO COM CUSIP: 886547108	380.00	11,243.41	21,789.20
TIME WARNER CABLE INC COM CUSIP: 88732J207	5,465.00	340,827.80	531,143.35
TIME WARNER INC USD0.01 CUSIP: 887317303	3,026.00	103,255.72	144,733.58
TJX COS INC COM NEW CUSIP: 872540109	10,632.00	407,304.03	451,328.40
TORCHMARK CORP COM CUSIP: 891027104	304.00	6,689.40	15,707.68
TOTAL SYS SVCS INC COM CUSIP: 891906109	65,402.00	1,534,283.38	1,400,910.84
TRAVELERS COS INC COM STK CUSIP: 89417E109	19,520.00	1,212,661.79	1,401,926.40
** TREEHOUSE FOODS INC COM CUSIP: 89469A104	17,600.00	967,598.36	917,488.00
** TRIPADVISOR INC COM COM STK CUSIP: 896945201	349.00	9,026.19	14,644.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** TRIUMPH GROUP INC NEW COM CUSIP: 896818101	17,938.00	999,996.75	1,171,351.40
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 CUSIP: H89128104	1,489.00	28,734.60	43,553.25
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	917.00	12,752.44	17,789.80
ULTA SALON COSMETICS & FRAGRANCE INC COMSTK CUSIP: 90384S303	5,356.00	467,694.89	526,280.56
ULTIMATE SOFTWARE GROUP INC COM CUSIP: 90385D107	7,798.00	556,576.48	736,209.18
ULTRATECH INC EFF 06-10-03 CUSIP: 904034105	10,760.00	314,877.89	401,348.00
UNION PAC CORP COM CUSIP: 907818108	1,504.00	54,289.57	189,082.88
UNITED PARCEL SVC INC CL B CUSIP: 911312106	2,288.00	133,606.14	168,694.24
** UNITED STS STL CORP NEW COM CUSIP: 912909108	460.00	11,697.33	10,980.20
UNITED TECHNOLOGIES CORP COM CUSIP: 913017109	2,696.00	89,484.72	221,098.96
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	37,266.00	1,631,017.77	2,021,307.84
UNUM GROUP CUSIP: 91529Y106	879.00	13,827.20	18,300.78
** URBAN OUTFITTERS INC COM CUSIP: 917047102	348.00	10,718.48	13,697.28
US BANCORP CUSIP: 902973304	39,313.00	985,946.06	1,255,657.22
UTD RENTALS INC COM CUSIP: 911363109	12,166.00	464,732.75	553,796.32
** UTD THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	8,100.00	393,900.69	432,702.00
** V F CORP COM CUSIP: 918204108	284.00	15,317.98	42,875.48
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	45,670.00	923,847.42	1,558,260.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** VARIAN MEDICAL SYSTEMS INC CUSIP: 92220P105	350.00	14,515.37	24,584.00
** VECTREN CORP COM CUSIP: 92240G101	38,450.00	1,114,779.48	1,130,430.00
** VEECO INSTRS INC DEL COM CUSIP: 922417100	26,540.00	810,424.99	783,460.80
** VERISIGN INC COM CUSIP: 92343E102	496.00	11,079.13	19,254.72
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	32,726.00	1,162,878.34	1,416,054.02
VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100	5,497.00	324,919.33	230,544.18
VIACOM INC NEW CL B CUSIP: 92553P201	1,477.00	47,081.51	77,896.98
VISA INC COM CL A STK CUSIP: 92826C839	66,667.00	4,216,613.05	10,105,383.86
VISTEON CORP COM NEW COM NEW CUSIP: 92839U206	14,050.00	582,681.24	756,171.00
VULCAN MATERIALS CO COM CUSIP: 929160109	413.00	19,493.15	21,496.65
WABTEC CORP COM CUSIP: 929740108	19,850.00	1,423,396.42	1,737,669.00
** WADDELL & REED FINL INC CL A COM CUSIP: 930059100	22,300.00	620,469.47	776,486.00
WAL-MART STORES INC COM CUSIP: 931142103	5,349.00	213,909.11	364,962.27
WALGREEN CO COM CUSIP: 931422109	42,747.00	1,387,931.62	1,582,066.47
WALT DISNEY CO CUSIP: 254687106	5,667.00	117,310.29	282,159.93
** WALTER INVT MGMT CORP CUSIP: 93317W102	14,894.00	620,194.98	640,739.88
WARNER CHILCOTT PLC COM CUSIP: G94368100	68,900.00	849,103.97	829,556.00
** WASH POST CO CL B COM CUSIP: 939640108	15.00	9,050.47	5,478.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** WASTE CONNECTIONS INC COM CUSIP: 941053100	25,450.00	848,214.89	859,955.50
** WASTE MGMT INC DEL COM STK CUSIP: 94106L109	1,394.00	45,109.37	47,033.56
WATERS CORP COM CUSIP: 941848103	277.00	9,691.11	24,132.24
WELLCARE HLTH PLANS INC COM CUSIP: 94946T106	25,720.00	1,427,294.46	1,252,306.80
** WELLPOINT INC COM CUSIP: 94973V107	10,871.00	625,934.14	662,261.32
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	107,955.00	3,038,606.59	3,689,901.90
WESTAR ENERGY INC COM CUSIP: 95709T100	42,150.00	1,140,403.40	1,206,333.00
WESTERN UNION CO CUSIP: 959802109	1,907.00	26,652.96	25,954.27
** WESTN DIGITAL CORP COM CUSIP: 958102105	701.00	18,914.09	29,785.49
** WESTN REFNG INC COM CUSIP: 959319104	14,200.00	390,130.85	400,298.00
WHIRLPOOL CORP COM CUSIP: 963320106	9,450.00	630,552.62	961,537.50
WHOLE FOODS MKT INC COM CUSIP: 966837106	8,895.00	647,704.91	812,380.35
WILLIAMS CO INC COM CUSIP: 969457100	2,154.00	28,617.91	70,521.96
** WINDSTREAM CORP COM STK CUSIP: 97381W104	1,880.00	18,037.05	15,566.40
WIS ENERGY COM CUSIP: 976657106	735.00	15,884.65	27,084.75
** WOODWARD INC COM CUSIP: 980745103	42,100.00	1,633,058.60	1,605,273.00
** WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	5,977.00	300,837.96	325,746.50
** WPX ENERGY INC COM SHS CUSIP: 98212B103	634.00	4,543.18	9,433.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** WRIGHT MED GROUP INC COM CUSIP: 98235T107	61,000.00	1,224,335.44	1,280,390.00
WYNDHAM WORLDWIDE CORP COM STK CUSIP: 98310W108	15,348.00	612,765.15	816,667.08
WYNN RESORTS LTD COM CUSIP: 983134107	254.00	11,963.15	28,572.46
** XCEL ENERGY INC COM CUSIP: 98389B100	1,559.00	30,756.34	41,640.89
XEROX CORP COM CUSIP: 984121103	4,040.00	36,710.24	27,552.80
XILINX INC COM CUSIP: 983919101	833.00	24,057.36	29,904.70
XL GROUP PLC ORD USD0.01 CUSIP: G98290102	961.00	27,961.01	24,082.66
XYLEM INC W/I CUSIP: 98419M100	594.00	15,867.52	16,097.40
YAHOO INC COM CUSIP: 984332106	3,328.00	94,498.62	66,227.20
YUM BRANDS INC COM CUSIP: 988498101	1,445.00	30,404.34	95,948.00
ZIMMER HLDGS INC COM CUSIP: 98956P102	554.00	19,452.94	36,929.64
** ZIONS BANCORP COM CUSIP: 989701107	587.00	18,334.94	12,561.80
** 1ST HORIZON NATL CORP COM CUSIP: 320517105	794.00	13,833.78	7,868.54
3M CO COM CUSIP: 88579Y101	2,036.00	96,005.73	189,042.60
5TH 3RD BANCORP COM CUSIP: 316773100	91,669.00	1,207,711.85	1,392,452.11
Total United States - USD		301,662,296.70	394,360,456.23
Total Corporate Stock - Common		307,263,325.23	402,177,630.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Global Region - USD			
DOVER STREET VII (AIV 1) CAYMAN FUND LP CUSIP: 9919JE994	621,044.00	621,044.00	885,928.00
Total Global Region - USD		621,044.00	885,928.00
Luxembourg - EUR			
HARBOURVEST INTL PVT EQUITYPARTNERS VI -CAYMAN PARTNERSHIP FD SEDOL: 0A1FJRJ	1,136,892.75	1,500,062.48	1,384,319.65
Total Luxembourg - EUR		1,500,062.48	1,384,319.65
United States - EUR			
HARBOURVEST INTL PVT EQUITYPARTNERS V-CAYMAN PARTNSERHIP FUNDLP SEDOL: 019893U	3,695,573.70	5,032,568.30	5,498,261.11
Total United States - EUR		5,032,568.30	5,498,261.11
United States - USD			
ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP CUSIP: 000623132	395,127.00	395,127.00	340,865.00
ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP CUSIP: 000615633	2,284,265.00	2,284,265.00	2,449,820.00
ADAMS STREET PSHP FD - 2002 US FUND, LP CUSIP: 000178632	8,465,759.00	8,465,759.00	8,146,735.00
ADAMS STREET PSHP FD - 2003 US FUND, LP CUSIP: 000223925	9,269,284.00	9,269,284.00	9,137,770.00
ADAMS STREET PSHP FD - 2009 NON-US DEVELOPED MARKETS FUND CUSIP: 99511V990	1,097,132.00	1,097,132.00	1,056,037.00
ADAMS STREET PTRSHP FD-2007 NON US FD LP CUSIP: 000457283	3,657,874.00	3,657,874.00	3,824,476.00
ADAMS STREET PTRSHP FD-2007 US FD LP CUSIP: 000457770	5,655,138.00	5,655,138.00	6,145,968.00
ADAMS STREET 2007 DIRECT FUND LP CUSIP: 000454793	1,189,034.00	1,189,034.00	1,312,933.00
ADAMS STREET 2009 DIRECT FUND CUSIP: 000613182	646,304.00	646,304.00	781,465.00
DOVER STREET VII CAYMAN FUND, LP CUSIP: 000583682	3,329,277.41	3,329,277.41	4,619,535.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
GOLDMAN SACHS PRIVATE EQUITY PARTNERS 2005 MANAGER FUND, LP CUSIP: 000425090	9,476,875.74	9,476,875.74	8,301,418.00
GS PEP X - MANAGER FUND, LP CUSIP: 000575209	10,137,005.97	10,137,005.97	9,343,781.00
GS PRIVATE EQUITY PARTNERS IX- MANAGER FUND, LP CUSIP: 000515890	8,624,119.73	8,624,119.73	8,975,324.00
HARBOURVEST PARTNERS VIII - CAYMAN BUYOUT FUND, LP CUSIP: 000440263	3,595,654.00	3,595,654.00	4,018,643.00
HARBOURVEST PARTNERS VIII - CAYMAN VENTURE FUND, LP CUSIP: 000439901	4,143,413.00	4,143,413.00	4,681,424.00
HARBOURVEST PTNRS VII-BUYOUT HLDGS FUND CUSIP: 000220145	8,768,585.00	8,768,585.00	9,892,450.00
HARBOURVEST PTRS VII-VENTURE HLDG FD, LP CUSIP: 000220681	10,573,110.00	10,573,110.00	11,117,618.00
LEXINGTON CAPITAL PARTNERS VI-B (OFFSHORE), LP CUSIP: 000405142	10,489,704.26	10,489,704.26	8,758,119.00
LEXINGTON MIDDLE MARKET INVESTORS (OFFSHORE) II, LP CUSIP: 000600148	3,142,846.94	3,142,846.94	3,242,801.00
PANTHEON GLOBAL SECONDARY FUND III-B, LP CUSIP: 000443093	7,314,563.00	7,314,563.00	7,973,365.00
PLA RESIDENTIAL FUND III, LP CUSIP: 000558080	5,653,570.00	5,653,570.00	6,093,590.00
Total United States - USD		117,908,642.05	120,214,137.00
Total Partnership/Joint Venture Interests		125,062,316.83	127,982,645.76

*Value of Interest in Common/Collective Trusts***United States - USD**

CF FRANKLIN TEMPLETON INTERNATIONAL FOREIGN #433 FD CUSIP: 148998206	146,706.27	94,124,608.11	110,497,695.50
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 990891WA0	26,246.36	44,927,428.16	49,269,430.77
CF MARATHON LONDON INTERNATIONAL FUND CUSIP: 611998055	193,071.44	75,142,915.22	88,806,877.18
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	38,619,045.79	38,619,045.79	38,619,045.79

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	15,939.05	70,000,000.00	70,102,874.68
Total United States - USD		322,813,997.28	357,295,923.92
Total Value of Interest in Common/Collective Trusts		322,813,997.28	357,295,923.92
<i>POOLED SEPARATE ACCOUNTS</i>			
United States - USD			
CF PRUDENTIAL PRISA I CUSIP: 99089IVL7	1,558.20	56,390,476.69	53,458,431.94
Total United States - USD		56,390,476.69	53,458,431.94
Total POOLED SEPARATE ACCOUNTS		56,390,476.69	53,458,431.94
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
** MFC ISHARES TR RUSSELL 2000 INDEX FD CUSIP: 464287655	10,100.00	769,951.86	851,329.00
MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD CUSIP: 464287630	11,450.00	773,461.00	864,589.50
SPDR S&P 500 ETF TRUST CUSIP: 78462F103	8,400.00	1,064,667.88	1,197,168.00
Total United States - USD		2,608,080.74	2,913,086.50
Total Value of Interest in Registered Investment Com		2,608,080.74	2,913,086.50
<i>Other</i>			
Brazil - USD			
** BRAZIL(FED REP OF) GLOBAL NT 5.625% DUE 01-07-2041 REG CUSIP: 105756BR0	1,740,000.00	1,888,790.21	2,279,400.00
Total Brazil - USD		1,888,790.21	2,279,400.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY NT 5.125% DUE 01-15-2020 BEO CUSIP: 91086QAY4	300,000.00	306,030.00	358,500.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG CUSIP: 91086QAS7	460,000.00	556,755.00	662,400.00
Total Mexico - USD		862,785.00	1,020,900.00
Peru - USD			
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG CUSIP: 715638BM3	450,000.00	415,840.50	583,425.00
Total Peru - USD		415,840.50	583,425.00
United States - USD			
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.00	0.00	-73,708,406.25
&&&BOND FUTURES OFFSET - SHORT CUSIP: 999959935	0.00	0.00	142,285,609.38
&&&SHORT-TERM BOND FUTURES OFFSET - LONG CUSIP: 999960032	0.00	0.00	-12,868,700.00
AMERICAN TOWER CORP CUSIP: 03027X100	1,264.00	74,689.90	97,669.28
APARTMENT INVT & MGMT CO CL A CUSIP: 03748R101	464.00	8,995.95	12,555.84
AVALONBAY CMNTYS REIT CUSIP: 053484101	366.00	38,058.65	49,625.94
BSTN PPTYS INC CUSIP: 101121101	5,808.00	577,204.82	614,544.48
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE CUSIP: 13063BBU5	400,000.00	510,316.00	559,104.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	180,000.00	221,646.50	249,431.40
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE CUSIP: 13063BJC7	135,000.00	178,641.70	197,363.25
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	50,000.00	65,584.00	71,804.50
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	1,130,000.00	1,214,406.53	1,621,527.40

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE CUSIP: 167593AN2	650,000.00	708,663.10	841,405.50
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE CUSIP: 16772PAQ9	230,000.00	263,402.90	257,386.10
CHICAGO ILL WTR REV 6.742% 11-01-2040 BEO TAXABLE CUSIP: 167736YU5	220,000.00	227,150.00	298,696.20
CURATORS UNIV MO SYS FACS REV 5.96% 11-01-2039 BEO TAXABLE CUSIP: 231266FD4	390,000.00	428,348.70	511,056.00
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	1,029.00	30,786.76	58,313.43
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	265,000.00	0.00	265.00
FUT MAR 13 CBT UL T-BONDS CUSIP: 999599GH0	293.00	0.00	47,639,968.75
FUT MAR 13 CBT UL T-BONDS CUSIP: 999599GH0	11.00	0.00	-1,788,531.25
FUT MAR 13 U.S. T-BONDS CUSIP: 999599GH0	59.00	0.00	-8,702,500.00
FUT MAR 13 U.S. T-BONDS CUSIP: 999599GH0	102.00	0.00	15,045,000.00
FUT MAR 13 US 2YR T-NT CUSIP: 999599GH0	50.00	0.00	11,023,437.50
FUT MAR 13 10 YR T-NOTES CUSIP: 999599GH0	436.00	0.00	-57,892,625.00
FUT MAR 13 5 YR T NOTE CUSIP: 999599GH0	594.00	0.00	-73,901,953.13
FUT MAR 16 EURO DOLLARS CUSIP: 999599GH0	52.00	0.00	12,868,700.00
HCP INC COM REIT CUSIP: 40414L109	1,445.00	44,779.25	65,285.10
HEALTH CARE REIT INC COM CUSIP: 42217K106	830.00	36,055.80	50,870.70
** HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	2,317.00	35,643.54	36,307.39
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	970,000.00	842,705.50	957,040.80

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
** ISRAEL ST GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG CUSIP: 46513EGV8	590,000.00	647,127.34	780,357.01
** KIMCO RLTY CORP COM CUSIP: 49446R109	1,303.00	26,301.51	25,173.96
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP: 544435C32	425,000.00	456,301.05	550,982.75
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 CUSIP: 544495UG7	530,000.00	530,000.00	661,662.60
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP: 544495VY7	400,000.00	400,000.00	556,672.00
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE CUSIP: 544495WA8	150,000.00	150,000.00	218,520.00
MASSACHUSETTS ST 4.5% 08-01-2031 BEO TAXABLE CUSIP: 57582PWH9	350,000.00	350,791.00	393,417.50
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE CUSIP: 59259YBZ1	75,000.00	80,650.50	96,474.75
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE CUSIP: 59259YBY4	310,000.00	337,016.50	403,740.90
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE CUSIP: 59259YGF0	200,000.00	226,761.60	261,530.00
MUNI ELEC AUTH OF GA 6.637 04-01-2057 BEO TAXABLE CUSIP: 626207YF5	1,205,000.00	1,280,267.55	1,428,419.05
N.J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL CUSIP: 645913AA2	200,000.00	220,558.00	255,720.00
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	985,000.00	1,271,479.15	1,443,192.45
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE CUSIP: 646136XR7	570,000.00	655,866.42	755,802.90
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI CUSIP: 64972FY34	160,000.00	205,249.60	215,033.60
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE CUSIP: 64972FT30	450,000.00	431,775.00	584,473.50
** PLUM CREEK TIMBER CO INC COM CUSIP: 729251108	515.00	15,453.62	22,850.55
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP: 73358WEK6	845,000.00	864,815.40	919,774.05

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE CUSIP: 73358WAH7	215,000.00	239,707.80	272,979.05
** PROLOGIS INC COM CUSIP: 74340W103	1,473.00	49,969.97	53,749.77
PUB STORAGE COM CUSIP: 74460D109	463.00	33,628.09	67,116.48
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	989.00	54,897.86	156,351.01
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE CUSIP: 837151AA7	225,000.00	225,000.00	300,327.75
** TANGER FACTORY OUTLET CTRS INC COM CUSIP: 875465106	27,400.00	858,616.35	937,080.00
VENTAS INC REIT CUSIP: 92276F100	945.00	36,021.15	61,160.40
VORNADO RLTY TR COM CUSIP: 929042109	542.00	36,216.40	43,403.36
WEYERHAEUSER CO COM CUSIP: 962166104	1,731.00	43,334.69	48,156.42
Total United States - USD		15,234,886.15	18,064,374.12
EUR - Euro	0.00	0.00	0.00
JPY - Japanese yen	0.00	0.00	0.00
NOK - Norwegian krone	0.00	0.00	0.00
USD - United States dollar	0.00	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		18,402,301.86	21,948,099.12
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.00	-3,277,493.20	-3,277,493.20
Total - all currencies		-3,277,493.20	-3,277,493.20

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Other Payables: United States dollar	0.00	-12,958.00	-12,958.00
Total - all currencies		-12,958.00	-12,958.00
Total Other Liabilities		-3,290,451.20	-3,290,451.20
Total		1,483,682,848.68	1,658,863,205.22

** All or a portion of this security participates in Securities Lending.

**Retirement Program Plan for Employees of Certain Employers at the
U.S. Department of Energy Facilities at Oak Ridge, Tennessee**

EIN – 54-1987297 PN – 001

Schedule H: Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2012

The following page represents the reportable transactions for the year ended December 31, 2012 of the Retirement Program Plan for Employees of Certain Employers at the U.S. Department of Energy Facilities at Oak Ridge, Tennessee.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	81,162,819.06	26 Mar 12	1.00			0.00	81,162,819.06	81,162,819.06	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	-81,539,041.69	27 Mar 12		1.00		0.00	81,539,041.69	81,539,041.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2011-12-31 VALUE (INCLUDING ACCRUALS) OF 1,508,602,294.90

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2011-12-31 VALUE (INCLUDING ACCRUALS) OF 1,508,602,294.90

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,409	795,885,970.56			0.00	795,885,970.56	795,885,970.56
	Total dispositions	1,186		789,422,997.26		0.00	789,422,997.26	789,422,997.26
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	Total acquisitions	71	137,663,937.50			0.00	137,663,937.50	137,663,937.50
	Total dispositions	11		8,425,241.09		0.00	7,882,073.52	8,425,241.09
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	Total acquisitions	35	33,935,530.34			0.00	33,935,530.34	33,935,530.34
	Total dispositions	79		109,914,804.45		0.00	104,500,025.73	109,914,804.45
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5	Total acquisitions	53	85,643,577.88			0.00	85,643,577.88	85,643,577.88
	Total dispositions	8		4,554,133.54		0.00	4,343,384.85	4,554,133.54

NOTE: TRANSACTIONS ARE BASED ON THE 2011-12-31 VALUE (INCLUDING ACCRUALS) OF 1,508,602,294.90

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2011-12-31 VALUE (INCLUDING ACCRUALS) OF 1,508,602,294.90