



ALL KR2 AND KR3 - KR2GALLKRS00

Asset Detail - By Asset type

9/30/2014

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
ALTERNATIVE INVESTMENTS					
U.S. DOLLAR					
15,299,225.000 LIBREMAX PARTNERS LP 99VVA0NM6 KR2F70110002: LIBREMAX CAPITAL	1.0000 1.0000	15,299,225.00 15,299,225.00	15,299,225.00 15,299,225.00	0.10	0.00 0.00
5,099,742.000 LIBREMAX PARTNERS LP 99VVA0NM6 KR3F70110002: LIBREMAX CAPITAL	1.0000 1.0000	5,099,742.00 5,099,742.00	5,099,742.00 5,099,742.00	0.03	0.00 0.00
4,934,619.000 LUXOR CAPITAL PARTNERS 99VVABKL7 OFFSHORE LTDD KR3F70080002: LUXOR CAPITAL	1.0000 1.0000	4,934,618.00 4,934,618.00	4,934,619.00 4,934,619.00	0.03	1.00 1.00
14,803,855.000 LUXOR CAPITAL PARTNERS 99VVABKL7 OFFSHORE LTDD KR2F70080002: LUXOR CAPITAL	1.0000 1.0000	14,822,620.00 14,822,620.00	14,803,855.00 14,803,855.00	0.10	-18,765.00 -18,765.00
14,572,910.090 MKP OPPORTUNITY OFFSHORE LTD 99VVAMUD0 KR2F70040002: MKP OPPORTUNITY	1.0000 1.0000	14,572,910.09 14,572,910.09	14,572,910.09 14,572,910.09	0.09	0.00 0.00
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS		54,729,115.09	54,710,351.09		-18,764.00
		54,729,115.09	54,710,351.09	0.35	-18,764.00
TOTAL ASSETS ALTERNATIVE INVESTMENTS		54,729,115.09	54,710,351.09	0.35	-18,764.00
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		485,111.48 425,030.68	485,111.48 424,496.81	0.00	0.00 -533.87
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		166,851.16 146,186.73	166,851.16 146,003.11	0.00	0.00 -183.62

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DIVIDENDS RECEIVABLE KR2F20050002: AMERICAN CENTURY		34,731.61 32,350.76	34,731.61 30,389.76	0.00	0.00 -1,961.00
DIVIDENDS RECEIVABLE KR3F20070002: LSV ASSET MGMT		14,780.00 13,806.74	14,780.00 12,932.33	0.00	0.00 -874.41
DIVIDENDS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		10,375.68 9,664.43	10,375.68 9,078.60	0.00	0.00 -585.83
DIVIDENDS RECEIVABLE KR3F20050002: AMERICAN CENTURY		11,693.87 10,892.26	11,693.87 10,232.00	0.00	0.00 -660.26
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		48,236.90 45,024.52	48,236.90 42,201.60	0.00	0.00 -2,822.92
DIVIDENDS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		158,964.00 148,290.64	158,964.00 139,056.37	0.00	0.00 -9,234.27
DIVIDENDS RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		43,740.00 40,859.72	43,740.00 38,272.00	0.00	0.00 -2,587.72
DIVIDENDS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		26,457.98 24,644.29	26,457.98 23,150.43	0.00	0.00 -1,493.86
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		139,533.75 130,248.94	139,533.75 122,075.65	0.00	0.00 -8,173.29
DIVIDENDS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		53,524.00 49,930.21	53,524.00 46,821.00	0.00	0.00 -3,109.21

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DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		5,347.91 4,909.06	5,347.91 4,679.68	0.00	0.00 -229.38
DIVIDENDS RECEIVABLE RECLAIM KR2F20080002: LAZARD ASSET MGMT		18,971.55 17,598.01	18,971.55 16,601.05	0.00	0.00 -996.96
DIVIDENDS RECEIVABLE RECLAIM KR3F20080002: LAZARD ASSET MGMT		6,387.30 5,924.86	6,387.30 5,589.21	0.00	0.00 -335.65
DIVIDENDS RECEIVABLE RECLAIM KR2F20050002: AMERICAN CENTURY		6,129.11 5,708.96	6,129.11 5,362.90	0.00	0.00 -346.06
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		15,465.17 14,206.61	15,465.17 13,532.80	0.00	0.00 -673.81
DIVIDENDS RECEIVABLE RECLAIM KR2F20060002: FRANKIN TEMPLETON		4,669.06 4,348.99	4,669.06 4,085.37	0.00	0.00 -263.62
DIVIDENDS RECEIVABLE RECLAIM KR3F20050002: AMERICAN CENTURY		2,063.63 1,922.16	2,063.63 1,805.65	0.00	0.00 -116.51
INTEREST RECEIVABLE KR3F30060002: LOOMIS		6,304.35 5,852.48	6,304.35 5,516.62	0.00	0.00 -335.86
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		47,370.16 43,860.99	47,370.16 41,451.27	0.00	0.00 -2,409.72
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		609,534.24 564,033.66	609,534.24 533,372.94	0.00	0.00 -30,660.72

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INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		110,650.03 102,384.19	110,650.03 96,824.30	0.00	0.00 -5,559.89
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		1,655,893.06 1,533,002.71	1,655,893.06 1,448,989.22	0.01	0.00 -84,013.49
INTEREST RECEIVABLE KR2F30060002: LOOMIS		26,793.48 24,872.85	26,793.48 23,445.63	0.00	0.00 -1,427.22
INTEREST RECEIVABLE RECLAIM KR2F30020002: MANULIFE ASSET MGMT		16,409.47 15,166.73	16,409.47 14,359.11	0.00	0.00 -807.62
INTEREST RECEIVABLE RECLAIM KR2F30010002: PIMCO KR2		161,315.04 149,981.69	161,315.04 141,158.73	0.00	0.00 -8,822.96
INTEREST RECEIVABLE RECLAIM KR3F30010002: PIMCO KR3		54,680.24 50,863.85	54,680.24 47,847.95	0.00	0.00 -3,015.90
INTEREST RECEIVABLE RECLAIM KR3F30020002: MANULIFE ASSET MGMT		8,675.67 7,999.34	8,675.67 7,591.64	0.00	0.00 -407.70
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		-977,032.29 -916,480.13	-977,032.29 -916,480.13	-0.01	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-1,161,209.08 -1,115,317.11	-1,161,209.08 -1,115,317.11	-0.01	0.00 0.00
NON-BASE CURRENCY KR3F20080002: LAZARD ASSET MGMT		42,582.00 37,261.38	42,582.00 37,261.38	0.00	0.00 0.00

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NON-BASE CURRENCY KR2F20060002: FRANKIN TEMPLETON		153,000.00 133,882.65	153,000.00 133,882.65	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20080002: LAZARD ASSET MGMT		126,477.00 110,673.70	126,477.00 110,673.70	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		18,741.54 16,399.78	18,741.54 16,399.78	0.00	0.00 0.00
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		3,501.05 3,274.54	3,501.05 3,063.59	0.00	0.00 -210.95
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		36,139.26 31,856.25	36,139.26 31,623.66	0.00	0.00 -232.59
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		11,180.53 10,198.32	11,180.53 9,783.52	0.00	0.00 -414.80
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		11,538.45 10,100.25	11,538.45 10,096.72	0.00	0.00 -3.53
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		34,119.76 30,213.34	34,119.76 29,856.50	0.00	0.00 -356.84
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		52,756.00 47,636.03	52,756.00 46,164.14	0.00	0.00 -1,471.89
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		11,728.41 10,969.58	11,728.41 10,262.95	0.00	0.00 -706.63

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NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		5,184.78 4,587.05	5,184.78 4,536.94	0.00	0.00 -50.11
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		4,002.45 3,503.57	4,002.45 3,502.34	0.00	0.00 -1.23
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		13,555.55 12,003.70	13,555.55 11,861.78	0.00	0.00 -141.92
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		17,820.00 16,090.57	17,820.00 15,593.39	0.00	0.00 -497.18
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		25,436.17 23,909.91	25,436.17 22,257.92	0.00	0.00 -1,651.99
NON-BASE CURRENCY - BROKER KR2F30010002: PIMCO KR2		651,509.62 570,571.88	651,509.62 570,103.49	0.00	0.00 -468.39
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		6,880.36 6,467.50	6,880.36 6,020.66	0.00	0.00 -446.84
NON-BASE CURRENCY - BROKER KR3F30010002: PIMCO KR3		187,645.81 164,256.78	187,645.81 164,199.47	0.00	0.00 -57.31
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		21,594,378.47 19,168,283.54	21,594,378.47 18,896,160.88	0.12	0.00 -272,122.66
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		15,088,025.61 13,515,172.42	15,088,025.61 13,202,776.82	0.08	0.00 -312,395.60

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FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		6,153,067.00 5,510,357.00	6,153,067.00 5,384,241.26	0.03	0.00 -126,115.74
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		67,764,000.00 60,155,755.98	67,764,000.00 59,296,888.20	0.38	0.00 -858,867.78
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-16,389.29 -14,429.16	-16,389.29 -14,340.51	-0.00	0.00 88.65
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-48,763.76 -42,927.58	-48,763.76 -42,668.03	-0.00	0.00 259.55
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-9,703,428.92 -8,890,690.29	-9,703,428.92 -8,475,787.63	-0.05	0.00 414,902.66
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-42,773,756.94 -38,776,502.32	-42,773,756.94 -37,385,926.26	-0.24	0.00 1,390,576.06
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-152,760.68 -133,768.60	-152,760.68 -133,673.24	-0.00	0.00 95.36
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-23,757,625.99 -21,768,459.29	-23,757,625.99 -20,751,999.14	-0.13	0.00 1,016,460.15
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-134,197,000.00 -121,652,716.19	-134,197,000.00 -117,293,424.08	-0.75	0.00 4,359,292.11
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-442,978.09 -387,903.50	-442,978.09 -387,627.98	-0.00	0.00 275.52

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20060002: FRANKIN TEMPLETON		-153,000.00 -133,545.58	-153,000.00 -133,882.65		0.00 -337.07
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-178.12 -164.25	-178.12 -155.81	-0.00	0.00 8.44
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-514.39 -474.34	-514.39 -449.96	-0.00	0.00 24.38
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-746,246.51 -691,712.23	-746,246.51 -653,003.01	-0.00	0.00 38,709.22
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-325,266.99 -301,497.10	-325,266.99 -284,624.88	-0.00	0.00 16,872.22
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		-98,492,221.33 -91,603,594.89	-98,492,221.33 -86,115,224.95	-0.55	0.00 5,488,369.94
BRAZIL REAL					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		490,887.79 200,428.09	490,887.79 200,388.68	0.00	0.00 -39.41
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		247,182.01 100,907.09	247,182.01 100,875.91	0.00	0.00 -31.18
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		187,805.56 76,680.51	187,805.56 76,665.44	0.00	0.00 -15.07
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		727,351.95 296,926.83	727,351.95 296,835.07	0.00	0.00 -91.76

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DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		37,540.38 15,332.21	37,540.38 15,295.93	0.00	0.00 -36.28
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		109,312.63 44,645.36	109,312.63 44,539.79	0.00	0.00 -105.57
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		32,500.00 14,731.42	32,500.00 13,267.48	0.00	0.00 -1,463.94
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		385,932.83 169,453.14	385,932.83 157,549.33	0.00	0.00 -11,903.81
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		15,000.00 6,737.89	15,000.00 6,123.45	0.00	0.00 -614.44
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		846,283.73 372,893.58	846,283.73 345,478.33	0.00	0.00 -27,415.25
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		6,954.28 2,859.62	6,954.28 2,838.95	0.00	0.00 -20.67
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		146,915.68 65,763.51	146,915.68 59,975.38	0.00	0.00 -5,788.13
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		358,362.26 160,412.83	358,362.26 146,294.19	0.00	0.00 -14,118.64
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		442,449.20 195,733.92	442,449.20 180,621.00	0.00	0.00 -15,112.92

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FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		179,639.30 72,481.51	179,639.30 73,331.76	0.00	0.00 850.25
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		35,338,602.89 15,340,320.44	35,338,602.89 14,426,274.86	0.09	0.00 -914,045.58
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		60,919.11 24,392.04	60,919.11 24,861.32	0.00	0.00 469.28
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		481,987.77 196,283.48	481,987.77 196,761.83	0.00	0.00 478.35
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		12,588,411.38 5,455,284.10	12,588,411.38 5,138,966.12	0.03	0.00 -316,317.98
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		171,954.87 70,029.06	171,954.87 70,197.12	0.00	0.00 168.06
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-481,987.77 -197,853.21	-481,987.77 -196,761.83	-0.00	0.00 1,091.38
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-179,639.30 -73,346.20	-179,639.30 -73,331.76	-0.00	0.00 14.44
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-171,954.87 -70,580.05	-171,954.87 -70,197.12	-0.00	0.00 382.93
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-598,516.67 -244,372.73	-598,516.67 -244,324.73	-0.00	0.00 48.00

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-198,652.35 -81,044.62	-198,652.35 -81,070.77	-0.00	0.00 -26.15
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-187,805.56 -75,717.56	-187,805.56 -76,665.44	-0.00	0.00 -947.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-24,816,505.94 -10,582,302.50	-24,816,505.94 -10,026,885.49	-0.06	0.00 555,417.01
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-69,918,602.97 -29,833,333.86	-69,918,602.97 -28,237,957.70	-0.18	0.00 1,595,376.16
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-50,790.36 -20,320.21	-50,790.36 -20,727.74	-0.00	0.00 -407.53
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-580,376.45 -236,777.42	-580,376.45 -236,853.82	-0.00	0.00 -76.40
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-269.12 -111.75	-269.12 -105.26	-0.00	0.00 6.49
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-92.58 -38.44	-92.58 -36.21	-0.00	0.00 2.23
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-468.76 -227.69	-468.76 -191.36	-0.00	0.00 36.33
FOREIGN TAXES PAYABLE - INTEREST KR3F30010002: PIMCO KR3		9,985.34 4,417.57	9,985.34 4,076.31	0.00	0.00 -341.26

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FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-1,405.97 -684.85	-1,405.97 -573.96	-0.00	0.00 110.89
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		69,965.64 30,892.53	69,965.64 28,562.07	0.00	0.00 -2,330.46
TOTAL BRAZIL REAL CASH & CASH EQUIVALENTS		-44,251,124.07 -18,499,104.36	-44,251,124.07 -17,655,902.87	-0.11	0.00 843,201.49
CANADIAN DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		146,513.28 131,358.64	146,513.28 131,102.24	0.00	0.00 -256.40
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		93,981.91 84,275.70	93,981.91 84,096.37	0.00	0.00 -179.33
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		338,899.47 303,885.52	338,899.47 303,252.17	0.00	0.00 -633.35
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		47,653.42 42,727.20	47,653.42 42,640.98	0.00	0.00 -86.22
DIVIDENDS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		7,184.88 6,429.14	7,184.88 6,423.93	0.00	0.00 -5.21
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		16,488.10 14,894.54	16,488.10 14,749.98	0.00	0.00 -144.56
DIVIDENDS RECEIVABLE KR3F20070002: LSV ASSET MGMT		17,140.25 15,544.58	17,140.25 15,332.42	0.00	0.00 -212.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		50,730.76 46,007.92	50,730.76 45,380.04	0.00	0.00 -627.88
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		7,206.52 6,510.95	7,206.52 6,446.99	0.00	0.00 -63.96
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		728.48 661.44	728.48 651.85	0.00	0.00 -9.59
DIVIDENDS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		2,448.00 2,190.51	2,448.00 2,188.73	0.00	0.00 -1.78
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		7,722.28 6,945.96	7,722.28 6,908.16	0.00	0.00 -37.80
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		3,395.95 3,168.57	3,395.95 3,038.74	0.00	0.00 -129.83
DIVIDENDS RECEIVABLE RECLAIM KR3F20080002: LAZARD ASSET MGMT		572.40 524.30	572.40 512.19	0.00	0.00 -12.11
DIVIDENDS RECEIVABLE RECLAIM KR3F20060002: FRANKIN TEMPLETON		864.00 791.61	864.00 772.81	0.00	0.00 -18.80
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		26,838.83 25,226.36	26,838.83 24,015.79	0.00	0.00 -1,210.57
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		46,191.82 43,189.75	46,191.82 41,332.82	0.00	0.00 -1,856.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		10,982.77 10,238.39	10,982.77 9,827.53	0.00	0.00 -410.86
DIVIDENDS RECEIVABLE RECLAIM KR2F20080002: LAZARD ASSET MGMT		1,698.30 1,555.58	1,698.30 1,519.66	0.00	0.00 -35.92
DIVIDENDS RECEIVABLE RECLAIM KR2F20070002: LSV ASSET MANAGEMENT		17,702.98 16,154.51	17,702.98 15,838.31	0.00	0.00 -316.20
DIVIDENDS RECEIVABLE RECLAIM KR2F20060002: FRANKIN TEMPLETON		2,535.84 2,323.36	2,535.84 2,268.19	0.00	0.00 -55.17
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		88,941.56 83,808.24	88,941.56 79,585.86	0.00	0.00 -4,222.38
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		151,832.79 142,037.60	151,832.79 135,861.48	0.00	0.00 -6,176.12
DIVIDENDS RECEIVABLE RECLAIM KR3F20070002: LSV ASSET MGMT		5,985.30 5,461.80	5,985.30 5,354.87	0.00	0.00 -106.93
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		55,986.30 51,509.69	55,986.30 50,097.36	0.00	0.00 -1,412.33
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		22,561.64 20,757.61	22,561.64 20,188.48	0.00	0.00 -569.13
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		4,339.01 3,882.61	4,339.01 3,882.61	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		75,001.10 68,607.48	75,001.10 67,112.08	0.00	0.00 -1,495.40
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		243.35 222.41	243.35 217.75	0.00	0.00 -4.66
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		10,606.97 9,859.15	10,606.97 9,491.27	0.00	0.00 -367.88
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		27,986.97 26,529.19	27,986.97 25,043.15	0.00	0.00 -1,486.04
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		1,749.41 1,565.39	1,749.41 1,565.40	0.00	0.00 0.01
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		5,938.43 5,477.50	5,938.43 5,313.79	0.00	0.00 -163.71
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		25,361.48 23,199.36	25,361.48 22,693.82	0.00	0.00 -505.54
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		532.43 486.62	532.43 476.43	0.00	0.00 -10.19
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		12,440.41 11,563.15	12,440.41 11,131.86	0.00	0.00 -431.29
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		15,522.96 14,213.35	15,522.96 13,890.17	0.00	0.00 -323.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,041,000.00 5,458,129.88	6,041,000.00 5,403,686.99	0.03	0.00 -54,442.89
FFX CONTRACTS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		448,740.00 401,780.97	448,740.00 401,539.08	0.00	0.00 -241.89
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		8,936,865.32 8,131,931.13	8,936,865.32 7,996,837.16	0.05	0.00 -135,093.97
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		95,088.00 85,061.23	95,088.00 85,086.13	0.00	0.00 24.90
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		12,040.71 10,793.25	12,040.71 10,774.20	0.00	0.00 -19.05
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		22,004,806.16 20,017,392.33	22,004,806.16 19,690,220.71	0.13	0.00 -327,171.62
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		6,214.96 5,571.13	6,214.96 5,561.24	0.00	0.00 -9.89
FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		46,000.00 41,149.43	46,000.00 41,161.47	0.00	0.00 12.04
FFX CONTRACTS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		149,580.00 133,926.99	149,580.00 133,846.36	0.00	0.00 -80.63
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,375,955.37 2,146,809.98	2,375,955.37 2,125,296.99	0.01	0.00 -21,512.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-57,792.22 -51,779.51	-57,792.22 -51,713.24	-0.00	0.00 66.27
PAYABLE FOR INVESTMENTS PURCHASED KR3F20080002: LAZARD ASSET MGMT		-149,580.00 -134,083.24	-149,580.00 -133,846.36	-0.00	0.00 236.88
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-39,293.15 -35,238.19	-39,293.15 -35,160.08	-0.00	0.00 78.11
PAYABLE FOR INVESTMENTS PURCHASED KR2F20080002: LAZARD ASSET MGMT		-448,740.00 -402,249.75	-448,740.00 -401,539.08	-0.00	0.00 710.67
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-152,385.04 -136,530.99	-152,385.04 -136,356.15	-0.00	0.00 174.84
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-101,654.87 -91,164.77	-101,654.87 -90,962.25	-0.00	0.00 202.52
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-56,899.12 -51,013.47	-56,899.12 -50,914.16	-0.00	0.00 99.31
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-13,740,920.58 -12,696,399.60	-13,740,920.58 -12,288,560.31	-0.08	0.00 407,839.29
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-83,045.00 -74,439.50	-83,045.00 -74,309.87	-0.00	0.00 129.63
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-14,575.23 -13,067.25	-14,575.23 -13,042.13	-0.00	0.00 25.12

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-283,744.00 -254,341.15	-283,744.00 -253,898.26	-0.00	0.00 442.89
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-33,931,525.95 -31,349,875.25	-33,931,525.95 -30,345,006.54	-0.19	0.00 1,004,868.71
TOTAL CANADIAN DOLLAR CASH & CASH EQUIVALENTS		-7,591,354.29 -7,623,850.67	-7,591,354.29 -6,771,091.82	-0.04	0.00 852,758.85
CHILEAN PESO					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		20,945,784.00 35,013.21	20,945,784.00 35,063.33	0.00	0.00 50.12
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		63,503,521.00 106,153.20	63,503,521.00 106,305.15	0.00	0.00 151.95
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		1.00 0.00	1.00 0.00	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		33,146,772.00 55,428.51	33,146,772.00 55,487.83	0.00	0.00 59.32
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		9,251,016.00 15,469.68	9,251,016.00 15,486.24	0.00	0.00 16.56
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		89,167,099.00 153,063.43	89,167,099.00 148,832.01	0.00	0.00 -4,231.42
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		338,427,200.00 580,941.04	338,427,200.00 564,881.02	0.00	0.00 -16,060.02

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-5,100,091.00 -8,496.62	-5,100,091.00 -8,537.57	-0.00	0.00 -40.95
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-13,559,632.00 -22,685.88	-13,559,632.00 -22,698.88	-0.00	0.00 -13.00
TOTAL CHILEAN PESO CASH & CASH EQUIVALENTS		535,781,670.00 914,886.57	535,781,670.00 894,819.13	0.01	0.00 -20,067.44
CHINESE YUAN RENMINBI					
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		25,306,211.50 4,083,952.47	25,306,211.50 4,113,179.17	0.03	0.00 29,226.70
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		10,074,946.70 1,625,778.07	10,074,946.70 1,637,545.03	0.01	0.00 11,766.96
TOTAL CHINESE YUAN RENMINBI CASH & CASH EQUIVALENTS		35,381,158.20 5,709,730.54	35,381,158.20 5,750,724.20	0.04	0.00 40,993.66
COLOMBIAN PESO					
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		8,041,823,000.00 4,021,259.97	8,041,823,000.00 3,966,379.90	0.03	0.00 -54,880.07
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,830,037,000.00 1,415,141.14	2,830,037,000.00 1,395,828.02	0.01	0.00 -19,313.12
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-1,415,018,500.00 -697,396.99	-1,415,018,500.00 -700,129.93	-0.00	0.00 -2,732.94
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-4,020,911,500.00 -1,981,720.80	-4,020,911,500.00 -1,989,486.70	-0.01	0.00 -7,765.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL COLOMBIAN PESO CASH & CASH EQUIVALENTS		5,435,930,000.00	5,435,930,000.00		0.00
		2,757,283.32	2,672,591.29	0.02	-84,692.03
CZECH KORUNA					
NON-BASE CURRENCY		407.72	407.72		0.00
KR2F30010002: PIMCO KR2		19.81	18.72	0.00	-1.09
FFX CONTRACTS RECEIVABLE		33,313,000.00	33,313,000.00		0.00
KR2F30010002: PIMCO KR2		1,631,641.71	1,530,333.80	0.01	-101,307.91
FFX CONTRACTS RECEIVABLE		11,784,505.63	11,784,505.63		0.00
KR3F30010002: PIMCO KR3		577,615.22	541,357.04	0.00	-36,258.18
TOTAL CZECH KORUNA CASH & CASH EQUIVALENTS		45,097,913.35	45,097,913.35		0.00
		2,209,276.74	2,071,709.56	0.01	-137,567.18
DANISH KRONE					
NON-BASE CURRENCY		13,635.06	13,635.06		0.00
KR3F20020002: BOSTON CO NON-US VAL		2,405.22	2,313.89	0.00	-91.33
NON-BASE CURRENCY		90,218.95	90,218.95		0.00
KR2F20020002: BOSTON CO NON-US VAL		15,914.58	15,310.29	0.00	-604.29
NON-BASE CURRENCY		180,784.94	180,784.94		0.00
KR2F90010002: CASH ACCOUNT KR2		32,653.59	30,679.47	0.00	-1,974.12
NON-BASE CURRENCY		4,000.00	4,000.00		0.00
KR2F30010002: PIMCO KR2		717.90	678.81	0.00	-39.09
NON-BASE CURRENCY		3,000.00	3,000.00		0.00
KR3F30010002: PIMCO KR3		538.42	509.10	0.00	-29.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		3,050,000.00 549,075.66	3,050,000.00 517,698.59	0.00	0.00 -31,377.07
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		9,295,000.00 1,673,330.58	9,295,000.00 1,577,707.67	0.01	0.00 -95,622.91
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		12,636,638.95 2,274,635.95	12,636,638.95 2,144,897.82	0.01	0.00 -129,738.13
EURO CURRENCY UNIT					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		172,406.75 218,128.69	172,406.75 217,793.41	0.00	0.00 -335.28
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		415,027.27 526,904.80	415,027.27 524,283.22	0.00	0.00 -2,621.58
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		452,629.64 572,666.61	452,629.64 571,785.92	0.00	0.00 -880.69
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		1,192,480.06 1,513,932.98	1,192,480.06 1,506,400.49	0.01	0.00 -7,532.49
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		1,901.95 2,511.14	1,901.95 2,402.98	0.00	0.00 -108.16
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		5,011.73 6,616.99	5,011.73 6,331.97	0.00	0.00 -285.02
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		46,657.67 63,918.96	46,657.67 58,940.39	0.00	0.00 -4,978.57

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DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		42,688.04 58,278.43	42,688.04 53,925.69	0.00	0.00 -4,352.74
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		362.76 492.34	362.76 458.26	0.00	0.00 -34.08
DIVIDENDS RECEIVABLE RECLAIM KR2F20070002: LSV ASSET MANAGEMENT		4,294.00 5,838.12	4,294.00 5,424.40	0.00	0.00 -413.72
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		263,352.27 361,336.10	263,352.27 332,679.98	0.00	0.00 -28,656.12
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		151,572.94 207,807.64	151,572.94 191,474.51	0.00	0.00 -16,333.13
DIVIDENDS RECEIVABLE RECLAIM KR3F20070002: LSV ASSET MGMT		1,453.50 1,976.18	1,453.50 1,836.13	0.00	0.00 -140.05
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		441,454.15 588,549.65	441,454.15 557,666.95	0.00	0.00 -30,882.70
INTEREST RECEIVABLE KR3F30060002: LOOMIS		9,061.82 12,191.02	9,061.82 11,447.35	0.00	0.00 -743.67
INTEREST RECEIVABLE KR2F30060002: LOOMIS		10,089.05 13,505.27	10,089.05 12,744.98	0.00	0.00 -760.29
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		13,922.51 18,715.36	13,922.51 17,587.61	0.00	0.00 -1,127.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		923,214.07 1,230,598.19	923,214.07 1,166,250.18	0.01	0.00 -64,348.01
INTEREST RECEIVABLE RECLAIM KR2F30010002: PIMCO KR2		148,543.48 198,018.46	148,543.48 187,647.55	0.00	0.00 -10,370.91
INTEREST RECEIVABLE RECLAIM KR3F30010002: PIMCO KR3		20,810.17 27,465.39	20,810.17 26,288.45	0.00	0.00 -1,176.94
INTEREST RECEIVABLE RECLAIM KR3F30020002: MANULIFE ASSET MGMT		2,949.58 3,925.75	2,949.58 3,726.06	0.00	0.00 -199.69
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		-419,179.53 -496,287.85	-419,179.53 -496,287.85	-0.00	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-1,896,118.09 -2,457,205.57	-1,896,118.09 -2,457,205.57	-0.02	0.00 0.00
NON-BASE CURRENCY KR3F20050002: AMERICAN CENTURY		-0.01 -0.01	-0.01 -0.01	-0.00	0.00 0.00
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		53,728.67 67,872.74	53,728.67 67,872.74	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30060002: LOOMIS		0.01 0.01	0.01 0.01	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		16,397.35 21,832.98	16,397.35 20,713.95	0.00	0.00 -1,119.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		3,985.09 5,100.52	3,985.09 5,034.16	0.00	0.00 -66.36
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		2,169.56 3,008.20	2,169.56 2,740.70	0.00	0.00 -267.50
NON-BASE CURRENCY KR3F45800002: CVC CAP PRTNRS VI		146,754.59 186,180.21	146,754.59 185,387.74	0.00	0.00 -792.47
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		262,936.88 335,283.59	262,936.88 332,155.01	0.00	0.00 -3,128.58
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		38.26 48.97	38.26 48.33	0.00	0.00 -0.64
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		92,646.03 120,425.95	92,646.03 117,035.10	0.00	0.00 -3,390.85
NON-BASE CURRENCY KR2F45800002: CVC CAP PRTNRS VI		277,735.13 352,348.67	277,735.13 350,848.90	0.00	0.00 -1,499.77
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		3,387.43 4,696.84	3,387.43 4,279.17	0.00	0.00 -417.67
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		285,165.33 366,704.28	285,165.33 360,235.10	0.00	0.00 -6,469.18
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		48,485.90 64,555.98	48,485.90 61,249.81	0.00	0.00 -3,306.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		27.18 34.51	27.18 34.34	0.00	0.00 -0.17
NON-BASE CURRENCY KR2F19010002: TRANSITION ACCT		71.70 96.38	71.70 90.58	0.00	0.00 -5.80
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		-17,412.16 -23,662.19	-17,412.16 -21,995.91	-0.00	0.00 1,666.28
NON-BASE CURRENCY - BROKER KR3F30010002: PIMCO KR3		-1,355.27 -1,713.86	-1,355.27 -1,712.04	-0.00	0.00 1.82
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		-51,331.36 -69,756.60	-51,331.36 -64,844.34	-0.00	0.00 4,912.26
NON-BASE CURRENCY - BROKER KR2F30010002: PIMCO KR2		-3,437.88 -4,371.21	-3,437.88 -4,342.90	-0.00	0.00 28.31
FFX CONTRACTS RECEIVABLE KR3F30060002: LOOMIS		160,000.00 213,367.60	160,000.00 202,157.76	0.00	0.00 -11,209.84
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		14,701,005.93 18,813,365.08	14,701,005.93 18,571,451.03	0.12	0.00 -241,914.05
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		23,512,000.00 30,109,655.71	23,512,000.00 29,701,534.00	0.19	0.00 -408,121.71
FFX CONTRACTS RECEIVABLE KR2F30030002: STONE HARBOR		716,500.00 902,180.98	716,500.00 905,287.72	0.01	0.00 3,106.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		536,275.51 678,925.01	536,275.51 677,452.11	0.00	0.00 -1,472.90
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		186,722.94 236,383.47	186,722.94 235,878.48	0.00	0.00 -504.99
FFX CONTRACTS RECEIVABLE KR2F30060002: LOOMIS		615,000.00 821,673.96	615,000.00 777,043.89	0.00	0.00 -44,630.07
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-564,947.93 -716,140.44	-564,947.93 -713,671.98	-0.00	0.00 2,468.46
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-52,225.53 -66,255.91	-52,225.53 -65,973.90	-0.00	0.00 282.01
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-1,644,600.58 -2,084,725.83	-1,644,600.58 -2,077,546.08	-0.01	0.00 7,179.75
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-19,851.81 -25,185.00	-19,851.81 -25,077.80	-0.00	0.00 107.20
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F45800002: CVC CAP PRTNRS VI		-146,754.59 -186,103.16	-146,754.59 -185,387.74	-0.00	0.00 715.42
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30060002: LOOMIS		-492,000.00 -660,986.26	-492,000.00 -621,635.11	-0.00	0.00 39,351.15
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-349,711.75 -443,808.14	-349,711.75 -441,773.36	-0.00	0.00 2,034.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-26,129,011.86 -33,889,482.93	-26,129,011.86 -33,010,961.14	-0.21	0.00 878,521.79
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-975,000.00 -1,237,508.35	-975,000.00 -1,232,270.74	-0.01	0.00 5,237.61
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-154,129.00 -194,503.04	-154,129.00 -194,703.46	-0.00	0.00 -200.42
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-42,343.00 -53,451.69	-42,343.00 -53,489.79	-0.00	0.00 -38.10
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-126,616.95 -160,685.87	-126,616.95 -159,948.86	-0.00	0.00 737.01
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F45800002: CVC CAP PRTNRS VI		-277,735.13 -352,202.86	-277,735.13 -350,848.90	-0.00	0.00 1,353.96
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30060002: LOOMIS		-1,140,000.00 -1,531,553.52	-1,140,000.00 -1,440,374.04	-0.01	0.00 91,179.48
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30030002: STONE HARBOR		-1,429,300.00 -1,838,497.18	-1,429,300.00 -1,806,089.70	-0.01	0.00 32,407.48
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-2,300,000.00 -2,919,307.01	-2,300,000.00 -2,906,895.07	-0.02	0.00 12,411.94
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-41,020,000.00 -53,300,704.29	-41,020,000.00 -51,823,236.12	-0.33	0.00 1,477,468.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		-53,748.42 -71,519.41	-53,748.42 -67,897.69	-0.00	0.00 3,621.72
FOREIGN TAXES PAYABLE - INTEREST KR3F30010002: PIMCO KR3		-18,857.52 -25,306.99	-18,857.52 -23,821.77	-0.00	0.00 1,485.22
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		-33,384,751.47 -43,873,805.46	-33,384,751.47 -42,212,364.76	-0.27	0.00 1,661,440.70
HONG KONG DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		678,270.82 87,349.71	678,270.82 87,348.57	0.00	0.00 -1.14
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		507,658.17 65,380.27	507,658.17 65,376.89	0.00	0.00 -3.38
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		2,120,270.65 273,054.43	2,120,270.65 273,051.12	0.00	0.00 -3.31
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		196,140.32 25,260.51	196,140.32 25,259.21	0.00	0.00 -1.30
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		75,422.20 9,731.13	75,422.20 9,712.96	0.00	0.00 -18.17
DIVIDENDS RECEIVABLE KR3F20070002: LSV ASSET MGMT		55,000.00 7,096.55	55,000.00 7,082.12	0.00	0.00 -14.43
DIVIDENDS RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		162,800.00 21,005.77	162,800.00 20,963.06	0.00	0.00 -42.71

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DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		667,948.82 86,167.21	667,948.82 86,017.37	0.00	0.00 -149.84
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		218,622.70 28,207.17	218,622.70 28,154.49	0.00	0.00 -52.68
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		252,342.85 32,552.87	252,342.85 32,496.31	0.00	0.00 -56.56
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		37,595.00 4,841.53	37,595.00 4,841.53	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		39,493.36 5,086.70	39,493.36 5,086.01	0.00	0.00 -0.69
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		107,800.19 13,909.25	107,800.19 13,882.65	0.00	0.00 -26.60
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		-61.62 -7.95	-61.62 -7.94	-0.00	0.00 0.01
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		36,400.07 4,696.63	36,400.07 4,687.65	0.00	0.00 -8.98
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		118,103.73 15,211.71	118,103.73 15,209.56	0.00	0.00 -2.15
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		112,390.00 14,473.73	112,390.00 14,473.74	0.00	0.00 0.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		4,648,561.12 598,665.05	4,648,561.12 598,647.83	0.00	0.00 -17.22
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		16,135,520.30 2,081,854.87	16,135,520.30 2,077,919.82	0.01	0.00 -3,935.05
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		1,637,022.05 210,823.98	1,637,022.05 210,817.86	0.00	0.00 -6.12
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		4,047,384.80 522,226.35	4,047,384.80 521,219.08	0.00	0.00 -1,007.27
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-1,832,299.16 -235,976.80	-1,832,299.16 -235,965.91	-0.00	0.00 10.89
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-5,297,324.00 -682,227.31	-5,297,324.00 -682,196.33	-0.00	0.00 30.98
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-1,535,384.99 -197,715.98	-1,535,384.99 -197,728.83	-0.00	0.00 -12.85
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-474,186.79 -61,062.63	-474,186.79 -61,066.37	-0.00	0.00 -3.74
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-22,503.03 -2,902.21	-22,503.03 -2,897.89	-0.00	0.00 4.32
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-8,669.57 -1,118.12	-8,669.57 -1,116.46	-0.00	0.00 1.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL HONG KONG DOLLAR CASH & CASH EQUIVALENTS		22,684,317.99	22,684,317.99		0.00
		2,926,584.42	2,921,268.10	0.02	-5,316.32
HUNGARIAN FORINT					
NON-BASE CURRENCY		1,056,241.32	1,056,241.32		0.00
KR3F20020002: BOSTON CO NON-US VAL		4,476.16	4,295.52	0.00	-180.64
NON-BASE CURRENCY		2,932,754.73	2,932,754.73		0.00
KR2F20020002: BOSTON CO NON-US VAL		12,416.66	11,926.93	0.00	-489.73
TOTAL HUNGARIAN FORINT CASH & CASH EQUIVALENTS		3,988,996.05	3,988,996.05		0.00
		16,892.82	16,222.45	0.00	-670.37
INDIAN RUPEE					
RECEIVABLE FOR INVESTMENTS SOLD		2,815,539.72	2,815,539.72		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		45,756.62	45,569.89	0.00	-186.73
RECEIVABLE FOR INVESTMENTS SOLD		8,055,353.74	8,055,353.74		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		130,911.25	130,376.99	0.00	-534.26
DIVIDENDS RECEIVABLE		103,629.80	103,629.80		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		1,708.90	1,672.71	0.00	-36.19
DIVIDENDS RECEIVABLE		176,575.00	176,575.00		0.00
KR3F20070002: LSV ASSET MGMT		2,911.62	2,859.05	0.00	-52.57
DIVIDENDS RECEIVABLE		522,550.00	522,550.00		0.00
KR2F20070002: LSV ASSET MANAGEMENT		8,616.54	8,460.98	0.00	-155.56
DIVIDENDS RECEIVABLE		306,588.70	306,588.70		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		5,056.28	4,949.14	0.00	-107.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		1,945,808.69 31,591.64	1,945,808.69 31,505.97	0.00	0.00 -85.67
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		1,020,720.00 17,405.08	1,020,720.00 16,527.20	0.00	0.00 -877.88
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		380,475.00 6,291.45	380,475.00 6,160.54	0.00	0.00 -130.91
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		-0.41 0.00	-0.41 -0.01	-0.00	0.00 -0.01
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		669,258.12 10,886.09	669,258.12 10,836.43	0.00	0.00 -49.66
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		326,320.00 5,551.99	326,320.00 5,283.68	0.00	0.00 -268.31
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		128,550.00 2,125.67	128,550.00 2,081.44	0.00	0.00 -44.23
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		244,739,470.00 4,026,601.52	244,739,470.00 3,943,048.02	0.03	0.00 -83,553.50
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		99,836,610.00 1,642,049.51	99,836,610.00 1,608,488.19	0.01	0.00 -33,561.32
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-9,274,950.27 -150,802.30	-9,274,950.27 -149,818.38	-0.00	0.00 983.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-2,665,478.72 -43,373.52	-2,665,478.72 -43,033.22	-0.00	0.00 340.30
TOTAL INDIAN RUPEE CASH & CASH EQUIVALENTS		349,087,019.37 5,743,288.34	349,087,019.37 5,624,968.62	0.04	0.00 -118,319.72
INDONESIAN RUPIAH					
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		194,135,062.10 16,528.46	194,135,062.10 15,932.28	0.00	0.00 -596.18
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		9,800,775,000.00 827,590.40	9,800,775,000.00 798,969.06	0.01	0.00 -28,621.34
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		37,045,575,000.00 3,128,177.34	37,045,575,000.00 3,019,992.63	0.02	0.00 -108,184.71
FOREIGN TAXES PAYABLE - INTEREST KR2F30030002: STONE HARBOR		-37,214,978.31 -3,171.90	-37,214,978.31 -3,054.16	-0.00	0.00 117.74
TOTAL INDONESIAN RUPIAH CASH & CASH EQUIVALENTS		47,003,270,083.79 3,969,124.30	47,003,270,083.79 3,831,839.81	0.02	0.00 -137,284.49
ISRAELI SHEKEL					
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		227,177.01 62,807.26	227,177.01 61,657.49	0.00	0.00 -1,149.77
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		78,470.92 21,694.73	78,470.92 21,297.58	0.00	0.00 -397.15
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		23,915.25 6,688.18	23,915.25 6,490.77	0.00	0.00 -197.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		8,079.75 2,259.60	8,079.75 2,192.90	0.00	0.00 -66.70
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,332,499.21 654,130.69	2,332,499.21 633,412.94	0.00	0.00 -20,717.75
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		7,547,159.90 2,116,540.44	7,547,159.90 2,049,504.97	0.01	0.00 -67,035.47
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-56,794.25 -15,701.82	-56,794.25 -15,414.37	-0.00	0.00 287.45
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-19,617.73 -5,423.68	-19,617.73 -5,324.39	-0.00	0.00 99.29
TOTAL ISRAELI SHEKEL CASH & CASH EQUIVALENTS		10,140,890.06 2,842,995.40	10,140,890.06 2,753,817.89	0.02	0.00 -89,177.51
JAPANESE YEN					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		13,658,767.00 124,919.66	13,658,767.00 124,515.93	0.00	0.00 -403.73
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		14,254,228.00 130,370.53	14,254,228.00 129,944.21	0.00	0.00 -426.32
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		36,559,226.00 334,369.12	36,559,226.00 333,280.87	0.00	0.00 -1,088.25
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		4,888,169.00 44,708.66	4,888,169.00 44,561.46	0.00	0.00 -147.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		17,703,922.00 162,620.76	17,703,922.00 161,531.77	0.00	0.00 -1,088.99
DIVIDENDS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		9,303,600.00 85,593.72	9,303,600.00 84,885.36	0.00	0.00 -708.36
DIVIDENDS RECEIVABLE KR3F20070002: LSV ASSET MGMT		7,316,100.00 66,991.12	7,316,100.00 66,754.84	0.00	0.00 -236.28
DIVIDENDS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		1,372,000.00 12,645.25	1,372,000.00 12,517.61	0.00	0.00 -127.64
DIVIDENDS RECEIVABLE KR3F20050002: AMERICAN CENTURY		2,161,800.00 19,808.56	2,161,800.00 19,724.91	0.00	0.00 -83.65
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		7,980,410.00 73,303.92	7,980,410.00 72,813.83	0.00	0.00 -490.09
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		8,675,380.00 79,595.65	8,675,380.00 79,155.64	0.00	0.00 -440.01
DIVIDENDS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		23,017,806.00 211,778.74	23,017,806.00 210,012.59	0.00	0.00 -1,766.15
DIVIDENDS RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		18,347,175.00 167,999.05	18,347,175.00 167,406.53	0.00	0.00 -592.52
DIVIDENDS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		3,319,652.00 30,606.03	3,319,652.00 30,287.13	0.00	0.00 -318.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20050002: AMERICAN CENTURY		5,320,335.00 48,750.91	5,320,335.00 48,544.32	0.00	0.00 -206.59
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		19,492,485.00 178,834.96	19,492,485.00 177,852.78	0.00	0.00 -982.18
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		873,781.00 8,604.01	873,781.00 7,965.55	0.00	0.00 -638.46
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		24,735,357.00 241,710.39	24,735,357.00 225,520.26	0.00	0.00 -16,190.13
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		29,355,892.00 287,726.10	29,355,892.00 267,639.00	0.00	0.00 -20,087.10
DIVIDENDS RECEIVABLE RECLAIM KR2F20050002: AMERICAN CENTURY		962,165.00 8,816.44	962,165.00 8,779.08	0.00	0.00 -37.36
DIVIDENDS RECEIVABLE RECLAIM KR2F20060002: FRANKIN TEMPLETON		600,348.00 5,535.00	600,348.00 5,477.32	0.00	0.00 -57.68
DIVIDENDS RECEIVABLE RECLAIM KR2F20070002: LSV ASSET MANAGEMENT		3,698,449.00 34,128.06	3,698,449.00 33,742.93	0.00	0.00 -385.13
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		91,950.00 898.34	91,950.00 838.23	0.00	0.00 -60.11
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		110,418.00 1,054.61	110,418.00 1,006.59	0.00	0.00 -48.02

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DIVIDENDS RECEIVABLE RECLAIM KR2F20080002: LAZARD ASSET MGMT		4,162,694.00 38,299.48	4,162,694.00 37,980.07	0.00	0.00 -319.41
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		54,864.30 503.09	54,864.30 500.15	0.00	0.00 -2.94
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		263,838.79 2,466.13	263,838.79 2,405.20	0.00	0.00 -60.93
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		36,095,352.98 375,304.42	36,095,352.98 375,304.42	0.00	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		91,044,858.56 956,519.27	91,044,858.56 956,519.27	0.01	0.00 0.00
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		1.00 0.01	1.00 0.01	0.00	0.00 0.00
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		1.00 0.01	1.00 0.01	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		23,202,856.00 216,889.95	23,202,856.00 211,521.55	0.00	0.00 -5,368.40
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		80,850.00 814.02	80,850.00 737.04	0.00	0.00 -76.98
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		81,900.00 746.66	81,900.00 746.62	0.00	0.00 -0.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		932,814.00 8,530.54	932,814.00 8,503.71	0.00	0.00 -26.83
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		756,000.00 7,277.28	756,000.00 6,891.84	0.00	0.00 -385.44
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		975,780.00 8,923.46	975,780.00 8,895.39	0.00	0.00 -28.07
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		12,000,491.00 112,553.38	12,000,491.00 109,398.71	0.00	0.00 -3,154.67
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		224,585.00 2,047.50	224,585.00 2,047.36	0.00	0.00 -0.14
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		4,490,459.00 41,065.01	4,490,459.00 40,935.86	0.00	0.00 -129.15
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		2,103,575.00 20,249.07	2,103,575.00 19,176.58	0.00	0.00 -1,072.49
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		4,831,576.00 45,196.48	4,831,576.00 44,045.55	0.00	0.00 -1,150.93
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		1,059,512.20 10,432.89	1,059,512.20 9,658.71	0.00	0.00 -774.18
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		3,254,908.00 32,050.69	3,254,908.00 29,672.35	0.00	0.00 -2,378.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		8,093,931.00 73,998.09	8,093,931.00 73,785.93	0.00	0.00 -212.16
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		1,362,620.00 12,419.67	1,362,620.00 12,421.97	0.00	0.00 2.30
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		5,041,016,000.00 47,378,759.96	5,041,016,000.00 45,960,068.67	0.30	0.00 -1,418,691.29
FFX CONTRACTS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		20,591,793.00 188,267.16	20,591,793.00 187,719.02	0.00	0.00 -548.14
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		3,250,939.00 29,632.84	3,250,939.00 29,636.34	0.00	0.00 3.50
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,093,010,000.00 19,669,517.55	2,093,010,000.00 19,082,449.38	0.12	0.00 -587,068.17
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-37,295,560.00 -340,284.83	-37,295,560.00 -339,994.70	-0.00	0.00 290.13
PAYABLE FOR INVESTMENTS PURCHASED KR3F20080002: LAZARD ASSET MGMT		-8,093,931.00 -73,966.90	-8,093,931.00 -73,785.94	-0.00	0.00 180.96
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-14,219,573.00 -129,734.30	-14,219,573.00 -129,628.84	-0.00	0.00 105.46
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-3,859,719.00 -35,262.43	-3,859,719.00 -35,186.00	-0.00	0.00 76.43

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PAYABLE FOR INVESTMENTS PURCHASED KR2F20080002: LAZARD ASSET MGMT		-20,591,793.00 -188,155.18	-20,591,793.00 -187,719.02	-0.00	0.00 436.16
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-9,815,997.00 -89,683.19	-9,815,997.00 -89,484.63	-0.00	0.00 198.56
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-1,046,505,000.00 -9,614,193.84	-1,046,505,000.00 -9,540,134.23	-0.06	0.00 74,059.61
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-8,997,545.00 -82,198.99	-8,997,545.00 -82,023.29	-0.00	0.00 175.70
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-2,472,970.00 -22,630.93	-2,472,970.00 -22,544.05	-0.00	0.00 86.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-7,913,755.00 -72,422.84	-7,913,755.00 -72,143.27	-0.00	0.00 279.57
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-26,155,099.00 -238,963.53	-26,155,099.00 -238,434.75	-0.00	0.00 528.78
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-2,531,808,000.00 -23,269,471.93	-2,531,808,000.00 -23,080,432.64	-0.15	0.00 189,039.29
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20070002: LSV ASSET MGMT		-731,610.00 -6,699.12	-731,610.00 -6,675.48	-0.00	0.00 23.64
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-867,538.00 -7,959.55	-867,538.00 -7,915.57	-0.00	0.00 43.98

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FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-798,041.00 -7,330.42	-798,041.00 -7,281.38	-0.00	0.00 49.04
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20080002: LAZARD ASSET MGMT		-930,360.00 -8,559.37	-930,360.00 -8,488.52	-0.00	0.00 70.85
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20050002: AMERICAN CENTURY		-216,180.00 -1,980.86	-216,180.00 -1,972.49	-0.00	0.00 8.37
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20060002: FRANKIN TEMPLETON		-137,200.00 -1,264.52	-137,200.00 -1,251.76	-0.00	0.00 12.76
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-316,986.30 -2,906.82	-316,986.30 -2,889.71	-0.00	0.00 17.11
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-783,561.64 -7,185.44	-783,561.64 -7,143.09	-0.00	0.00 42.35
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS		3,884,231,195.89 37,392,979.21	3,884,231,195.89 35,590,651.09	0.23	0.00 -1,802,328.12
MALAYSIAN RINGGIT					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		12,170.40 3,798.70	12,170.40 3,709.92	0.00	0.00 -88.78
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		23,250.00 7,232.97	23,250.00 7,087.34	0.00	0.00 -145.63
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,794,940.00 2,120,106.08	6,794,940.00 2,068,307.40	0.01	0.00 -51,798.68

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FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		1,793,481.60 560,927.52	1,793,481.60 545,916.71	0.00	0.00 -15,010.81
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		155,169.48 47,446.05	155,169.48 47,300.55	0.00	0.00 -145.50
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		439,414.50 134,359.43	439,414.50 133,947.42	0.00	0.00 -412.01
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-164,577.01 -50,415.61	-164,577.01 -50,167.84	-0.00	0.00 247.77
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-465,844.10 -142,704.46	-465,844.10 -142,002.82	-0.00	0.00 701.64
TOTAL MALAYSIAN RINGGIT CASH & CASH EQUIVALENTS		8,588,004.87 2,680,750.68	8,588,004.87 2,614,098.68	0.02	0.00 -66,652.00
MEXICAN NEW PESO					
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		477,606.13 37,137.74	477,606.13 35,561.98	0.00	0.00 -1,575.76
INTEREST RECEIVABLE KR2F30060002: LOOMIS		1,526,115.00 116,322.75	1,526,115.00 113,632.65	0.00	0.00 -2,690.10
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		122,996.89 9,384.78	122,996.89 9,158.20	0.00	0.00 -226.58
INTEREST RECEIVABLE KR3F30060002: LOOMIS		407,485.01 31,146.88	407,485.01 30,340.84	0.00	0.00 -806.04

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INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		1,496,444.44 114,181.12	1,496,444.44 111,423.42	0.00	0.00 -2,757.70
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		296,715.78 22,639.55	296,715.78 22,093.09	0.00	0.00 -546.46
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		3,692,000.00 281,705.84	3,692,000.00 274,901.81	0.00	0.00 -6,804.03
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		607.82 45.80	607.82 45.26	0.00	0.00 -0.54
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		295,071.62 22,712.67	295,071.62 21,970.67	0.00	0.00 -742.00
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		1,971.47 151.82	1,971.47 146.79	0.00	0.00 -5.03
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		821.77 61.93	821.77 61.19	0.00	0.00 -0.74
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		147,021,552.00 11,176,528.03	147,021,552.00 10,889,872.53	0.07	0.00 -286,655.50
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		57,119,286.79 4,340,609.91	57,119,286.79 4,230,820.20	0.03	0.00 -109,789.71
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-206,359,422.71 -15,501,538.95	-206,359,422.71 -15,297,697.72	-0.10	0.00 203,841.23

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-81,607,832.67 -6,103,819.22	-81,607,832.67 -6,044,061.03	-0.04	0.00 59,758.19
TOTAL MEXICAN NEW PESO CASH & CASH EQUIVALENTS		-75,508,580.66 -5,452,729.35	-75,508,580.66 -5,601,730.12	-0.04	0.00 -149,000.77
NEW TAIWAN DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		6,686,808.00 219,497.22	6,686,808.00 219,819.78	0.00	0.00 322.56
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		2,421,273.00 79,476.97	2,421,273.00 79,596.07	0.00	0.00 119.10
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		843,645.14 27,733.70	843,645.14 27,733.70	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		2,497,721.00 82,109.21	2,497,721.00 82,109.21	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		718,816.36 23,630.12	718,816.36 23,630.12	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		283,926.00 9,333.68	283,926.00 9,333.68	0.00	0.00 0.00
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		-10.00 -0.33	-10.00 -0.33	-0.00	0.00 0.00
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		1,872,895.00 62,083.18	1,872,895.00 61,568.89	0.00	0.00 -514.29

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NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		5,156,030.64 170,579.53	5,156,030.64 169,497.55	0.00	0.00 -1,081.98
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		-11.00 -0.37	-11.00 -0.36	-0.00	0.00 0.01
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		35,338,370.00 1,179,124.79	35,338,370.00 1,162,064.13	0.01	0.00 -17,060.66
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		117,359,080.00 3,915,679.70	117,359,080.00 3,859,226.60	0.02	0.00 -56,453.10
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-604,814.00 -19,836.15	-604,814.00 -19,882.44	-0.00	0.00 -46.29
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-241,926.00 -7,934.47	-241,926.00 -7,952.99	-0.00	0.00 -18.52
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-6,686,808.00 -219,292.64	-6,686,808.00 -219,819.78	-0.00	0.00 -527.14
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-1,555,868.00 -51,061.55	-1,555,868.00 -51,147.06	-0.00	0.00 -85.51
TOTAL NEW TAIWAN DOLLAR CASH & CASH EQUIVALENTS		164,089,128.14 5,471,122.59	164,089,128.14 5,395,776.77	0.03	0.00 -75,345.82
NEW TURKISH LIRA					
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		-25,144.87 -11,024.58	-25,144.87 -11,024.58	-0.00	0.00 0.00

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NON-BASE CURRENCY KR3F30010002: PIMCO KR3		551.35 256.11	551.35 241.74	0.00	0.00 -14.37
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		9,974.54 4,771.35	9,974.54 4,373.26	0.00	0.00 -398.09
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		751.98 349.30	751.98 329.70	0.00	0.00 -19.60
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		29,385.29 14,056.46	29,385.29 12,883.76	0.00	0.00 -1,172.70
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		-8,037.87 -3,524.14	-8,037.87 -3,524.15	-0.00	0.00 -0.01
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,645,000.00 1,206,186.80	2,645,000.00 1,155,713.85	0.01	0.00 -50,472.95
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,591,000.00 3,005,662.47	6,591,000.00 2,879,890.35	0.02	0.00 -125,772.12
FFX CONTRACTS RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		175,743.59 77,119.67	175,743.59 77,053.48	0.00	0.00 -66.19
FFX CONTRACTS RECEIVABLE KR3F20070002: LSV ASSET MGMT		59,133.88 25,947.86	59,133.88 25,926.81	0.00	0.00 -21.05
PAYABLE FOR INVESTMENTS PURCHASED KR3F20070002: LSV ASSET MGMT		-51,097.54 -22,423.01	-51,097.54 -22,403.34	-0.00	0.00 19.67

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PAYABLE FOR INVESTMENTS PURCHASED		-150,603.26	-150,603.26		0.00
KR2F20070002: LSV ASSET MANAGEMENT		-66,088.85	-66,030.89	-0.00	57.96
TOTAL NEW TURKISH LIRA CASH & CASH EQUIVALENTS		9,276,657.09	9,276,657.09		0.00
		4,231,289.44	4,053,429.99	0.03	-177,859.45
NEW ZEALAND DOLLAR					
DIVIDENDS RECEIVABLE		11,667.24	11,667.24		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		9,418.38	9,086.61	0.00	-331.77
DIVIDENDS RECEIVABLE		4,210.40	4,210.40		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		3,398.85	3,279.12	0.00	-119.73
INTEREST RECEIVABLE		127,653.26	127,653.26		0.00
KR2F30020002: MANULIFE ASSET MGMT		107,781.77	99,499.33	0.00	-8,282.44
INTEREST RECEIVABLE		47,360.69	47,360.69		0.00
KR3F30020002: MANULIFE ASSET MGMT		39,932.50	36,915.29	0.00	-3,017.21
NON-BASE CURRENCY		16,335.04	16,335.04		0.00
KR3F20070002: LSV ASSET MGMT		13,320.41	12,732.35	0.00	-588.06
NON-BASE CURRENCY		61,711.25	61,711.25		0.00
KR3F30010002: PIMCO KR3		47,659.60	48,100.83	0.00	441.23
NON-BASE CURRENCY		8,535.56	8,535.56		0.00
KR3F30020002: MANULIFE ASSET MGMT		6,996.40	6,653.04	0.00	-343.36
NON-BASE CURRENCY		193,441.04	193,441.04		0.00
KR2F30010002: PIMCO KR2		149,394.52	150,777.62	0.00	1,383.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		48,375.11 39,447.48	48,375.11 37,705.98	0.00	0.00 -1,741.50
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		20,992.55 17,145.85	20,992.55 16,362.64	0.00	0.00 -783.21
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		7,111,694.72 5,793,646.11	7,111,694.72 5,543,210.45	0.04	0.00 -250,435.66
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		2,912,649.64 2,373,176.31	2,912,649.64 2,270,264.76	0.01	0.00 -102,911.55
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-5,115,299.28 -4,167,442.46	-5,115,299.28 -3,975,328.74	-0.03	0.00 192,113.72
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-12,518,389.44 -10,197,632.62	-12,518,389.44 -9,728,515.39	-0.06	0.00 469,117.23
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-1,750.09 -1,412.76	-1,750.09 -1,362.99	-0.00	0.00 49.77
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-631.56 -509.83	-631.56 -491.87	-0.00	0.00 17.96
TOTAL NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS		-7,071,443.87 -5,765,679.49	-7,071,443.87 -5,471,110.97	-0.04	0.00 294,568.52
NORWEGIAN KRONE					
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		237,664.11 38,516.27	237,664.11 37,003.48	0.00	0.00 -1,512.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		94,079.73 15,246.46	94,079.73 14,647.89	0.00	0.00 -598.57
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		1.00 0.16	1.00 0.16	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		34,034.85 5,699.44	34,034.85 5,299.11	0.00	0.00 -400.33
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		125,223.00 19,663.02	125,223.00 19,496.79	0.00	0.00 -166.23
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		370,760.90 58,218.36	370,760.90 57,726.19	0.00	0.00 -492.17
NON-BASE CURRENCY KR2F20050002: AMERICAN CENTURY		-0.18 -0.02	-0.18 -0.03	-0.00	0.00 -0.01
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		84,103.90 14,087.49	84,103.90 13,094.69	0.00	0.00 -992.80
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		2,764,000.00 440,822.32	2,764,000.00 429,717.55	0.00	0.00 -11,104.77
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		14,442,802.13 2,261,458.10	14,442,802.13 2,248,694.42	0.01	0.00 -12,763.68
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		5,783,150.62 905,527.38	5,783,150.62 900,416.58	0.01	0.00 -5,110.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-28,885,604.26 -4,595,467.50	-28,885,604.26 -4,491,962.78		0.00 103,504.72
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-11,566,301.24 -1,840,105.58	-11,566,301.24 -1,798,660.47		0.00 41,445.11
TOTAL NORWEGIAN KRONE CASH & CASH EQUIVALENTS		-16,516,085.44 -2,676,334.10	-16,516,085.44 -2,564,526.42	-0.02	0.00 111,807.68
PERUVIAN NUEVO SOL					
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		1,323,586.00 458,464.15	1,323,586.00 452,046.89		0.00 -6,417.26
PHILIPPINES PESO					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		311,648.61 7,107.43	311,648.61 6,944.43		0.00 -163.00
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		28,465,140.00 650,706.14	28,465,140.00 633,530.09		0.00 -17,176.05
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		70,570,740.00 1,613,229.85	70,570,740.00 1,570,647.02		0.00 -42,582.83
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-93,494.69 -2,132.22	-93,494.69 -2,083.33		0.00 48.89
TOTAL PHILIPPINES PESO CASH & CASH EQUIVALENTS		99,254,033.92 2,268,911.20	99,254,033.92 2,209,038.21	0.01	0.00 -59,872.99
POLISH ZLOTY					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		3,272.88 972.48	3,272.88 990.01	0.00	0.00 17.53
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		19,232.29 5,773.31	19,232.29 5,817.57	0.00	0.00 44.26
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		177.00 56.96	177.00 53.54	0.00	0.00 -3.42
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		42,133.73 12,648.20	42,133.73 12,745.01	0.00	0.00 96.81
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		11,328,489.63 3,668,849.37	11,328,489.63 3,421,391.80	0.02	0.00 -247,457.57
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		4,626,151.99 1,498,227.51	4,626,151.99 1,397,174.64	0.01	0.00 -101,052.87
TOTAL POLISH ZLOTY CASH & CASH EQUIVALENTS		16,019,457.52 5,186,527.83	16,019,457.52 4,838,172.57	0.03	0.00 -348,355.26
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20080002: LAZARD ASSET MGMT		76,950.37 124,989.76	76,950.37 124,748.08	0.00	0.00 -241.68
RECEIVABLE FOR INVESTMENTS SOLD KR2F20080002: LAZARD ASSET MGMT		228,506.33 371,160.67	228,506.33 370,443.01	0.00	0.00 -717.66
DIVIDENDS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		8,831.29 14,640.31	8,831.29 14,316.85	0.00	0.00 -323.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20070002: LSV ASSET MGMT		8,120.33 13,274.71	8,120.33 13,159.64	0.00	0.00 -115.07
DIVIDENDS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		2,324.00 3,823.33	2,324.00 3,767.52	0.00	0.00 -55.81
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		19,299.41 32,067.24	19,299.41 31,285.25	0.00	0.00 -781.99
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		23,121.33 38,510.49	23,121.33 37,481.99	0.00	0.00 -1,028.50
DIVIDENDS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		7,000.00 11,516.05	7,000.00 11,347.95	0.00	0.00 -168.10
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		22,172.04 36,476.33	22,172.04 35,939.57	0.00	0.00 -536.76
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		66,882.25 111,398.13	66,882.25 108,422.84	0.00	0.00 -2,975.29
DIVIDENDS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		26,224.75 43,474.80	26,224.75 42,514.24	0.00	0.00 -960.56
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		564.30 968.90	564.30 914.81	0.00	0.00 -54.09
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		1,638.90 2,813.99	1,638.90 2,656.90	0.00	0.00 -157.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		127.84 216.53	127.84 207.25	0.00	0.00 -9.28
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		5,133.33 8,577.92	5,133.33 8,321.89	0.00	0.00 -256.03
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		2,027.40 3,398.30	2,027.40 3,286.72	0.00	0.00 -111.58
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		12,589.55 20,983.79	12,589.55 20,409.55	0.00	0.00 -574.24
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		18,033.15 29,326.63	18,033.15 29,234.44	0.00	0.00 -92.19
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		5,834.25 9,488.01	5,834.25 9,458.19	0.00	0.00 -29.82
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		-56,065.46 -93,755.99	-56,065.46 -93,755.99	-0.00	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-22,350.21 -37,376.09	-22,350.21 -37,376.09	-0.00	0.00 0.00
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		1,035.43 1,678.59	1,035.43 1,678.59	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20080002: LAZARD ASSET MGMT		41,895.00 67,918.08	41,895.00 67,918.08	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20050002: AMERICAN CENTURY		0.10 0.16	0.10 0.16	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20080002: LAZARD ASSET MGMT		14,110.59 22,875.38	14,110.59 22,875.38	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20050002: AMERICAN CENTURY		0.28 0.46	0.28 0.45	0.00	0.00 -0.01
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		39.10 63.50	39.10 63.39	0.00	0.00 -0.11
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		144,233.97 234,945.66	144,233.97 233,824.90	0.00	0.00 -1,120.76
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		36,584.12 62,348.88	36,584.12 59,308.35	0.00	0.00 -3,040.53
NON-BASE CURRENCY KR2F30030002: STONE HARBOR		0.55 0.90	0.55 0.89	0.00	0.00 -0.01
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		240.87 365.33	240.87 390.49	0.00	0.00 25.16
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		98,575.18 160,123.43	98,575.18 159,805.15	0.00	0.00 -318.28
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		337.70 547.47	337.70 547.46	0.00	0.00 -0.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		5,934.36 9,688.73	5,934.36 9,620.49	0.00	0.00 -68.24
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		78,886.05 130,050.48	78,886.05 127,886.12	0.00	0.00 -2,164.36
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		16,179.49 27,606.56	16,179.49 26,229.38	0.00	0.00 -1,377.18
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		52,481.73 86,184.40	52,481.73 85,080.76	0.00	0.00 -1,103.64
NON-BASE CURRENCY KR2F19010002: TRANSITION ACCT		1.07 1.83	1.07 1.73	0.00	0.00 -0.10
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		-20,429.30 -34,741.87	-20,429.30 -33,118.96	-0.00	0.00 1,622.91
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		-7,263.76 -12,352.67	-7,263.76 -11,775.64	-0.00	0.00 577.03
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		16,240.00 26,372.84	16,240.00 26,327.48	0.00	0.00 -45.36
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		977,877.65 1,588,785.91	977,877.65 1,585,283.82	0.01	0.00 -3,502.09
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		440,000.00 719,532.00	440,000.00 713,306.00	0.00	0.00 -6,226.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F20050002: AMERICAN CENTURY		784,430.02 1,341,758.14	784,430.02 1,271,678.73	0.01	0.00 -70,079.41
FFX CONTRACTS RECEIVABLE KR2F30030002: STONE HARBOR		85,100.00 137,701.59	85,100.00 137,925.89	0.00	0.00 224.30
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		337,229.62 547,891.66	337,229.62 546,698.93	0.00	0.00 -1,192.73
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		140,000.00 228,942.00	140,000.00 226,961.00	0.00	0.00 -1,981.00
FFX CONTRACTS RECEIVABLE KR3F20050002: AMERICAN CENTURY		264,537.84 452,488.80	264,537.84 428,855.52	0.00	0.00 -23,633.28
FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		6,175.00 10,027.82	6,175.00 10,010.60	0.00	0.00 -17.22
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-14,922.18 -24,210.84	-14,922.18 -24,190.98	-0.00	0.00 19.86
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-337,229.62 -547,597.13	-337,229.62 -546,698.93	-0.00	0.00 898.20
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-39,236.63 -63,660.43	-39,236.63 -63,608.14	-0.00	0.00 52.29
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-977,877.65 -1,587,888.08	-977,877.65 -1,585,283.82	-0.01	0.00 2,604.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-280,000.00 -455,914.98	-280,000.00 -453,785.70	-0.00	0.00 2,129.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20080002: LAZARD ASSET MGMT		-76,950.37 -125,023.37	-76,950.37 -124,748.09	-0.00	0.00 275.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20080002: LAZARD ASSET MGMT		-228,506.33 -371,260.51	-228,506.33 -370,443.01	-0.00	0.00 817.50
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-880,000.00 -1,432,875.66	-880,000.00 -1,426,183.64	-0.01	0.00 6,692.02
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30030002: STONE HARBOR		-170,100.00 -277,863.34	-170,100.00 -275,655.46	-0.00	0.00 2,207.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-1,489,000.00 -2,404,735.00	-1,489,000.00 -2,412,421.60	-0.02	0.00 -7,686.60
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20060002: FRANKIN TEMPLETON		-232.40 -382.33	-232.40 -376.75	-0.00	0.00 5.58
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-1,547.60 -2,572.65	-1,547.60 -2,508.72	-0.00	0.00 63.93
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-2,294.71 -3,822.38	-2,294.71 -3,719.95	-0.00	0.00 102.43
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20080002: LAZARD ASSET MGMT		-2,508.73 -4,160.36	-2,508.73 -4,067.03	-0.00	0.00 93.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20080002: LAZARD ASSET MGMT		-844.80 -1,400.97	-844.80 -1,369.55	-0.00	0.00 31.42
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-2,217.21 -3,647.63	-2,217.21 -3,593.97	-0.00	0.00 53.66
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-6,637.71 -11,056.68	-6,637.71 -10,760.38	-0.00	0.00 296.30
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20070002: LSV ASSET MGMT		-812.03 -1,327.47	-812.03 -1,315.96	-0.00	0.00 11.51
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20060002: FRANKIN TEMPLETON		-700.00 -1,151.61	-700.00 -1,134.79	-0.00	0.00 16.82
TOTAL POUND STERLING CASH & CASH EQUIVALENTS		-540,220.16 -763,771.55	-540,220.16 -877,696.72	-0.01	0.00 -113,925.17
RUSSIAN RUBLE (NEW)					
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		317,589.04 8,397.95	317,589.04 8,029.05	0.00	0.00 -368.90
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		457,117,084.14 12,549,542.46	457,117,084.14 11,524,500.86	0.07	0.00 -1,025,041.60
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		184,822,406.03 5,074,053.70	184,822,406.03 4,659,607.03	0.03	0.00 -414,446.67
FOREIGN TAXES PAYABLE - INTEREST KR2F30030002: STONE HARBOR		-63,517.68 -1,679.60	-63,517.68 -1,605.81	-0.00	0.00 73.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL RUSSIAN RUBLE (NEW) CASH & CASH EQUIVALENTS		642,193,561.53	642,193,561.53		0.00
		17,630,314.51	16,190,531.13	0.10	-1,439,783.38
S AFRICAN COMM RAND					
DIVIDENDS RECEIVABLE RECLAIM KR2F20070002: LSV ASSET MANAGEMENT		88,440.00 8,224.30	88,440.00 7,827.76	0.00	0.00 -396.54
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		38,506.50 3,627.08	38,506.50 3,408.18	0.00	0.00 -218.90
DIVIDENDS RECEIVABLE RECLAIM KR3F20070002: LSV ASSET MGMT		29,880.00 2,778.63	29,880.00 2,644.66	0.00	0.00 -133.97
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		36,969.41 3,704.54	36,969.41 3,272.14	0.00	0.00 -432.40
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		88,942.55 8,828.73	88,942.55 7,872.26	0.00	0.00 -956.47
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		114,036.00 10,741.49	114,036.00 10,093.24	0.00	0.00 -648.25
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		277,900.40 27,575.79	277,900.40 24,596.77	0.00	0.00 -2,979.02
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		114,611.88 11,484.73	114,611.88 10,144.22	0.00	0.00 -1,340.51
NON-BASE CURRENCY KR2F20070002: LSV ASSET MANAGEMENT		501,160.00 45,563.11	501,160.00 44,357.31	0.00	0.00 -1,205.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		149,826.22 14,429.77	149,826.22 13,261.01	0.00	0.00 -1,168.76
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		169,320.00 15,393.78	169,320.00 14,986.39	0.00	0.00 -407.39
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		100.98 9.51	100.98 8.94	0.00	0.00 -0.57
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		34.08 3.21	34.08 3.02	0.00	0.00 -0.19
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		58,782.99 5,694.76	58,782.99 5,202.84	0.00	0.00 -491.92
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		9,005,899.50 820,680.31	9,005,899.50 795,424.83	0.01	0.00 -25,255.48
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		28,578,585.72 2,604,279.84	28,578,585.72 2,524,136.17	0.02	0.00 -80,143.67
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		844,523.77 74,975.60	844,523.77 74,711.96	0.00	0.00 -263.64
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		155,630.50 13,807.44	155,630.50 13,767.49	0.00	0.00 -39.95
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-844,523.77 -75,154.70	-844,523.77 -74,711.97	-0.00	0.00 442.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-155,630.50	-155,630.50		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		-13,838.87	-13,767.49	-0.00	71.38
TOTAL S AFRICAN COMM RAND CASH & CASH EQUIVALENTS		39,252,996.23	39,252,996.23		0.00
		3,582,809.05	3,467,239.73	0.02	-115,569.32
SINGAPORE DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD		183,204.98	183,204.98		0.00
KR2F20020002: BOSTON CO NON-US VAL		143,915.93	143,656.38	0.00	-259.55
RECEIVABLE FOR INVESTMENTS SOLD		73,282.00	73,282.00		0.00
KR3F20020002: BOSTON CO NON-US VAL		57,566.38	57,462.56	0.00	-103.82
INTEREST RECEIVABLE		38,133.45	38,133.45		0.00
KR2F30020002: MANULIFE ASSET MGMT		30,455.67	29,901.55	0.00	-554.12
INTEREST RECEIVABLE		12,937.11	12,937.11		0.00
KR3F30020002: MANULIFE ASSET MGMT		10,333.01	10,144.37	0.00	-188.64
NON-BASE CURRENCY		3,081.38	3,081.38		0.00
KR3F30020002: MANULIFE ASSET MGMT		2,473.16	2,416.20	0.00	-56.96
NON-BASE CURRENCY		17,920.00	17,920.00		0.00
KR3F20070002: LSV ASSET MGMT		14,076.98	14,051.60	0.00	-25.38
NON-BASE CURRENCY		6,804.79	6,804.79		0.00
KR3F20020002: BOSTON CO NON-US VAL		5,430.59	5,335.83	0.00	-94.76
NON-BASE CURRENCY		53,200.00	53,200.00		0.00
KR2F20070002: LSV ASSET MANAGEMENT		41,791.04	41,715.67	0.00	-75.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		18,203.02 14,524.18	18,203.02 14,273.52	0.00	0.00 -250.66
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		13,980.65 11,230.27	13,980.65 10,962.64	0.00	0.00 -267.63
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		478,855.13 375,937.51	478,855.13 375,483.98	0.00	0.00 -453.53
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		2,083,930.55 1,673,355.94	2,083,930.55 1,633,953.33	0.01	0.00 -39,402.61
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		12,811,560.91 10,093,312.13	12,811,560.91 10,045,672.62	0.06	0.00 -47,639.51
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		170,672.03 133,998.22	170,672.03 133,828.82	0.00	0.00 -169.40
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		666,217.00 534,959.37	666,217.00 522,362.65	0.00	0.00 -12,596.72
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		5,150,764.74 4,057,817.28	5,150,764.74 4,038,764.99	0.03	0.00 -19,052.29
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-170,672.03 -133,986.29	-170,672.03 -133,828.82	-0.00	0.00 157.47
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-478,855.13 -375,903.94	-478,855.13 -375,483.98	-0.00	0.00 419.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-16,878,057.58 -13,447,282.16	-16,878,057.58 -13,234,081.49		0.00 213,200.67
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-73,282.00 -57,522.10	-73,282.00 -57,462.56		0.00 59.54
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-6,751,947.13 -5,379,318.36	-6,751,947.13 -5,294,200.46		0.00 85,117.90
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-183,204.00 -143,804.46	-183,204.00 -143,655.61		0.00 148.85
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		-2,753,270.13 -2,336,639.65	-2,753,270.13 -2,158,726.21	-0.01	0.00 177,913.44
SOUTH KOREAN WON					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		59,259,299.00 56,199.44	59,259,299.00 56,156.66		0.00 -42.78
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		163,127,670.00 154,704.57	163,127,670.00 154,586.79		0.00 -117.78
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		3,474,334.30 3,382.80	3,474,334.30 3,292.43		0.00 -90.37
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		4,216,875.74 4,096.17	4,216,875.74 3,996.09		0.00 -100.08
INTEREST RECEIVABLE RECLAIM KR2F30020002: MANULIFE ASSET MGMT		57,920.92 54.41	57,920.92 54.88		0.00 0.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		3,844.00 3.64	3,844.00 3.64	0.00	0.00 0.00
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		5,139,530.00 4,995.12	5,139,530.00 4,870.44	0.00	0.00 -124.68
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		-2,418,000.00 -2,359.95	-2,418,000.00 -2,291.40	-0.00	0.00 68.55
NON-BASE CURRENCY KR3F20070002: LSV ASSET MGMT		2,652,000.00 2,516.49	2,652,000.00 2,513.15	0.00	0.00 -3.34
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		199,512.00 193.88	199,512.00 189.07	0.00	0.00 -4.81
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		176,254.00 167.04	176,254.00 167.03	0.00	0.00 -0.01
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		359,925,410.00 351,738.05	359,925,410.00 341,080.80	0.00	0.00 -10,657.25
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		314,231,066.00 305,463.05	314,231,066.00 297,778.87	0.00	0.00 -7,684.18
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		751,505.00 741.16	751,505.00 712.16	0.00	0.00 -29.00
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		446,742,623.00 424,754.29	446,742,623.00 423,352.52	0.00	0.00 -1,401.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		154,861,094.00 147,238.94	154,861,094.00 146,753.03	0.00	0.00 -485.91
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		11,099,095,300.00 10,724,799.79	11,099,095,300.00 10,498,201.38	0.07	0.00 -226,598.41
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		4,464,990,939.00 4,367,166.41	4,464,990,939.00 4,223,260.79	0.03	0.00 -143,905.62
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-446,742,623.00 -423,914.98	-446,742,623.00 -423,352.52	-0.00	0.00 562.46
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-154,861,094.00 -146,948.00	-154,861,094.00 -146,753.03	-0.00	0.00 194.97
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-163,127,672.00 -154,307.77	-163,127,672.00 -154,586.79	-0.00	0.00 -279.02
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-1,247,740,000.00 -1,220,000.00	-1,247,740,000.00 -1,180,188.60	-0.01	0.00 39,811.40
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-33,980,559.00 -32,308.06	-33,980,559.00 -32,201.44	-0.00	0.00 106.62
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-3,186,646,400.00 -3,114,135.91	-3,186,646,400.00 -3,014,124.54	-0.02	0.00 100,011.37
FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-556,627.20 -540.75	-556,627.20 -527.48	-0.00	0.00 13.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-535,047.58 -521.04	-535,047.58 -507.04		0.00 14.00
TOTAL SOUTH KOREAN WON CASH & CASH EQUIVALENTS		11,842,297,154.18 11,453,178.79	11,842,297,154.18 11,202,436.89	0.07	0.00 -250,741.90
SWEDISH KRONA					
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		130,850.55 20,411.27	130,850.55 18,152.51		0.00 -2,258.76
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		564,274.66 86,422.45	564,274.66 78,280.15		0.00 -8,142.30
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		98,006.88 14,464.91	98,006.88 13,596.21		0.00 -868.70
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		218,656.66 32,254.02	218,656.66 30,333.60		0.00 -1,920.42
NON-BASE CURRENCY KR3F20050002: AMERICAN CENTURY		-0.05 -0.01	-0.05 -0.01		0.00 0.00
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		3,934.28 551.42	3,934.28 545.79		0.00 -5.63
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		23.45 3.41	23.45 3.25		0.00 -0.16
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		812.72 113.91	812.72 112.75		0.00 -1.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		93,354.10 13,124.18	93,354.10 12,950.74	0.00	0.00 -173.44
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		36,187.86 5,087.50	36,187.86 5,020.23	0.00	0.00 -67.27
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		17,874,000.00 2,584,445.61	17,874,000.00 2,479,218.84	0.02	0.00 -105,226.77
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		16,518,853.75 2,300,676.01	16,518,853.75 2,291,611.70	0.01	0.00 -9,064.31
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		5,741,000.00 830,201.34	5,741,000.00 796,307.22	0.01	0.00 -33,894.12
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		6,656,024.22 927,022.87	6,656,024.22 923,370.54	0.01	0.00 -3,652.33
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-13,312,048.44 -1,904,177.25	-13,312,048.44 -1,846,542.17	-0.01	0.00 57,635.08
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-33,037,707.50 -4,726,700.17	-33,037,707.50 -4,582,729.73	-0.03	0.00 143,970.44
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		1,586,223.14 183,901.47	1,586,223.14 220,231.62	0.00	0.00 36,330.15
SWISS FRANC					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		193,563.24 203,583.88	193,563.24 202,577.95	0.00	0.00 -1,005.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		505,771.50 531,955.15	505,771.50 529,326.53	0.00	0.00 -2,628.62
DIVIDENDS RECEIVABLE RECLAIM KR2F20080002: LAZARD ASSET MGMT		15,092.00 16,054.47	15,092.00 15,794.87	0.00	0.00 -259.60
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		285,366.64 321,794.98	285,366.64 298,656.87	0.00	0.00 -23,138.11
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		332,663.84 376,108.16	332,663.84 348,156.81	0.00	0.00 -27,951.35
DIVIDENDS RECEIVABLE RECLAIM KR3F20080002: LAZARD ASSET MGMT		2,912.00 3,097.71	2,912.00 3,047.62	0.00	0.00 -50.09
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		55,316.63 62,378.06	55,316.63 57,892.87	0.00	0.00 -4,485.19
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		367.08 411.66	367.08 384.18	0.00	0.00 -27.48
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		65,174.14 73,687.60	65,174.14 68,209.46	0.00	0.00 -5,478.14
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		2,515.63 2,800.04	2,515.63 2,632.79	0.00	0.00 -167.25
NON-BASE CURRENCY KR3F90010002: CASH ACCOUNT KR3		36,463.91 41,857.23	36,463.91 38,162.12	0.00	0.00 -3,695.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		20.37 21.52	20.37 21.32	0.00	0.00 -0.20
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		875.00 964.94	875.00 915.75	0.00	0.00 -49.19
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		344,872.24 377,117.55	344,872.24 360,933.79	0.00	0.00 -16,183.76
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		19.70 20.80	19.70 20.62	0.00	0.00 -0.18
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		815,000.00 902,122.48	815,000.00 853,235.85	0.01	0.00 -48,886.63
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		3,164,000.00 3,502,227.63	3,164,000.00 3,312,439.55	0.02	0.00 -189,788.08
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-193,562.00 -203,100.26	-193,562.00 -202,576.66	-0.00	0.00 523.60
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-505,771.00 -530,715.10	-505,771.00 -529,326.01	-0.00	0.00 1,389.09
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		5,120,660.92 5,682,388.50	5,120,660.92 5,360,506.28	0.03	0.00 -321,882.22
THAILAND BAHT					
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		866,415.07 26,888.57	866,415.07 26,720.59	0.00	0.00 -167.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		338,119.86 10,499.52	338,119.86 10,427.75	0.00	0.00 -71.77
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		-3.00 -0.09	-3.00 -0.09	-0.00	0.00 0.00
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		-1.14 -0.04	-1.14 -0.04	-0.00	0.00 0.00
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		41,400.00 1,281.93	41,400.00 1,276.79	0.00	0.00 -5.14
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		109,440.00 3,388.76	109,440.00 3,375.17	0.00	0.00 -13.59
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		76,337,140.00 2,370,718.63	76,337,140.00 2,352,810.81	0.02	0.00 -17,907.82
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		29,853,820.00 926,993.32	29,853,820.00 920,133.90	0.01	0.00 -6,859.42
TOTAL THAILAND BAHT CASH & CASH EQUIVALENTS		107,546,330.79 3,339,770.60	107,546,330.79 3,314,744.88	0.02	0.00 -25,025.72
U.S. DOLLAR					
200,000.000 FEDERAL HOME LN BK CONS DISC 313385L79 MAT 10/24/2014 KR2F30010002: PIMCO KR2	99.9997 99.9997	199,999.31 199,999.31	199,999.31 199,999.31	0.00	0.00 0.00
1,100,000.000 FEDERAL HOME LN BK CONS DISC 313385P26 MAT 11/12/2014 KR2F30010002: PIMCO KR2	99.9915 99.9915	1,099,906.81 1,099,906.81	1,099,906.81 1,099,906.81	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900,000.000 FEDERAL HOME LN BK CONS DISC 313385T55 MAT 12/17/2014 KR2F30010002: PIMCO KR2	99.9869 99.9869	1,899,750.26 1,899,750.26	1,899,750.26 1,899,750.26	0.01	0.00 0.00
600,000.000 FEDERAL HOME LN BK CONS DISC 313385T71 MAT 12/19/2014 KR2F30010002: PIMCO KR2	99.9923 99.9923	599,953.60 599,953.60	599,953.60 599,953.60	0.00	0.00 0.00
400,000.000 FEDERAL HOME LN BK CONS DISC 313385U46 0.000% 12/24/2014 DD 12/24/201 KR2F30010002: PIMCO KR2	99.9930 99.9930	399,971.94 399,971.94	399,971.94 399,971.94	0.00	0.00 0.00
5,000,000.000 INSTITUTIONAL SEC DSIC 45779QK70 10/07/2014 KR3F90010002: CASH ACCOUNT KR3	99.9239 99.9239	4,996,195.83 4,996,195.83	4,996,195.83 4,996,195.83	0.03	0.00 0.00
10,000,000.000 INSTITUTIONAL SEC DSIC 45779QK70 10/07/2014 KR2F90010002: CASH ACCOUNT KR2	99.9239 99.9239	9,992,391.67 9,992,391.67	9,992,391.67 9,992,391.67	0.06	0.00 0.00
7,000,000.000 INSTITUTIONAL SEC DISC 45779QLJ3 11/18/2014 KR2F90010002: CASH ACCOUNT KR2	99.9258 99.9258	6,994,808.33 6,994,808.33	6,994,808.33 6,994,808.33	0.04	0.00 0.00
130,000.000 KENTUCKY INTERLOCAL SCH TRANSP 491326AA2 2.000% 09/01/2015 DD 09/01/14 KR2F90010002: CASH ACCOUNT KR2	101.1050 101.1050	131,606.80 131,606.80	131,436.50 131,436.50	0.00	-170.30 -170.30
55,000.000 KENTUCKY INTERLOCAL SCH TRANSP 491326AA2 2.000% 09/01/2015 DD 09/01/14 KR3F90010002: CASH ACCOUNT KR3	101.1050 101.1050	55,679.80 55,679.80	55,607.75 55,607.75	0.00	-72.05 -72.05
270,000.000 U S TREASURY BILL 912796DX4 0.000% 10/02/2014 DD 04/03/14 KR3F10020002: NTGI STRUCTURED	99.9800 99.9800	269,955.40 269,955.40	269,946.00 269,946.00	0.00	-9.40 -9.40
760,000.000 U S TREASURY BILL 912796DX4 0.000% 10/02/2014 DD 04/03/14 KR2F10020002: NTGI STRUCTURED	99.9980 99.9980	759,852.23 759,852.23	759,984.80 759,984.80	0.00	132.57 132.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
465,000.000 U S TREASURY BILL 912796DZ9 0.000% 10/09/2014 DD 04/10/14 KR2F30010002: PIMCO KR2	99.9754 99.9754	464,885.68 464,885.68	464,885.68 464,885.68	0.00	0.00 0.00
5,000.000 U S TREASURY BILL 912796DZ9 0.000% 10/09/2014 DD 04/10/14 KR3F10020002: NTGI STRUCTURED	99.9992 99.9992	4,999.96 4,999.96	4,999.96 4,999.96	0.00	0.00 0.00
85,000.000 U S TREASURY BILL 912796ED7 0.000% 11/06/2014 DD 05/08/14 KR3F30010002: PIMCO KR3	99.9834 99.9834	84,985.89 84,985.89	84,985.89 84,985.89	0.00	0.00 0.00
300,000.000 U S TREASURY BILL 912796ED7 0.000% 11/06/2014 DD 05/08/14 KR2F30010002: PIMCO KR2	99.9848 99.9848	299,954.50 299,954.50	299,954.50 299,954.50	0.00	0.00 0.00
3,774,667.110 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20080002: LAZARD ASSET MGMT	1.0000 1.0000	3,774,667.11 3,774,667.11	3,774,667.11 3,774,667.11	0.02	0.00 0.00
5,812,739.880 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	5,812,739.88 5,812,739.88	5,812,739.88 5,812,739.88	0.04	0.00 0.00
1,899,028.120 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10030002: SYSTEMATIC	1.0000 1.0000	1,899,028.12 1,899,028.12	1,899,028.12 1,899,028.12	0.01	0.00 0.00
2,007,173.120 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10050002: SASCO CAPITAL	1.0000 1.0000	2,007,173.12 2,007,173.12	2,007,173.12 2,007,173.12	0.01	0.00 0.00
5,100,884.850 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10060002: WESTFIELD CAPITAL	1.0000 1.0000	5,100,884.85 5,100,884.85	5,100,884.85 5,100,884.85	0.03	0.00 0.00
681,935.750 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10070002: RIVER ROAD	1.0000 1.0000	681,935.75 681,935.75	681,935.75 681,935.75	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,178,853.060 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10080002: WESTWOOD MGMT	1.0000 1.0000	1,178,853.06 1,178,853.06	1,178,853.06 1,178,853.06	0.01	0.00 0.00
2,329,936.750 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10090002: INVESCO	1.0000 1.0000	2,329,936.75 2,329,936.75	2,329,936.75 2,329,936.75	0.01	0.00 0.00
9,045.620 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10100002: INTERNAL US MID CAP	1.0000 1.0000	9,045.62 9,045.62	9,045.62 9,045.62	0.00	0.00 0.00
14,726.360 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F19010002: TRANSITION ACCT	1.0000 1.0000	14,726.36 14,726.36	14,726.36 14,726.36	0.00	0.00 0.00
2,845,302.140 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F19020002: S&P 500 INDEX	1.0000 1.0000	2,845,302.14 2,845,302.14	2,845,302.14 2,845,302.14	0.02	0.00 0.00
1,138,582.280 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20010002: PYRAMIS NONUS GROWTH	1.0000 1.0000	1,138,582.28 1,138,582.28	1,138,582.28 1,138,582.28	0.01	0.00 0.00
4,037,122.990 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20050002: AMERICAN CENTURY	1.0000 1.0000	4,037,122.99 4,037,122.99	4,037,122.99 4,037,122.99	0.03	0.00 0.00
3,684,527.210 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20060002: FRANKIN TEMPLETON	1.0000 1.0000	3,684,527.21 3,684,527.21	3,684,527.21 3,684,527.21	0.02	0.00 0.00
174,330.520 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20070002: LSV ASSET MANAGEMENT	1.0000 1.0000	174,330.52 174,330.52	174,330.52 174,330.52	0.00	0.00 0.00
10,554,281.670 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20080002: LAZARD ASSET MGMT	1.0000 1.0000	10,554,281.67 10,554,281.67	10,554,281.67 10,554,281.67	0.07	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,529.950 EB TEMP IVN FD	1.0000	20,529.95	20,529.95		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	20,529.95	20,529.95	0.00	0.00
KR2F29010002: NON-US TRANS ACCT					
371,519.750 EB TEMP IVN FD	1.0000	371,519.75	371,519.75		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	371,519.75	371,519.75	0.00	0.00
KR2F30010002: PIMCO KR2					
8,719.480 EB TEMP IVN FD	1.0000	8,719.48	8,719.48		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	8,719.48	8,719.48	0.00	0.00
KR3F29010002: NON-US TRANS ACCT					
387,573.190 EB TEMP IVN FD	1.0000	387,573.19	387,573.19		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	387,573.19	387,573.19	0.00	0.00
KR3F30010002: PIMCO KR3					
1,231,425.370 EB TEMP IVN FD	1.0000	1,231,425.37	1,231,425.37		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	1,231,425.37	1,231,425.37	0.01	0.00
KR2F30020002: MANULIFE ASSET MGMT					
3,591,433.100 EB TEMP IVN FD	1.0000	3,591,433.10	3,591,433.10		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	3,591,433.10	3,591,433.10	0.02	0.00
KR2F30030002: STONE HARBOR					
7,310,561.020 EB TEMP IVN FD	1.0000	7,310,561.02	7,310,561.02		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	7,310,561.02	7,310,561.02	0.05	0.00
KR2F30040002: SHENKMAN CAP					
6,037,572.050 EB TEMP IVN FD	1.0000	6,037,572.05	6,037,572.05		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	6,037,572.05	6,037,572.05	0.04	0.00
KR2F30050002: WATERFALL					
100,051.500 EB TEMP IVN FD	1.0000	100,051.50	100,051.50		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	100,051.50	100,051.50	0.00	0.00
KR3F99920002: PRES DRUG FUND					
663,203.740 EB TEMP IVN FD	1.0000	663,203.74	663,203.74		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	663,203.74	663,203.74	0.00	0.00
KR3F30020002: MANULIFE ASSET MGMT					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,617,206.010 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30040002: SHENKMAN CAP	1.0000 1.0000	2,617,206.01 2,617,206.01	2,617,206.01 2,617,206.01	0.02	0.00 0.00
1,341,160.270 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30050002: WATERFALL	1.0000 1.0000	1,341,160.27 1,341,160.27	1,341,160.27 1,341,160.27	0.01	0.00 0.00
1,617,326.540 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30060002: LOOMIS	1.0000 1.0000	1,617,326.54 1,617,326.54	1,617,326.54 1,617,326.54	0.01	0.00 0.00
585,122.140 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30070002: COLUMBIA	1.0000 1.0000	585,122.14 585,122.14	585,122.14 585,122.14	0.00	0.00 0.00
2,034,266.770 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30080002: NISA	1.0000 1.0000	2,034,266.77 2,034,266.77	2,034,266.77 2,034,266.77	0.01	0.00 0.00
789,324.730 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F35020002: TORTOISE CAP	1.0000 1.0000	789,324.73 789,324.73	789,324.73 789,324.73	0.01	0.00 0.00
8,881,844.800 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F39010002: INTERNAL TIPS	1.0000 1.0000	8,881,844.80 8,881,844.80	8,881,844.80 8,881,844.80	0.06	0.00 0.00
11,323,192.070 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F90010002: CASH ACCOUNT KR3	1.0000 1.0000	11,323,192.07 11,323,192.07	11,323,192.07 11,323,192.07	0.07	0.00 0.00
2,228,739.670 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30060002: LOOMIS	1.0000 1.0000	2,228,739.67 2,228,739.67	2,228,739.67 2,228,739.67	0.01	0.00 0.00
1,854,796.980 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30070002: COLUMBIA	1.0000 1.0000	1,854,796.98 1,854,796.98	1,854,796.98 1,854,796.98	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,388,904.660 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30080002: NISA	1.0000 1.0000	4,388,904.66 4,388,904.66	4,388,904.66 4,388,904.66	0.03	0.00 0.00
2,759,035.550 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F35020002: TORTOISE CAP	1.0000 1.0000	2,759,035.55 2,759,035.55	2,759,035.55 2,759,035.55	0.02	0.00 0.00
279,424.330 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F35030002: WEAVER TIPS	1.0000 1.0000	279,424.33 279,424.33	279,424.33 279,424.33	0.00	0.00 0.00
7,916,659.700 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F39010002: INTERNAL TIPS	1.0000 1.0000	7,916,659.70 7,916,659.70	7,916,659.70 7,916,659.70	0.05	0.00 0.00
6,940,027.610 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F90010002: CASH ACCOUNT KR2	1.0000 1.0000	6,940,027.61 6,940,027.61	6,940,027.61 6,940,027.61	0.04	0.00 0.00
3,383,346.510 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	3,383,346.51 3,383,346.51	3,383,346.51 3,383,346.51	0.02	0.00 0.00
783,214.080 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10030002: SYSTEMATIC	1.0000 1.0000	783,214.08 783,214.08	783,214.08 783,214.08	0.01	0.00 0.00
16,439.530 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10040002: GENEVA CAPITAL	1.0000 1.0000	16,439.53 16,439.53	16,439.53 16,439.53	0.00	0.00 0.00
696,844.340 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10050002: SASCO CAPITAL	1.0000 1.0000	696,844.34 696,844.34	696,844.34 696,844.34	0.00	0.00 0.00
1,921,828.820 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10060002: WESTFIELD CAPITAL	1.0000 1.0000	1,921,828.82 1,921,828.82	1,921,828.82 1,921,828.82	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
330,615.510 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10070002: RIVER ROAD	1.0000 1.0000	330,615.51 330,615.51	330,615.51 330,615.51	0.00	0.00 0.00
914,152.130 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10080002: WESTWOOD MGMT	1.0000 1.0000	914,152.13 914,152.13	914,152.13 914,152.13	0.01	0.00 0.00
3,359.850 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10100002: INTERNAL US MID CAP	1.0000 1.0000	3,359.85 3,359.85	3,359.85 3,359.85	0.00	0.00 0.00
5,606.270 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F19010002: TRANSITION ACCT	1.0000 1.0000	5,606.27 5,606.27	5,606.27 5,606.27	0.00	0.00 0.00
1,242,720.330 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F19020002: S&P 500 INDEX	1.0000 1.0000	1,242,720.33 1,242,720.33	1,242,720.33 1,242,720.33	0.01	0.00 0.00
361,870.870 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20010002: PYRAMIS NONUS GROWTH	1.0000 1.0000	361,870.87 361,870.87	361,870.87 361,870.87	0.00	0.00 0.00
1,386,050.260 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20050002: AMERICAN CENTURY	1.0000 1.0000	1,386,050.26 1,386,050.26	1,386,050.26 1,386,050.26	0.01	0.00 0.00
2,038,889.860 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20060002: FRANKIN TEMPLETON	1.0000 1.0000	2,038,889.86 2,038,889.86	2,038,889.86 2,038,889.86	0.01	0.00 0.00
67,485.460 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20070002: LSV ASSET MGMT	1.0000 1.0000	67,485.46 67,485.46	67,485.46 67,485.46	0.00	0.00 0.00
48.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10080002: WESTWOOD MGMT	100.0000 100.0000	48.00 48.00	48.00 48.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,783.510 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F20010002: PYRAMIS NONUS GROWTH	100.0000 100.0000	10,783.51 10,783.51	10,783.51 10,783.51	0.00	0.00 0.00
6,289.760 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F19020002: S&P 500 INDEX	100.0000 100.0000	6,289.76 6,289.76	6,289.76 6,289.76	0.00	0.00 0.00
30,611.150 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F20010002: PYRAMIS NONUS GROWTH	100.0000 100.0000	30,611.15 30,611.15	30,611.15 30,611.15	0.00	0.00 0.00
8,241.440 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10090002: INVESCO	100.0000 100.0000	8,241.44 8,241.44	8,241.44 8,241.44	0.00	0.00 0.00
4,931.040 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F19020002: S&P 500 INDEX	100.0000 100.0000	4,931.04 4,931.04	4,931.04 4,931.04	0.00	0.00 0.00
3,264.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10080002: WESTWOOD MGMT	100.0000 100.0000	3,264.00 3,264.00	3,264.00 3,264.00	0.00	0.00 0.00
2,405.290 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10030002: SYSTEMATIC	100.0000 100.0000	2,405.29 2,405.29	2,405.29 2,405.29	0.00	0.00 0.00
1,053,441.730 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F90010002: CASH ACCOUNT KR2	100.0000 100.0000	1,053,441.73 1,053,441.73	1,053,441.73 1,053,441.73	0.01	0.00 0.00
322,912.190 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F90010002: CASH ACCOUNT KR3	100.0000 100.0000	322,912.19 322,912.19	322,912.19 322,912.19	0.00	0.00 0.00
3,622.620 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30070002: COLUMBIA	100.0000 100.0000	3,622.62 3,622.62	3,622.62 3,622.62	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75.500 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30060002: LOOMIS	100.0000 100.0000	75.50 75.50	75.50 75.50	0.00	0.00 0.00
44,809.890 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	44,809.89 44,809.89	44,809.89 44,809.89	0.00	0.00 0.00
18,070.400 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	18,070.40 18,070.40	18,070.40 18,070.40	0.00	0.00 0.00
232,248.410 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30050002: WATERFALL	100.0000 100.0000	232,248.41 232,248.41	232,248.41 232,248.41	0.00	0.00 0.00
147,284.690 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	147,284.69 147,284.69	147,284.69 147,284.69	0.00	0.00 0.00
529.410 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30010002: PIMCO KR2	100.0000 100.0000	529.41 529.41	529.41 529.41	0.00	0.00 0.00
6,000.000 BARC CCP COLLATERAL 999BCYC90 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	6,000.00 6,000.00	6,000.00 6,000.00	0.00	0.00 0.00
550,000.000 BARCLAYS CASH COLLATERAL 999BRCUS0 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	550,000.00 550,000.00	550,000.00 550,000.00	0.00	0.00 0.00
1,248,000.000 BARCLAYS CASH COLLATERAL 999BRCUS0 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	1,248,000.00 1,248,000.00	1,248,000.00 1,248,000.00	0.01	0.00 0.00
290,000.000 STANDARD CHARTERED CASH COLLAT 999CSCUS7 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	290,000.00 290,000.00	290,000.00 290,000.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
87,000.000 CASH COLLATERAL HELD AT 999D10673 GOLDMAN KR3F30010002: PIMCO KR3	1.0000 1.0000	87,000.00 87,000.00	87,000.00 87,000.00	0.00	0.00 0.00
188,000.000 CASH COLLATERAL HELD AT 999D10673 GOLDMAN KR2F30010002: PIMCO KR2	1.0000 1.0000	188,000.00 188,000.00	188,000.00 188,000.00	0.00	0.00 0.00
15,000.000 DEUTSCHE BANK 999DEUC92 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	15,000.00 15,000.00	15,000.00 15,000.00	0.00	0.00 0.00
260,000.000 DB CASH COLLATERAL 999DUBUS4 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	260,000.00 260,000.00	260,000.00 260,000.00	0.00	0.00 0.00
350,000.000 DB CASH COLLATERAL 999DUBUS4 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	350,000.00 350,000.00	350,000.00 350,000.00	0.00	0.00 0.00
-889,188,896.000 SECURITIES LENDING POOL 999F52811 KR2F99910002: KRS PEN SL COLL	1.0000 1.0000	-889,188,896.00 -889,188,896.00	-889,188,896.00 -889,188,896.00	-5.71	0.00 0.00
-305,881,958.000 SECURITIES LENDING POOL 999F52811 KR3F99910002: KRS INS SL COLL	1.0000 1.0000	-305,881,958.00 -305,881,958.00	-305,881,958.00 -305,881,958.00	-1.96	0.00 0.00
305,881,958.000 SECURITIES LENDING POOL 999F52811 KR3F99910002: KRS INS SL COLL	1.0000 1.0000	305,881,958.00 305,881,958.00	305,881,958.00 305,881,958.00	1.96	0.00 0.00
889,188,896.000 SECURITIES LENDING POOL 999F52811 KR2F99910002: KRS PEN SL COLL	1.0000 1.0000	889,188,896.00 889,188,896.00	889,188,896.00 889,188,896.00	5.71	0.00 0.00
30,000.000 CSFB CCP COLLATERAL 999FOBC98 0.010% 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	30,000.00 30,000.00	30,000.00 30,000.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
139,000.000 FOB ICE CCP COLLATERAL 999FOBZU6 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	139,000.00 139,000.00	139,000.00 139,000.00	0.00	0.00 0.00
882,000.000 GOLDMAN CAP MKT (GLM) CASH COL 999GLMUS3 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	882,000.00 882,000.00	882,000.00 882,000.00	0.01	0.00 0.00
540,000.000 GOLDMAN CAP MKT (GLM) CASH COL 999GLMUS3 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	540,000.00 540,000.00	540,000.00 540,000.00	0.00	0.00 0.00
220,000.000 GOLDMAN INTL (GST) CASH COLL 999GSTUS1 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	220,000.00 220,000.00	220,000.00 220,000.00	0.00	0.00 0.00
364,000.000 HSBC CASH COLLATERAL 999HUSUS8 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	364,000.00 364,000.00	364,000.00 364,000.00	0.00	0.00 0.00
-260,000.000 JPM CASH COLLATERAL 999JPMUS3 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-260,000.00 -260,000.00	-260,000.00 -260,000.00	-0.00	0.00 0.00
91,000.000 ROYAL BANK OF CA CASH COLL 999RBCUS2 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	91,000.00 91,000.00	91,000.00 91,000.00	0.00	0.00 0.00
676,000.000 SAL CCP COLLATERAL 999SALCA0 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	676,000.00 676,000.00	676,000.00 676,000.00	0.00	0.00 0.00
215,000.000 SAL CCP COLLATERAL 999SALCA0 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	215,000.00 215,000.00	215,000.00 215,000.00	0.00	0.00 0.00
-3,710,000.000 SOC GEN CASH COLLATERAL 999SOGUS7 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-3,710,000.00 -3,710,000.00	-3,710,000.00 -3,710,000.00	-0.02	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-1,180,000.000 SOC GEN CASH COLLATERAL 999SOGUS7 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	-1,180,000.00 -1,180,000.00	-1,180,000.00 -1,180,000.00	-0.01	0.00 0.00
-360,000.000 UBS AG CASH COLLATERAL 999UAGUS7 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-360,000.00 -360,000.00	-360,000.00 -360,000.00	-0.00	0.00 0.00
-300,000.000 UBS AG CASH COLLATERAL 999UAGUS7 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	-300,000.00 -300,000.00	-300,000.00 -300,000.00	-0.00	0.00 0.00
17.140 SHORT TERM FUND AT FORMER 99A203969 KR2F20020002: BOSTON CO NON-US VAL	1.0000 1.0000	17.14 17.14	17.14 17.14	0.00	0.00 0.00
295.000 BLACKROCK MONEY MARKET FD B 99VVALDF6 KR3F25030002: BLACKROCK EMERG MKTS	1.0000 1.0000	295.00 295.00	295.00 295.00	0.00	0.00 0.00
1.000 BLACKROCK MONEY MARKET FD B 99VVALDF6 KR2F25030002: BLACKROCK EMERG MKTS	1.0000 1.0000	1.00 1.00	1.00 1.00	0.00	0.00 0.00
30,000,000.000 CANTOR REPO A REPO 99ZALP9N5 0.100% 10/01/2014 DD 09/30/14 KR3F90010002: CASH ACCOUNT KR3	100.0000 100.0000	30,000,000.00 30,000,000.00	30,000,000.00 30,000,000.00	0.19	0.00 0.00
170,000,000.000 CANTOR REPO A REPO 99ZALP9N5 0.100% 10/01/2014 DD 09/30/14 KR2F90010002: CASH ACCOUNT KR2	100.0000 100.0000	170,000,000.00 170,000,000.00	170,000,000.00 170,000,000.00	1.09	0.00 0.00
1,500,000.000 JP MORGAN CP REP REPO 99ZALP9U9 0.000% 10/01/2014 DD 09/30/14 KR3F30010002: PIMCO KR3	100.0000 100.0000	1,500,000.00 1,500,000.00	1,500,000.00 1,500,000.00	0.01	0.00 0.00
CASH KR2F29010002: NON-US TRANS ACCT		-0.70 -0.70	-0.70 -0.70	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH KR2F30040002: SHENKMAN CAP		-102,962.51 -102,962.51	-102,962.51 -102,962.51	-0.00	0.00 0.00
CASH KR2F10040002: GENEVA CAPITAL		-2.93 -2.93	-2.93 -2.93	-0.00	0.00 0.00
CASH KR2F20020002: BOSTON CO NON-US VAL		-318,334.71 -318,334.71	-318,334.71 -318,334.71	-0.00	0.00 0.00
CASH KR2F30020002: MANULIFE ASSET MGMT		-153,443.49 -153,443.49	-153,443.49 -153,443.49	-0.00	0.00 0.00
CASH KR2F30050002: WATERFALL		-3,595,480.01 -3,595,480.01	-3,595,480.01 -3,595,480.01	-0.02	0.00 0.00
CASH KR2F30070002: COLUMBIA		16,053.62 16,053.62	16,053.62 16,053.62	0.00	0.00 0.00
CASH KR3F10030002: SYSTEMATIC		-2,405.29 -2,405.29	-2,405.29 -2,405.29	-0.00	0.00 0.00
CASH KR3F20020002: BOSTON CO NON-US VAL		-6,379.14 -6,379.14	-6,379.14 -6,379.14	-0.00	0.00 0.00
CASH KR3F30010002: PIMCO KR3		-29,370.00 -29,370.00	-29,370.00 -29,370.00	-0.00	0.00 0.00
CASH KR3F30020002: MANULIFE ASSET MGMT		55,664.57 55,664.57	55,664.57 55,664.57	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH KR3F30070002: COLUMBIA		-3,203.51 -3,203.51	-3,203.51 -3,203.51	-0.00	0.00 0.00
CASH KR3F30060002: LOOMIS		-75.50 -75.50	-75.50 -75.50	-0.00	0.00 0.00
CASH KR3F30050002: WATERFALL		10,390.88 10,390.88	10,390.88 10,390.88	0.00	0.00 0.00
CASH KR3F30040002: SHENKMAN CAP		-27,741.66 -27,741.66	-27,741.66 -27,741.66	-0.00	0.00 0.00
CASH - BROKER KR2F10020002: NTGI STRUCTURED		201,828.98 201,828.98	201,828.98 201,828.98	0.00	0.00 0.00
CASH - BROKER KR2F29010002: NON-US TRANS ACCT		46,350.85 46,350.85	46,350.85 46,350.85	0.00	0.00 0.00
CASH - BROKER KR2F30010002: PIMCO KR2		22.72 22.72	22.72 22.72	0.00	0.00 0.00
CASH - BROKER KR2F30020002: MANULIFE ASSET MGMT		173,783.47 173,783.47	173,783.47 173,783.47	0.00	0.00 0.00
CASH - BROKER KR3F10020002: NTGI STRUCTURED		110,076.65 110,076.65	110,076.65 110,076.65	0.00	0.00 0.00
CASH - BROKER KR3F29010002: NON-US TRANS ACCT		18,197.18 18,197.18	18,197.18 18,197.18	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH - BROKER KR3F30010002: PIMCO KR3		3,841.08 3,841.08	3,841.08 3,841.08	0.00	0.00 0.00
CASH - BROKER KR3F30020002: MANULIFE ASSET MGMT		70,460.59 70,460.59	70,460.59 70,460.59	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10030002: SYSTEMATIC		137,251.68 137,251.68	137,251.68 137,251.68	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F43900002: NEW MTN PTNRS III LP		297,311.00 297,311.00	297,311.00 297,311.00	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F35030002: WEAVER TIPS		8,740,921.76 8,740,921.76	8,740,921.76 8,740,921.76	0.06	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30080002: NISA		31,639,706.35 31,639,706.35	31,639,706.35 31,639,706.35	0.20	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30070002: COLUMBIA		2,861,153.68 2,861,153.68	2,861,153.68 2,861,153.68	0.02	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30050002: WATERFALL		1,627,604.58 1,627,604.58	1,627,604.58 1,627,604.58	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30040002: SHENKMAN CAP		1,834,812.11 1,834,812.11	1,834,812.11 1,834,812.11	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30030002: STONE HARBOR		2,004,376.31 2,004,376.31	2,004,376.31 2,004,376.31	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR2F30020002: MANULIFE ASSET MGMT		1,081,594.04 1,081,594.04	1,081,594.04 1,081,594.04	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30010002: PIMCO KR2		13,488,208.56 13,488,208.56	13,488,208.56 13,488,208.56	0.09	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10080002: WESTWOOD MGMT		2,393,999.75 2,393,999.75	2,393,999.75 2,393,999.75	0.02	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10060002: WESTFIELD CAPITAL		8,143.61 8,143.61	8,143.61 8,143.61	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10030002: SYSTEMATIC		355,986.84 355,986.84	355,986.84 355,986.84	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F43900002: NEW MTN PTNRS III LP		66,069.00 66,069.00	66,069.00 66,069.00	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F40600002: BLACKSTONE CAP V		51,242.69 51,242.69	51,242.69 51,242.69	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30080002: NISA		11,724,804.49 11,724,804.49	11,724,804.49 11,724,804.49	0.08	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30070002: COLUMBIA		1,033,802.72 1,033,802.72	1,033,802.72 1,033,802.72	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30050002: WATERFALL		5,443.81 5,443.81	5,443.81 5,443.81	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR3F30040002: SHENKMAN CAP		670,020.60 670,020.60	670,020.60 670,020.60	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30020002: MANULIFE ASSET MGMT		355,999.96 355,999.96	355,999.96 355,999.96	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30010002: PIMCO KR3		7,886,796.88 7,886,796.88	7,886,796.88 7,886,796.88	0.05	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10060002: WESTFIELD CAPITAL		3,490.12 3,490.12	3,490.12 3,490.12	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10080002: WESTWOOD MGMT		966,494.42 966,494.42	966,494.42 966,494.42	0.01	0.00 0.00
RECEIVABLE FOR UNITS ISSUED KR2F30050002: WATERFALL		1,087,904.62 1,087,904.62	1,087,904.62 1,087,904.62	0.01	0.00 0.00
RECEIVABLE FOR UNITS ISSUED KR3F30050002: WATERFALL		374,672.55 374,672.55	374,672.55 374,672.55	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F19020002: S&P 500 INDEX		1,612,969.35 1,612,969.35	1,612,969.35 1,612,969.35	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		2,090,813.16 2,090,813.16	2,090,813.16 2,090,813.16	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		2,249,947.18 2,249,947.18	2,249,947.18 2,249,947.18	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		4,150.00 4,150.00	4,150.00 4,150.00	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		32,265.84 32,265.84	32,265.84 32,265.84	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F30060002: LOOMIS		24,937.17 24,937.17	24,937.17 24,937.17	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F90010002: CASH ACCOUNT KR2		231,333.30 231,333.30	231,333.30 231,333.30	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10020002: NTGI STRUCTURED		106,564.21 106,564.21	106,564.21 106,564.21	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10030002: SYSTEMATIC		122,217.75 122,217.75	122,217.75 122,217.75	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10050002: SASCO CAPITAL		27,712.45 27,712.45	27,712.45 27,712.45	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10060002: WESTFIELD CAPITAL		27,015.50 27,015.50	27,015.50 27,015.50	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10070002: RIVER ROAD		51,646.95 51,646.95	51,646.95 51,646.95	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10080002: WESTWOOD MGMT		33,744.22 33,744.22	33,744.22 33,744.22	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F10100002: INTERNAL US MID CAP		187,671.34 187,671.34	187,671.34 187,671.34	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F19010002: TRANSITION ACCT		0.42 0.42	0.42 0.42	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F19020002: S&P 500 INDEX		733,092.16 733,092.16	733,092.16 733,092.16	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		737,904.05 737,904.05	737,904.05 737,904.05	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		662,856.99 662,856.99	662,856.99 662,856.99	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		1,411.00 1,411.00	1,411.00 1,411.00	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F25010002: WELLINGTON KR3		50,952.08 50,952.08	50,952.08 50,952.08	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		13,318.76 13,318.76	13,318.76 13,318.76	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F30060002: LOOMIS		7,575.70 7,575.70	7,575.70 7,575.70	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F90010002: CASH ACCOUNT KR3		80,321.38 80,321.38	80,321.38 80,321.38	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F10020002: NTGI STRUCTURED		213,263.18 213,263.18	213,263.18 213,263.18	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10030002: SYSTEMATIC		316,733.03 316,733.03	316,733.03 316,733.03	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10050002: SASCO CAPITAL		73,296.95 73,296.95	73,296.95 73,296.95	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10060002: WESTFIELD CAPITAL		70,311.30 70,311.30	70,311.30 70,311.30	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10070002: RIVER ROAD		142,951.09 142,951.09	142,951.09 142,951.09	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10080002: WESTWOOD MGMT		93,898.52 93,898.52	93,898.52 93,898.52	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10090002: INVESCO		250,940.50 250,940.50	250,940.50 250,940.50	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10100002: INTERNAL US MID CAP		471,262.87 471,262.87	471,262.87 471,262.87	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F19010002: TRANSITION ACCT		0.36 0.36	0.36 0.36	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		7,190.85 7,190.85	7,190.85 7,190.85	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		5,233.11 5,233.11	5,233.11 5,233.11	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		1,354.88 1,354.88	1,354.88 1,354.88	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		2,321.40 2,321.40	2,321.40 2,321.40	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		2,348.53 2,348.53	2,348.53 2,348.53	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		456.11 456.11	456.11 456.11	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10020002: NTGI STRUCTURED		377.17 377.17	377.17 377.17	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F99920002: PRES DRUG FUND		4.22 4.22	4.22 4.22	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10050002: SASCO CAPITAL		85.52 85.52	85.52 85.52	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10060002: WESTFIELD CAPITAL		86.71 86.71	86.71 86.71	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10070002: RIVER ROAD		27.88 27.88	27.88 27.88	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F10080002: WESTWOOD MGMT		57.56 57.56	57.56 57.56	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10090002: INVESCO		96.15 96.15	96.15 96.15	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10100002: INTERNAL US MID CAP		0.30 0.30	0.30 0.30	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F19010002: TRANSITION ACCT		0.60 0.60	0.60 0.60	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F19020002: S&P 500 INDEX		131.19 131.19	131.19 131.19	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		67.64 67.64	67.64 67.64	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		40.54 40.54	40.54 40.54	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20050002: AMERICAN CENTURY		128.13 128.13	128.13 128.13	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		158.73 158.73	158.73 158.73	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		37.61 37.61	37.61 37.61	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		504.58 504.58	504.58 504.58	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F29010002: NON-US TRANS ACCT		0.89 0.89	0.89 0.89	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		3,950,058.03 3,950,058.03	3,950,058.03 3,950,058.03	0.03	0.00 0.00
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		806,022.56 806,022.56	806,022.56 806,022.56	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		1,686,712.25 1,686,712.25	1,686,712.25 1,686,712.25	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F30040002: SHENKMAN CAP		473,827.70 473,827.70	473,827.70 473,827.70	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30050002: WATERFALL		567,846.39 567,846.39	567,846.39 567,846.39	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30060002: LOOMIS		1,529,493.37 1,529,493.37	1,529,493.37 1,529,493.37	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F30070002: COLUMBIA		2,633,944.87 2,633,944.87	2,633,944.87 2,633,944.87	0.02	0.00 0.00
INTEREST RECEIVABLE KR2F30080002: NISA		2,793,303.81 2,793,303.81	2,793,303.81 2,793,303.81	0.02	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F35020002: TORTOISE CAP		139.94 139.94	139.94 139.94	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F35030002: WEAVER TIPS		1,068,854.68 1,068,854.68	1,068,854.68 1,068,854.68	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F39010002: INTERNAL TIPS		473,278.61 473,278.61	473,278.61 473,278.61	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F50040002: FHA MORTGAGES		9,437.46 9,437.46	9,437.46 9,437.46	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F90010002: CASH ACCOUNT KR2		31,886.41 31,886.41	31,886.41 31,886.41	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10020002: NTGI STRUCTURED		189.68 189.68	189.68 189.68	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10030002: SYSTEMATIC		39.39 39.39	39.39 39.39	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10040002: GENEVA CAPITAL		0.14 0.14	0.14 0.14	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10050002: SASCO CAPITAL		29.35 29.35	29.35 29.35	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10060002: WESTFIELD CAPITAL		32.08 32.08	32.08 32.08	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F10070002: RIVER ROAD		13.37 13.37	13.37 13.37	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10080002: WESTWOOD MGMT		29.40 29.40	29.40 29.40	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10100002: INTERNAL US MID CAP		0.04 0.04	0.04 0.04	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F19010002: TRANSITION ACCT		0.30 0.30	0.30 0.30	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10030002: SYSTEMATIC		93.44 93.44	93.44 93.44	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F90010002: CASH ACCOUNT KR3		13,015.77 13,015.77	13,015.77 13,015.77	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F39010002: INTERNAL TIPS		358,033.24 358,033.24	358,033.24 358,033.24	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F19020002: S&P 500 INDEX		61.14 61.14	61.14 61.14	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		24.63 24.63	24.63 24.63	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20050002: AMERICAN CENTURY		54.60 54.60	54.60 54.60	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		76.92 76.92	76.92 76.92	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20070002: LSV ASSET MGMT		18.18 18.18	18.18 18.18	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		187.18 187.18	187.18 187.18	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F29010002: NON-US TRANS ACCT		0.30 0.30	0.30 0.30	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		1,533,011.62 1,533,011.62	1,533,011.62 1,533,011.62	0.01	0.00 0.00
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		330,329.57 330,329.57	330,329.57 330,329.57	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30040002: SHENKMAN CAP		164,937.78 164,937.78	164,937.78 164,937.78	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30050002: WATERFALL		203,135.26 203,135.26	203,135.26 203,135.26	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30060002: LOOMIS		520,999.91 520,999.91	520,999.91 520,999.91	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30070002: COLUMBIA		835,244.75 835,244.75	835,244.75 835,244.75	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F30080002: NISA		1,052,534.07 1,052,534.07	1,052,534.07 1,052,534.07	0.01	0.00 0.00
INTEREST RECEIVABLE KR3F35020002: TORTOISE CAP		39.74 39.74	39.74 39.74	0.00	0.00 0.00
INTEREST RECEIVABLE RECLAIM KR2F30030002: STONE HARBOR		1,971.55 1,971.55	1,971.55 1,971.55	0.00	0.00 0.00
MISCELLANEOUS RECEIVABLES KR3F10020002: NTGI STRUCTURED		9,000.00 9,000.00	9,000.00 9,000.00	0.00	0.00 0.00
MISCELLANEOUS RECEIVABLES KR2F10020002: NTGI STRUCTURED		22,536.00 22,536.00	22,536.00 22,536.00	0.00	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		120,974.85 120,974.85	120,974.85 120,974.85	0.00	0.00 0.00
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		554,552.77 554,552.77	554,552.77 554,552.77	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10020002: NTGI STRUCTURED		8,286.91 8,286.91	8,286.91 8,286.91	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F39010002: INTERNAL TIPS		45,315.04 45,315.04	45,315.04 45,315.04	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10050002: SASCO CAPITAL		1,600.83 1,600.83	1,600.83 1,600.83	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10060002: WESTFIELD CAPITAL		1,826.68 1,826.68	1,826.68 1,826.68	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10070002: RIVER ROAD		2,035.90 2,035.90	2,035.90 2,035.90	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10080002: WESTWOOD MGMT		3,476.60 3,476.60	3,476.60 3,476.60	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10090002: INVESCO		5,595.46 5,595.46	5,595.46 5,595.46	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F19020002: S&P 500 INDEX		24,631.16 24,631.16	24,631.16 24,631.16	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20010002: PYRAMIS NONUS GROWTH		957.36 957.36	957.36 957.36	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20020002: BOSTON CO NON-US VAL		2,538.42 2,538.42	2,538.42 2,538.42	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20050002: AMERICAN CENTURY		2,765.19 2,765.19	2,765.19 2,765.19	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20060002: FRANKIN TEMPLETON		3,342.49 3,342.49	3,342.49 3,342.49	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20070002: LSV ASSET MANAGEMENT		1,506.03 1,506.03	1,506.03 1,506.03	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30010002: PIMCO KR2		238.27 238.27	238.27 238.27	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30020002: MANULIFE ASSET MGMT		1,540.99 1,540.99	1,540.99 1,540.99	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30030002: STONE HARBOR		317.42 317.42	317.42 317.42	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30040002: SHENKMAN CAP		943.63 943.63	943.63 943.63	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30060002: LOOMIS		3,718.49 3,718.49	3,718.49 3,718.49	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30070002: COLUMBIA		3,918.51 3,918.51	3,918.51 3,918.51	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30080002: NISA		21,209.80 21,209.80	21,209.80 21,209.80	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F35020002: TORTOISE CAP		10,449.08 10,449.08	10,449.08 10,449.08	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F35030002: WEAVER TIPS		55,556.38 55,556.38	55,556.38 55,556.38	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F39010002: INTERNAL TIPS		61,747.15 61,747.15	61,747.15 61,747.15	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10020002: NTGI STRUCTURED		3,125.87 3,125.87	3,125.87 3,125.87	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10030002: SYSTEMATIC		1,999.88 1,999.88	1,999.88 1,999.88	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10050002: SASCO CAPITAL		603.93 603.93	603.93 603.93	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10060002: WESTFIELD CAPITAL		743.52 743.52	743.52 743.52	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10070002: RIVER ROAD		496.92 496.92	496.92 496.92	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10080002: WESTWOOD MGMT		1,246.04 1,246.04	1,246.04 1,246.04	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F19020002: S&P 500 INDEX		9,888.12 9,888.12	9,888.12 9,888.12	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20010002: PYRAMIS NONUS GROWTH		287.49 287.49	287.49 287.49	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20020002: BOSTON CO NON-US VAL		865.09 865.09	865.09 865.09	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20050002: AMERICAN CENTURY		859.64 859.64	859.64 859.64	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20060002: FRANKIN TEMPLETON		1,684.63 1,684.63	1,684.63 1,684.63	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20070002: LSV ASSET MGMT		470.29 470.29	470.29 470.29	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30010002: PIMCO KR3		315.34 315.34	315.34 315.34	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30020002: MANULIFE ASSET MGMT		382.65 382.65	382.65 382.65	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30040002: SHENKMAN CAP		195.54 195.54	195.54 195.54	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30060002: LOOMIS		797.30 797.30	797.30 797.30	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30070002: COLUMBIA		821.68 821.68	821.68 821.68	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30080002: NISA		4,522.22 4,522.22	4,522.22 4,522.22	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F35020002: TORTOISE CAP		2,508.42 2,508.42	2,508.42 2,508.42	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10030002: SYSTEMATIC		5,745.04 5,745.04	5,745.04 5,745.04	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		125,023.37 125,023.37	125,023.37 125,023.37	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		100,883,697.80 100,883,697.80	100,883,697.80 100,883,697.80	0.65	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		29,893,022.90 29,893,022.90	29,893,022.90 29,893,022.90	0.19	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30060002: LOOMIS		660,986.26 660,986.26	660,986.26 660,986.26	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F45800002: CVC CAP PRTNRS VI		186,103.16 186,103.16	186,103.16 186,103.16	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		1,914,044.06 1,914,044.06	1,914,044.06 1,914,044.06	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		1,328,450.87 1,328,450.87	1,328,450.87 1,328,450.87	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		371,260.51 371,260.51	371,260.51 371,260.51	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		251,058,356.93 251,058,356.93	251,058,356.93 251,058,356.93	1.61	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		73,870,833.93 73,870,833.93	73,870,833.93 73,870,833.93	0.47	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F30030002: STONE HARBOR		2,116,360.52	2,116,360.52	0.01	0.00
		2,116,360.52	2,116,360.52		0.00
FFX CONTRACTS RECEIVABLE KR2F30060002: LOOMIS		1,531,553.52	1,531,553.52	0.01	0.00
		1,531,553.52	1,531,553.52		0.00
FFX CONTRACTS RECEIVABLE KR2F45800002: CVC CAP PRTNRS VI		352,202.86	352,202.86	0.00	0.00
		352,202.86	352,202.86		0.00
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		621,688.91	621,688.91	0.00	0.00
		621,688.91	621,688.91		0.00
FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		546,430.10	546,430.10	0.00	0.00
		546,430.10	546,430.10		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30080002: NISA		-27,300,840.18	-27,300,840.18	-0.18	0.00
		-27,300,840.18	-27,300,840.18		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F43900002: NEW MTN PTNRS III LP		-21,081.00	-21,081.00	-0.00	0.00
		-21,081.00	-21,081.00		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10030002: SYSTEMATIC		-522,549.30	-522,549.30	-0.00	0.00
		-522,549.30	-522,549.30		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10050002: SASCO CAPITAL		-64,341.64	-64,341.64	-0.00	0.00
		-64,341.64	-64,341.64		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10060002: WESTFIELD CAPITAL		-697,249.30	-697,249.30	-0.00	0.00
		-697,249.30	-697,249.30		0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR2F10080002: WESTWOOD MGMT		-794,557.02 -794,557.02	-794,557.02 -794,557.02	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-342,618.16 -342,618.16	-342,618.16 -342,618.16	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-102,233.45 -102,233.45	-102,233.45 -102,233.45	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30010002: PIMCO KR2		-10,078,515.63 -10,078,515.63	-10,078,515.63 -10,078,515.63	-0.06	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30020002: MANULIFE ASSET MGMT		-1,549,761.08 -1,549,761.08	-1,549,761.08 -1,549,761.08	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30030002: STONE HARBOR		-2,243,473.17 -2,243,473.17	-2,243,473.17 -2,243,473.17	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30040002: SHENKMAN CAP		-8,255,145.86 -8,255,145.86	-8,255,145.86 -8,255,145.86	-0.05	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30050002: WATERFALL		-68,670.00 -68,670.00	-68,670.00 -68,670.00	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30060002: LOOMIS		-1,651,046.45 -1,651,046.45	-1,651,046.45 -1,651,046.45	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30070002: COLUMBIA		-3,273,566.24 -3,273,566.24	-3,273,566.24 -3,273,566.24	-0.02	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F10030002: SYSTEMATIC		-165,980.79	-165,980.79	-0.00	0.00
		-165,980.79	-165,980.79		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10050002: SASCO CAPITAL		-24,495.60	-24,495.60	-0.00	0.00
		-24,495.60	-24,495.60		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10060002: WESTFIELD CAPITAL		-268,575.30	-268,575.30	-0.00	0.00
		-268,575.30	-268,575.30		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10080002: WESTWOOD MGMT		-376,420.94	-376,420.94	-0.00	0.00
		-376,420.94	-376,420.94		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-135,594.41	-135,594.41	-0.00	0.00
		-135,594.41	-135,594.41		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-38,910.85	-38,910.85	-0.00	0.00
		-38,910.85	-38,910.85		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30010002: PIMCO KR3		-18,406,597.06	-18,406,597.06	-0.12	0.00
		-18,406,597.06	-18,406,597.06		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30020002: MANULIFE ASSET MGMT		-679,601.37	-679,601.37	-0.00	0.00
		-679,601.37	-679,601.37		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30040002: SHENKMAN CAP		-2,292,313.05	-2,292,313.05	-0.01	0.00
		-2,292,313.05	-2,292,313.05		0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30050002: WATERFALL		-17,985.00	-17,985.00	-0.00	0.00
		-17,985.00	-17,985.00		0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F30060002: LOOMIS		-381,147.20 -381,147.20	-381,147.20 -381,147.20	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30070002: COLUMBIA		-1,035,582.87 -1,035,582.87	-1,035,582.87 -1,035,582.87	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30080002: NISA		-10,455,143.21 -10,455,143.21	-10,455,143.21 -10,455,143.21	-0.07	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F40600002: BLACKSTONE CAP V		-236.88 -236.88	-236.88 -236.88	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F43900002: NEW MTN PTNRS III LP		-94,856.00 -94,856.00	-94,856.00 -94,856.00	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30020002: MANULIFE ASSET MGMT		-409.87 -409.87	-409.87 -409.87	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30030002: STONE HARBOR		-63.80 -63.80	-63.80 -63.80	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30040002: SHENKMAN CAP		-157.85 -157.85	-157.85 -157.85	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30060002: LOOMIS		-978.91 -978.91	-978.91 -978.91	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30070002: COLUMBIA		-784.78 -784.78	-784.78 -784.78	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR2F30080002: NISA		-3,428.42 -3,428.42	-3,428.42 -3,428.42	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F35020002: TORTOISE CAP		-2,467.36 -2,467.36	-2,467.36 -2,467.36	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F35030002: WEAVER TIPS		-5,490.52 -5,490.52	-5,490.52 -5,490.52	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F39010002: INTERNAL TIPS		-5,963.57 -5,963.57	-5,963.57 -5,963.57	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10020002: NTGI STRUCTURED		-1,996.08 -1,996.08	-1,996.08 -1,996.08	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10030002: SYSTEMATIC		-679.16 -679.16	-679.16 -679.16	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10050002: SASCO CAPITAL		-94.46 -94.46	-94.46 -94.46	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10060002: WESTFIELD CAPITAL		-105.83 -105.83	-105.83 -105.83	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10070002: RIVER ROAD		-131.53 -131.53	-131.53 -131.53	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10080002: WESTWOOD MGMT		-175.92 -175.92	-175.92 -175.92	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR3F19020002: S&P 500 INDEX		-1,446.54 -1,446.54	-1,446.54 -1,446.54	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20010002: PYRAMIS NONUS GROWTH		-151.47 -151.47	-151.47 -151.47	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20020002: BOSTON CO NON-US VAL		-580.78 -580.78	-580.78 -580.78	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20050002: AMERICAN CENTURY		-153.43 -153.43	-153.43 -153.43	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20060002: FRANKIN TEMPLETON		-717.42 -717.42	-717.42 -717.42	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20070002: LSV ASSET MGMT		-205.96 -205.96	-205.96 -205.96	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30010002: PIMCO KR3		-47.16 -47.16	-47.16 -47.16	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30020002: MANULIFE ASSET MGMT		-128.15 -128.15	-128.15 -128.15	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30040002: SHENKMAN CAP		-31.70 -31.70	-31.70 -31.70	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30060002: LOOMIS		-182.90 -182.90	-182.90 -182.90	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR3F30070002: COLUMBIA		-174.27 -174.27	-174.27 -174.27	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30080002: NISA		-764.85 -764.85	-764.85 -764.85	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F35020002: TORTOISE CAP		-649.62 -649.62	-649.62 -649.62	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F39010002: INTERNAL TIPS		-4,367.17 -4,367.17	-4,367.17 -4,367.17	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10020002: NTGI STRUCTURED		-4,824.43 -4,824.43	-4,824.43 -4,824.43	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10030002: SYSTEMATIC		-2,081.93 -2,081.93	-2,081.93 -2,081.93	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10050002: SASCO CAPITAL		-253.25 -253.25	-253.25 -253.25	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10060002: WESTFIELD CAPITAL		-259.31 -259.31	-259.31 -259.31	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10070002: RIVER ROAD		-466.92 -466.92	-466.92 -466.92	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10080002: WESTWOOD MGMT		-504.49 -504.49	-504.49 -504.49	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR2F10090002: INVESCO		-1,089.06 -1,089.06	-1,089.06 -1,089.06	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F19020002: S&P 500 INDEX		-3,571.48 -3,571.48	-3,571.48 -3,571.48	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20010002: PYRAMIS NONUS GROWTH		-475.95 -475.95	-475.95 -475.95	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20020002: BOSTON CO NON-US VAL		-1,660.53 -1,660.53	-1,660.53 -1,660.53	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20050002: AMERICAN CENTURY		-489.15 -489.15	-489.15 -489.15	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20060002: FRANKIN TEMPLETON		-999.74 -999.74	-999.74 -999.74	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20070002: LSV ASSET MANAGEMENT		-664.39 -664.39	-664.39 -664.39	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30010002: PIMCO KR2		-38.21 -38.21	-38.21 -38.21	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20070002: LSV ASSET MGMT		902.78 902.78	902.78 902.78	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20070002: LSV ASSET MANAGEMENT		2,923.25 2,923.25	2,923.25 2,923.25	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30020002: MANULIFE ASSET MGMT		471.65 471.65	471.65 471.65	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30040002: SHENKMAN CAP		15.76 15.76	15.76 15.76	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30060002: LOOMIS		422.03 422.03	422.03 422.03	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30070002: COLUMBIA		340.11 340.11	340.11 340.11	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30080002: NISA		576.78 576.78	576.78 576.78	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F35020002: TORTOISE CAP		1,822.38 1,822.38	1,822.38 1,822.38	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F39010002: INTERNAL TIPS		-16,200.60 -16,200.60	-16,200.60 -16,200.60	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30010002: PIMCO KR2		16.44 16.44	16.44 16.44	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30020002: MANULIFE ASSET MGMT		1,191.48 1,191.48	1,191.48 1,191.48	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30030002: STONE HARBOR		107.91 107.91	107.91 107.91	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30040002: SHENKMAN CAP		108.70 108.70	108.70 108.70	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30060002: LOOMIS		2,807.58 2,807.58	2,807.58 2,807.58	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30070002: COLUMBIA		1,313.34 1,313.34	1,313.34 1,313.34	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30080002: NISA		1,646.32 1,646.32	1,646.32 1,646.32	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F35020002: TORTOISE CAP		6,000.01 6,000.01	6,000.01 6,000.01	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F35030002: WEAVER TIPS		-18,952.91 -18,952.91	-18,952.91 -18,952.91	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F39010002: INTERNAL TIPS		-21,990.02 -21,990.02	-21,990.02 -21,990.02	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10020002: NTGI STRUCTURED		10,181.35 10,181.35	10,181.35 10,181.35	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10030002: SYSTEMATIC		2,527.83 2,527.83	2,527.83 2,527.83	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10050002: SASCO CAPITAL		25.79 25.79	25.79 25.79	0.00	0.00 0.00



ALL KR2 AND KR3 - KR2GALLKRS00

Asset Detail - By Asset type

9/30/2014

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10020002: NTGI STRUCTURED		23,875.98 23,875.98	23,875.98 23,875.98	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10030002: SYSTEMATIC		8,134.51 8,134.51	8,134.51 8,134.51	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20060002: FRANKIN TEMPLETON		3,098.17 3,098.17	3,098.17 3,098.17	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10060002: WESTFIELD CAPITAL		-37.97 -37.97	-37.97 -37.97	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10070002: RIVER ROAD		379.93 379.93	379.93 379.93	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10080002: WESTWOOD MGMT		-73.26 -73.26	-73.26 -73.26	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F19020002: S&P 500 INDEX		-244.52 -244.52	-244.52 -244.52	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20010002: PYRAMIS NONUS GROWTH		722.28 722.28	722.28 722.28	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20020002: BOSTON CO NON-US VAL		3,006.76 3,006.76	3,006.76 3,006.76	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20050002: AMERICAN CENTURY		163.23 163.23	163.23 163.23	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10050002: SASCO CAPITAL		87.48 87.48	87.48 87.48	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10060002: WESTFIELD CAPITAL		-97.95 -97.95	-97.95 -97.95	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10070002: RIVER ROAD		1,076.88 1,076.88	1,076.88 1,076.88	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10080002: WESTWOOD MGMT		-113.35 -113.35	-113.35 -113.35	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10090002: INVESCO		1,664.97 1,664.97	1,664.97 1,664.97	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F19020002: S&P 500 INDEX		-821.30 -821.30	-821.30 -821.30	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20010002: PYRAMIS NONUS GROWTH		2,215.64 2,215.64	2,215.64 2,215.64	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20020002: BOSTON CO NON-US VAL		8,531.81 8,531.81	8,531.81 8,531.81	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20050002: AMERICAN CENTURY		495.83 495.83	495.83 495.83	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20060002: FRANKIN TEMPLETON		3,322.43 3,322.43	3,322.43 3,322.43	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30010002: PIMCO KR3		-0.93 -0.93	-0.93 -0.93	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-4,113,112.37 -4,113,112.37	-4,113,112.37 -4,113,112.37	-0.03	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30060002: LOOMIS		-213,367.60 -213,367.60	-213,367.60 -213,367.60	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20050002: AMERICAN CENTURY		-1,341,758.14 -1,341,758.14	-1,341,758.14 -1,341,758.14	-0.01	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20070002: LSV ASSET MANAGEMENT		-66,025.10 -66,025.10	-66,025.10 -66,025.10	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20080002: LAZARD ASSET MGMT		-590,048.13 -590,048.13	-590,048.13 -590,048.13	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-244,195,633.78 -244,195,633.78	-244,195,633.78 -244,195,633.78	-1.57	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-38,134,423.37 -38,134,423.37	-38,134,423.37 -38,134,423.37	-0.24	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30030002: STONE HARBOR		-1,039,882.57 -1,039,882.57	-1,039,882.57 -1,039,882.57	-0.01	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30060002: LOOMIS		-821,673.96 -821,673.96	-821,673.96 -821,673.96	-0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-1,425,609.62 -1,425,609.62	-1,425,609.62 -1,425,609.62	-0.01	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-123,658.76 -123,658.76	-123,658.76 -123,658.76	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20050002: AMERICAN CENTURY		-452,488.80 -452,488.80	-452,488.80 -452,488.80	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20070002: LSV ASSET MGMT		-22,401.38 -22,401.38	-22,401.38 -22,401.38	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20080002: LAZARD ASSET MGMT		-207,925.08 -207,925.08	-207,925.08 -207,925.08	-0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-96,111,890.32 -96,111,890.32	-96,111,890.32 -96,111,890.32	-0.62	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-15,456,240.00 -15,456,240.00	-15,456,240.00 -15,456,240.00	-0.10	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-135,826.11 -135,826.11	-135,826.11 -135,826.11	-0.00	0.00 0.00
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-2,275.69 -2,275.69	-2,275.69 -2,275.69	-0.00	0.00 0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30030002: STONE HARBOR		-1,999.98 -1,999.98	-1,999.98 -1,999.98	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-2,066.87 -2,066.87	-2,066.87 -2,066.87	-0.00	0.00 0.00
FOREIGN TAXES PAYABLE - INTEREST KR3F30060002: LOOMIS		-616.44 -616.44	-616.44 -616.44	-0.00	0.00 0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-7,893.89 -7,893.89	-7,893.89 -7,893.89	-0.00	0.00 0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30060002: LOOMIS		-2,041.02 -2,041.02	-2,041.02 -2,041.02	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30050002: WATERFALL		-65,142.60 -65,142.60	-65,142.60 -65,142.60	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30060002: LOOMIS		-67,291.72 -67,291.72	-67,291.72 -67,291.72	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30070002: COLUMBIA		-93,538.14 -93,538.14	-93,538.14 -93,538.14	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30080002: NISA		-175,961.63 -175,961.63	-175,961.63 -175,961.63	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F35020002: TORTOISE CAP		-117,121.05 -117,121.05	-117,121.05 -117,121.05	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F90020002: BNYM FEE ACCRUALS		-164,454.01 -164,454.01	-164,454.01 -164,454.01	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10020002: NTGI STRUCTURED		-101,110.34 -101,110.34	-101,110.34 -101,110.34	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10030002: SYSTEMATIC		-229,934.76 -229,934.76	-229,934.76 -229,934.76	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10050002: SASCO CAPITAL		-88,954.38 -88,954.38	-88,954.38 -88,954.38	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10060002: WESTFIELD CAPITAL		-227,174.09 -227,174.09	-227,174.09 -227,174.09	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10070002: RIVER ROAD		-57,838.80 -57,838.80	-57,838.80 -57,838.80	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10080002: WESTWOOD MGMT		-186,629.49 -186,629.49	-186,629.49 -186,629.49	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10090002: INVESCO		-68,853.00 -68,853.00	-68,853.00 -68,853.00	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20010002: PYRAMIS NONUS GROWTH		-244,100.25 -244,100.25	-244,100.25 -244,100.25	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30020002: MANULIFE ASSET MGMT		-112,275.46 -112,275.46	-112,275.46 -112,275.46	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30030002: STONE HARBOR		-265,752.83 -265,752.83	-265,752.83 -265,752.83	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30040002: SHENKMAN CAP		-139,941.49 -139,941.49	-139,941.49 -139,941.49	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30050002: WATERFALL		-170,574.77 -170,574.77	-170,574.77 -170,574.77	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30060002: LOOMIS		-203,024.72 -203,024.72	-203,024.72 -203,024.72	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30070002: COLUMBIA		-189,719.35 -189,719.35	-189,719.35 -189,719.35	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30080002: NISA		-243,319.49 -243,319.49	-243,319.49 -243,319.49	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F35020002: TORTOISE CAP		-229,042.17 -229,042.17	-229,042.17 -229,042.17	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F35030002: WEAVER TIPS		-46,062.09 -46,062.09	-46,062.09 -46,062.09	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F90020002: BNYM FEE ACCRUALS		-232,871.42 -232,871.42	-232,871.42 -232,871.42	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10020002: NTGI STRUCTURED		-52,045.45 -52,045.45	-52,045.45 -52,045.45	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10030002: SYSTEMATIC		-247,404.61 -247,404.61	-247,404.61 -247,404.61	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10050002: SASCO CAPITAL		-78,428.32 -78,428.32	-78,428.32 -78,428.32	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10060002: WESTFIELD CAPITAL		-139,080.31 -139,080.31	-139,080.31 -139,080.31	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10070002: RIVER ROAD		-26,284.88 -26,284.88	-26,284.88 -26,284.88	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10080002: WESTWOOD MGMT		-71,089.40 -71,089.40	-71,089.40 -71,089.40	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20010002: PYRAMIS NONUS GROWTH		-96,850.79 -96,850.79	-96,850.79 -96,850.79	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20020002: BOSTON CO NON-US VAL		-360,160.08 -360,160.08	-360,160.08 -360,160.08	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20030002: BLACKROCK ACWI EX-US		-50,000.78 -50,000.78	-50,000.78 -50,000.78	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20040002: BLKRCK ACWI EX-US SC		-17,172.07 -17,172.07	-17,172.07 -17,172.07	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20050002: AMERICAN CENTURY		-61,434.32 -61,434.32	-61,434.32 -61,434.32	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20060002: FRANKIN TEMPLETON		-76,642.26 -76,642.26	-76,642.26 -76,642.26	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20070002: LSV ASSET MGMT		-111,277.30 -111,277.30	-111,277.30 -111,277.30	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20080002: LAZARD ASSET MGMT		-171,304.64 -171,304.64	-171,304.64 -171,304.64	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25010002: WELLINGTON KR3		-101,167.14 -101,167.14	-101,167.14 -101,167.14	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25020002: ABERDEEN		-14,990.60 -14,990.60	-14,990.60 -14,990.60	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25030002: BLACKROCK EMERG MKTS		-19,674.30 -19,674.30	-19,674.30 -19,674.30	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30010002: PIMCO KR3		-323,160.19 -323,160.19	-323,160.19 -323,160.19	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30020002: MANULIFE ASSET MGMT		-50,995.50 -50,995.50	-50,995.50 -50,995.50	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30040002: SHENKMAN CAP		-50,892.30 -50,892.30	-50,892.30 -50,892.30	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20020002: BOSTON CO NON-US VAL		-264,357.65 -264,357.65	-264,357.65 -264,357.65	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20030002: BLACKROCK ACWI EX-US		-249,372.88 -249,372.88	-249,372.88 -249,372.88	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20040002: NTGI INTL SM CAP		-69,583.76 -69,583.76	-69,583.76 -69,583.76	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20050002: AMERICAN CENTURY		-167,451.02 -167,451.02	-167,451.02 -167,451.02	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20060002: FRANKIN TEMPLETON		-184,443.89 -184,443.89	-184,443.89 -184,443.89	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20070002: LSV ASSET MANAGEMENT		-268,155.48 -268,155.48	-268,155.48 -268,155.48	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20080002: LAZARD ASSET MGMT		-424,558.84 -424,558.84	-424,558.84 -424,558.84	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25010002: WELLINGTON KR2		-259,151.83 -259,151.83	-259,151.83 -259,151.83	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25020002: ABERDEEN		-21,812.49 -21,812.49	-21,812.49 -21,812.49	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25030002: BLACKROCK EMERG MKTS		-81,903.34 -81,903.34	-81,903.34 -81,903.34	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30010002: PIMCO KR2		-668,909.60 -668,909.60	-668,909.60 -668,909.60	-0.00	0.00 0.00
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-86.64 -86.64	-86.64 -86.64	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-109,387.22 -109,387.22	-109,387.22 -109,387.22	-0.00	0.00 0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		446,640,771.28 446,640,771.28	446,640,652.10 446,640,652.10	2.87	-119.18 -119.18
TOTAL ASSETS CASH & CASH EQUIVALENTS		396,972,368.18	400,804,040.86	2.57	3,831,672.68
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
U.S. DOLLAR					
9.000 ALERE INC 01449J204 KR2F10020002: NTGI STRUCTURED	321.2500 321.2500	2,035.85 2,035.85	2,891.25 2,891.25	0.00	855.40 855.40
17.000 BANK OF AMERICA CORP 060505682 PFD 7.250% NON-CUMULATIVE KR3F30060002: LOOMIS	1,146.5000 1,146.5000	16,772.50 16,772.50	19,490.50 19,490.50	0.00	2,718.00 2,718.00
56.000 BANK OF AMERICA CORP 060505682 PFD 7.250% NON-CUMULATIVE KR2F30060002: LOOMIS	1,146.5000 1,146.5000	54,975.00 54,975.00	64,204.00 64,204.00	0.00	9,229.00 9,229.00
300,000.000 CIENA CORP 171779AG6 3.750% 10/15/2018 DD 10/18/10 KR3F30060002: LOOMIS	116.5000 116.5000	276,900.75 276,900.75	349,500.00 349,500.00	0.00	72,599.25 72,599.25
915,000.000 CIENA CORP 171779AG6 3.750% 10/15/2018 DD 10/18/10 KR2F30060002: LOOMIS	116.5000 116.5000	844,794.89 844,794.89	1,065,975.00 1,065,975.00	0.01	221,180.11 221,180.11
208,000.000 EMERGENT BIOSOLUTIONS INC 144A 29089QAA3 2.875% 01/15/2021 DD 01/29/14 KR3F30060002: LOOMIS	100.5000 100.5000	210,294.28 210,294.28	209,040.00 209,040.00	0.00	-1,254.28 -1,254.28
665,000.000 EMERGENT BIOSOLUTIONS INC 144A 29089QAA3 2.875% 01/15/2021 DD 01/29/14 KR2F30060002: LOOMIS	100.5000 100.5000	672,505.35 672,505.35	668,325.00 668,325.00	0.00	-4,180.35 -4,180.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,440.000 ISTAR FINANCIAL INC 45031U887 PFD 4.500% CUMULATIVE KR2F30060002: LOOMIS	61.0000	322,000.00	392,840.00	0.00	70,840.00
1,740.000 ISTAR FINANCIAL INC 45031U887 PFD 4.500% CUMULATIVE KR3F30060002: LOOMIS	61.0000	87,000.00	106,140.00	0.00	19,140.00
350,000.000 JARDEN CORP 471109AK4 1.125% 03/15/2034 DD 03/17/14 KR2F30060002: LOOMIS	99.6875	342,381.49	348,906.25	0.00	6,524.76
105,000.000 JARDEN CORP 471109AK4 1.125% 03/15/2034 DD 03/17/14 KR3F30060002: LOOMIS	99.6875	102,730.29	104,671.88	0.00	1,941.59
495,000.000 LENNAR CORP 526057BE3 2.750% 12/15/2020 DD 11/10/10 KR2F30060002: LOOMIS	177.0000	839,627.95	876,150.00	0.01	36,522.05
150,000.000 LENNAR CORP 526057BE3 2.750% 12/15/2020 DD 11/10/10 KR3F30060002: LOOMIS	177.0000	254,521.27	265,500.00	0.00	10,978.73
100,000.000 LENNAR CORP 526057BG8 3.250% 11/15/2021 DD 11/29/11 KR3F30060002: LOOMIS	171.5000	118,538.59	171,500.00	0.00	52,961.41
325,000.000 LENNAR CORP 526057BG8 3.250% 11/15/2021 DD 11/29/11 KR2F30060002: LOOMIS	171.5000	384,276.24	557,375.00	0.00	173,098.76
430,000.000 MERCADOLIBRE INC CONVRTBL 144A 58733RAA0 2.250% 07/01/2019 DD 06/30/14 KR2F30060002: LOOMIS	108.3125	433,506.59	465,743.75	0.00	32,237.16
135,000.000 MERCADOLIBRE INC CONVRTBL 144A 58733RAA0 2.250% 07/01/2019 DD 06/30/14 KR3F30060002: LOOMIS	108.3125	136,000.25	146,221.88	0.00	10,221.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 PALO ALTO NETWORKS 144A CONVRT 697435AA3 0.000% 07/01/2019 DD 06/30/14 KR3F30060002: LOOMIS	111.0000 111.0000	139,766.93 139,766.93	155,400.00 155,400.00	0.00	15,633.07 15,633.07
440,000.000 PALO ALTO NETWORKS 144A CONVRT 697435AA3 0.000% 07/01/2019 DD 06/30/14 KR2F30060002: LOOMIS	111.0000 111.0000	439,184.26 439,184.26	488,400.00 488,400.00	0.00	49,215.74 49,215.74
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		5,677,812.48 5,677,812.48	6,458,274.51 6,458,274.51	0.04	780,462.03 780,462.03
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		5,677,812.48	6,458,274.51	0.04	780,462.03
CONVERTIBLE SECURITIES					
MEXICAN NEW PESO					
71,000.000 AXTEL SAB DE CV 144A 05462GAF1 VAR RT 01/31/2020 DD 01/31/13 KR2F30060002: LOOMIS	180.0000 13.4026	50,149.54 50,149.54	127,800.00 9,515.83	0.00	77,650.46 -40,633.71
25,500.000 AXTEL SAB DE CV 144A 05462GAF1 VAR RT 01/31/2020 DD 01/31/13 KR3F30060002: LOOMIS	180.0000 13.4026	18,016.08 18,016.08	45,900.00 3,417.66	0.00	27,883.92 -14,598.42
TOTAL MEXICAN NEW PESO CONVERTIBLE SECURITIES		68,165.62 68,165.62	173,700.00 12,933.49	0.00	105,534.38 -55,232.13
U.S. DOLLAR					
7,930.000 BEAZER HOMES USA INC 07556Q709 KR2F30020002: MANULIFE ASSET MGMT	27.0500 27.0500	239,785.75 239,785.75	214,506.50 214,506.50	0.00	-25,279.25 -25,279.25
3,270.000 BEAZER HOMES USA INC 07556Q709 KR3F30020002: MANULIFE ASSET MGMT	27.0500 27.0500	98,173.13 98,173.13	88,453.50 88,453.50	0.00	-9,719.63 -9,719.63
18,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAE1 0.750% 10/15/2018 DD 10/15/13 KR3F30060002: LOOMIS	105.8750 105.8750	18,000.00 18,000.00	19,057.50 19,057.50	0.00	1,057.50 1,057.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAE1 0.750% 10/15/2018 DD 10/15/13 KR2F30060002: LOOMIS	105.8750 105.8750	60,000.00 60,000.00	63,525.00 63,525.00	0.00	3,525.00 3,525.00
228,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAF8 1.500% 10/15/2020 DD 10/15/13 KR2F30060002: LOOMIS	109.5000 109.5000	233,836.61 233,836.61	249,660.00 249,660.00	0.00	15,823.39 15,823.39
75,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAF8 1.500% 10/15/2020 DD 10/15/13 KR3F30060002: LOOMIS	109.5000 109.5000	77,018.84 77,018.84	82,125.00 82,125.00	0.00	5,106.16 5,106.16
420,000.000 CHESAPEAKE ENERGY CORP 165167BZ9 2.500% 05/15/2037 DD 05/15/07 KR2F30060002: LOOMIS	100.8125 100.8125	352,573.93 352,573.93	423,412.50 423,412.50	0.00	70,838.57 70,838.57
7,264.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR2F30060002: LOOMIS	105.1250 105.1250	718,196.68 718,196.68	763,628.00 763,628.00	0.00	45,431.32 45,431.32
2,289.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR3F30060002: LOOMIS	105.1250 105.1250	226,311.26 226,311.26	240,631.13 240,631.13	0.00	14,319.87 14,319.87
1,620.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	169,063.85 169,063.85	170,302.50 170,302.50	0.00	1,238.65 1,238.65
3,980.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	415,354.39 415,354.39	418,397.50 418,397.50	0.00	3,043.11 3,043.11
7,073.000 DOMINION RESOURCES INC/VA 25746U703 PFD 6.125% CUMULATIVE KR2F30060002: LOOMIS	56.0600 56.0600	385,180.69 385,180.69	396,512.38 396,512.38	0.00	11,331.69 11,331.69
2,124.000 DOMINION RESOURCES INC/VA 25746U703 PFD 6.125% CUMULATIVE KR3F30060002: LOOMIS	56.0600 56.0600	115,686.44 115,686.44	119,071.44 119,071.44	0.00	3,385.00 3,385.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,827.000 DOMINION RESOURCES INC 25746U869 PFD KR3F30060002: LOOMIS	49.7000 49.7000	91,382.24 91,382.24	90,801.90 90,801.90	0.00	-580.34 -580.34
5,445.000 DOMINION RESOURCES INC 25746U869 PFD KR2F30060002: LOOMIS	49.7000 49.7000	272,353.04 272,353.04	270,616.50 270,616.50	0.00	-1,736.54 -1,736.54
4,423.000 DOMINION RESOURCES INC 25746U869 PFD KR3F30020002: MANULIFE ASSET MGMT	49.7000 49.7000	229,422.25 229,422.25	219,823.10 219,823.10	0.00	-9,599.15 -9,599.15
10,843.000 DOMINION RESOURCES INC 25746U869 PFD KR2F30020002: MANULIFE ASSET MGMT	49.7000 49.7000	562,427.72 562,427.72	538,897.10 538,897.10	0.00	-23,530.62 -23,530.62
1,229.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR3F30060002: LOOMIS	56.0800 56.0800	67,494.26 67,494.26	68,922.32 68,922.32	0.00	1,428.06 1,428.06
3,360.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	56.0800 56.0800	172,276.20 172,276.20	188,428.80 188,428.80	0.00	16,152.60 16,152.60
8,970.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	56.0800 56.0800	439,530.00 439,530.00	503,037.60 503,037.60	0.00	63,507.60 63,507.60
3,929.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR2F30060002: LOOMIS	56.0800 56.0800	215,774.05 215,774.05	220,338.32 220,338.32	0.00	4,564.27 4,564.27
8,198.000 EXELON CORP 30161N127 PFD KR2F30020002: MANULIFE ASSET MGMT	50.8000 50.8000	418,736.59 418,736.59	416,458.40 416,458.40	0.00	-2,278.19 -2,278.19
3,332.000 EXELON CORP 30161N127 PFD KR3F30020002: MANULIFE ASSET MGMT	50.8000 50.8000	170,191.25 170,191.25	169,265.60 169,265.60	0.00	-925.65 -925.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 FORD MOTOR CO 345370CN8 4.250% 11/15/2016 DD 11/09/09 KR3F30060002: LOOMIS	171.3750 171.3750	106,777.30 106,777.30	119,962.50 119,962.50	0.00	13,185.20 13,185.20
225,000.000 FORD MOTOR CO 345370CN8 4.250% 11/15/2016 DD 11/09/09 KR2F30060002: LOOMIS	171.3750 171.3750	343,212.75 343,212.75	385,593.75 385,593.75	0.00	42,381.00 42,381.00
80,000.000 GILEAD SCIENCES INC 375558AP8 1.625% 05/01/2016 DD 07/30/10 KR3F30060002: LOOMIS	466.9375 466.9375	164,186.64 164,186.64	373,550.00 373,550.00	0.00	209,363.36 209,363.36
310,000.000 GILEAD SCIENCES INC 375558AP8 1.625% 05/01/2016 DD 07/30/10 KR2F30060002: LOOMIS	466.9375 466.9375	585,959.68 585,959.68	1,447,506.25 1,447,506.25	0.01	861,546.57 861,546.57
1,075,000.000 HORNBECK OFFSHORE SVCS INC 440543AN6 1.500% 09/01/2019 DD 08/13/12 KR2F30060002: LOOMIS	97.8750 97.8750	1,312,023.28 1,312,023.28	1,052,156.25 1,052,156.25	0.01	-259,867.03 -259,867.03
295,000.000 HORNBECK OFFSHORE SVCS INC 440543AN6 1.500% 09/01/2019 DD 08/13/12 KR3F30060002: LOOMIS	97.8750 97.8750	361,696.74 361,696.74	288,731.25 288,731.25	0.00	-72,965.49 -72,965.49
175,000.000 ICONIX BRAND GROUP INC 451055AE7 2.500% 06/01/2016 DD 05/23/11 KR3F30060002: LOOMIS	126.1250 126.1250	169,531.25 169,531.25	220,718.75 220,718.75	0.00	51,187.50 51,187.50
635,000.000 ICONIX BRAND GROUP INC 451055AE7 2.500% 06/01/2016 DD 05/23/11 KR2F30060002: LOOMIS	126.1250 126.1250	615,151.32 615,151.32	800,893.75 800,893.75	0.01	185,742.43 185,742.43
210,000.000 JDS UNIPHASE CORP 46612JAF8 0.625% 08/15/2033 DD 08/21/13 KR2F30060002: LOOMIS	99.9375 99.9375	207,711.88 207,711.88	209,868.75 209,868.75	0.00	2,156.87 2,156.87
65,000.000 JDS UNIPHASE CORP 46612JAF8 0.625% 08/15/2033 DD 08/21/13 KR3F30060002: LOOMIS	99.9375 99.9375	64,292.13 64,292.13	64,959.38 64,959.38	0.00	667.25 667.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 KB HOME 48666KAS8 1.375% 02/01/2019 DD 01/29/13 KR3F30060002: LOOMIS	96.2500 96.2500	110,000.00 110,000.00	105,875.00 105,875.00	0.00	-4,125.00 -4,125.00
75,000.000 MGIC INVESTMENT CORP 552848AE3 2.000% 04/01/2020 DD 03/12/13 KR2F30020002: MANULIFE ASSET MGMT	132.5000 132.5000	111,769.40 111,769.40	99,375.00 99,375.00	0.00	-12,394.40 -12,394.40
30,000.000 MGIC INVESTMENT CORP 552848AE3 2.000% 04/01/2020 DD 03/12/13 KR3F30020002: MANULIFE ASSET MGMT	132.5000 132.5000	44,689.66 44,689.66	39,750.00 39,750.00	0.00	-4,939.66 -4,939.66
105,000.000 MACQUARIE INFRASTRUCTURE CNVRT 55608BAA3 2.875% 07/15/2019 DD 07/15/14 KR2F30060002: LOOMIS	110.8750 110.8750	105,000.00 105,000.00	116,418.75 116,418.75	0.00	11,418.75 11,418.75
35,000.000 MACQUARIE INFRASTRUCTURE CNVRT 55608BAA3 2.875% 07/15/2019 DD 07/15/14 KR3F30060002: LOOMIS	110.8750 110.8750	35,000.00 35,000.00	38,806.25 38,806.25	0.00	3,806.25 3,806.25
110,000.000 MICRON TECHNOLOGY INC 595112AW3 2.375% 05/01/2032 DD 04/18/12 KR3F30060002: LOOMIS	356.3750 356.3750	101,861.80 101,861.80	392,012.50 392,012.50	0.00	290,150.70 290,150.70
315,000.000 MICRON TECHNOLOGY INC 595112AW3 2.375% 05/01/2032 DD 04/18/12 KR2F30060002: LOOMIS	356.3750 356.3750	290,992.79 290,992.79	1,122,581.25 1,122,581.25	0.01	831,588.46 831,588.46
35,000.000 MICRON TECHNOLOGY INC 595112AX1 3.125% 05/01/2032 DD 04/18/12 KR3F30060002: LOOMIS	350.1250 350.1250	32,975.66 32,975.66	122,543.75 122,543.75	0.00	89,568.09 89,568.09
150,000.000 MICRON TECHNOLOGY INC 595112AX1 3.125% 05/01/2032 DD 04/18/12 KR2F30060002: LOOMIS	350.1250 350.1250	141,443.41 141,443.41	525,187.50 525,187.50	0.00	383,744.09 383,744.09
350,000.000 MYLAN INC/PA 628530AJ6 3.750% 09/15/2015 DD 09/15/08 KR2F30060002: LOOMIS	341.6250 341.6250	919,352.43 919,352.43	1,195,687.50 1,195,687.50	0.01	276,335.07 276,335.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 MYLAN INC/PA 628530AJ6 3.750% 09/15/2015 DD 09/15/08 KR3F30060002: LOOMIS	341.6250 341.6250	304,875.17 304,875.17	375,787.50 375,787.50	0.00	70,912.33 70,912.33
7,700.000 NEXTERA ENERGY INC 65339F861 PFD 5.799% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	54.5900 54.5900	412,360.78 412,360.78	420,343.00 420,343.00	0.00	7,982.22 7,982.22
1,885.000 NEXTERA ENERGY INC 65339F861 PFD 5.799% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	54.5900 54.5900	97,608.31 97,608.31	102,902.15 102,902.15	0.00	5,293.84 5,293.84
1,640.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR3F30020002: MANULIFE ASSET MGMT	59.9100 59.9100	95,823.34 95,823.34	98,252.40 98,252.40	0.00	2,429.06 2,429.06
3,150.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR2F30020002: MANULIFE ASSET MGMT	59.9100 59.9100	179,168.92 179,168.92	188,716.50 188,716.50	0.00	9,547.58 9,547.58
2,225.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR3F30060002: LOOMIS	59.9100 59.9100	128,741.44 128,741.44	133,299.75 133,299.75	0.00	4,558.31 4,558.31
7,072.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR2F30060002: LOOMIS	59.9100 59.9100	409,210.04 409,210.04	423,683.52 423,683.52	0.00	14,473.48 14,473.48
115,000.000 NOVELLUS SYSTEMS INC 670008AD3 2.625% 05/15/2041 DD 05/10/11 KR2F30060002: LOOMIS	217.9375 217.9375	176,928.54 176,928.54	250,628.13 250,628.13	0.00	73,699.59 73,699.59
40,000.000 NOVELLUS SYSTEMS INC 670008AD3 2.625% 05/15/2041 DD 05/10/11 KR3F30060002: LOOMIS	217.9375 217.9375	61,572.80 61,572.80	87,175.00 87,175.00	0.00	25,602.20 25,602.20
3,415.000 POST HOLDINGS INC 737446609 PFD KR2F30020002: MANULIFE ASSET MGMT	102.6639 102.6639	350,597.21 350,597.21	350,597.21 350,597.21	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,395.000 POST HOLDINGS INC 737446609 PFD KR3F30020002: MANULIFE ASSET MGMT	102.6616 102.6616	143,212.93 143,212.93	143,212.93 143,212.93	0.00	0.00 0.00
211,000.000 PRICELINE GROUP INC 741503AQ9 1.000% 03/15/2018 DD 03/12/12 KR3F30060002: LOOMIS	134.5625 134.5625	266,599.17 266,599.17	283,926.88 283,926.88	0.00	17,327.71 17,327.71
175,000.000 PRICELINE GROUP INC 741503AQ9 1.000% 03/15/2018 DD 03/12/12 KR2F30060002: LOOMIS	134.5625 134.5625	230,849.48 230,849.48	235,484.38 235,484.38	0.00	4,634.90 4,634.90
40,000.000 PRICELINE GRP INC SR NT CONV 741503AS5 0.350% 06/15/2020 DD 06/04/13 KR3F30060002: LOOMIS	111.3125 111.3125	40,747.58 40,747.58	44,525.00 44,525.00	0.00	3,777.42 3,777.42
766,000.000 PRICELINE GRP INC SR NT CONV 741503AS5 0.350% 06/15/2020 DD 06/04/13 KR2F30060002: LOOMIS	111.3125 111.3125	780,564.75 780,564.75	852,653.75 852,653.75	0.01	72,089.00 72,089.00
600,000.000 RYLAND GROUP 783764AQ6 1.625% 05/15/2018 DD 05/16/12 KR2F30060002: LOOMIS	123.1875 123.1875	728,097.33 728,097.33	739,125.00 739,125.00	0.00	11,027.67 11,027.67
175,000.000 RYLAND GROUP 783764AQ6 1.625% 05/15/2018 DD 05/16/12 KR3F30060002: LOOMIS	123.1875 123.1875	222,354.73 222,354.73	215,578.13 215,578.13	0.00	-6,776.60 -6,776.60
215,000.000 STANDARD PACIFIC CORP 85375CBC4 1.250% 08/01/2032 DD 08/06/12 KR3F30060002: LOOMIS	112.6250 112.6250	228,651.47 228,651.47	242,143.75 242,143.75	0.00	13,492.28 13,492.28
395,000.000 STANDARD PACIFIC CORP 85375CBC4 1.250% 08/01/2032 DD 08/06/12 KR2F30060002: LOOMIS	112.6250 112.6250	412,321.04 412,321.04	444,868.75 444,868.75	0.00	32,547.71 32,547.71
425.000 STANLEY BLACK & DECKER INC 854502804 PFD 6.250% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	113.1900 113.1900	47,706.25 47,706.25	48,105.75 48,105.75	0.00	399.50 399.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,045,000 STANLEY BLACK & DECKER INC 854502804 PFD 6.250% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	113.1900 113.1900	117,301.25 117,301.25	118,283.55 118,283.55	0.00	982.30 982.30
1,050,000.000 TRINITY INDUSTRIES INC 896522AF6 3.875% 06/01/2036 DD 06/07/06 KR2F30060002: LOOMIS	194.1250 194.1250	1,004,530.86 1,004,530.86	2,038,312.50 2,038,312.50	0.01	1,033,781.64 1,033,781.64
320,000.000 TRINITY INDUSTRIES INC 896522AF6 3.875% 06/01/2036 DD 06/07/06 KR3F30060002: LOOMIS	194.1250 194.1250	306,043.69 306,043.69	621,200.00 621,200.00	0.00	315,156.31 315,156.31
5,621.000 TYSON FOODS INC PFD 902494301 KR3F30060002: LOOMIS	50.3600 50.3600	277,503.92 277,503.92	283,073.56 283,073.56	0.00	5,569.64 5,569.64
5,278.000 TYSON FOODS INC PFD 902494301 KR2F30020002: MANULIFE ASSET MGMT	50.3600 50.3600	265,113.97 265,113.97	265,800.08 265,800.08	0.00	686.11 686.11
17,696.000 TYSON FOODS INC PFD 902494301 KR2F30060002: LOOMIS	50.3600 50.3600	873,671.95 873,671.95	891,170.56 891,170.56	0.01	17,498.61 17,498.61
2,054.000 TYSON FOODS INC PFD 902494301 KR3F30020002: MANULIFE ASSET MGMT	50.3600 50.3600	103,172.27 103,172.27	103,439.44 103,439.44	0.00	267.17 267.17
8,400.000 UNITED TECHNOLOGIES CORP 913017117 PFD 7.500% KR2F30020002: MANULIFE ASSET MGMT	58.8900 58.8900	455,511.29 455,511.29	494,676.00 494,676.00	0.00	39,164.71 39,164.71
2,675.000 UNITED TECHNOLOGIES CORP 913017117 PFD 7.500% KR3F30020002: MANULIFE ASSET MGMT	58.8900 58.8900	153,984.91 153,984.91	157,530.75 157,530.75	0.00	3,545.84 3,545.84
185,000.000 WELLPOINT INC 94973VVBG1 2.750% 10/15/2042 DD 10/09/12 KR2F30020002: MANULIFE ASSET MGMT	164.6875 164.6875	264,201.28 264,201.28	304,671.88 304,671.88	0.00	40,470.60 40,470.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 WELLPOINT INC 94973VBG1 2.750% 10/15/2042 DD 10/09/12 KR3F30020002: MANULIFE ASSET MGMT	164.6875	107,108.63	123,515.63	0.00	16,407.00
3,555.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR3F30060002: LOOMIS	54.2812	184,123.43	192,969.67	0.00	8,846.24
6,995.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	54.2812	349,235.75	379,696.99	0.00	30,461.24
11,366.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR2F30060002: LOOMIS	54.2812	587,163.66	616,960.12	0.00	29,796.46
2,847.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	54.2812	148,995.14	154,538.58	0.00	5,543.44
290,000.000 XILINX INC 983919AF8 2.625% 06/15/2017 DD 06/09/10 KR2F30060002: LOOMIS	148.0625	404,014.61	429,381.25	0.00	25,366.64
80,000.000 XILINX INC 983919AF8 2.625% 06/15/2017 DD 06/09/10 KR3F30060002: LOOMIS	148.0625	113,656.65	118,450.00	0.00	4,793.35
12,727.000 ARCELORMITTAL L0302D178 PFD 6.000% CUMULATIVE KR2F30060002: LOOMIS	21.1300	314,896.22	268,921.51	0.00	-45,974.71
3,618.000 ARCELORMITTAL L0302D178 PFD 6.000% CUMULATIVE KR3F30060002: LOOMIS	21.1300	89,115.49	76,448.34	0.00	-12,667.15
TOTAL U.S. DOLLAR CONVERTIBLE SECURITIES		23,009,733.54	27,978,100.61	0.18	4,968,367.07
		23,009,733.54	27,978,100.61		4,968,367.07
TOTAL ASSETS CONVERTIBLE SECURITIES		23,077,899.16	27,991,034.10	0.18	4,913,134.94

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EQUITY					
AUSTRALIAN DOLLAR					
22,416.000 RAMSAY HEALTH CARE LTD AUD0.10 AA6041997 KR2F20010002: PYRAMIS NONUS GROWTH	50.0900 43.8313	858,726.46 802,030.08	1,122,817.44 982,521.40	0.01	264,090.98 180,491.32
7,777.000 RAMSAY HEALTH CARE LTD AUD0.10 AA6041997 KR3F20010002: PYRAMIS NONUS GROWTH	50.0900 43.8313	298,549.11 278,505.28	389,549.93 340,875.67	0.00	91,000.82 62,370.39
33,830.000 AUSTRALIA & NEW ZEALAND BANK AA6065582 GROUP NPV KR2F20020002: BOSTON CO NON-US VAL	30.9200 27.0565	690,415.37 726,774.99	1,046,023.60 915,322.95	0.01	355,608.23 188,547.96
12,886.000 AUSTRALIA & NEW ZEALAND BANK AA6065582 GROUP NPV KR3F20020002: BOSTON CO NON-US VAL	30.9200 27.0565	262,984.25 276,833.70	398,435.12 348,650.65	0.00	135,450.87 71,816.95
49,572.000 AMCOR LIMITED NPV AA6066606 KR2F20010002: PYRAMIS NONUS GROWTH	11.3300 9.9143	541,190.53 492,746.75	561,650.76 491,472.50	0.00	20,460.23 -1,274.25
538,200.000 AMCOR LIMITED NPV AA6066606 KR2F20080002: LAZARD ASSET MGMT	11.3300 9.9143	5,619,110.89 5,291,797.68	6,097,806.00 5,335,885.14	0.03	478,695.11 44,087.46
17,205.000 AMCOR LIMITED NPV AA6066606 KR3F20010002: PYRAMIS NONUS GROWTH	11.3300 9.9143	187,854.66 171,029.52	194,932.65 170,575.82	0.00	7,077.99 -453.70
185,109.000 AMCOR LIMITED NPV AA6066606 KR3F20080002: LAZARD ASSET MGMT	11.3300 9.9143	1,935,515.34 1,820,373.24	2,097,284.97 1,835,229.21	0.01	161,769.63 14,855.97
20,848.000 WESTPAC BANKING CORP NPV AA6076142 KR3F20010002: PYRAMIS NONUS GROWTH	32.1400 28.1241	589,225.09 590,482.25	670,054.72 586,331.38	0.00	80,829.63 -4,150.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,509.000 WESTPAC BANKING CORP NPV AA6076142 KR2F20010002: PYRAMIS NONUS GROWTH	32.1400 28.1241	1,708,663.50 1,712,841.14	1,944,759.26 1,701,761.59	0.01	236,095.76 -11,079.55
437,400.000 FORTESCUE METALS G NPV AA6086257 KR2F20070002: LSV ASSET MANAGEMENT	3.4800 3.0452	1,951,544.80 1,837,867.32	1,522,152.00 1,331,959.11	0.01	-429,392.80 -505,908.21
147,800.000 FORTESCUE METALS G NPV AA6086257 KR3F20070002: LSV ASSET MGMT	3.4800 3.0452	659,438.32 621,026.04	514,344.00 450,076.72	0.00	-145,094.32 -170,949.32
72,810.000 TELSTRA CORP NPV AA6087289 KR2F20010002: PYRAMIS NONUS GROWTH	5.3000 4.6378	412,594.08 384,310.75	385,893.00 337,675.67	0.00	-26,701.08 -46,635.08
25,296.000 TELSTRA CORP NPV AA6087289 KR3F20010002: PYRAMIS NONUS GROWTH	5.3000 4.6378	143,346.10 133,519.72	134,068.80 117,316.90	0.00	-9,277.30 -16,202.82
181,270.000 PRIMARY HEALTH CARE NPV AA6117763 KR2F20020002: BOSTON CO NON-US VAL	4.3700 3.8240	794,255.48 717,879.84	792,149.90 693,170.77	0.00	-2,105.58 -24,709.07
479,600.000 PRIMARY HEALTH CARE NPV AA6117763 KR2F20070002: LSV ASSET MANAGEMENT	4.3700 3.8240	2,178,124.98 2,051,249.20	2,095,852.00 1,833,975.29	0.01	-82,272.98 -217,273.91
68,910.000 PRIMARY HEALTH CARE NPV AA6117763 KR3F20020002: BOSTON CO NON-US VAL	4.3700 3.8240	301,936.50 272,902.26	301,136.70 263,509.67	0.00	-799.80 -9,392.59
162,000.000 PRIMARY HEALTH CARE NPV AA6117763 KR3F20070002: LSV ASSET MGMT	4.3700 3.8240	735,730.29 692,874.00	707,940.00 619,482.90	0.00	-27,790.29 -73,391.10
5,267.000 BHP BILLITON LIMITED AA6144692 KR3F20010002: PYRAMIS NONUS GROWTH	33.8700 29.6379	138,057.50 121,611.72	178,393.29 156,103.05	0.00	40,335.79 34,491.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,176.000 BHP BILLITON LIMITED AA6144692 KR2F20010002: PYRAMIS NONUS GROWTH	33.8700 29.6379	376,267.15 332,456.16	514,011.12 449,785.43	0.00	137,743.97 117,329.27
183,300.000 CALTEX AUSTRALIA ORD\$1 AA6161506 KR2F20080002: LAZARD ASSET MGMT	27.9900 24.4927	3,972,048.23 3,740,676.42	5,130,567.00 4,489,502.65	0.03	1,158,518.77 748,826.23
63,031.000 CALTEX AUSTRALIA ORD\$1 AA6161506 KR3F20080002: LAZARD ASSET MGMT	27.9900 24.4927	1,375,209.24 1,293,006.60	1,764,237.69 1,543,796.19	0.01	389,028.45 250,789.59
16,000.000 CSL ORD NPV AA6185497 KR3F20060002: FRANKIN TEMPLETON	74.1700 64.9025	1,070,007.96 1,007,680.00	1,186,720.00 1,038,439.34	0.01	116,712.04 30,759.34
21,775.000 CSL ORD NPV AA6185497 KR3F20050002: AMERICAN CENTURY	74.1700 64.9025	1,459,830.84 1,372,448.71	1,615,051.75 1,413,251.03	0.01	155,220.91 40,802.32
11,724.000 CSL ORD NPV AA6185497 KR2F20010002: PYRAMIS NONUS GROWTH	74.1700 64.9025	669,001.56 642,588.12	869,569.08 760,916.42	0.00	200,567.52 118,328.30
63,010.000 CSL ORD NPV AA6185497 KR2F20050002: AMERICAN CENTURY	74.1700 64.9025	4,213,825.11 3,968,369.80	4,673,451.70 4,089,503.91	0.03	459,626.59 121,134.11
48,000.000 CSL ORD NPV AA6185497 KR2F20060002: FRANKIN TEMPLETON	74.1700 64.9025	3,210,023.88 3,023,040.00	3,560,160.00 3,115,318.01	0.02	350,136.12 92,278.01
4,038.000 CSL ORD NPV AA6185497 KR3F20010002: PYRAMIS NONUS GROWTH	74.1700 64.9025	230,408.57 221,324.20	299,498.46 262,076.13	0.00	69,089.89 40,751.93
4,559.000 REA GROUP LTD AA6198573 KR3F20010002: PYRAMIS NONUS GROWTH	43.2800 37.8722	207,068.45 191,946.76	197,313.52 172,659.20	0.00	-9,754.93 -19,287.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,137.000 REA GROUP LTD AA6198573 KR2F20010002: PYRAMIS NONUS GROWTH	43.2800 37.8722	596,712.17 553,108.11	568,569.36 497,526.62	0.00	-28,142.81 -55,581.49
93,234.000 TRANSURBAN GROUP NPV AA6200882 KR2F20010002: PYRAMIS NONUS GROWTH	7.6700 6.7116	594,291.16 588,233.41	715,104.78 625,752.44	0.00	120,813.62 37,519.03
38,720.000 TRANSURBAN GROUP NPV AA6200882 KR3F20010002: PYRAMIS NONUS GROWTH	7.6700 6.7116	246,898.24 244,391.35	296,982.40 259,874.45	0.00	50,084.16 15,483.10
16,000.000 COCHLEAR LTD COM AA6211798 KR3F20060002: FRANKIN TEMPLETON	69.5100 60.8247	997,343.23 939,248.00	1,112,160.00 973,195.61	0.01	114,816.77 33,947.61
48,000.000 COCHLEAR LTD COM AA6211798 KR2F20060002: FRANKIN TEMPLETON	69.5100 60.8247	2,992,029.72 2,817,744.00	3,336,480.00 2,919,586.82	0.02	344,450.28 101,842.82
24,049.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039 ORD NPV KR2F20010002: PYRAMIS NONUS GROWTH	75.2900 65.8825	1,370,045.15 1,291,316.99	1,810,649.21 1,584,408.59	0.01	440,604.06 293,091.60
8,272.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039 ORD NPV KR3F20010002: PYRAMIS NONUS GROWTH	75.2900 65.8825	464,128.34 438,069.55	622,798.88 544,980.16	0.00	158,670.54 106,910.61
52,407.000 BORAL LIMITED NEW NPV AA6218678 KR2F20010002: PYRAMIS NONUS GROWTH	4.9700 4.3490	267,756.80 236,067.78	260,462.79 227,917.96	0.00	-7,294.01 -8,149.82
18,206.000 BORAL LIMITED NEW NPV AA6218678 KR3F20010002: PYRAMIS NONUS GROWTH	4.9700 4.3490	93,017.73 82,009.08	90,483.82 79,177.87	0.00	-2,533.91 -2,831.21
5,063.000 RIO TINTO LIMITED NPV AA6220104 KR2F20010002: PYRAMIS NONUS GROWTH	59.5800 52.1355	325,547.15 325,708.05	301,653.54 263,961.93	0.00	-23,893.61 -61,746.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,772.000 RIO TINTO LIMITED NPV AA6220104 KR3F20010002: PYRAMIS NONUS GROWTH	59.5800 52.1355	113,364.80 113,359.52	105,575.76 92,384.07	0.00	-7,789.04 -20,975.45
19,420.000 APA GROUP NPV AA6247305 KR3F20010002: PYRAMIS NONUS GROWTH	7.4400 6.5104	126,871.67 117,250.77	144,484.80 126,431.42	0.00	17,613.13 9,180.65
56,390.000 APA GROUP NPV AA6247305 KR2F20010002: PYRAMIS NONUS GROWTH	7.4400 6.5104	368,398.60 340,507.36	419,541.60 367,119.88	0.00	51,143.00 26,612.52
470,400.000 INSURANCE AUSTRALIA GROUP PLC AA6271024 KR2F20080002: LAZARD ASSET MGMT	6.1200 5.3553	2,779,593.22 2,617,681.92	2,878,848.00 2,519,135.94	0.02	99,254.78 -98,545.98
161,818.000 INSURANCE AUSTRALIA GROUP PLC AA6271024 KR3F20080002: LAZARD ASSET MGMT	6.1200 5.3553	956,811.50 899,933.88	990,326.16 866,584.91	0.01	33,514.66 -33,348.97
207,600.000 ANSELL LTD NPV AA6286618 KR2F20080002: LAZARD ASSET MGMT	19.4500 17.0197	4,138,068.15 3,897,025.68	4,037,820.00 3,533,294.39	0.02	-100,248.15 -363,731.29
71,408.000 ANSELL LTD NPV AA6286618 KR3F20080002: LAZARD ASSET MGMT	19.4500 17.0197	1,422,654.34 1,338,173.67	1,388,885.60 1,215,344.34	0.01	-33,768.74 -122,829.33
47,074.000 LEND LEASE GROUP NPV AA6512005 KR2F20010002: PYRAMIS NONUS GROWTH	14.3400 12.5482	469,117.87 433,235.36	675,041.16 590,694.77	0.00	205,923.29 157,459.41
16,195.000 LEND LEASE GROUP NPV AA6512005 KR3F20010002: PYRAMIS NONUS GROWTH	14.3400 12.5482	161,392.06 149,047.30	232,236.30 203,218.37	0.00	70,844.24 54,171.07
300,000.000 WORLEYPARSONS LTD NPV AA6562471 KR2F20060002: FRANKIN TEMPLETON	15.3400 13.4233	5,121,797.23 4,818,982.69	4,602,000.00 4,026,980.10	0.03	-519,797.23 -792,002.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 WORLEYPARSONS LTD NPV AA6562471 KR3F20060002: FRANKIN TEMPLETON	15.3400 13.4233	1,707,770.04 1,607,015.36	1,534,000.00 1,342,326.70	0.01	-173,770.04 -264,688.66
26,557.000 SUNCORP GROUP LIMITED AA6585084 KR2F20010002: PYRAMIS NONUS GROWTH	14.0400 12.2857	290,984.18 297,091.52	372,860.28 326,271.39	0.00	81,876.10 29,179.87
9,298.000 SUNCORP GROUP LIMITED AA6585084 KR3F20010002: PYRAMIS NONUS GROWTH	14.0400 12.2857	101,934.38 104,098.76	130,543.92 114,232.46	0.00	28,609.54 10,133.70
15,911.000 NATL AUSTRALIA BK NPV AA6624602 KR2F20010002: PYRAMIS NONUS GROWTH	32.5400 28.4741	483,991.84 467,225.48	517,743.94 453,051.83	0.00	33,752.10 -14,173.65
5,479.000 NATL AUSTRALIA BK NPV AA6624602 KR3F20010002: PYRAMIS NONUS GROWTH	32.5400 28.4741	166,584.27 160,713.30	178,286.66 156,009.74	0.00	11,702.39 -4,703.56
50,136.000 OIL SEARCH LTD ORD PGK 0.10 AA6657602 KR3F20010002: PYRAMIS NONUS GROWTH	8.9200 7.8054	486,636.67 455,084.94	447,213.12 391,333.84	0.00	-39,423.55 -63,751.10
144,768.000 OIL SEARCH LTD ORD PGK 0.10 AA6657602 KR2F20010002: PYRAMIS NONUS GROWTH	8.9200 7.8054	1,405,192.69 1,314,094.10	1,291,330.56 1,129,978.81	0.01	-113,862.13 -184,115.29
57,723.000 QBE INS GROUP A\$1 AA6715749 KR3F20020002: BOSTON CO NON-US VAL	11.6600 10.2031	798,415.56 760,839.58	673,050.18 588,952.56	0.00	-125,365.38 -171,887.02
151,869.000 QBE INS GROUP A\$1 AA6715749 KR2F20020002: BOSTON CO NON-US VAL	11.6600 10.2031	2,109,493.43 2,009,314.19	1,770,792.54 1,549,532.01	0.01	-338,700.89 -459,782.18
12,989.000 CHALLENGER LTD AA6726308 KR3F20010002: PYRAMIS NONUS GROWTH	7.1200 6.2304	94,887.75 83,959.67	92,481.68 80,926.09	0.00	-2,406.07 -3,033.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,396.000 CHALLENGER LTD AA6726308 KR2F20010002: PYRAMIS NONUS GROWTH	7.1200 6.2304	273,183.01 241,709.14	266,259.52 232,990.39	0.00	-6,923.49 -8,718.75
33,221.000 SANTOS LIMITED NPV AA6776709 KR2F20010002: PYRAMIS NONUS GROWTH	13.6700 11.9619	490,809.73 456,289.47	454,131.07 397,387.39	0.00	-36,678.66 -58,902.08
11,534.000 SANTOS LIMITED NPV AA6776709 KR3F20010002: PYRAMIS NONUS GROWTH	13.6700 11.9619	170,432.47 158,453.86	157,669.78 137,968.94	0.00	-12,762.69 -20,484.92
11,045.000 WESFARMERS ORD NPV AA6948837 KR2F20010002: PYRAMIS NONUS GROWTH	42.1600 36.8921	385,998.48 362,657.26	465,657.20 407,473.33	0.00	79,658.72 44,816.07
3,833.000 WESFARMERS ORD NPV AA6948837 KR3F20010002: PYRAMIS NONUS GROWTH	42.1600 36.8921	133,913.26 125,266.14	161,599.28 141,407.45	0.00	27,686.02 16,141.31
7,190.000 WOODSIDE PETROLEUM NPV AA6979725 KR3F20010002: PYRAMIS NONUS GROWTH	40.6000 35.5270	295,666.56 276,127.47	291,914.00 255,439.35	0.00	-3,752.56 -20,688.12
19,923.000 WOODSIDE PETROLEUM NPV AA6979725 KR2F20010002: PYRAMIS NONUS GROWTH	40.6000 35.5270	819,085.52 764,880.10	808,873.80 707,805.02	0.00	-10,211.72 -57,075.08
10,159.000 WOOLWORTHS LIMITED ORD A\$0.25 AA6981234 KR3F20010002: PYRAMIS NONUS GROWTH	34.2400 29.9617	376,173.40 347,188.39	347,844.16 304,381.03	0.00	-28,329.24 -42,807.36
29,505.000 WOOLWORTHS LIMITED ORD A\$0.25 AA6981234 KR2F20010002: PYRAMIS NONUS GROWTH	34.2400 29.9617	1,091,406.29 1,006,685.70	1,010,251.20 884,020.31	0.01	-81,155.09 -122,665.39
279,485.000 METCASH LIMITED NPV AAB0744W6 KR2F20020002: BOSTON CO NON-US VAL	2.6300 2.3014	947,868.66 868,662.88	735,045.55 643,201.61	0.00	-212,823.11 -225,461.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
108,152.000 METCASH LIMITED NPV AAB0744W6 KR3F20020002: BOSTON CO NON-US VAL	2.6300 2.3014	366,469.60 337,160.58	284,439.76 248,899.01	0.00	-82,029.84 -88,261.57
18,084.000 SEEK LIMITED NPV AAB0767Y4 KR2F20010002: PYRAMIS NONUS GROWTH	16.2100 14.1846	252,433.63 233,169.47	293,141.64 256,513.59	0.00	40,708.01 23,344.12
6,526.000 SEEK LIMITED NPV AAB0767Y4 KR3F20010002: PYRAMIS NONUS GROWTH	16.2100 14.1846	91,556.53 84,619.55	105,786.46 92,568.44	0.00	14,229.93 7,948.89
9,524.000 BRAMBLES LTD NPV AAB1FJ0C0 KR3F20010002: PYRAMIS NONUS GROWTH	9.5200 8.3305	87,343.03 78,609.76	90,668.48 79,339.45	0.00	3,325.45 729.69
27,448.000 BRAMBLES LTD NPV AAB1FJ0C0 KR2F20010002: PYRAMIS NONUS GROWTH	9.5200 8.3305	251,673.58 226,490.66	261,304.96 228,654.91	0.00	9,631.38 2,164.25
13,598.000 MACQUARIE GROUP LIMITED NPV AAB28YTC2 KR2F20010002: PYRAMIS NONUS GROWTH	57.5900 50.3941	679,166.58 621,821.04	783,108.82 685,259.37	0.00	103,942.24 63,438.33
4,652.000 MACQUARIE GROUP LIMITED NPV AAB28YTC2 KR3F20010002: PYRAMIS NONUS GROWTH	57.5900 50.3941	232,463.08 212,816.64	267,908.68 234,433.49	0.00	35,445.60 21,616.85
25,273.000 G8 EDUCATION LTD AAB296314 KR3F20010002: PYRAMIS NONUS GROWTH	5.1200 4.4803	125,687.71 117,431.88	129,397.76 113,229.51	0.00	3,710.05 -4,202.37
72,819.000 G8 EDUCATION LTD AAB296314 KR2F20010002: PYRAMIS NONUS GROWTH	5.1200 4.4803	362,118.98 338,329.64	372,833.28 326,247.76	0.00	10,714.30 -12,081.88
17,263.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR3F20010002: PYRAMIS NONUS GROWTH	11.9700 10.4743	244,811.76 229,012.60	206,638.11 180,818.68	0.00	-38,173.65 -48,193.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
253,895.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR2F20080002: LAZARD ASSET MGMT	11.9700 10.4743	3,578,335.60 3,369,897.56	3,039,123.15 2,659,384.71	0.02	-539,212.45 -710,512.85
49,751.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR2F20010002: PYRAMIS NONUS GROWTH	11.9700 10.4743	705,345.32 659,797.84	595,519.47 521,109.31	0.00	-109,825.85 -138,688.53
85,518.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR3F20080002: LAZARD ASSET MGMT	11.9700 10.4743	1,205,270.30 1,135,063.33	1,023,650.46 895,745.34	0.01	-181,619.84 -239,317.99
TOTAL AUSTRALIAN DOLLAR EQUITY		81,209,897.26 76,542,864.58	84,716,998.09 74,131,609.16	0.48	3,507,100.83 -2,411,255.42
BRAZIL REAL					
50,500.000 KROTON EDUCACIONAL SA LB2836941 KR3F20010002: PYRAMIS NONUS GROWTH	15.3800 6.2786	781,025.45 345,575.12	776,690.00 317,068.09	0.00	-4,335.45 -28,507.03
146,000.000 KROTON EDUCACIONAL SA LB2836941 KR2F20010002: PYRAMIS NONUS GROWTH	15.3800 6.2786	2,258,312.90 999,644.89	2,245,480.00 916,672.11	0.01	-12,832.90 -82,972.78
8,600.000 WEG SA COM NPV LB2945429 KR3F20010002: PYRAMIS NONUS GROWTH	28.6300 11.6876	246,904.57 109,766.95	246,218.00 100,513.55	0.00	-686.57 -9,253.40
25,000.000 WEG SA COM NPV LB2945429 KR2F20010002: PYRAMIS NONUS GROWTH	28.6300 11.6876	717,886.97 319,146.65	715,750.00 292,190.56	0.00	-2,136.97 -26,956.09
53,300.000 CIA HERING COM NPV LBB010V14 KR2F20010002: PYRAMIS NONUS GROWTH	24.6900 10.0792	1,410,596.30 601,790.23	1,315,977.00 537,221.18	0.00	-94,619.30 -64,569.05
18,500.000 CIA HERING COM NPV LBB010V14 KR3F20010002: PYRAMIS NONUS GROWTH	24.6900 10.0792	489,709.13 208,920.27	456,765.00 186,465.14	0.00	-32,944.13 -22,455.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,200.000 NATURA COSMETICOS COM NPV LBB014K59 KR3F20010002: PYRAMIS NONUS GROWTH	37.2000 15.1862	511,319.17 219,460.81	491,040.00 200,457.22	0.00	-20,279.17 -19,003.59
38,000.000 NATURA COSMETICOS COM NPV LBB014K59 KR2F20010002: PYRAMIS NONUS GROWTH	37.2000 15.1862	1,472,202.41 631,495.60	1,413,600.00 577,073.81	0.00	-58,602.41 -54,421.79
6,900.000 LOCALIZA RENT A CAR SA COM NPV LBB08K3S5 KR3F20010002: PYRAMIS NONUS GROWTH	35.1800 14.3615	269,255.96 119,051.16	242,742.00 99,094.55	0.00	-26,513.96 -19,956.61
20,100.000 LOCALIZA RENT A CAR SA COM NPV LBB08K3S5 KR2F20010002: PYRAMIS NONUS GROWTH	35.1800 14.3615	783,922.42 346,361.56	707,118.00 288,666.72	0.00	-76,804.42 -57,694.84
4,300.000 ULTRAPAR PARTICIPACOES SA LBB0FHTN7 KR3F20010002: PYRAMIS NONUS GROWTH	51.9100 21.1912	245,277.43 109,589.71	223,213.00 91,122.22	0.00	-22,064.43 -18,467.49
12,300.000 ULTRAPAR PARTICIPACOES SA LBB0FHTN7 KR2F20010002: PYRAMIS NONUS GROWTH	51.9100 21.1912	701,611.75 313,470.84	638,493.00 260,651.94	0.00	-63,118.75 -52,818.90
92,600.000 TRANSMISSORA ALIANCA DE LBB1G8KX1 ENERGIA ELETRICA SA KR2F20010002: PYRAMIS NONUS GROWTH	19.7700 8.0707	1,861,625.75 812,889.85	1,830,702.00 747,347.32	0.00	-30,923.75 -65,542.53
31,800.000 TRANSMISSORA ALIANCA DE LBB1G8KX1 ENERGIA ELETRICA SA KR3F20010002: PYRAMIS NONUS GROWTH	19.7700 8.0707	638,379.90 278,910.62	628,686.00 256,648.43	0.00	-9,693.90 -22,262.19
194,400.000 CIA SANEAMENTO BASICO DE SAO P LBB1YCHL2 COM NPV KR2F20070002: LSV ASSET MANAGEMENT	19.8500 8.1034	4,600,967.84 2,095,301.52	3,858,840.00 1,575,293.93	0.01	-742,127.84 -520,007.59
65,700.000 CIA SANEAMENTO BASICO DE SAO P LBB1YCHL2 COM NPV KR3F20070002: LSV ASSET MGMT	19.8500 8.1034	1,554,949.94 708,131.22	1,304,145.00 532,391.00	0.00	-250,804.94 -175,740.22

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212,400.000 BM&F BOVESPA SA BOLSA DE LBB2RHN8 COM NPV KR2F20020002: BOSTON CO NON-US VAL	11.2300 4.5844	2,298,772.26 986,639.94	2,385,252.00 973,731.22	0.01	86,479.74 -12,908.72
80,700.000 BM&F BOVESPA SA BOLSA DE LBB2RHN8 COM NPV KR3F20020002: BOSTON CO NON-US VAL	11.2300 4.5844	869,760.69 374,775.16	906,261.00 369,962.85	0.00	36,500.31 -4,812.31
139,900.000 QGEP PARTICIPACOES SA LBB3M5364 KR2F20010002: PYRAMIS NONUS GROWTH	9.3000 3.7965	1,348,161.88 583,250.56	1,301,070.00 531,135.70	0.00	-47,091.88 -52,114.86
48,900.000 QGEP PARTICIPACOES SA LBB3M5364 KR3F20010002: PYRAMIS NONUS GROWTH	9.3000 3.7965	471,239.24 203,884.72	454,770.00 185,650.72	0.00	-16,469.24 -18,234.00
429,700.000 MAGAZINE LUIZA SA LBB4975P9 KR2F20070002: LSV ASSET MANAGEMENT	7.4600 3.0454	3,888,491.70 1,770,836.67	3,205,562.00 1,308,606.30	0.01	-682,929.70 -462,230.37
145,200.000 MAGAZINE LUIZA SA LBB4975P9 KR3F20070002: LSV ASSET MGMT	7.4600 3.0454	1,313,959.93 598,383.28	1,083,192.00 442,191.38	0.00	-230,767.93 -156,191.90
12,500.000 FLEURY SA LBB4X4D21 KR3F20010002: PYRAMIS NONUS GROWTH	14.1500 5.7765	229,180.07 101,771.64	176,875.00 72,205.67	0.00	-52,305.07 -29,565.97
38,600.000 FLEURY SA LBB4X4D21 KR2F20010002: PYRAMIS NONUS GROWTH	14.1500 5.7765	814,013.74 381,044.50	546,190.00 222,971.10	0.00	-267,823.74 -158,073.40
9,400.000 GRUPO BTG PACTUAL-UNIT LBB7MBV79 KR3F20020002: BOSTON CO NON-US VAL	31.9300 13.0348	257,183.84 112,800.92	300,142.00 122,526.94	0.00	42,958.16 9,726.02
24,900.000 GRUPO BTG PACTUAL-UNIT LBB7MBV79 KR2F20020002: BOSTON CO NON-US VAL	31.9300 13.0348	790,216.35 374,163.69	795,057.00 324,566.05	0.00	4,840.65 -49,597.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL BRAZIL REAL EQUITY		30,824,927.59	28,249,830.00		-2,575,097.59
		13,707,058.08	11,532,425.70	0.07	-2,174,632.38
CANADIAN DOLLAR					
200.000 AGNICO EAGLE MINES LIMITED NC2009826 KR2F20010002: PYRAMIS NONUS GROWTH	32.3900 28.9830	8,626.30 8,034.33	6,478.00 5,796.61	0.00	-2,148.30 -2,237.72
100.000 AGNICO EAGLE MINES LIMITED NC2009826 KR3F20010002: PYRAMIS NONUS GROWTH	32.3900 28.9830	4,313.65 4,017.67	3,239.00 2,898.30	0.00	-1,074.65 -1,119.37
6,600.000 ALIMENTATION COUCHE-TARD INC NC2011640 KR3F20010002: PYRAMIS NONUS GROWTH	35.8100 32.0433	150,681.97 141,846.35	236,346.00 211,485.84	0.00	85,664.03 69,639.49
16,800.000 ALIMENTATION COUCHE-TARD INC NC2011640 KR2F20010002: PYRAMIS NONUS GROWTH	35.8100 32.0433	385,154.11 362,476.44	601,608.00 538,327.59	0.00	216,453.89 175,851.15
28,070.000 RONA INC NC2037280 KR3F20020002: BOSTON CO NON-US VAL	13.6400 12.2053	334,680.89 321,659.23	382,874.80 342,601.94	0.00	48,193.91 20,942.71
74,170.000 RONA INC NC2037280 KR2F20020002: BOSTON CO NON-US VAL	13.6400 12.2053	880,192.99 831,781.64	1,011,678.80 905,264.91	0.01	131,485.81 73,483.27
5,688.000 BANK OF MONTREAL NC2076007 KR3F20020002: BOSTON CO NON-US VAL	82.4300 73.7596	416,211.22 374,221.02	468,861.84 419,544.40	0.00	52,650.62 45,323.38
14,973.000 BANK OF MONTREAL NC2076007 KR2F20020002: BOSTON CO NON-US VAL	82.4300 73.7596	1,095,576.03 985,039.40	1,234,224.39 1,104,401.94	0.01	138,648.36 119,362.54
18,258.000 BANK OF NOVA SCOTIA NC2076288 KR2F20020002: BOSTON CO NON-US VAL	69.2700 61.9838	1,225,037.59 1,113,026.57	1,264,731.66 1,131,700.29	0.01	39,694.07 18,673.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,000.000 BANK OF NOVA SCOTIA NC2076288 KR2F20060002: FRANKIN TEMPLETON	69.2700 61.9838	2,989,838.93 2,799,736.80	2,909,340.00 2,603,319.76	0.02	-80,498.93 -196,417.04
11,300.000 BANK OF NOVA SCOTIA NC2076288 KR2F20010002: PYRAMIS NONUS GROWTH	69.2700 61.9838	822,745.40 764,978.45	782,751.00 700,416.98	0.00	-39,994.40 -64,561.47
4,100.000 BANK OF NOVA SCOTIA NC2076288 KR3F20010002: PYRAMIS NONUS GROWTH	69.2700 61.9838	298,169.45 277,509.80	284,007.00 254,133.60	0.00	-14,162.45 -23,376.20
6,938.000 BANK OF NOVA SCOTIA NC2076288 KR3F20020002: BOSTON CO NON-US VAL	69.2700 61.9838	463,996.82 421,538.50	480,595.26 430,043.63	0.00	16,598.44 8,505.13
13,000.000 BANK OF NOVA SCOTIA NC2076288 KR3F20060002: FRANKIN TEMPLETON	69.2700 61.9838	925,426.96 866,585.78	900,510.00 805,789.45	0.01	-24,916.96 -60,796.33
18,300.000 BROOKFIELD ASSET MGMT INC NC2092590 LTD VTG CL A KR2F20010002: PYRAMIS NONUS GROWTH	50.2800 44.9913	801,832.84 727,280.63	920,124.00 823,340.34	0.01	118,291.16 96,059.71
7,200.000 BROOKFIELD ASSET MGMT INC NC2092590 LTD VTG CL A KR3F20010002: PYRAMIS NONUS GROWTH	50.2800 44.9913	315,530.54 286,204.55	362,016.00 323,937.18	0.00	46,485.46 37,732.63
3,500.000 SYLOGIST LTD NC2155355 KR2F20010002: PYRAMIS NONUS GROWTH	11.0000 9.8430	31,306.31 27,997.53	38,500.00 34,450.36	0.00	7,193.69 6,452.83
1,500.000 SYLOGIST LTD NC2155355 KR3F20010002: PYRAMIS NONUS GROWTH	11.0000 9.8430	13,383.00 11,957.11	16,500.00 14,764.44	0.00	3,117.00 2,807.33
400.000 CCL INDUSTRIES INC NC2159795 CL B KR3F20010002: PYRAMIS NONUS GROWTH	111.9200 100.1476	39,226.58 35,514.65	44,768.00 40,059.06	0.00	5,541.42 4,544.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 CCL INDUSTRIES INC NC2159795 CL B KR2F20010002: PYRAMIS NONUS GROWTH	111.9200 100.1476	98,195.20 88,928.90	111,920.00 100,147.64	0.00	13,724.80 11,218.74
65,100.000 ROGERS COMMUNICATIONS INC NC2169059 CL B KR2F20070002: LSV ASSET MANAGEMENT	41.9200 37.5106	2,780,679.51 2,603,876.31	2,728,992.00 2,441,941.75	0.02	-51,687.51 -161,934.56
22,000.000 ROGERS COMMUNICATIONS INC NC2169059 CL B KR3F20070002: LSV ASSET MGMT	41.9200 37.5106	939,708.16 879,958.95	922,240.00 825,233.77	0.01	-17,468.16 -54,725.18
10,100.000 CANADIAN IMPERIAL BK OF COMM NC2170529 KR3F20070002: LSV ASSET MGMT	100.5900 90.0094	967,203.17 905,705.75	1,015,959.00 909,094.90	0.01	48,755.83 3,389.15
29,900.000 CANADIAN IMPERIAL BK OF COMM NC2170529 KR2F20070002: LSV ASSET MANAGEMENT	100.5900 90.0094	2,863,303.26 2,681,246.62	3,007,641.00 2,691,280.93	0.02	144,337.74 10,034.31
4,200.000 CANADIAN NATURAL RESOURCES LTD NC2171576 KR3F20010002: PYRAMIS NONUS GROWTH	43.5100 38.9334	205,654.68 192,589.22	182,742.00 163,520.20	0.00	-22,912.68 -29,069.02
10,600.000 CANADIAN NATURAL RESOURCES LTD NC2171576 KR2F20010002: PYRAMIS NONUS GROWTH	43.5100 38.9334	520,053.83 487,428.17	461,206.00 412,693.84	0.00	-58,847.83 -74,734.33
1,500.000 CANADIAN NATIONAL RAILWAY CO NC2180635 KR3F20010002: PYRAMIS NONUS GROWTH	79.5100 71.1467	122,668.29 112,109.45	119,265.00 106,720.06	0.00	-3,403.29 -5,389.39
3,900.000 CANADIAN NATIONAL RAILWAY CO NC2180635 KR2F20010002: PYRAMIS NONUS GROWTH	79.5100 71.1467	318,937.54 291,484.57	310,089.00 277,472.15	0.00	-8,848.54 -14,012.42
8,240.000 AGRIMUM INC NC2213535 KR2F20020002: BOSTON CO NON-US VAL	99.5600 89.0877	795,417.83 744,512.89	820,374.40 734,082.95	0.00	24,956.57 -10,429.94

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3,270.000 AGRUIM INC NC2213535 KR3F20020002: BOSTON CO NON-US VAL	99.5600 89.0877	315,286.75 295,516.10	325,561.20 291,316.90	0.00	10,274.45 -4,199.20
1,200.000 GILDAN ACTIVEWEAR INC NC2254646 KR2F20010002: PYRAMIS NONUS GROWTH	61.2700 54.8253	31,490.19 30,509.61	73,524.00 65,790.34	0.00	42,033.81 35,280.73
300.000 GILDAN ACTIVEWEAR INC NC2254646 KR3F20010002: PYRAMIS NONUS GROWTH	61.2700 54.8253	7,853.71 7,610.32	18,381.00 16,447.59	0.00	10,527.29 8,837.27
62,900.000 HOME CAPITAL GROUP INC NC2434180 KR2F20080002: LAZARD ASSET MGMT	50.3900 45.0897	3,000,141.67 2,809,384.47	3,169,531.00 2,836,142.46	0.02	169,389.33 26,757.99
21,700.000 HOME CAPITAL GROUP INC NC2434180 KR3F20080002: LAZARD ASSET MGMT	50.3900 45.0897	1,036,360.77 969,898.22	1,093,463.00 978,446.60	0.01	57,102.23 8,548.38
60,880.000 MANULIFE FINANCIAL CORP NC2492519 KR2F20020002: BOSTON CO NON-US VAL	21.5400 19.2743	1,145,612.15 1,081,656.71	1,311,355.20 1,173,419.71	0.01	165,743.05 91,763.00
23,440.000 MANULIFE FINANCIAL CORP NC2492519 KR3F20020002: BOSTON CO NON-US VAL	21.5400 19.2743	419,718.41 398,251.41	504,897.60 451,789.72	0.00	85,179.19 53,538.31
12,800.000 LOBLAW COMPANIES LTD NC2521804 KR2F20010002: PYRAMIS NONUS GROWTH	56.0500 50.1544	683,262.74 631,766.45	717,440.00 641,975.75	0.00	34,177.26 10,209.30
5,100.000 LOBLAW COMPANIES LTD NC2521804 KR3F20010002: PYRAMIS NONUS GROWTH	56.0500 50.1544	272,433.51 251,881.98	285,855.00 255,787.21	0.00	13,421.49 3,905.23
5,800.000 MAGNA INTL INC NC2554474 KR2F20010002: PYRAMIS NONUS GROWTH	106.3000 95.1188	394,626.25 389,517.61	616,540.00 551,688.96	0.00	221,913.75 162,171.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 MAGNA INTL INC NC2554474 KR3F20010002: PYRAMIS NONUS GROWTH	106.3000 95.1188	156,665.15 154,617.00	244,490.00 218,773.21	0.00	87,824.85 64,156.21
3,500.000 PASON SYSTEMS INC NC2569563 KR3F20010002: PYRAMIS NONUS GROWTH	31.3100 28.0166	64,618.85 64,293.88	109,585.00 98,058.25	0.00	44,966.15 33,764.37
8,800.000 PASON SYSTEMS INC NC2569563 KR2F20010002: PYRAMIS NONUS GROWTH	31.3100 28.0166	162,579.68 161,709.82	275,528.00 246,546.46	0.00	112,948.32 84,836.64
42,200.000 METRO INC NC2583952 CL A SUB-VTG KR2F20070002: LSV ASSET MANAGEMENT	74.9000 67.0216	2,745,013.41 2,570,477.96	3,160,780.00 2,828,311.93	0.02	415,766.59 257,833.97
14,300.000 METRO INC NC2583952 CL A SUB-VTG KR3F20070002: LSV ASSET MGMT	74.9000 67.0216	930,181.70 871,038.21	1,071,070.00 958,409.02	0.01	140,888.30 87,370.81
16,800.000 MACDONALD DETTWILER & ASSOC NC2610888 KR2F20080002: LAZARD ASSET MGMT	83.7500 74.9407	1,401,482.07 1,263,452.09	1,407,000.00 1,259,004.07	0.01	5,517.93 -4,448.02
5,800.000 MACDONALD DETTWILER & ASSOC NC2610888 KR3F20080002: LAZARD ASSET MGMT	83.7500 74.9407	483,881.73 436,240.72	485,750.00 434,656.17	0.00	1,868.27 -1,584.55
32,086.091 HUSKY ENERGY INC NC2623832 KR2F20020002: BOSTON CO NON-US VAL	30.7400 27.5066	931,328.74 888,102.13	986,326.44 882,579.25	0.01	54,997.70 -5,522.88
12,191.685 HUSKY ENERGY INC NC2623832 KR3F20020002: BOSTON CO NON-US VAL	30.7400 27.5066	347,915.99 332,550.66	374,772.40 335,351.80	0.00	26,856.41 2,801.14
1,000.000 METHANEX CORP NC2654415 KR3F20010002: PYRAMIS NONUS GROWTH	74.7600 66.8963	76,930.73 69,188.86	74,760.00 66,896.34	0.00	-2,170.73 -2,292.52

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2,700.000 METHANEX CORP NC2654415 KR2F20010002: PYRAMIS NONUS GROWTH	74.7600 66.8963	207,703.52 186,820.91	201,852.00 180,620.11	0.00	-5,851.52 -6,200.80
2,300.000 ONEX CORP NC2659513 SUB-VTG KR3F20010002: PYRAMIS NONUS GROWTH	62.3600 55.8006	95,190.33 94,358.45	143,428.00 128,341.46	0.00	48,237.67 33,983.01
6,000.000 ONEX CORP NC2659513 SUB-VTG KR2F20010002: PYRAMIS NONUS GROWTH	62.3600 55.8006	248,557.42 246,337.89	374,160.00 334,803.81	0.00	125,602.58 88,465.92
15,100.000 POTASH CORP OF SASKATCHEWAN NC2696986 KR2F20010002: PYRAMIS NONUS GROWTH	38.7800 34.7009	622,955.04 578,785.83	585,578.00 523,983.71	0.00	-37,377.04 -54,802.12
5,900.000 POTASH CORP OF SASKATCHEWAN NC2696986 KR3F20010002: PYRAMIS NONUS GROWTH	38.7800 34.7009	243,518.56 226,213.50	228,802.00 204,735.36	0.00	-14,716.56 -21,478.14
30,000.000 ROYAL BANK OF CANADA NC2754389 KR2F20010002: PYRAMIS NONUS GROWTH	80.0500 71.6299	1,725,027.30 1,687,281.01	2,401,500.00 2,148,897.14	0.01	676,472.70 461,616.13
11,800.000 ROYAL BANK OF CANADA NC2754389 KR3F20010002: PYRAMIS NONUS GROWTH	80.0500 71.6299	680,648.73 665,397.10	944,590.00 845,232.88	0.01	263,941.27 179,835.78
6,700.000 CANADIAN PACIFIC RAILWAY LTD NC2793114 KR2F20010002: PYRAMIS NONUS GROWTH	232.4300 207.9817	1,049,132.84 1,000,115.04	1,557,281.00 1,393,477.70	0.01	508,148.16 393,362.66
2,700.000 CANADIAN PACIFIC RAILWAY LTD NC2793114 KR3F20010002: PYRAMIS NONUS GROWTH	232.4300 207.9817	425,247.30 405,213.23	627,561.00 561,550.71	0.00	202,313.70 156,337.48
11,115.000 ENCANA CORPORATION NC2793197 KR3F20020002: BOSTON CO NON-US VAL	23.7800 21.2787	308,682.09 296,040.56	264,314.70 236,512.64	0.00	-44,367.39 -59,527.92

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27,993.000 ENCANA CORPORATION NC2793197 KR2F20020002: BOSTON CO NON-US VAL	23.7800 21.2787	774,885.10 740,688.26	665,673.54 595,654.37	0.00	-109,211.56 -145,033.89
35,400.000 SHAW COMMUNICATIONS INC NC2801834 CL B CONV KR3F20070002: LSV ASSET MGMT	27.4500 24.5627	929,612.64 870,505.33	971,730.00 869,518.14	0.01	42,117.36 -987.19
104,700.000 SHAW COMMUNICATIONS INC NC2801834 CL B CONV KR2F20070002: LSV ASSET MANAGEMENT	27.4500 24.5627	2,749,442.41 2,574,625.35	2,874,015.00 2,571,710.44	0.02	124,572.59 -2,914.91
2,200.000 STELLA-JONES INC NC2809779 KR2F20010002: PYRAMIS NONUS GROWTH	29.3400 26.2539	63,001.35 57,060.39	64,548.00 57,758.49	0.00	1,546.65 698.10
900.000 STELLA-JONES INC NC2809779 KR3F20010002: PYRAMIS NONUS GROWTH	29.3400 26.2539	25,779.33 23,352.24	26,406.00 23,628.47	0.00	626.67 276.23
3,000.000 STANTEC INC NC2854239 KR2F20010002: PYRAMIS NONUS GROWTH	73.2800 65.5720	157,642.06 152,889.21	219,840.00 196,716.03	0.00	62,197.94 43,826.82
1,200.000 STANTEC INC NC2854239 KR3F20010002: PYRAMIS NONUS GROWTH	73.2800 65.5720	63,122.99 61,218.98	87,936.00 78,686.41	0.00	24,813.01 17,467.43
51,900.000 LUNDIN MINING CORP NC2866852 KR2F20010002: PYRAMIS NONUS GROWTH	5.5300 4.9483	302,641.35 278,665.89	287,007.00 256,818.04	0.00	-15,634.35 -21,847.85
20,400.000 LUNDIN MINING CORP NC2866852 KR3F20010002: PYRAMIS NONUS GROWTH	5.5300 4.9483	118,933.06 109,504.06	112,812.00 100,945.82	0.00	-6,121.06 -8,558.24
39,700.000 TORONTO DOMINION BANK NC2897220 NEW KR2F20010002: PYRAMIS NONUS GROWTH	55.2700 49.4564	1,632,176.57 1,582,310.22	2,194,219.00 1,963,419.09	0.01	562,042.43 381,108.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,600.000 TORONTO DOMINION BANK NC2897220 NEW KR3F20010002: PYRAMIS NONUS GROWTH	55.2700 49.4564	639,047.76 619,381.76	862,212.00 771,519.84	0.00	223,164.24 152,138.08
1,600.000 WINPAK LTD NC2972858 KR2F20010002: PYRAMIS NONUS GROWTH	27.9000 24.9653	42,222.41 37,960.64	44,640.00 39,944.52	0.00	2,417.59 1,983.88
600.000 WINPAK LTD NC2972858 KR3F20010002: PYRAMIS NONUS GROWTH	27.9000 24.9653	15,838.95 14,242.80	16,740.00 14,979.20	0.00	901.05 736.40
2,400.000 SECURE ENERGY SERVICES INC NC9244194 144A KR3F20010002: PYRAMIS NONUS GROWTH	21.6200 19.3459	15,960.00 16,774.39	51,888.00 46,430.14	0.00	35,928.00 29,655.75
4,800.000 SECURE ENERGY SERVICES INC NC9244194 144A KR2F20010002: PYRAMIS NONUS GROWTH	21.6200 19.3459	31,920.00 33,548.79	103,776.00 92,860.27	0.00	71,856.00 59,311.48
1,100.000 INTACT FINANCIAL CORP NCB04YJV1 KR3F20010002: PYRAMIS NONUS GROWTH	72.5100 64.8830	76,954.79 70,176.18	79,761.00 71,371.30	0.00	2,806.21 1,195.12
2,800.000 INTACT FINANCIAL CORP NCB04YJV1 KR2F20010002: PYRAMIS NONUS GROWTH	72.5100 64.8830	195,934.01 178,668.78	203,028.00 181,672.41	0.00	7,093.99 3,003.63
800.000 CONSTELLATION SOFTWARE INC NCB15C4L4 KR3F20010002: PYRAMIS NONUS GROWTH	281.4900 251.8813	93,070.98 94,151.09	225,192.00 201,505.08	0.00	132,121.02 107,353.99
1,900.000 CONSTELLATION SOFTWARE INC NCB15C4L4 KR2F20010002: PYRAMIS NONUS GROWTH	281.4900 251.8813	220,973.70 223,577.81	534,831.00 478,574.56	0.00	313,857.30 254,996.75
11,400.000 DHX MEDIA LTD NCB15CKN2 KR3F20010002: PYRAMIS NONUS GROWTH	8.7400 7.8207	56,399.82 53,162.29	99,636.00 89,155.74	0.00	43,236.18 35,993.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,500.000 DHX MEDIA LTD NCB15CKN2 KR2F20010002: PYRAMIS NONUS GROWTH	8.7400 7.8207	140,822.38 132,758.51	249,090.00 222,889.36	0.00	108,267.62 90,130.85
173,400.000 AIR CANADA NCB1HLVY3 CL B VTG KR2F20070002: LSV ASSET MANAGEMENT	8.5500 7.6507	1,624,400.65 1,521,116.82	1,482,570.00 1,326,625.21	0.01	-141,830.65 -194,491.61
58,600.000 AIR CANADA NCB1HLVY3 CL B VTG KR3F20070002: LSV ASSET MGMT	8.5500 7.6507	548,963.68 514,059.07	501,030.00 448,328.93	0.00	-47,933.68 -65,730.14
10,500.000 FRANCO-NEVADA CORP NCB29NF32 KR2F20010002: PYRAMIS NONUS GROWTH	54.9700 49.1880	559,867.33 506,848.05	577,185.00 516,473.54	0.00	17,317.67 9,625.49
4,100.000 FRANCO-NEVADA CORP NCB29NF32 KR3F20010002: PYRAMIS NONUS GROWTH	54.9700 49.1880	216,685.51 195,857.86	225,377.00 201,670.62	0.00	8,691.49 5,812.76
4,500.000 CI FINANCIAL INC NCB3KT0S5 KR3F20010002: PYRAMIS NONUS GROWTH	33.7700 30.2179	142,642.86 134,344.09	151,965.00 135,980.49	0.00	9,322.14 1,636.40
11,500.000 CI FINANCIAL INC NCB3KT0S5 KR2F20010002: PYRAMIS NONUS GROWTH	33.7700 30.2179	364,289.30 342,694.89	388,355.00 347,505.70	0.00	24,065.70 4,810.81
20,400.000 SUNCOR ENERGY INC NCB3NB1P6 NEW KR3F20070002: LSV ASSET MGMT	40.5300 36.2668	922,598.63 863,937.29	826,812.00 739,843.41	0.00	-95,786.63 -124,093.88
60,300.000 SUNCOR ENERGY INC NCB3NB1P6 NEW KR2F20070002: LSV ASSET MANAGEMENT	40.5300 36.2668	2,727,095.13 2,553,698.97	2,443,959.00 2,186,890.07	0.01	-283,136.13 -366,808.90
7,700.000 KEYERA CORP NCB3SGMV4 KR2F20010002: PYRAMIS NONUS GROWTH	90.2300 80.7391	368,351.07 368,626.47	694,771.00 621,691.20	0.00	326,419.93 253,064.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 KEYERA CORP NCB3SGMV4 KR3F20010002: PYRAMIS NONUS GROWTH	90.2300 80.7391	147,837.24 148,054.14	279,713.00 250,291.26	0.00	131,875.76 102,237.12
4,200.000 VALEANT PHARMACEUTICALS INTL NCB3XSX40 KR2F20010002: PYRAMIS NONUS GROWTH	146.7500 131.3140	575,609.26 519,149.78	616,350.00 551,518.95	0.00	40,740.74 32,369.17
1,600.000 VALEANT PHARMACEUTICALS INTL NCB3XSX40 KR3F20010002: PYRAMIS NONUS GROWTH	146.7500 131.3140	219,237.49 197,733.34	234,800.00 210,102.46	0.00	15,562.51 12,369.12
33,800.000 WHITECAP RESOURCES INC NCB418WK2 KR2F20010002: PYRAMIS NONUS GROWTH	16.0300 14.3439	464,750.48 431,421.51	541,814.00 484,823.05	0.00	77,063.52 53,401.54
13,300.000 WHITECAP RESOURCES INC NCB418WK2 KR3F20010002: PYRAMIS NONUS GROWTH	16.0300 14.3439	182,940.14 169,816.69	213,199.00 190,773.57	0.00	30,258.86 20,956.88
8,400.000 PEMBINA PIPELINE CORP NCB4PT2P2 KR2F20010002: PYRAMIS NONUS GROWTH	47.1800 42.2174	337,545.30 305,481.40	396,312.00 354,625.74	0.00	58,766.70 49,144.34
3,300.000 PEMBINA PIPELINE CORP NCB4PT2P2 KR3F20010002: PYRAMIS NONUS GROWTH	47.1800 42.2174	132,528.98 119,930.14	155,694.00 139,317.26	0.00	23,165.02 19,387.12
8,800.000 TIM HORTONS INC NCB4R2V28 KR2F20010002: PYRAMIS NONUS GROWTH	88.1900 78.9137	686,988.59 627,844.02	776,072.00 694,440.52	0.00	89,083.41 66,596.50
3,500.000 TIM HORTONS INC NCB4R2V28 KR3F20010002: PYRAMIS NONUS GROWTH	88.1900 78.9137	272,755.95 249,295.46	308,665.00 276,197.93	0.00	35,909.05 26,902.47
18,000.000 DOLLARAMA INC NCB4TP9G9 KR3F20060002: FRANKIN TEMPLETON	95.0000 85.0074	1,575,216.26 1,475,465.55	1,710,000.00 1,530,132.88	0.01	134,783.74 54,667.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,830.000 DOLLARAMA INC NCB4TP9G9 KR2F20060002: FRANKIN TEMPLETON	95.0000 85.0074	4,622,611.23 4,329,763.24	5,018,850.00 4,490,940.00	0.03	396,238.77 161,176.76
7,200.000 SECURE ENERGY SERVICES INC NCB55SGV5 KR3F20010002: PYRAMIS NONUS GROWTH	24.1600 21.6187	64,451.20 64,227.64	173,952.00 155,654.78	0.00	109,500.80 91,427.14
19,600.000 SECURE ENERGY SERVICES INC NCB55SGV5 KR2F20010002: PYRAMIS NONUS GROWTH	24.1600 21.6187	173,047.44 172,698.83	473,536.00 423,726.90	0.00	300,488.56 251,028.07
1,900.000 TAHOE RESOURCES INC NCB5B9KV5 KR3F20010002: PYRAMIS NONUS GROWTH	22.7900 20.3928	51,034.40 46,921.33	43,301.00 38,746.36	0.00	-7,733.40 -8,174.97
4,800.000 TAHOE RESOURCES INC NCB5B9KV5 KR2F20010002: PYRAMIS NONUS GROWTH	22.7900 20.3928	128,755.56 118,286.74	109,392.00 97,885.55	0.00	-19,363.56 -20,401.19
6,200.000 CANADIAN ENERGY SERVICES &TECH NCB5KW4L4 KR3F20010002: PYRAMIS NONUS GROWTH	9.3800 8.3934	50,106.73 46,552.19	58,156.00 52,038.83	0.00	8,049.27 5,486.64
16,200.000 CANADIAN ENERGY SERVICES &TECH NCB5KW4L4 KR2F20010002: PYRAMIS NONUS GROWTH	9.3800 8.3934	131,286.44 121,934.30	151,956.00 135,972.44	0.00	20,669.56 14,038.14
6,900.000 AUTOCANADA INC NCB5TZQH3 KR2F20010002: PYRAMIS NONUS GROWTH	54.4500 48.7227	387,778.21 362,467.96	375,705.00 336,186.30	0.00	-12,073.21 -26,281.66
2,800.000 AUTOCANADA INC NCB5TZQH3 KR3F20010002: PYRAMIS NONUS GROWTH	54.4500 48.7227	162,693.69 151,832.64	152,460.00 136,423.43	0.00	-10,233.69 -15,409.21
300.000 NEW LOOK EYEWEAR INC NEW NCB61KN61 KR3F20010002: PYRAMIS NONUS GROWTH	21.4000 19.1490	5,670.18 5,202.00	6,420.00 5,744.71	0.00	749.82 542.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 NEW LOOK EYEWEAR INC NEW NCB61KN61 KR2F20010002: PYRAMIS NONUS GROWTH	21.4000 19.1490	14,838.99 13,571.25	17,120.00 15,319.23	0.00	2,281.01 1,747.98
8,000.000 RAGING RIVER EXPLORATION INC NCB7N9Y50 KR3F20010002: PYRAMIS NONUS GROWTH	9.1700 8.2054	35,925.97 34,732.18	73,360.00 65,643.60	0.00	37,434.03 30,911.42
19,500.000 RAGING RIVER EXPLORATION INC NCB7N9Y50 KR2F20010002: PYRAMIS NONUS GROWTH	9.1700 8.2054	87,578.38 84,676.69	178,815.00 160,006.26	0.00	91,236.62 75,329.57
1,200.000 SHAWCOR LTD NCB9M2YJ2 NEW KR3F20010002: PYRAMIS NONUS GROWTH	56.5000 50.5570	54,089.76 49,011.24	67,800.00 60,668.43	0.00	13,710.24 11,657.19
3,000.000 SHAWCOR LTD NCB9M2YJ2 NEW KR2F20010002: PYRAMIS NONUS GROWTH	56.5000 50.5570	134,990.40 122,290.30	169,500.00 151,671.07	0.00	34,509.60 29,380.77
600.000 INTER PIPELINE LTD NCBDD54N0 KR3F20010002: PYRAMIS NONUS GROWTH	36.3500 32.5265	20,134.70 18,380.30	21,810.00 19,515.91	0.00	1,675.30 1,135.61
1,600.000 INTER PIPELINE LTD NCBDD54N0 KR2F20010002: PYRAMIS NONUS GROWTH	36.3500 32.5265	53,735.21 49,053.10	58,160.00 52,042.41	0.00	4,424.79 2,989.31
3,000.000 CARDINAL ENERGY LTD NCBH8B735 KR3F20010002: PYRAMIS NONUS GROWTH	18.8200 16.8404	33,228.51 31,315.96	56,460.00 50,521.23	0.00	23,231.49 19,205.27
7,600.000 CARDINAL ENERGY LTD NCBH8B735 KR2F20010002: PYRAMIS NONUS GROWTH	18.8200 16.8404	84,213.36 79,366.96	143,032.00 127,987.11	0.00	58,818.64 48,620.15
13,300.000 KNIGHT THERAPEUTICS INC NCBK6WN77 KR2F20010002: PYRAMIS NONUS GROWTH	6.1400 5.4942	84,729.13 76,899.07	81,662.00 73,072.35	0.00	-3,067.13 -3,826.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,200.000 KNIGHT THERAPEUTICS INC NCBK6WN77 KR3F20010002: PYRAMIS NONUS GROWTH	6.1400 5.4942	33,130.94 30,069.42	31,928.00 28,569.64	0.00	-1,202.94 -1,499.78
16,475.000 SPARTAN ENERGY CORP NCBK74G76 KR2F20010002: PYRAMIS NONUS GROWTH	3.5500 3.1766	59,531.83 54,469.04	58,486.25 52,334.35	0.00	-1,045.58 -2,134.69
6,400.000 SPARTAN ENERGY CORP NCBK74G76 KR3F20010002: PYRAMIS NONUS GROWTH	3.5500 3.1766	23,121.41 21,153.52	22,720.00 20,330.19	0.00	-401.41 -823.33
23,400.000 PRAIRIESKY ROYALTY LTD NCBN320L4 KR2F20010002: PYRAMIS NONUS GROWTH	35.2500 31.5422	844,629.95 777,316.90	824,850.00 738,087.78	0.00	-19,779.95 -39,229.12
8,600.000 PRAIRIESKY ROYALTY LTD NCBN320L4 KR3F20010002: PYRAMIS NONUS GROWTH	35.2500 31.5422	311,136.71 286,418.15	303,150.00 271,263.03	0.00	-7,986.71 -15,155.12
TOTAL CANADIAN DOLLAR EQUITY		69,096,936.22 64,732,684.47	76,437,463.48 68,397,354.47	0.44	7,340,527.26 3,664,670.00
CHILEAN PESO					
16,857.000 BCO CREDITO INVERS NPV LC2069350 KR2F20010002: PYRAMIS NONUS GROWTH	33,755.0000 56.5060	564,894,507.00 955,161.96	569,008,035.00 952,521.73	0.01	4,113,528.00 -2,640.23
5,837.000 BCO CREDITO INVERS NPV LC2069350 KR3F20010002: PYRAMIS NONUS GROWTH	33,755.0000 56.5060	195,661,119.00 330,865.43	197,027,935.00 329,825.55	0.00	1,366,816.00 -1,039.88
103,589.000 QUINENCO SA COM NPV LC2712868 KR3F20010002: PYRAMIS NONUS GROWTH	1,295.0000 2.1678	132,532,395.80 260,647.29	134,147,755.00 224,563.88	0.00	1,615,359.20 -36,083.41
314,060.000 QUINENCO SA COM NPV LC2712868 KR2F20010002: PYRAMIS NONUS GROWTH	1,295.0000 2.1678	423,422,469.95 847,252.60	406,707,700.00 680,830.32	0.00	-16,714,769.95 -166,422.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,018,100.000 CORPBANCA COM NPV LC2773316 KR2F20070002: LSV ASSET MANAGEMENT	7.6400 0.0128	845,910,794.98 1,537,726.25	939,858,284.00 1,573,326.53	0.01	93,947,489.02 35,600.28
41,560,200.000 CORPBANCA COM NPV LC2773316 KR3F20070002: LSV ASSET MGMT	7.6400 0.0128	284,706,351.24 517,549.17	317,519,928.00 531,529.63	0.00	32,813,576.76 13,980.46
15,416.000 INVERSIONES LA CONSTRUCCION SA LCB6ZJ064 KR3F20010002: PYRAMIS NONUS GROWTH	8,013.6000 13.4148	123,582,098.00 206,944.02	123,537,657.60 206,802.53	0.00	-44,440.40 -141.49
44,519.000 INVERSIONES LA CONSTRUCCION SA LCB6ZJ064 KR2F20010002: PYRAMIS NONUS GROWTH	8,013.6000 13.4148	357,057,272.00 597,894.14	356,757,458.40 597,213.41	0.00	-299,813.60 -680.73
TOTAL CHILEAN PESO EQUITY		2,927,767,007.97 5,254,040.86	3,044,564,753.00 5,096,613.58	0.03	116,797,745.03 -157,427.28
DANISH KRONE					
4,180.000 CARLSBERG A/S SD4169217 KR3F20020002: BOSTON CO NON-US VAL	524.0000 88.9236	2,283,072.17 402,193.60	2,190,320.00 371,700.58	0.00	-92,752.17 -30,493.02
4,100.000 CARLSBERG A/S SD4169217 KR3F20010002: PYRAMIS NONUS GROWTH	524.0000 88.9236	2,382,029.78 430,670.99	2,148,400.00 364,586.69	0.00	-233,629.78 -66,084.30
11,700.000 CARLSBERG A/S SD4169217 KR2F20010002: PYRAMIS NONUS GROWTH	524.0000 88.9236	6,797,675.05 1,229,000.00	6,130,800.00 1,040,405.93	0.01	-666,875.05 -188,594.07
10,997.000 CARLSBERG A/S SD4169217 KR2F20020002: BOSTON CO NON-US VAL	524.0000 88.9236	6,020,195.69 1,059,379.96	5,762,428.00 977,892.65	0.01	-257,767.69 -81,487.31
36,156.000 GN STORE NORD DKK4 SD4501096 KR3F20050002: AMERICAN CENTURY	130.0000 22.0612	5,520,634.70 1,008,786.30	4,700,280.00 797,644.54	0.01	-820,354.70 -211,141.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 GN STORE NORD DKK4 SD4501096 KR3F20060002: FRANKIN TEMPLETON	130.0000 22.0612	8,915,520.25 1,621,627.81	7,800,000.00 1,323,671.66	0.01	-1,115,520.25 -297,956.15
14,500.000 GN STORE NORD DKK4 SD4501096 KR3F20010002: PYRAMIS NONUS GROWTH	130.0000 22.0612	1,783,598.96 319,350.69	1,885,000.00 319,887.32	0.00	101,401.04 536.63
42,000.000 GN STORE NORD DKK4 SD4501096 KR2F20010002: PYRAMIS NONUS GROWTH	130.0000 22.0612	5,164,639.06 924,620.53	5,460,000.00 926,570.16	0.01	295,360.94 1,949.63
180,000.000 GN STORE NORD DKK4 SD4501096 KR2F20060002: FRANKIN TEMPLETON	130.0000 22.0612	26,746,926.64 4,864,222.82	23,400,000.00 3,971,014.98	0.03	-3,346,926.64 -893,207.84
104,599.000 GN STORE NORD DKK4 SD4501096 KR2F20050002: AMERICAN CENTURY	130.0000 22.0612	16,047,195.20 2,935,874.27	13,597,870.00 2,307,578.87	0.01	-2,449,325.20 -628,295.40
48,000.000 DSV DKK1 (POST SUBDIVISION) SDB1WT5G0 KR3F20060002: FRANKIN TEMPLETON	166.0000 28.1704	8,360,774.05 1,523,779.77	7,968,000.00 1,352,181.51	0.01	-392,774.05 -171,598.26
145,000.000 DSV DKK1 (POST SUBDIVISION) SDB1WT5G0 KR2F20060002: FRANKIN TEMPLETON	166.0000 28.1704	25,258,801.98 4,601,455.39	24,070,000.00 4,084,714.98	0.03	-1,188,801.98 -516,740.41
61,560.000 PANDORA A/S SDB44TX3 KR2F20050002: AMERICAN CENTURY	462.1000 78.4191	25,266,579.13 4,622,583.49	28,446,876.00 4,827,477.39	0.03	3,180,296.87 204,893.90
21,275.000 PANDORA A/S SDB44TX3 KR3F20050002: AMERICAN CENTURY	462.1000 78.4191	8,760,048.77 1,600,005.03	9,831,177.50 1,668,365.52	0.01	1,071,128.73 68,360.49
64,624.000 NOVO NORDISK A/S-B SDBHC8X98 KR2F20050002: AMERICAN CENTURY	282.0000 47.8558	16,114,064.14 2,948,108.11	18,223,968.00 3,092,634.61	0.02	2,109,903.86 144,526.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,755.000 NOVO NORDISK A/S-B SDBHC8X98 KR2F20010002: PYRAMIS NONUS GROWTH	282.0000 47.8558	3,098,683.90 558,547.16	5,852,910.00 993,247.58	0.01	2,754,226.10 434,700.42
22,329.000 NOVO NORDISK A/S-B SDBHC8X98 KR3F20050002: AMERICAN CENTURY	282.0000 47.8558	5,586,292.71 1,020,309.12	6,296,778.00 1,068,572.64	0.01	710,485.29 48,263.52
7,130.000 NOVO NORDISK A/S-B SDBHC8X98 KR3F20010002: PYRAMIS NONUS GROWTH	282.0000 47.8558	1,063,323.76 191,676.13	2,010,660.00 341,212.01	0.00	947,336.24 149,535.88
TOTAL DANISH KRONE EQUITY		175,170,055.94 31,862,191.17	175,775,467.50 29,829,359.62	0.19	605,411.56 -2,032,831.55
EGYPTIAN POUND					
65,000.000 COMMERCIAL INTL BANK(EGYPT) KE6243891 S.A.E EGP10 KR3F20010002: PYRAMIS NONUS GROWTH	50.8700 7.1146	3,114,079.00 435,532.48	3,306,550.00 462,451.31	0.00	192,471.00 26,918.83
187,700.000 COMMERCIAL INTL BANK(EGYPT) KE6243891 S.A.E EGP10 KR2F20010002: PYRAMIS NONUS GROWTH	50.8700 7.1146	8,991,880.01 1,257,596.79	9,548,299.00 1,335,417.10	0.01	556,418.99 77,820.31
TOTAL EGYPTIAN POUND EQUITY		12,105,959.01 1,693,129.27	12,854,849.00 1,797,868.41	0.01	748,889.99 104,739.14
EURO CURRENCY UNIT					
1,404.000 BEARINGPOINT INC 074002205 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	540,931.60 540,931.60	0.00 0.00	0.00	-540,931.60 -540,931.60
5,855.000 PFF BANCORP INC 69331W104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	56,892.63 56,892.63	0.00 0.00	0.00	-56,892.63 -56,892.63
400.000 PFF BANCORP INC 69331W104 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.60 2.60	0.00 0.00	0.00	-2.60 -2.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,200.000 VOESTALPINE AG EA4943406 KR2F20070002: LSV ASSET MANAGEMENT	31.3000 39.5397	1,569,780.87 2,141,259.60	1,414,760.00 1,787,195.57	0.01	-155,020.87 -354,064.03
15,300.000 VOESTALPINE AG EA4943406 KR3F20070002: LSV ASSET MGMT	31.3000 39.5397	531,363.84 724,806.85	478,890.00 604,957.79	0.00	-52,473.84 -119,849.06
28,911.000 ERSTE GROUP BANK AG EA5289833 KR3F20080002: LAZARD ASSET MGMT	18.1350 22.9090	679,724.31 926,222.36	524,300.99 662,323.23	0.00	-155,423.32 -263,899.13
11,460.000 ERSTE GROUP BANK AG EA5289833 KR3F20020002: BOSTON CO NON-US VAL	18.1350 22.9090	271,617.23 367,638.07	207,827.10 262,537.58	0.00	-63,790.13 -105,100.49
84,000.000 ERSTE GROUP BANK AG EA5289833 KR2F20080002: LAZARD ASSET MGMT	18.1350 22.9090	1,982,099.48 2,703,682.80	1,523,340.00 1,924,359.26	0.01	-458,759.48 -779,323.54
30,200.000 ERSTE GROUP BANK AG EA5289833 KR2F20020002: BOSTON CO NON-US VAL	18.1350 22.9090	713,003.05 965,134.07	547,677.00 691,852.97	0.00	-165,326.05 -273,281.10
500.000 ANDRITZ AG NPV (POST SPLIT) EAB1WVF67 KR3F20010002: PYRAMIS NONUS GROWTH	42.2200 53.3344	20,923.55 26,431.68	21,110.00 26,667.21	0.00	186.45 235.53
1,500.000 ANDRITZ AG NPV (POST SPLIT) EAB1WVF67 KR2F20010002: PYRAMIS NONUS GROWTH	42.2200 53.3344	62,771.85 79,296.54	63,330.00 80,001.62	0.00	558.15 705.08
85,000.000 UMICORE NPV EB4005006 KR2F20060002: FRANKIN TEMPLETON	34.6350 43.7527	2,907,634.03 3,965,236.76	2,943,975.00 3,718,976.42	0.02	36,340.97 -246,260.34
30,000.000 UMICORE NPV EB4005006 KR3F20060002: FRANKIN TEMPLETON	34.6350 43.7527	1,023,499.78 1,396,427.28	1,039,050.00 1,312,579.91	0.01	15,550.22 -83,847.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,718.000 KBC GROUPE NPV EB4497740 KR2F20010002: PYRAMIS NONUS GROWTH	42.1650 53.2649	782,485.25 1,038,455.55	1,379,554.47 1,742,722.18	0.01	597,069.22 704,266.63
11,295.000 KBC GROUPE NPV EB4497740 KR3F20010002: PYRAMIS NONUS GROWTH	42.1650 53.2649	270,829.86 359,525.26	476,253.68 601,627.46	0.00	205,423.82 242,102.20
30,011.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR2F20010002: PYRAMIS NONUS GROWTH	88.1200 111.3176	1,144,655.63 1,547,792.36	2,644,569.32 3,340,752.19	0.02	1,499,913.69 1,792,959.83
42,400.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR2F20080002: LAZARD ASSET MGMT	88.1200 111.3176	3,536,033.49 4,823,326.48	3,736,288.00 4,719,865.82	0.03	200,254.51 -103,460.66
14,609.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR3F20080002: LAZARD ASSET MGMT	88.1200 111.3176	1,220,144.69 1,662,132.98	1,287,345.08 1,626,238.67	0.01	67,200.39 -35,894.31
10,400.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR3F20010002: PYRAMIS NONUS GROWTH	88.1200 111.3176	397,383.12 537,803.70	916,448.00 1,157,702.94	0.01	519,064.88 619,899.24
3,600.000 UCB S A NPV EB5596995 KR3F20010002: PYRAMIS NONUS GROWTH	71.8800 90.8024	171,899.09 226,375.22	258,768.00 326,888.68	0.00	86,868.91 100,513.46
10,400.000 UCB S A NPV EB5596995 KR2F20010002: PYRAMIS NONUS GROWTH	71.8800 90.8024	496,786.33 654,330.99	747,552.00 944,345.06	0.01	250,765.67 290,014.07
35,799.000 BPOST SA EBBBH7K67 KR2F20020002: BOSTON CO NON-US VAL	18.9000 23.8754	534,545.72 729,992.75	676,601.10 854,716.34	0.01	142,055.38 124,723.59
13,590.000 BPOST SA EBBBH7K67 KR3F20020002: BOSTON CO NON-US VAL	18.9000 23.8754	202,881.25 276,957.00	256,851.00 324,467.03	0.00	53,969.75 47,510.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,001.000 FRESENIUS SE & CO KGAA ED4352099 KR3F20080002: LAZARD ASSET MGMT	39.1950 49.5131	684,903.16 932,990.57	744,744.20 940,798.11	0.01	59,841.04 7,807.54
8,810.000 FRESENIUS SE & CO KGAA ED4352099 KR3F20010002: PYRAMIS NONUS GROWTH	39.1950 49.5131	264,646.88 354,511.29	345,307.95 436,210.27	0.00	80,661.07 81,698.98
25,690.000 FRESENIUS SE & CO KGAA ED4352099 KR2F20010002: PYRAMIS NONUS GROWTH	39.1950 49.5131	771,822.53 1,033,898.76	1,006,919.55 1,271,991.12	0.01	235,097.02 238,092.36
55,200.000 FRESENIUS SE & CO KGAA ED4352099 KR2F20080002: LAZARD ASSET MGMT	39.1950 49.5131	1,986,185.61 2,709,256.48	2,163,564.00 2,733,122.22	0.02	177,378.39 23,865.74
80,000.000 GEA GROUP AG NPV ED4557101 KR2F20060002: FRANKIN TEMPLETON	34.5450 43.6390	2,749,366.02 3,732,929.00	2,763,600.00 3,491,117.70	0.02	14,233.98 -241,811.30
30,000.000 GEA GROUP AG NPV ED4557101 KR3F20060002: FRANKIN TEMPLETON	34.5450 43.6390	1,028,352.17 1,390,870.88	1,036,350.00 1,309,169.14	0.01	7,997.83 -81,701.74
3,340.000 CONTINENTAL AG NPV ED4598584 KR3F20010002: PYRAMIS NONUS GROWTH	150.6500 190.3086	460,670.47 621,450.69	503,171.00 635,630.77	0.00	42,500.53 14,180.08
9,780.000 CONTINENTAL AG NPV ED4598584 KR2F20010002: PYRAMIS NONUS GROWTH	150.6500 190.3086	1,353,125.64 1,824,679.00	1,473,357.00 1,861,218.23	0.01	120,231.36 36,539.23
25,600.000 MERCK KGAA NPV ED4741846 KR2F20070002: LSV ASSET MANAGEMENT	73.0300 92.2551	1,623,985.51 2,215,197.44	1,869,568.00 2,361,731.78	0.02	245,582.49 146,534.34
8,600.000 MERCK KGAA NPV ED4741846 KR3F20070002: LSV ASSET MGMT	73.0300 92.2551	545,557.58 744,167.82	628,058.00 793,394.27	0.01	82,500.42 49,226.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,650.000 E.ON SE NPV ED4942907 KR3F20020002: BOSTON CO NON-US VAL	14.4950 18.3108	243,708.63 329,211.15	197,856.75 249,942.54	0.00	-45,851.88 -79,268.61
35,278.000 E.ON SE NPV ED4942907 KR2F20020002: BOSTON CO NON-US VAL	14.4950 18.3108	638,135.17 854,120.61	511,354.61 645,968.71	0.00	-126,780.56 -208,151.90
8,170.000 METRO AG ORD NPV ED5041410 KR3F20020002: BOSTON CO NON-US VAL	26.0800 32.9456	227,033.69 293,669.17	213,073.60 269,165.23	0.00	-13,960.09 -24,503.94
21,500.000 METRO AG ORD NPV ED5041410 KR2F20020002: BOSTON CO NON-US VAL	26.0800 32.9456	597,457.28 772,814.14	560,720.00 708,329.54	0.00	-36,737.28 -64,484.60
16,355.000 BAYER AG ORD NPV ED5069213 KR3F20080002: LAZARD ASSET MGMT	110.9000 140.0944	1,708,444.03 2,303,086.48	1,813,769.50 2,291,244.32	0.01	105,325.47 -11,842.16
8,349.000 BAYER AG ORD NPV ED5069213 KR3F20010002: PYRAMIS NONUS GROWTH	110.9000 140.0944	538,678.68 730,737.13	925,904.10 1,169,648.35	0.01	387,225.42 438,911.22
47,530.000 BAYER AG ORD NPV ED5069213 KR2F20080002: LAZARD ASSET MGMT	110.9000 140.0944	4,955,614.16 6,687,961.59	5,271,077.00 6,658,688.02	0.04	315,462.84 -29,273.57
24,292.000 BAYER AG ORD NPV ED5069213 KR2F20010002: PYRAMIS NONUS GROWTH	110.9000 140.0944	1,565,926.48 2,124,469.36	2,693,982.80 3,403,173.77	0.02	1,128,056.32 1,278,704.41
17,500.000 HEIDELBERGCEMENT AG ED5120677 KR2F20010002: PYRAMIS NONUS GROWTH	52.3200 66.0932	754,126.91 988,388.87	915,600.00 1,156,631.70	0.01	161,473.09 168,242.83
6,100.000 HEIDELBERGCEMENT AG ED5120677 KR3F20010002: PYRAMIS NONUS GROWTH	52.3200 66.0932	262,676.60 344,249.54	319,152.00 403,168.76	0.00	56,475.40 58,919.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,600.000 ALLIANZ SE (SOCIETAS EUROPEAE) ED5231482 KR3F20070002: LSV ASSET MGMT	128.3500 162.1381	557,039.49 759,829.72	590,410.00 745,835.43	0.00	33,370.51 -13,994.29
13,700.000 ALLIANZ SE (SOCIETAS EUROPEAE) ED5231482 KR2F20070002: LSV ASSET MANAGEMENT	128.3500 162.1381	1,659,009.19 2,262,971.48	1,758,395.00 2,221,292.48	0.01	99,385.81 -41,679.00
4,100.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR3F20070002: LSV ASSET MGMT	156.5500 197.7618	655,589.64 894,257.05	641,855.00 810,823.33	0.01	-13,734.64 -83,433.72
12,000.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR2F20070002: LSV ASSET MANAGEMENT	156.5500 197.7618	1,918,799.16 2,617,338.00	1,878,600.00 2,373,141.45	0.02	-40,199.16 -244,196.55
1,590.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR2F20020002: BOSTON CO NON-US VAL	156.5500 197.7618	190,267.31 250,721.26	248,914.50 314,441.24	0.00	58,647.19 63,719.98
600.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR3F20020002: BOSTON CO NON-US VAL	156.5500 197.7618	71,940.99 99,083.27	93,930.00 118,657.07	0.00	21,989.01 19,573.80
12,800.000 STADA ARZNEIMITTEL AG ORD NPV ED5386757 (REGD) (VINKULIERT) KR3F20070002: LSV ASSET MGMT	31.5050 39.7987	439,821.40 599,938.38	403,264.00 509,423.25	0.00	-36,557.40 -90,515.13
38,000.000 STADA ARZNEIMITTEL AG ORD NPV ED5386757 (REGD) (VINKULIERT) KR2F20070002: LSV ASSET MANAGEMENT	31.5050 39.7987	1,305,720.17 1,781,067.60	1,197,190.00 1,512,350.27	0.01	-108,530.17 -268,717.33
65,081.000 AIXTRON SE ED5468340 KR2F20020002: BOSTON CO NON-US VAL	12.0450 15.2158	743,875.55 1,007,539.56	783,900.65 990,262.50	0.01	40,025.10 -17,277.06
24,720.000 AIXTRON SE ED5468340 KR3F20020002: BOSTON CO NON-US VAL	12.0450 15.2158	291,966.76 396,092.88	297,752.40 376,135.72	0.00	5,785.64 -19,957.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,800.000 DAIMLER AG ORD NPV ED5529026 (REGD) KR3F20070002: LSV ASSET MGMT	60.7300 76.7172	597,390.06 814,869.91	534,424.00 675,111.12	0.00	-62,966.06 -139,758.79
26,100.000 DAIMLER AG ORD NPV ED5529026 (REGD) KR2F20070002: LSV ASSET MANAGEMENT	60.7300 76.7172	1,771,805.50 2,416,831.29	1,585,053.00 2,002,318.20	0.01	-186,752.50 -414,513.09
2,470.000 SIEMENS AG NPV REGD ED5727976 KR3F20020002: BOSTON CO NON-US VAL	94.3700 119.2129	189,842.17 251,100.06	233,093.90 294,455.87	0.00	43,251.73 43,355.81
6,515.000 SIEMENS AG NPV REGD ED5727976 KR2F20020002: BOSTON CO NON-US VAL	94.3700 119.2129	497,034.35 656,731.61	614,820.55 776,672.06	0.00	117,786.20 119,940.45
5,273.000 SIEMENS AG NPV REGD ED5727976 KR3F20010002: PYRAMIS NONUS GROWTH	94.3700 119.2129	490,636.26 666,206.10	497,613.01 628,609.63	0.00	6,976.75 -37,596.47
15,273.000 SIEMENS AG NPV REGD ED5727976 KR2F20010002: PYRAMIS NONUS GROWTH	94.3700 119.2129	1,421,101.87 1,929,628.93	1,441,313.01 1,820,738.66	0.01	20,211.14 -108,890.27
21,790.000 DEUTSCHE BANK AG ORD NPV REGD ED5750358 KR3F20020002: BOSTON CO NON-US VAL	27.7750 35.0868	715,584.89 943,744.40	605,217.25 764,540.69	0.00	-110,367.64 -179,203.71
57,363.000 DEUTSCHE BANK AG ORD NPV REGD ED5750358 KR2F20020002: BOSTON CO NON-US VAL	27.7750 35.0868	1,888,494.28 2,490,559.02	1,593,257.33 2,012,682.32	0.01	-295,236.95 -477,876.70
6,437.000 BAYERISCHE MOTOREN WERKE (BMW) ED5756025 AG EUR1 KR3F20010002: PYRAMIS NONUS GROWTH	85.0200 107.4015	456,627.04 612,272.66	547,273.74 691,343.55	0.00	90,646.70 79,070.89
18,647.000 BAYERISCHE MOTOREN WERKE (BMW) ED5756025 AG EUR1 KR2F20010002: PYRAMIS NONUS GROWTH	85.0200 107.4015	1,323,249.69 1,774,049.18	1,585,367.94 2,002,716.05	0.01	262,118.25 228,666.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,531.000 DEUTSCHE BOERSE AG NPV ED7021964 KR3F20060002: FRANKIN TEMPLETON	53.3300 67.3691	904,158.68 1,233,317.65	881,598.23 1,113,678.96	0.01	-22,560.45 -119,638.69
49,096.000 DEUTSCHE BOERSE AG NPV ED7021964 KR2F20060002: FRANKIN TEMPLETON	53.3300 67.3691	2,685,294.39 3,662,875.81	2,618,289.68 3,307,554.44	0.02	-67,004.71 -355,321.37
14,060.000 LANXESS AG NPV EDB05M8B0 KR2F20010002: PYRAMIS NONUS GROWTH	43.7050 55.2103	758,471.47 1,041,667.10	614,492.30 776,257.40	0.00	-143,979.17 -265,409.70
14,980.000 LANXESS AG NPV EDB05M8B0 KR2F20020002: BOSTON CO NON-US VAL	43.7050 55.2103	797,851.61 1,092,663.79	654,700.90 827,050.91	0.01	-143,150.71 -265,612.88
4,880.000 LANXESS AG NPV EDB05M8B0 KR3F20010002: PYRAMIS NONUS GROWTH	43.7050 55.2103	263,253.60 361,545.17	213,280.40 269,426.47	0.00	-49,973.20 -92,118.70
5,690.000 LANXESS AG NPV EDB05M8B0 KR3F20020002: BOSTON CO NON-US VAL	43.7050 55.2103	303,291.90 415,414.65	248,681.45 314,146.84	0.00	-54,610.45 -101,267.81
120,780.000 SKY DEUTSCHLAND AG EDB0662J3 KR2F20010002: PYRAMIS NONUS GROWTH	6.7290 8.5004	639,695.72 848,616.34	812,728.62 1,026,679.43	0.01	173,032.90 178,063.09
41,720.000 SKY DEUTSCHLAND AG EDB0662J3 KR3F20010002: PYRAMIS NONUS GROWTH	6.7290 8.5004	220,793.11 292,883.38	280,733.88 354,637.07	0.00	59,940.77 61,753.69
45,000.000 MTU AERO ENGINES AG EDB09DHL4 (REGD) KR2F20060002: FRANKIN TEMPLETON	67.6000 85.3957	2,977,664.90 4,060,523.09	3,042,000.00 3,842,806.50	0.02	64,335.10 -217,716.59
15,000.000 MTU AERO ENGINES AG EDB09DHL4 (REGD) KR3F20060002: FRANKIN TEMPLETON	67.6000 85.3957	992,354.40 1,353,271.73	1,014,000.00 1,280,935.50	0.01	21,645.60 -72,336.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
64,627.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20050002: AMERICAN CENTURY	42.1700 53.2713	2,504,592.96 3,416,390.03	2,725,320.59 3,442,761.24	0.02	220,727.63 26,371.21
63,100.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20080002: LAZARD ASSET MGMT	42.1700 53.2713	2,445,414.70 3,335,667.92	2,660,927.00 3,361,416.03	0.02	215,512.30 25,748.11
49,024.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20060002: FRANKIN TEMPLETON	42.1700 53.2713	1,899,905.08 2,591,565.52	2,067,342.08 2,611,569.88	0.02	167,437.00 20,004.36
22,330.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20050002: AMERICAN CENTURY	42.1700 53.2713	866,412.17 1,179,940.04	941,656.10 1,189,547.07	0.01	75,243.93 9,607.03
16,506.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20060002: FRANKIN TEMPLETON	42.1700 53.2713	639,682.74 872,559.24	696,058.02 879,295.29	0.01	56,375.28 6,736.05
21,657.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20080002: LAZARD ASSET MGMT	42.1700 53.2713	840,148.68 1,144,520.65	913,275.69 1,153,695.52	0.01	73,127.01 9,174.87
20,000.000 TALANX AG EDB8F0TD3 KR3F20070002: LSV ASSET MGMT	26.3450 33.2803	502,812.99 685,862.06	526,900.00 665,606.43	0.00	24,087.01 -20,255.63
59,100.000 TALANX AG EDB8F0TD3 KR2F20070002: LSV ASSET MANAGEMENT	26.3450 33.2803	1,485,812.26 2,026,722.21	1,556,989.50 1,966,866.99	0.01	71,177.24 -59,855.22
170,181.000 BANCO BILBAO VIZCAYA EE5501908 ARGENTARIA SA EUR0.49 KR2F20010002: PYRAMIS NONUS GROWTH	9.5510 12.0653	1,281,823.06 1,659,665.65	1,625,398.73 2,053,284.95	0.01	343,575.67 393,619.30
58,695.000 BANCO BILBAO VIZCAYA EE5501908 ARGENTARIA SA EUR0.49 KR3F20010002: PYRAMIS NONUS GROWTH	9.5510 12.0653	441,955.53 572,306.81	560,595.95 708,172.83	0.00	118,640.42 135,866.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,400.000 RED ELECTRICA CORPORATION SA EE5723775 EUR2 KR3F20010002: PYRAMIS NONUS GROWTH	68.5600 86.6084	256,553.11 348,950.34	370,224.00 467,685.47	0.00	113,670.89 118,735.13
15,700.000 RED ELECTRICA CORPORATION SA EE5723775 EUR2 KR2F20010002: PYRAMIS NONUS GROWTH	68.5600 86.6084	747,021.21 1,016,213.90	1,076,392.00 1,359,752.19	0.01	329,370.79 343,538.29
14,241.000 TELEFONICA SA EUR1 EE5732529 KR3F20010002: PYRAMIS NONUS GROWTH	12.2550 15.4811	178,425.28 234,679.11	174,523.46 220,466.76	0.00	-3,901.82 -14,212.35
41,251.000 TELEFONICA SA EUR1 EE5732529 KR2F20010002: PYRAMIS NONUS GROWTH	12.2550 15.4811	515,730.33 677,831.00	505,531.01 638,612.05	0.00	-10,199.32 -39,218.95
84,076.000 MEDIASET ESPANA COMUNICACION EEB01G2K1 SA KR3F20080002: LAZARD ASSET MGMT	9.8540 12.4481	710,704.52 968,039.72	828,484.90 1,046,583.55	0.01	117,780.38 78,543.83
244,400.000 MEDIASET ESPANA COMUNICACION EEB01G2K1 SA KR2F20080002: LAZARD ASSET MGMT	9.8540 12.4481	2,058,672.01 2,808,131.56	2,408,317.60 3,042,307.21	0.02	349,645.59 234,175.65
180,400.000 MAPFRE SA EUR0.10 EEB1G40S5 KR3F20070002: LSV ASSET MGMT	2.8040 3.5422	529,291.65 721,980.28	505,841.60 639,004.40	0.00	-23,450.05 -82,975.88
533,900.000 MAPFRE SA EUR0.10 EEB1G40S5 KR2F20070002: LSV ASSET MANAGEMENT	2.8040 3.5422	1,566,453.71 2,136,721.19	1,497,055.60 1,891,155.49	0.01	-69,398.11 -245,565.70
87,097.000 CAIXABANK EEB283W91 KR3F20010002: PYRAMIS NONUS GROWTH	4.8210 6.0901	347,118.79 463,668.74	419,894.64 530,431.90	0.00	72,775.85 66,763.16
252,356.000 CAIXABANK EEB283W91 KR2F20010002: PYRAMIS NONUS GROWTH	4.8210 6.0901	1,005,670.85 1,343,348.13	1,216,608.28 1,536,880.41	0.01	210,937.43 193,532.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,600.000 AMADEUS IT HLD SA-A SHS0.0100 EEB3MSM24 KR3F20010002: PYRAMIS NONUS GROWTH	29.6200 37.4175	310,052.99 405,767.61	462,072.00 583,712.45	0.00	152,019.01 177,944.84
45,100.000 AMADEUS IT HLD SA-A SHS0.0100 EEB3MSM24 KR2F20010002: PYRAMIS NONUS GROWTH	29.6200 37.4175	896,111.14 1,172,688.76	1,335,862.00 1,687,527.67	0.01	439,750.86 514,838.91
2,063,450.000 BANKIA SA EEB9FLK42 KR2F20050002: AMERICAN CENTURY	1.4780 1.8671	2,915,045.74 3,976,268.15	3,049,779.10 3,852,633.45	0.02	134,733.36 -123,634.70
712,944.000 BANKIA SA EEB9FLK42 KR3F20050002: AMERICAN CENTURY	1.4780 1.8671	1,009,125.61 1,374,238.73	1,053,731.23 1,331,125.98	0.01	44,605.62 -43,112.75
37,000.000 BANCO POPULAR ESPANOL SA EEBBHXP2 KR3F20020002: BOSTON CO NON-US VAL	4.8470 6.1230	170,213.84 225,166.24	179,339.00 226,549.99	0.00	9,125.16 1,383.75
97,360.000 BANCO POPULAR ESPANOL SA EEBBHXP2 KR2F20020002: BOSTON CO NON-US VAL	4.8470 6.1230	447,893.19 592,492.30	471,903.92 596,132.63	0.00	24,010.73 3,640.33
112,100.000 APPLUS SERVICES SA EEBM677T4 KR2F20080002: LAZARD ASSET MGMT	10.4450 13.1946	1,727,706.68 2,356,678.30	1,170,884.50 1,479,119.84	0.01	-556,822.18 -877,558.46
38,616.000 APPLUS SERVICES SA EEBM677T4 KR3F20080002: LAZARD ASSET MGMT	10.4450 13.1946	591,747.91 806,440.27	403,344.12 509,524.46	0.00	-188,403.79 -296,915.81
64,982.000 INDITEX SA EEBP9DL99 KR2F20010002: PYRAMIS NONUS GROWTH	21.8750 27.6336	864,227.48 1,153,833.44	1,421,481.25 1,795,686.19	0.01	557,253.77 641,852.75
22,433.000 INDITEX SA EEBP9DL99 KR3F20010002: PYRAMIS NONUS GROWTH	21.8750 27.6336	296,872.35 396,295.56	490,721.88 619,904.41	0.00	193,849.53 223,608.85

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37,000.000 BANCO POPULAR ESPA EUR0.50 EEBR30NR7 (STK DIV 13/10/14) KR3F20020002: BOSTON CO NON-US VAL	0.0110 0.0139	407.00 516.34	407.00 514.14	0.00	0.00 -2.20
97,360.000 BANCO POPULAR ESPA EUR0.50 EEBR30NR7 (STK DIV 13/10/14) KR2F20020002: BOSTON CO NON-US VAL	0.0110 0.0139	1,070.96 1,358.67	1,070.96 1,352.89	0.00	0.00 -5.78
50,495.000 BANCO BILBAO VIZCAYA ARGENTARI EEBR30VR8 RTS EXP 13-OCT-2014 KR3F20010002: PYRAMIS NONUS GROWTH	0.0790 0.0998	3,989.11 5,060.78	3,989.11 5,039.24	0.00	0.00 -21.54
146,281.000 BANCO BILBAO VIZCAYA ARGENTARI EEBR30VR8 RTS EXP 13-OCT-2014 KR2F20010002: PYRAMIS NONUS GROWTH	0.0790 0.0998	11,556.20 14,660.77	11,556.20 14,598.37	0.00	0.00 -62.40
31,934.000 BOUYGUES EUR1 EF4002129 KR2F20020002: BOSTON CO NON-US VAL	25.6650 32.4213	983,813.42 1,352,322.43	819,586.11 1,035,342.15	0.01	-164,227.31 -316,980.28
12,134.000 BOUYGUES EUR1 EF4002129 KR3F20020002: BOSTON CO NON-US VAL	25.6650 32.4213	373,737.21 513,893.75	311,419.11 393,400.19	0.00	-62,318.10 -120,493.56
79,736.000 AIRBUS GROUP EF4012250 KR2F20080002: LAZARD ASSET MGMT	49.8200 62.9351	3,826,006.27 5,203,782.78	3,972,447.52 5,018,194.33	0.03	146,441.25 -185,588.45
27,433.000 AIRBUS GROUP EF4012250 KR3F20080002: LAZARD ASSET MGMT	49.8200 62.9351	1,317,281.62 1,789,502.04	1,366,712.06 1,726,499.01	0.01	49,430.44 -63,003.03
76,410.000 VEOLIA ENVIRONMENT EUR5.0 EF4031870 KR2F20010002: PYRAMIS NONUS GROWTH	13.9800 17.6602	1,119,604.02 1,525,359.16	1,068,211.80 1,349,418.56	0.01	-51,392.22 -175,940.60
26,370.000 VEOLIA ENVIRONMENT EUR5.0 EF4031870 KR3F20010002: PYRAMIS NONUS GROWTH	13.9800 17.6602	386,388.39 526,419.37	368,652.60 465,700.40	0.00	-17,735.79 -60,718.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,880.000 L'OREAL EUR0.2 EF4057800 KR2F20010002: PYRAMIS NONUS GROWTH	125.7000 158.7905	1,118,856.25 1,523,154.81	1,116,216.00 1,410,059.86	0.01	-2,640.25 -113,094.95
3,100.000 L'OREAL EUR0.2 EF4057800 KR3F20010002: PYRAMIS NONUS GROWTH	125.7000 158.7905	390,592.67 531,733.84	389,670.00 492,250.63	0.00	-922.67 -39,483.21
11,670.000 RENAULT REGIE NATIONALE DES EF4712792 USINES EUR3.81 KR2F20010002: PYRAMIS NONUS GROWTH	57.3500 72.4474	774,788.58 1,053,982.47	669,274.50 845,461.01	0.01	-105,514.08 -208,521.46
4,060.000 RENAULT REGIE NATIONALE DES EF4712792 USINES EUR3.81 KR3F20010002: PYRAMIS NONUS GROWTH	57.3500 72.4474	269,502.68 366,622.44	232,841.00 294,136.39	0.00	-36,661.68 -72,486.05
9,255.000 VALEO EUR3 EF4937571 KR3F20050002: AMERICAN CENTURY	88.1100 111.3050	910,991.44 1,240,778.76	815,458.05 1,030,127.38	0.01	-95,533.39 -210,651.38
10,166.000 VALEO EUR3 EF4937571 KR3F20080002: LAZARD ASSET MGMT	88.1100 111.3050	993,040.56 1,346,190.32	895,726.26 1,131,526.20	0.01	-97,314.30 -214,664.12
2,100.000 VALEO EUR3 EF4937571 KR3F20010002: PYRAMIS NONUS GROWTH	88.1100 111.3050	197,233.39 261,195.52	185,031.00 233,740.41	0.00	-12,202.39 -27,455.11
26,774.000 VALEO EUR3 EF4937571 KR2F20050002: AMERICAN CENTURY	88.1100 111.3050	2,638,049.15 3,598,430.95	2,359,057.14 2,980,078.93	0.02	-278,992.01 -618,352.02
29,546.000 VALEO EUR3 EF4937571 KR2F20080002: LAZARD ASSET MGMT	88.1100 111.3050	2,888,693.15 3,920,906.58	2,603,298.06 3,288,616.27	0.02	-285,395.09 -632,290.31
6,000.000 VALEO EUR3 EF4937571 KR2F20010002: PYRAMIS NONUS GROWTH	88.1100 111.3050	563,568.61 746,273.33	528,660.00 667,829.75	0.00	-34,908.61 -78,443.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 DASSAULT SYSTEMES SA EUR1 EF5330040 KR2F20060002: FRANKIN TEMPLETON	50.8600 64.2489	2,324,775.49 3,171,110.00	2,543,000.00 3,212,444.75	0.02	218,224.51 41,334.75
16,000.000 DASSAULT SYSTEMES SA EUR1 EF5330040 KR3F20060002: FRANKIN TEMPLETON	50.8600 64.2489	743,928.11 1,014,755.14	813,760.00 1,027,982.32	0.01	69,831.89 13,227.18
2,730.000 KERING EUR4.00 EF5505070 KR3F20010002: PYRAMIS NONUS GROWTH	159.6500 201.6779	353,251.83 480,211.76	435,844.50 550,580.56	0.00	82,592.67 70,368.80
7,990.000 KERING EUR4.00 EF5505070 KR2F20010002: PYRAMIS NONUS GROWTH	159.6500 201.6779	1,037,213.15 1,409,660.14	1,275,603.50 1,611,406.12	0.01	238,390.35 201,745.98
37,800.000 ALTEN NPV EF5608916 KR2F20070002: LSV ASSET MANAGEMENT	33.9550 42.8937	1,307,696.27 1,783,763.10	1,283,499.00 1,621,380.11	0.01	-24,197.27 -162,382.99
12,800.000 ALTEN NPV EF5608916 KR3F20070002: LSV ASSET MGMT	33.9550 42.8937	442,818.15 604,026.10	434,624.00 549,038.77	0.00	-8,194.15 -54,987.33
24,282.000 CARREFOUR EUR2.5 EF5641560 KR2F20020002: BOSTON CO NON-US VAL	24.4600 30.8991	516,926.86 705,226.07	593,937.72 750,291.82	0.00	77,010.86 45,065.75
9,123.000 CARREFOUR EUR2.5 EF5641560 KR3F20020002: BOSTON CO NON-US VAL	24.4600 30.8991	192,940.78 263,494.96	223,148.58 281,892.44	0.00	30,207.80 18,397.48
21,518.000 SANOFI EF5671732 KR2F20020002: BOSTON CO NON-US VAL	89.5600 113.1367	1,456,148.47 1,944,530.52	1,927,152.08 2,434,474.87	0.02	471,003.61 489,944.35
12,855.000 SANOFI EF5671732 KR2F20010002: PYRAMIS NONUS GROWTH	89.5600 113.1367	732,322.06 1,017,821.54	1,151,293.80 1,454,371.89	0.01	418,971.74 436,550.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,700.000 SANOFI EF5671732 KR2F20070002: LSV ASSET MANAGEMENT	89.5600 113.1367	1,602,169.83 2,185,439.76	1,853,892.00 2,341,929.07	0.02	251,722.17 156,489.31
4,438.000 SANOFI EF5671732 KR3F20010002: PYRAMIS NONUS GROWTH	89.5600 113.1367	252,782.07 351,353.08	397,467.28 502,100.54	0.00	144,685.21 150,747.46
7,000.000 SANOFI EF5671732 KR3F20070002: LSV ASSET MGMT	89.5600 113.1367	541,796.69 739,037.78	626,920.00 791,956.69	0.01	85,123.31 52,918.91
8,179.000 SANOFI EF5671732 KR3F20020002: BOSTON CO NON-US VAL	89.5600 113.1367	505,906.92 716,014.24	732,511.24 925,344.82	0.01	226,604.32 209,330.58
25,974.000 ACCOR SAR EF5852845 KR3F20050002: AMERICAN CENTURY	35.1150 44.3590	984,622.75 1,341,121.54	912,077.01 1,152,181.28	0.01	-72,545.74 -188,940.26
8,191.000 ACCOR SAR EF5852845 KR3F20010002: PYRAMIS NONUS GROWTH	35.1150 44.3590	273,511.86 366,532.93	287,626.97 363,344.77	0.00	14,115.11 -3,188.16
75,183.000 ACCOR SAR EF5852845 KR2F20050002: AMERICAN CENTURY	35.1150 44.3590	2,853,387.90 3,892,163.76	2,640,051.05 3,335,044.49	0.02	-213,336.85 -557,119.27
23,627.000 ACCOR SAR EF5852845 KR2F20010002: PYRAMIS NONUS GROWTH	35.1150 44.3590	788,401.47 1,056,451.92	829,662.11 1,048,070.66	0.01	41,260.64 -8,381.26
32,970.000 SOCIETE GENERALE EUR1.25 EF5966512 KR2F20010002: PYRAMIS NONUS GROWTH	40.4200 51.0606	1,272,478.34 1,705,190.61	1,332,647.40 1,683,466.83	0.01	60,169.06 -21,723.78
11,410.000 SOCIETE GENERALE EUR1.25 EF5966512 KR3F20010002: PYRAMIS NONUS GROWTH	40.4200 51.0606	440,057.97 589,493.66	461,192.20 582,601.05	0.00	21,134.23 -6,892.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,300.000 AXA EUR2.29 EF7088422 KR2F20010002: PYRAMIS NONUS GROWTH	19.5100 24.6460	1,131,363.14 1,436,378.64	1,117,923.00 1,412,216.23	0.01	-13,440.14 -24,162.41
19,700.000 AXA EUR2.29 EF7088422 KR3F20010002: PYRAMIS NONUS GROWTH	19.5100 24.6460	388,969.79 493,836.04	384,347.00 485,526.35	0.00	-4,622.79 -8,309.69
94,884.000 ZODIAC AEROSPACE NPV EF7294335 KR2F20050002: AMERICAN CENTURY	25.2550 31.9034	2,342,635.47 3,170,578.73	2,396,295.42 3,027,120.19	0.02	53,659.95 -143,458.54
32,793.000 ZODIAC AEROSPACE NPV EF7294335 KR3F20050002: AMERICAN CENTURY	25.2550 31.9034	810,049.53 1,094,825.76	828,187.22 1,046,207.51	0.01	18,137.69 -48,618.25
5,000.000 BNP PARIBAS EUR2 EF7309687 KR3F20020002: BOSTON CO NON-US VAL	52.5200 66.3459	225,024.57 296,768.33	262,600.00 331,729.45	0.00	37,575.43 34,961.12
12,770.000 BNP PARIBAS EUR2 EF7309687 KR2F20020002: BOSTON CO NON-US VAL	52.5200 66.3459	575,483.61 759,712.93	670,680.40 847,237.02	0.01	95,196.79 87,524.09
9,130.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR3F20010002: PYRAMIS NONUS GROWTH	36.2350 45.7739	368,414.48 499,589.96	330,825.55 417,915.38	0.00	-37,588.93 -81,674.58
4,918.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR3F20020002: BOSTON CO NON-US VAL	36.2350 45.7739	145,252.90 187,000.08	178,203.73 225,115.86	0.00	32,950.83 38,115.78
12,673.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR2F20020002: BOSTON CO NON-US VAL	36.2350 45.7739	376,055.90 484,562.72	459,206.16 580,092.18	0.00	83,150.26 95,529.46
26,539.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR2F20010002: PYRAMIS NONUS GROWTH	36.2350 45.7739	1,071,618.75 1,453,320.07	961,640.67 1,214,792.58	0.01	-109,978.08 -238,527.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,762.000 ILIAD NPV EF7759436 KR2F20010002: PYRAMIS NONUS GROWTH	167.6000 211.7207	1,015,883.39 1,410,756.01	798,111.20 1,008,213.97	0.01	-217,772.19 -402,542.04
1,644.000 ILIAD NPV EF7759436 KR3F20010002: PYRAMIS NONUS GROWTH	167.6000 211.7207	350,716.46 487,039.35	275,534.40 348,068.83	0.00	-75,182.06 -138,970.52
14,310.000 SAFRAN SA EUR0.20 EFB058TZ0 KR2F20010002: PYRAMIS NONUS GROWTH	51.3800 64.9058	233,280.68 321,129.21	735,247.80 928,801.78	0.01	501,967.12 607,672.57
4,970.000 SAFRAN SA EUR0.20 EFB058TZ0 KR3F20010002: PYRAMIS NONUS GROWTH	51.3800 64.9058	80,533.02 110,930.04	255,358.60 322,581.75	0.00	174,825.58 211,651.71
52,743.000 GDF SUEZ EUR1 EFB0C2CQ3 KR2F20020002: BOSTON CO NON-US VAL	19.8600 25.0881	966,765.38 1,324,699.05	1,047,475.98 1,323,224.03	0.01	80,710.60 -1,475.02
20,646.000 GDF SUEZ EUR1 EFB0C2CQ3 KR3F20020002: BOSTON CO NON-US VAL	19.8600 25.0881	373,200.75 509,186.92	410,029.56 517,969.84	0.00	36,828.81 8,782.92
23,706.000 EDF EUR0.5 EFB0NJ12 KR2F20020002: BOSTON CO NON-US VAL	25.9700 32.8066	617,106.44 827,986.83	615,644.82 777,713.32	0.00	-1,461.62 -50,273.51
9,002.000 EDF EUR0.5 EFB0NJ12 KR3F20020002: BOSTON CO NON-US VAL	25.9700 32.8066	224,567.03 300,548.83	233,781.94 295,325.04	0.00	9,214.91 -5,223.79
6,600.000 LEGRAND SA EUR4 EFB11ZRK7 KR3F20010002: PYRAMIS NONUS GROWTH	41.1950 52.0396	179,081.43 221,060.70	271,887.00 343,461.25	0.00	92,805.57 122,400.55
18,940.000 LEGRAND SA EUR4 EFB11ZRK7 KR2F20010002: PYRAMIS NONUS GROWTH	41.1950 52.0396	514,792.01 635,749.27	780,233.30 985,629.72	0.01	265,441.29 349,880.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,790.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20020002: BOSTON CO NON-US VAL	51.4500 64.9942	693,871.68 982,457.31	760,945.50 961,264.40	0.01	67,073.82 -21,192.91
10,600.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20070002: LSV ASSET MGMT	51.4500 64.9942	558,960.28 762,449.77	545,370.00 688,938.65	0.00	-13,590.28 -73,511.12
16,453.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20010002: PYRAMIS NONUS GROWTH	51.4500 64.9942	674,912.83 883,969.85	846,506.85 1,069,349.78	0.01	171,594.02 185,379.93
39,080.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20020002: BOSTON CO NON-US VAL	51.4500 64.9942	1,672,956.21 2,060,222.05	2,010,666.00 2,539,973.82	0.02	337,709.79 479,751.77
31,400.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20070002: LSV ASSET MANAGEMENT	51.4500 64.9942	1,655,787.46 2,258,576.88	1,615,530.00 2,040,818.27	0.01	-40,257.46 -217,758.61
47,595.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20010002: PYRAMIS NONUS GROWTH	51.4500 64.9942	1,947,449.03 2,550,107.11	2,448,762.75 3,093,399.54	0.02	501,313.72 543,292.43
196,510.000 NATIXIS EUR1.6 EFB1HDJL6 (POST SUBDU) KR2F20010002: PYRAMIS NONUS GROWTH	5.4480 6.8822	1,006,616.56 1,378,301.40	1,070,586.48 1,352,418.37	0.01	63,969.92 -25,883.03
67,880.000 NATIXIS EUR1.6 EFB1HDJL6 (POST SUBDU) KR3F20010002: PYRAMIS NONUS GROWTH	5.4480 6.8822	347,703.34 476,084.92	369,810.24 467,162.79	0.00	22,106.90 -8,922.13
14,734.000 DANONE EFB1Y9TB7 EUR0.25 (POST SUBDIVISION) KR2F20020002: BOSTON CO NON-US VAL	53.0000 66.9523	742,129.89 992,064.89	780,902.00 986,474.45	0.01	38,772.11 -5,590.44
5,591.000 DANONE EFB1Y9TB7 EUR0.25 (POST SUBDIVISION) KR3F20020002: BOSTON CO NON-US VAL	53.0000 66.9523	280,982.22 376,060.04	296,323.00 374,330.03	0.00	15,340.78 -1,730.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,211,400.000 EUROBANK ERGASIAS EUR0.30 EHBBL58B6 (POST SPLIT) KR2F20010002: PYRAMIS NONUS GROWTH	0.3120 0.3941	811,454.08 1,128,202.82	689,956.80 871,587.93	0.01	-121,497.28 -256,614.89
770,600.000 EUROBANK ERGASIAS EUR0.30 EHBBL58B6 (POST SPLIT) KR3F20010002: PYRAMIS NONUS GROWTH	0.3120 0.3941	282,762.44 393,138.00	240,427.20 303,719.66	0.00	-42,335.24 -89,418.34
23,600.000 ASSICURAZIONI GENERALI EUR1 EI4056715 KR3F20020002: BOSTON CO NON-US VAL	16.6600 21.0457	370,200.02 500,693.21	393,176.00 496,679.58	0.00	22,975.98 -4,013.63
62,606.000 ASSICURAZIONI GENERALI EUR1 EI4056715 KR2F20020002: BOSTON CO NON-US VAL	16.6600 21.0457	985,177.93 1,332,031.68	1,043,015.96 1,317,589.91	0.01	57,838.03 -14,441.77
158,900.000 INTESA SANPAOLO EUR0.52 EI4076838 KR3F20010002: PYRAMIS NONUS GROWTH	2.4060 3.0394	386,034.39 499,459.73	382,313.40 482,957.40	0.00	-3,720.99 -16,502.33
460,300.000 INTESA SANPAOLO EUR0.52 EI4076838 KR2F20010002: PYRAMIS NONUS GROWTH	2.4060 3.0394	1,118,290.08 1,446,868.91	1,107,481.80 1,399,026.38	0.01	-10,808.28 -47,842.53
62,903.000 LUXOTTICA GROUP EUR0.06 EI4800658 KR2F20060002: FRANKIN TEMPLETON	41.2200 52.0712	2,666,514.45 3,637,259.04	2,592,861.66 3,275,432.49	0.02	-73,652.79 -361,826.55
21,179.000 LUXOTTICA GROUP EUR0.06 EI4800658 KR3F20060002: FRANKIN TEMPLETON	41.2200 52.0712	897,797.12 1,224,640.16	872,998.38 1,102,815.20	0.01	-24,798.74 -121,824.96
90,212.000 MEDIASET EUR0.52 EI5077942 KR3F20080002: LAZARD ASSET MGMT	3.0400 3.8403	312,149.62 425,294.37	274,244.48 346,439.34	0.00	-37,905.14 -78,855.03
262,324.000 MEDIASET EUR0.52 EI5077942 KR2F20080002: LAZARD ASSET MGMT	3.0400 3.8403	908,946.27 1,239,848.15	797,464.96 1,007,397.61	0.01	-111,481.31 -232,450.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,502.000 ENEL EUR1 E17144567 KR3F20010002: PYRAMIS NONUS GROWTH	4.2020 5.3082	338,971.29 458,873.76	451,723.40 570,639.59	0.00	112,752.11 111,765.83
311,400.000 ENEL EUR1 E17144567 KR2F20010002: PYRAMIS NONUS GROWTH	4.2020 5.3082	981,641.84 1,328,848.43	1,308,502.80 1,652,966.16	0.01	326,860.96 324,117.73
54,200.000 ASTALDI SPA E17376540 KR3F20070002: LSV ASSET MGMT	6.0300 7.6174	447,638.08 610,600.72	326,826.00 412,862.94	0.00	-120,812.08 -197,737.78
160,600.000 ASTALDI SPA E17376540 KR2F20070002: LSV ASSET MANAGEMENT	6.0300 7.6174	1,326,396.70 1,809,271.42	968,418.00 1,223,354.04	0.01	-357,978.70 -585,917.38
348,260.000 TELECOM ITALIA EUR0.00 E17634393 KR3F20020002: BOSTON CO NON-US VAL	0.9075 1.1464	232,130.73 316,172.99	316,045.95 399,245.05	0.00	83,915.22 83,072.06
907,280.000 TELECOM ITALIA EUR0.00 E17634393 KR2F20020002: BOSTON CO NON-US VAL	0.9075 1.1464	606,789.14 826,159.91	823,356.60 1,040,105.22	0.01	216,567.46 213,945.31
52,000.000 AZIMUT HLDG SPA ORD EUR0.22 E1B019M67 KR3F20060002: FRANKIN TEMPLETON	20.0300 25.3029	988,190.74 1,346,423.84	1,041,560.00 1,315,750.67	0.01	53,369.26 -30,673.17
150,000.000 AZIMUT HLDG SPA ORD EUR0.22 E1B019M67 KR2F20060002: FRANKIN TEMPLETON	20.0300 25.3029	2,855,427.27 3,889,480.63	3,004,500.00 3,795,434.63	0.02	149,072.73 -94,046.00
132,370.000 SARAS RAFFINERIE EUR5.16 E1B04F676 KR3F20020002: BOSTON CO NON-US VAL	0.8010 1.0119	192,125.81 259,365.11	106,028.37 133,940.34	0.00	-86,097.44 -125,424.77
352,328.000 SARAS RAFFINERIE EUR5.16 E1B04F676 KR2F20020002: BOSTON CO NON-US VAL	0.8010 1.0119	519,514.20 702,053.49	282,214.73 356,507.76	0.00	-237,299.47 -345,545.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,600.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR3F20010002: PYRAMIS NONUS GROWTH	7.7050 9.7333	209,317.35 273,265.78	382,168.00 482,773.73	0.00	172,850.65 209,507.95
143,600.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR2F20010002: PYRAMIS NONUS GROWTH	7.7050 9.7333	606,260.44 791,515.80	1,106,438.00 1,397,707.80	0.01	500,177.56 606,192.00
33,050.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR3F20020002: BOSTON CO NON-US VAL	7.7050 9.7333	253,476.82 343,846.16	254,650.25 321,686.93	0.00	1,173.43 -22,159.23
87,041.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR2F20020002: BOSTON CO NON-US VAL	7.7050 9.7333	688,774.58 930,877.21	670,650.91 847,199.76	0.01	-18,123.67 -83,677.45
99,730.000 UNICREDIT SPA EIB5M1SM9 KR2F20020002: BOSTON CO NON-US VAL	6.2600 7.9079	658,337.26 897,125.51	624,309.80 788,659.35	0.01	-34,027.46 -108,466.16
183,400.000 UNICREDIT SPA EIB5M1SM9 KR2F20010002: PYRAMIS NONUS GROWTH	6.2600 7.9079	1,079,346.98 1,475,568.00	1,148,084.00 1,450,317.11	0.01	68,737.02 -25,250.89
37,840.000 UNICREDIT SPA EIB5M1SM9 KR3F20020002: BOSTON CO NON-US VAL	6.2600 7.9079	248,932.34 339,241.15	236,878.40 299,236.64	0.00	-12,053.94 -40,004.51
179,592.000 UNICREDIT SPA EIB5M1SM9 KR3F20050002: AMERICAN CENTURY	6.2600 7.9079	1,101,996.93 1,500,822.42	1,124,245.92 1,420,203.66	0.01	22,248.99 -80,618.76
63,300.000 UNICREDIT SPA EIB5M1SM9 KR3F20010002: PYRAMIS NONUS GROWTH	6.2600 7.9079	372,472.65 509,200.65	396,258.00 500,572.92	0.00	23,785.35 -8,627.73
519,786.000 UNICREDIT SPA EIB5M1SM9 KR2F20050002: AMERICAN CENTURY	6.2600 7.9079	3,187,306.94 4,347,646.04	3,253,860.36 4,110,439.10	0.03	66,553.42 -237,206.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,550.000 ANIMA HOLDING SPA EIBLLJ384 KR2F20020002: BOSTON CO NON-US VAL	4.3580 5.5052	327,772.48 419,335.12	320,530.90 404,910.66	0.00	-7,241.58 -14,424.46
27,960.000 ANIMA HOLDING SPA EIBLLJ384 KR3F20020002: BOSTON CO NON-US VAL	4.3580 5.5052	124,602.47 159,409.86	121,849.68 153,926.61	0.00	-2,752.79 -5,483.25
21,074.000 RANDSTAD HLDGS EUR0.1 EN5228650 KR2F20020002: BOSTON CO NON-US VAL	36.8600 46.5634	868,295.07 1,196,834.86	776,787.64 981,276.99	0.01	-91,507.43 -215,557.87
8,005.000 RANDSTAD HLDGS EUR0.1 EN5228650 KR3F20020002: BOSTON CO NON-US VAL	36.8600 46.5634	328,806.00 453,531.18	295,064.30 372,739.98	0.00	-33,741.70 -80,791.20
52,052.000 AKZO NOBEL NV EUR2 EN5458315 KR2F20050002: AMERICAN CENTURY	54.2500 68.5313	2,808,070.69 3,796,606.94	2,823,821.00 3,567,191.88	0.02	15,750.31 -229,415.06
17,976.000 AKZO NOBEL NV EUR2 EN5458315 KR3F20050002: AMERICAN CENTURY	54.2500 68.5313	970,710.37 1,310,699.54	975,198.00 1,231,918.87	0.01	4,487.63 -78,780.67
92,356.000 AEGON NV EUR0.12 EN5927376 KR2F20020002: BOSTON CO NON-US VAL	6.5320 8.2515	510,742.91 690,708.14	603,269.39 762,080.06	0.00	92,526.48 71,371.92
176,209.000 AEGON NV EUR0.12 EN5927376 KR2F20010002: PYRAMIS NONUS GROWTH	6.5320 8.2515	872,640.52 1,156,490.68	1,150,997.19 1,453,997.20	0.01	278,356.67 297,506.52
56,801.000 AEGON NV EUR0.12 EN5927376 KR3F20010002: PYRAMIS NONUS GROWTH	6.5320 8.2515	281,722.14 373,550.04	371,024.13 468,696.23	0.00	89,301.99 95,146.19
33,639.000 AEGON NV EUR0.12 EN5927376 KR3F20020002: BOSTON CO NON-US VAL	6.5320 8.2515	172,094.00 243,981.90	219,729.95 277,573.86	0.00	47,635.95 33,591.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,200.000 KONINKLIJKE PHILIPS NV EN5986620 KR2F20010002: PYRAMIS NONUS GROWTH	25.2650 31.9160	870,631.00 1,124,495.90	965,123.00 1,219,191.63	0.01	94,492.00 94,695.73
62,597.000 KONINKLIJKE PHILIPS NV EN5986620 KR2F20020002: BOSTON CO NON-US VAL	25.2650 31.9160	1,332,073.25 1,846,779.82	1,581,513.21 1,997,846.56	0.01	249,439.96 151,066.74
23,077.000 KONINKLIJKE PHILIPS NV EN5986620 KR3F20020002: BOSTON CO NON-US VAL	25.2650 31.9160	488,145.96 676,618.66	583,040.41 736,525.80	0.00	94,894.45 59,907.14
13,200.000 KONINKLIJKE PHILIPS NV EN5986620 KR3F20010002: PYRAMIS NONUS GROWTH	25.2650 31.9160	300,707.65 388,305.70	333,498.00 421,291.35	0.00	32,790.35 32,985.65
182,400.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20010002: PYRAMIS NONUS GROWTH	11.3100 14.2874	1,408,549.59 1,919,634.36	2,062,944.00 2,606,014.01	0.02	654,394.41 686,379.65
89,320.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20050002: AMERICAN CENTURY	11.3100 14.2874	918,072.97 1,250,154.47	1,010,209.20 1,276,146.77	0.01	92,136.23 25,992.30
63,000.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20010002: PYRAMIS NONUS GROWTH	11.3100 14.2874	487,543.14 664,776.25	712,530.00 900,103.52	0.01	224,986.86 235,327.27
21,410.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20020002: BOSTON CO NON-US VAL	11.3100 14.2874	204,157.12 275,317.76	242,147.10 305,892.32	0.00	37,989.98 30,574.56
53,190.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20020002: BOSTON CO NON-US VAL	11.3100 14.2874	507,198.28 683,986.40	601,578.90 759,944.55	0.00	94,380.62 75,958.15
258,508.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20050002: AMERICAN CENTURY	11.3100 14.2874	2,648,813.91 3,613,114.61	2,923,725.48 3,693,396.21	0.02	274,911.57 80,281.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,960.000 ARCELORMITTAL ENB03XPL5 NPV (POST-REORGANISATION) KR2F20020002: BOSTON CO NON-US VAL	10.9000 13.7694	778,089.75 1,053,333.39	697,164.00 880,692.42	0.01	-80,925.75 -172,640.97
24,280.000 ARCELORMITTAL ENB03XPL5 NPV (POST-REORGANISATION) KR3F20020002: BOSTON CO NON-US VAL	10.9000 13.7694	296,076.98 400,762.27	264,652.00 334,321.64	0.00	-31,424.98 -66,440.63
21,000.000 FUGRO NV CVZ EURO0.05 ENB096LW8 (POST-SUBDIVISION) KR3F20060002: FRANKIN TEMPLETON	23.9650 30.2738	875,344.00 1,194,236.23	503,265.00 635,749.51	0.00	-372,079.00 -558,486.72
65,000.000 FUGRO NV CVZ EURO0.05 ENB096LW8 (POST-SUBDIVISION) KR2F20060002: FRANKIN TEMPLETON	23.9650 30.2738	2,710,154.32 3,697,195.28	1,557,725.00 1,967,796.11	0.01	-1,152,429.32 -1,729,399.17
10,900.000 APERAM ENB58C6H5 KR3F20010002: PYRAMIS NONUS GROWTH	24.7150 31.2212	259,601.29 346,341.95	269,393.50 340,311.34	0.00	9,792.21 -6,030.61
31,600.000 APERAM ENB58C6H5 KR2F20010002: PYRAMIS NONUS GROWTH	24.7150 31.2212	753,252.28 1,004,825.72	780,994.00 986,590.67	0.01	27,741.72 -18,235.05
9,000.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR3F20060002: FRANKIN TEMPLETON	78.8200 99.5694	603,883.68 823,727.54	709,380.00 896,124.29	0.01	105,496.32 72,396.75
26,000.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR2F20060002: FRANKIN TEMPLETON	78.8200 99.5694	1,744,553.21 2,379,657.80	2,049,320.00 2,588,803.49	0.02	304,766.79 209,145.69
14,768.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR3F20050002: AMERICAN CENTURY	78.8200 99.5694	1,015,936.87 1,376,532.77	1,164,013.76 1,470,440.38	0.01	148,076.89 93,907.61
42,712.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR2F20050002: AMERICAN CENTURY	78.8200 99.5694	2,927,307.26 3,972,782.86	3,366,559.84 4,252,806.72	0.03	439,252.58 280,023.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
202,968.000 EDP ENERGIAS PORTUGAL EP4103594 EUR1(REGD) KR2F20010002: PYRAMIS NONUS GROWTH	3.4550 4.3645	605,558.82 830,376.58	701,254.44 885,859.67	0.01	95,695.62 55,483.09
70,069.000 EDP ENERGIAS PORTUGAL EP4103594 EUR1(REGD) KR3F20010002: PYRAMIS NONUS GROWTH	3.4550 4.3645	208,769.99 286,247.40	242,088.40 305,818.17	0.00	33,318.41 19,570.77
80,745.000 GALP ENERGIA SGPS EUR1 EPB1FW752 KR2F20010002: PYRAMIS NONUS GROWTH	12.8700 16.2580	995,575.13 1,324,691.17	1,039,188.15 1,312,754.43	0.01	43,613.02 -11,936.74
27,875.000 GALP ENERGIA SGPS EUR1 EPB1FW752 KR3F20010002: PYRAMIS NONUS GROWTH	12.8700 16.2580	343,659.35 457,281.36	358,751.25 453,192.52	0.00	15,091.90 -4,088.84
17,554.000 KERRY GROUP 'A' ORD EUR0.125 EZ4519573 DUBLIN LISTING KR3F20080002: LAZARD ASSET MGMT	55.8200 70.5146	962,226.84 1,305,433.88	979,864.28 1,237,813.55	0.01	17,637.44 -67,620.33
51,019.000 KERRY GROUP 'A' ORD EUR0.125 EZ4519573 DUBLIN LISTING KR2F20080002: LAZARD ASSET MGMT	55.8200 70.5146	2,795,716.66 3,797,485.61	2,847,880.58 3,597,585.14	0.02	52,163.92 -199,900.47
173,700.000 SAMPO OYJ SER'A'NPV SF5226037 KR2F20080002: LAZARD ASSET MGMT	38.4000 48.5088	6,406,328.00 8,738,551.71	6,670,080.00 8,425,978.56	0.05	263,752.00 -312,573.15
59,762.000 SAMPO OYJ SER'A'NPV SF5226037 KR3F20080002: LAZARD ASSET MGMT	38.4000 48.5088	2,206,007.38 3,005,229.61	2,294,860.80 2,898,982.91	0.02	88,853.42 -106,246.70
55,900.000 NOKIA (AB) OY EUR0.06 SF5902942 KR3F20010002: PYRAMIS NONUS GROWTH	6.7550 8.5333	306,075.35 416,580.15	377,604.50 477,008.88	0.00	71,529.15 60,428.73
162,000.000 NOKIA (AB) OY EUR0.06 SF5902942 KR2F20010002: PYRAMIS NONUS GROWTH	6.7550 8.5333	887,019.81 1,207,267.23	1,094,310.00 1,382,387.11	0.01	207,290.19 175,119.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EURO CURRENCY UNIT EQUITY		228,571,463.42	243,027,629.89		14,456,166.47
		309,243,724.83	307,004,653.43	1.97	-2,239,071.40
HONG KONG DOLLAR					
77,241.000 YANTAI CHANGYU PIONEER WINE CO FC6043648 LTD KR3F20010002: PYRAMIS NONUS GROWTH	25.1000 3.2324	1,771,722.57 228,596.45	1,938,749.10 249,674.71	0.00	167,026.53 21,078.26
223,200.000 YANTAI CHANGYU PIONEER WINE CO FC6043648 LTD KR2F20010002: PYRAMIS NONUS GROWTH	25.1000 3.2324	5,092,463.12 657,063.34	5,602,320.00 721,474.29	0.00	509,856.88 64,410.95
120,000.000 TEXWINCA HLDGS HKD0.05 FH6039553 KR2F20010002: PYRAMIS NONUS GROWTH	6.6600 0.8577	792,197.08 102,185.87	799,200.00 102,922.05	0.00	7,002.92 736.18
40,000.000 TEXWINCA HLDGS HKD0.05 FH6039553 KR3F20010002: PYRAMIS NONUS GROWTH	6.6600 0.8577	269,963.07 34,820.58	266,400.00 34,307.35	0.00	-3,563.07 -513.23
13,500.000 APT SATELLITE HLDG HKD0.10 FH6039645 KR3F20010002: PYRAMIS NONUS GROWTH	11.0200 1.4192	150,377.69 19,389.78	148,770.00 19,158.80	0.00	-1,607.69 -230.98
36,000.000 APT SATELLITE HLDG HKD0.10 FH6039645 KR2F20010002: PYRAMIS NONUS GROWTH	11.0200 1.4192	400,956.94 51,698.20	396,720.00 51,090.13	0.00	-4,236.94 -608.07
310,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 KR2F20020002: BOSTON CO NON-US VAL	24.8000 3.1938	8,747,945.02 1,128,600.16	7,700,400.00 991,667.85	0.01	-1,047,545.02 -136,932.31
118,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 KR3F20020002: BOSTON CO NON-US VAL	24.8000 3.1938	3,324,610.11 428,918.46	2,926,400.00 376,865.72	0.00	-398,210.11 -52,052.74
2,142,000.000 HUANENG POWER INTL INC H SHS FH6099672 CNY1 KR2F20070002: LSV ASSET MANAGEMENT	8.4800 1.0921	18,207,028.23 2,348,703.00	18,164,160.00 2,339,204.90	0.02	-42,868.23 -9,498.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
724,000.000 HUANENG POWER INTL INC H SHS FH6099672 CNY1 KR3F20070002: LSV ASSET MGMT	8.4800 1.0921	6,154,161.09 793,885.55	6,139,520.00 790,655.62	0.01	-14,641.09 -3,229.93
48,000.000 CHEUNG KONG(HLDGS) HK\$0.50 FH6190273 KR2F20010002: PYRAMIS NONUS GROWTH	127.9000 16.4711	6,669,239.50 860,373.37	6,139,200.00 790,614.41	0.01	-530,039.50 -69,758.96
17,000.000 CHEUNG KONG(HLDGS) HK\$0.50 FH6190273 KR3F20010002: PYRAMIS NONUS GROWTH	127.9000 16.4711	2,360,511.27 304,518.40	2,174,300.00 280,009.27	0.00	-186,211.27 -24,509.13
174,000.000 CITIC LTD FH6196155 KR3F20020002: BOSTON CO NON-US VAL	12.9600 1.6690	2,408,272.36 310,668.06	2,255,040.00 290,407.08	0.00	-153,232.36 -20,260.98
459,000.000 CITIC LTD FH6196155 KR2F20020002: BOSTON CO NON-US VAL	12.9600 1.6690	6,353,840.05 819,650.51	5,948,640.00 766,073.84	0.00	-405,200.05 -53,576.67
962,000.000 BEIJING CAP INTL ARPT CO FH6208422 H CNY1 KR2F20020002: BOSTON CO NON-US VAL	5.9400 0.7650	4,770,616.10 614,551.91	5,714,280.00 735,892.65	0.00	943,663.90 121,340.74
358,000.000 BEIJING CAP INTL ARPT CO FH6208422 H CNY1 KR3F20020002: BOSTON CO NON-US VAL	5.9400 0.7650	1,788,733.64 230,414.68	2,126,520.00 273,856.10	0.00	337,786.36 43,441.42
160,000.000 LENOVO GROUP LTD HKD0.025 FH6218082 KR3F20010002: PYRAMIS NONUS GROWTH	11.5600 1.4887	1,426,179.71 183,834.00	1,849,600.00 238,193.97	0.00	423,420.29 54,359.97
466,000.000 LENOVO GROUP LTD HKD0.025 FH6218082 KR2F20010002: PYRAMIS NONUS GROWTH	11.5600 1.4887	4,132,481.62 532,663.16	5,386,960.00 693,739.94	0.00	1,254,478.38 161,076.78
6,100.000 HONG KONG EXCHANGES & CLEARING FH6267352 HKD1 KR3F20010002: PYRAMIS NONUS GROWTH	167.1000 21.5194	1,081,935.63 139,565.05	1,019,310.00 131,268.11	0.00	-62,625.63 -8,296.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,500.000 HONG KONG EXCHANGES & CLEARING FH6267352 HKD1 KR2F20010002: PYRAMIS NONUS GROWTH	167.1000 21.5194	3,103,922.23 400,391.88	2,924,250.00 376,588.84	0.00	-179,672.23 -23,803.04
243,481.000 ESPRIT HLDGS ORD HKD0.10 FH6321647 KR3F20020002: BOSTON CO NON-US VAL	10.0400 1.2930	5,176,274.43 666,510.86	2,444,549.24 314,812.33	0.00	-2,731,725.19 -351,698.53
663,569.000 ESPRIT HLDGS ORD HKD0.10 FH6321647 KR2F20020002: BOSTON CO NON-US VAL	10.0400 1.2930	15,230,126.42 1,961,062.87	6,662,232.76 857,971.28	0.01	-8,567,893.66 -1,103,091.59
40,000.000 ENN ENERGY HOLDINGS LTD FH6333931 KR2F20010002: PYRAMIS NONUS GROWTH	50.8000 6.5421	2,027,932.93 261,464.66	2,032,000.00 261,683.69	0.00	4,067.07 219.03
14,000.000 ENN ENERGY HOLDINGS LTD FH6333931 KR3F20010002: PYRAMIS NONUS GROWTH	50.8000 6.5421	712,127.45 91,816.28	711,200.00 91,589.29	0.00	-927.45 -226.99
280,723.000 COSCO PACIFIC ORD HK\$0.1 FH6354259 KR3F20020002: BOSTON CO NON-US VAL	10.3000 1.3264	2,923,816.82 376,872.12	2,891,446.90 372,364.41	0.00	-32,369.92 -4,507.71
768,042.000 COSCO PACIFIC ORD HK\$0.1 FH6354259 KR2F20020002: BOSTON CO NON-US VAL	10.3000 1.3264	8,026,874.85 1,034,742.39	7,910,832.60 1,018,767.64	0.01	-116,042.25 -15,974.75
10,780,000.000 TONGDA GROUP HLDGS HKD0.01 FH6410325 KR2F20070002: LSV ASSET MANAGEMENT	1.0600 0.1365	11,214,560.02 1,446,676.00	11,426,800.00 1,471,558.64	0.01	212,239.98 24,882.64
3,640,000.000 TONGDA GROUP HLDGS HKD0.01 FH6410325 KR3F20070002: LSV ASSET MGMT	1.0600 0.1365	3,785,690.52 488,353.32	3,858,400.00 496,889.93	0.00	72,709.48 8,536.61
22,000.000 HUTCHISON WHAMPOA LTD FH6448069 KR3F20010002: PYRAMIS NONUS GROWTH	94.0000 12.1054	1,806,791.02 232,921.76	2,068,000.00 266,319.82	0.00	261,208.98 33,398.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
71,000.000 HUTCHISON WHAMPOA LTD FH6448069 KR2F20010002: PYRAMIS NONUS GROWTH	94.0000 12.1054	5,830,630.58 751,653.64	6,674,000.00 859,486.68	0.01	843,369.42 107,833.04
367,500.000 BOC HONG KONG HLDG HKD5 FH6536111 KR2F20020002: BOSTON CO NON-US VAL	24.7500 3.1873	8,914,202.44 1,149,642.10	9,095,625.00 1,171,346.79	0.01	181,422.56 21,704.69
140,000.000 BOC HONG KONG HLDG HKD5 FH6536111 KR3F20020002: BOSTON CO NON-US VAL	24.7500 3.1873	3,388,957.11 437,054.54	3,465,000.00 446,227.35	0.00	76,042.89 9,172.81
128,000.000 PCCW LIMITED HKD0.25 FH6574070 KR3F20010002: PYRAMIS NONUS GROWTH	4.8800 0.6285	557,847.62 71,959.64	624,640.00 80,441.98	0.00	66,792.38 8,482.34
373,000.000 PCCW LIMITED HKD0.25 FH6574070 KR2F20010002: PYRAMIS NONUS GROWTH	4.8800 0.6285	1,625,603.42 209,694.94	1,820,240.00 234,412.95	0.00	194,636.58 24,718.01
276,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR2F20020002: BOSTON CO NON-US VAL	23.5500 3.0328	6,309,851.20 813,442.41	6,499,800.00 837,052.97	0.01	189,948.80 23,610.56
105,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR3F20020002: BOSTON CO NON-US VAL	23.5500 3.0328	2,400,626.72 309,480.69	2,472,750.00 318,444.06	0.00	72,123.28 8,963.37
230,000.000 LIANHUA SUPERMARKET HLDGS CO FH6633561 LTD SHS H KR3F20020002: BOSTON CO NON-US VAL	4.1600 0.5357	1,435,548.04 185,185.91	956,800.00 123,217.99	0.00	-478,748.04 -61,967.92
727,000.000 LIANHUA SUPERMARKET HLDGS CO FH6633561 LTD SHS H KR2F20020002: BOSTON CO NON-US VAL	4.1600 0.5357	4,561,194.24 588,315.98	3,024,320.00 389,475.99	0.00	-1,536,874.24 -198,839.99
178,000.000 PICC PROPERTY & CA 'H'CNY1 FH6706250 KR3F20010002: PYRAMIS NONUS GROWTH	13.7600 1.7720	2,379,488.64 307,023.85	2,449,280.00 315,421.57	0.00	69,791.36 8,397.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
512,000.000 PICC PROPERTY & CA 'H' CNY1 FH6706250 KR2F20010002: PYRAMIS NONUS GROWTH	13.7600 1.7720	6,840,288.77 882,597.89	7,045,120.00 907,280.01	0.01	204,831.23 24,682.12
242,000.000 CHINA RESOURCES POWER HOLDIN FH6711565 KR2F20020002: BOSTON CO NON-US VAL	20.9500 2.6980	4,373,702.49 563,973.71	5,069,900.00 652,908.53	0.00	696,197.51 88,934.82
92,000.000 CHINA RESOURCES POWER HOLDIN FH6711565 KR3F20020002: BOSTON CO NON-US VAL	20.9500 2.6980	1,654,602.89 213,347.40	1,927,400.00 248,213.16	0.00	272,797.11 34,865.76
517,000.000 GREAT WALL MOTOR COMPANY LTD FH6718255 'H' CNY' KR2F20070002: LSV ASSET MANAGEMENT	30.1500 3.8828	15,220,295.49 1,963,464.52	15,587,550.00 2,007,385.61	0.01	367,254.51 43,921.09
174,500.000 GREAT WALL MOTOR COMPANY LTD FH6718255 'H' CNY' KR3F20070002: LSV ASSET MGMT	30.1500 3.8828	5,136,127.38 662,575.72	5,261,175.00 677,541.18	0.00	125,047.62 14,965.46
35,000.000 WEICHAI POWER CO 'H' CNY1 FH6743956 KR3F20020002: BOSTON CO NON-US VAL	28.0500 3.6123	1,008,205.63 130,023.11	981,750.00 126,431.08	0.00	-26,455.63 -3,592.03
92,000.000 WEICHAI POWER CO 'H' CNY1 FH6743956 KR2F20020002: BOSTON CO NON-US VAL	28.0500 3.6123	2,650,139.16 341,774.83	2,580,600.00 332,333.13	0.00	-69,539.16 -9,441.70
380,000.000 SHANGHAI INDUSTRIAL HLDGS HKD0 FH6810011 KR2F20020002: BOSTON CO NON-US VAL	23.0000 2.9620	8,780,217.40 1,132,311.90	8,740,000.00 1,125,548.93	0.01	-40,217.40 -6,762.97
144,000.000 SHANGHAI INDUSTRIAL HLDGS HKD0 FH6810011 KR3F20020002: BOSTON CO NON-US VAL	23.0000 2.9620	3,357,305.80 432,960.24	3,312,000.00 426,523.80	0.00	-45,305.80 -6,436.44
544,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR3F20010002: PYRAMIS NONUS GROWTH	4.4600 0.5744	2,504,631.99 323,096.21	2,426,240.00 312,454.44	0.00	-78,391.99 -10,641.77

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1,568,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR2F20010002: PYRAMIS NONUS GROWTH	4.4600 0.5744	7,218,602.76 931,192.48	6,993,280.00 900,603.98	0.01	-225,322.76 -30,588.50
1,100,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR3F20070002: LSV ASSET MGMT	4.4600 0.5744	5,046,102.10 650,958.17	4,906,000.00 631,801.26	0.00	-140,102.10 -19,156.91
3,256,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR2F20070002: LSV ASSET MANAGEMENT	4.4600 0.5744	14,936,761.39 1,926,874.73	14,521,760.00 1,870,131.74	0.01	-415,001.39 -56,742.99
17,000.000 WHEELOCK & CO LTD HKD0.50 FH6981481 KR3F20010002: PYRAMIS NONUS GROWTH	37.1000 4.7778	657,705.54 84,862.06	630,700.00 81,222.39	0.00	-27,005.54 -3,639.67
57,000.000 WHEELOCK & CO LTD HKD0.50 FH6981481 KR2F20010002: PYRAMIS NONUS GROWTH	37.1000 4.7778	2,205,315.25 284,546.41	2,114,700.00 272,333.90	0.00	-90,615.25 -12,212.51
214,000.000 CNOOC LTD HKD0.02 FHB00G0S9 KR3F20020002: BOSTON CO NON-US VAL	13.3200 1.7154	2,806,286.68 361,533.69	2,850,480.00 367,088.64	0.00	44,193.32 5,554.95
551,000.000 CNOOC LTD HKD0.02 FHB00G0S9 KR2F20020002: BOSTON CO NON-US VAL	13.3200 1.7154	7,234,469.71 932,063.12	7,339,320.00 945,167.48	0.01	104,850.29 13,104.36
86,000.000 AMVIG HOLDINGS LIMITED HKD0.01 FHB00GWP0 KR3F20010002: PYRAMIS NONUS GROWTH	3.5400 0.4559	305,290.10 39,347.93	304,440.00 39,206.19	0.00	-850.10 -141.74
220,000.000 AMVIG HOLDINGS LIMITED HKD0.01 FHB00GWP0 KR2F20010002: PYRAMIS NONUS GROWTH	3.5400 0.4559	780,401.12 100,573.54	778,800.00 100,294.91	0.00	-1,601.12 -278.63
514,500.000 LIFESTYLE INTERNAT HKD0.01 FHB00LN46 KR2F20010002: PYRAMIS NONUS GROWTH	14.6000 1.8802	7,594,494.08 979,827.15	7,511,700.00 967,366.81	0.01	-82,794.08 -12,460.34

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178,000.000 LIFESTYLE INTERNAT HKD0.01 FHB00LN46 KR3F20010002: PYRAMIS NONUS GROWTH	14.6000 1.8802	2,627,543.47 339,000.69	2,598,800.00 334,676.95	0.00	-28,743.47 -4,323.74
199,000.000 TECHTRONIC INDUSTR ORD HKD0.1 FHB0190C9 KR2F20010002: PYRAMIS NONUS GROWTH	22.4500 2.8911	4,438,651.26 572,290.44	4,467,550.00 575,337.08	0.00	28,898.74 3,046.64
69,000.000 TECHTRONIC INDUSTR ORD HKD0.1 FHB0190C9 KR3F20010002: PYRAMIS NONUS GROWTH	22.4500 2.8911	1,537,753.36 198,265.75	1,549,050.00 199,488.74	0.00	11,296.64 1,222.99
160,000.000 PACIFIC BASIN SHIP USD0.1 FHB01RQM9 KR3F20020002: BOSTON CO NON-US VAL	4.2000 0.5409	806,935.66 103,711.06	672,000.00 86,541.06	0.00	-134,935.66 -17,170.00
439,000.000 PACIFIC BASIN SHIP USD0.1 FHB01RQM9 KR2F20020002: BOSTON CO NON-US VAL	4.2000 0.5409	2,184,596.47 280,693.79	1,843,800.00 237,447.04	0.00	-340,796.47 -43,246.75
27,000.000 SHENZHOU INTERNATIONAL GROUP FHB0MP1B1 HLDGS HKD0.10 KR2F20010002: PYRAMIS NONUS GROWTH	25.0000 3.2195	626,772.60 80,801.09	675,000.00 86,927.41	0.00	48,227.40 6,126.32
10,000.000 SHENZHOU INTERNATIONAL GROUP FHB0MP1B1 HLDGS HKD0.10 KR3F20010002: PYRAMIS NONUS GROWTH	25.0000 3.2195	232,050.30 29,915.11	250,000.00 32,195.34	0.00	17,949.70 2,280.23
8,500.000 LINK REAL ESTATE INVT FHB0PB4M2 TRUST UNITS KR3F20010002: PYRAMIS NONUS GROWTH	44.7500 5.7630	354,017.57 45,644.14	380,375.00 48,985.20	0.00	26,357.43 3,341.06
24,500.000 LINK REAL ESTATE INVT FHB0PB4M2 TRUST UNITS KR2F20010002: PYRAMIS NONUS GROWTH	44.7500 5.7630	1,019,880.43 131,494.89	1,096,375.00 141,192.64	0.00	76,494.57 9,697.75
2,628,000.000 PICO FAR EAST HOLDINGS LTD FHB0Z1B78 KR2F20010002: PYRAMIS NONUS GROWTH	1.7500 0.2254	4,616,299.00 594,794.82	4,599,000.00 592,265.39	0.00	-17,299.00 -2,529.43

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910,000.000 PICO FAR EAST HOLDINGS LTD FHB0Z1B78 KR3F20010002: PYRAMIS NONUS GROWTH	1.7500 0.2254	1,598,578.66 205,973.84	1,592,500.00 205,084.29	0.00	-6,078.66 -889.55
1,291,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 KR2F20020002: BOSTON CO NON-US VAL	4.8400 0.6233	6,224,535.38 801,323.60	6,248,440.00 804,682.49	0.01	23,904.62 3,358.89
500,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 KR3F20020002: BOSTON CO NON-US VAL	4.8400 0.6233	2,419,157.13 311,446.80	2,420,000.00 311,650.85	0.00	842.87 204.05
752,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990 KR2F20020002: BOSTON CO NON-US VAL	7.5100 0.9671	5,732,534.04 739,115.57	5,647,520.00 727,295.20	0.00	-85,014.04 -11,820.37
286,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990 KR3F20020002: BOSTON CO NON-US VAL	7.5100 0.9671	2,178,861.10 280,927.47	2,147,860.00 276,604.29	0.00	-31,001.10 -4,323.18
84,600.000 SAMSONITE INTERNATIONAL SA FHB4Q1536 KR2F20010002: PYRAMIS NONUS GROWTH	25.0000 3.2195	2,122,139.73 273,668.19	2,115,000.00 272,372.54	0.00	-7,139.73 -1,295.65
30,000.000 SAMSONITE INTERNATIONAL SA FHB4Q1536 KR3F20010002: PYRAMIS NONUS GROWTH	25.0000 3.2195	752,298.60 97,015.70	750,000.00 96,586.01	0.00	-2,298.60 -429.69
100,400.000 AIA GROUP LTD FHB4TX8S5 KR3F20010002: PYRAMIS NONUS GROWTH	40.1500 5.1706	3,080,041.50 396,457.85	4,031,060.00 519,125.32	0.00	951,018.50 122,667.47
287,600.000 AIA GROUP LTD FHB4TX8S5 KR2F20010002: PYRAMIS NONUS GROWTH	40.1500 5.1706	8,800,012.16 1,132,673.37	11,547,140.00 1,487,056.19	0.01	2,747,127.84 354,382.82
28,400.000 MAN WAH HOLDINGS LTD FHB58YWF4 KR2F20010002: PYRAMIS NONUS GROWTH	11.4200 1.4707	366,890.28 47,268.73	324,328.00 41,767.40	0.00	-42,562.28 -5,501.33

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10,000.000 MAN WAH HOLDINGS LTD FHB58YWF4 KR3F20010002: PYRAMIS NONUS GROWTH	11.4200 1.4707	129,364.35 16,667.75	114,200.00 14,706.83	0.00	-15,164.35 -1,960.92
71,800.000 SANDS CHINA LTD FHB5B23W5 KR3F20080002: LAZARD ASSET MGMT	40.5000 5.2156	4,107,066.01 529,810.70	2,907,900.00 374,483.26	0.00	-1,199,166.01 -155,327.44
222,800.000 SANDS CHINA LTD FHB5B23W5 KR2F20010002: PYRAMIS NONUS GROWTH	40.5000 5.2156	9,971,824.28 1,286,254.95	9,023,400.00 1,162,045.56	0.01	-948,424.28 -124,209.39
212,600.000 SANDS CHINA LTD FHB5B23W5 KR2F20080002: LAZARD ASSET MGMT	40.5000 5.2156	12,161,068.47 1,568,775.40	8,610,300.00 1,108,845.99	0.01	-3,550,768.47 -459,929.41
77,200.000 SANDS CHINA LTD FHB5B23W5 KR3F20010002: PYRAMIS NONUS GROWTH	40.5000 5.2156	3,456,675.86 445,870.93	3,126,600.00 402,647.74	0.00	-330,075.86 -43,223.19
902,000.000 SITC INTERNATIONAL CO LTD FHB61X7R3 KR3F20010002: PYRAMIS NONUS GROWTH	3.7900 0.4881	3,371,640.60 435,010.69	3,418,580.00 440,249.32	0.00	46,939.40 5,238.63
2,606,000.000 SITC INTERNATIONAL CO LTD FHB61X7R3 KR2F20010002: PYRAMIS NONUS GROWTH	3.7900 0.4881	9,743,383.84 1,257,095.52	9,876,740.00 1,271,939.83	0.01	133,356.16 14,844.31
1,483,000.000 FAR EAST HORIZON LTD FHB63DLB4 KR2F20010002: PYRAMIS NONUS GROWTH	6.9500 0.8950	9,100,652.66 1,174,261.09	10,306,850.00 1,327,329.97	0.01	1,206,197.34 153,068.88
514,000.000 FAR EAST HORIZON LTD FHB63DLB4 KR3F20010002: PYRAMIS NONUS GROWTH	6.9500 0.8950	3,164,505.18 408,318.03	3,572,300.00 460,045.59	0.00	407,794.82 51,727.56
867,000.000 SITOY GROUP HOLDINGS LTD FHB6ZNMQ3 KR2F20010002: PYRAMIS NONUS GROWTH	6.2700 0.8075	4,913,403.12 633,952.40	5,436,090.00 700,066.97	0.00	522,686.88 66,114.57

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300,000.000 SITOY GROUP HOLDINGS LTD FHB6ZNMQ3 KR3F20010002: PYRAMIS NONUS GROWTH	6.2700 0.8075	1,694,758.07 218,666.98	1,881,000.00 242,237.70	0.00	186,241.93 23,570.72
630,000.000 FIH MOBILE LIMITED FHBBQ2Z68 KR2F20020002: BOSTON CO NON-US VAL	4.0400 0.5203	2,522,374.05 324,590.95	2,545,200.00 327,774.27	0.00	22,825.95 3,183.32
239,000.000 FIH MOBILE LIMITED FHBBQ2Z68 KR3F20020002: BOSTON CO NON-US VAL	4.0400 0.5203	941,923.47 121,220.55	965,560.00 124,346.11	0.00	23,636.53 3,125.56
515,500.000 SHENZHEN INTL HLDGS HKD1 FHBJVBTY1 KR3F20070002: LSV ASSET MGMT	10.6000 1.3651	4,907,687.53 633,090.71	5,464,300.00 703,699.89	0.00	556,612.47 70,609.18
1,526,500.000 SHENZHEN INTL HLDGS HKD1 FHBJVBTY1 KR2F20070002: LSV ASSET MANAGEMENT	10.6000 1.3651	14,532,539.20 1,874,694.65	16,180,900.00 2,083,798.02	0.01	1,648,360.80 209,103.37
15,400.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR2F20010002: PYRAMIS NONUS GROWTH	115.5000 14.8742	1,633,953.21 210,628.82	1,778,700.00 229,063.37	0.00	144,746.79 18,434.55
184,400.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR2F20050002: AMERICAN CENTURY	115.5000 14.8742	21,833,565.63 2,816,525.60	21,298,200.00 2,742,810.78	0.02	-535,365.63 -73,714.82
5,300.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR3F20010002: PYRAMIS NONUS GROWTH	115.5000 14.8742	563,381.63 72,623.13	612,150.00 78,833.50	0.00	48,768.37 6,210.37
63,700.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR3F20050002: AMERICAN CENTURY	115.5000 14.8742	7,545,113.70 973,319.76	7,357,350.00 947,489.41	0.01	-187,763.70 -25,830.35
2,790,000.000 BEST PACIFIC INTERNATIONAL FHBMN2GZ4 HOLDINGS LTD KR2F20010002: PYRAMIS NONUS GROWTH	3.2400 0.4173	7,769,993.75 1,002,482.05	9,039,600.00 1,164,131.82	0.01	1,269,606.25 161,649.77

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966,000.000 BEST PACIFIC INTERNATIONAL	3.2400	2,687,384.22	3,129,840.00		442,455.78
FHBMN2GZ4 HOLDINGS LTD	0.4173	346,725.77	403,065.00	0.00	56,339.23
KR3F20010002: PYRAMIS NONUS GROWTH					
TOTAL HONG KONG DOLLAR EQUITY		446,098,054.76	439,193,128.60	0.36	-6,904,926.16
		57,525,340.51	56,559,880.52		-965,459.99
HUNGARIAN FORINT					
47,306.000 RICHTER GEDEON NYRT	3,850.0000	175,081,202.53	182,128,100.00		7,046,897.47
EMBC9ZH88 KR2F20020002: BOSTON CO NON-US VAL	15.6572	765,090.25	740,678.74	0.00	-24,411.51
17,960.000 RICHTER GEDEON NYRT	3,850.0000	66,461,717.42	69,146,000.00		2,684,282.58
EMBC9ZH88 KR3F20020002: BOSTON CO NON-US VAL	15.6572	290,923.10	281,203.02	0.00	-9,720.08
TOTAL HUNGARIAN FORINT EQUITY		241,542,919.95	251,274,100.00	0.01	9,731,180.05
		1,056,013.35	1,021,881.76		-34,131.59
INDIAN RUPEE					
3,992.000 GRASIM IND INR10 DEMAT	3,548.4000	10,429,398.73	14,165,212.80		3,735,814.07
F16099928 KR3F20010002: PYRAMIS NONUS GROWTH	57.4547	166,692.29	229,359.02	0.00	62,666.73
11,630.000 GRASIM IND INR10 DEMAT	3,548.4000	30,200,668.30	41,267,892.00		11,067,223.70
F16099928 KR2F20010002: PYRAMIS NONUS GROWTH	57.4547	481,943.54	668,197.74	0.00	186,254.20
45,644.000 LIC HOUSING FINANC INR2	325.5000	14,852,809.61	14,857,122.00		4,312.39
F16101021 KR3F20010002: PYRAMIS NONUS GROWTH	5.2704	245,640.27	240,562.21	0.00	-5,078.06
129,246.000 LIC HOUSING FINANC INR2	325.5000	42,057,359.84	42,069,573.00		12,213.16
F16101021 KR2F20010002: PYRAMIS NONUS GROWTH	5.2704	695,557.36	681,178.33	0.00	-14,379.03
43,139.000 LUPIN LTD	1,395.6500	50,540,289.41	60,206,945.35		9,666,655.94
F16143767 KR2F20010002: PYRAMIS NONUS GROWTH	22.5980	825,872.04	974,853.40	0.01	148,981.36

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14,938.000 LUPIN LTD FI6143767 KR3F20010002: PYRAMIS NONUS GROWTH	1,395.6500 22.5980	17,494,311.28 286,029.22	20,848,219.70 337,568.33	0.00	3,353,908.42 51,539.11
560,800.000 APOLLO TYRES LTD FI6168905 KR2F20070002: LSV ASSET MANAGEMENT	203.7500 3.2991	107,729,151.32 1,791,489.41	114,263,000.00 1,850,113.36	0.01	6,533,848.68 58,623.95
196,600.000 APOLLO TYRES LTD FI6168905 KR3F20070002: LSV ASSET MGMT	203.7500 3.2991	37,586,455.04 624,868.70	40,057,250.00 648,595.38	0.00	2,470,794.96 23,726.68
94,620.000 HOUSING DEV FIN CORP INR2 FI6171909 DEMAT KR2F20010002: PYRAMIS NONUS GROWTH	1,055.2500 17.0863	74,798,709.43 1,210,278.98	99,847,755.00 1,616,705.89	0.01	25,049,045.57 406,426.91
34,416.000 HOUSING DEV FIN CORP INR2 FI6171909 DEMAT KR3F20010002: PYRAMIS NONUS GROWTH	1,055.2500 17.0863	27,699,804.55 449,200.01	36,317,484.00 588,042.17	0.00	8,617,679.45 138,842.16
10,031.000 TATA CONSULTANCY SERVICES INR1 FIB01NPJ4 KR3F20010002: PYRAMIS NONUS GROWTH	2,736.6000 44.3102	26,082,085.31 431,554.73	27,450,834.60 444,475.95	0.00	1,368,749.29 12,921.22
28,967.000 TATA CONSULTANCY SERVICES INR1 FIB01NPJ4 KR2F20010002: PYRAMIS NONUS GROWTH	2,736.6000 44.3102	75,320,061.60 1,246,258.80	79,271,092.20 1,283,534.54	0.01	3,951,030.60 37,275.74
200,264.000 REDINGTON INDIA LTD INR10 FIB1R3S14 KR3F20010002: PYRAMIS NONUS GROWTH	93.0000 1.5058	20,017,327.05 330,279.43	18,624,552.00 301,563.34	0.00	-1,392,775.05 -28,716.09
578,077.000 REDINGTON INDIA LTD INR10 FIB1R3S14 KR2F20010002: PYRAMIS NONUS GROWTH	93.0000 1.5058	57,791,271.49 953,534.36	53,761,161.00 870,485.13	0.01	-4,030,110.49 -83,049.23
28,957.000 ECLERX SERVICES LTD FIB29NPW3 KR2F20010002: PYRAMIS NONUS GROWTH	1,393.5000 22.5631	39,404,910.60 651,287.74	40,351,579.50 653,361.07	0.00	946,668.90 2,073.33

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10,033.000 ECLERX SERVICES LTD FIB29NPW3 KR3F20010002: PYRAMIS NONUS GROWTH	1,393.5000 22.5631	13,653,268.09 225,662.51	13,980,985.50 226,376.06	0.00	327,717.41 713.55
100,900.000 RURAL ELECTRIFICATION CORP LTD FIB2Q7WL5 INR10 KR3F20070002: LSV ASSET MGMT	249.9500 4.0471	35,972,849.15 598,699.33	25,219,955.00 408,354.20	0.00	-10,752,894.15 -190,345.13
298,600.000 RURAL ELECTRIFICATION CORP LTD FIB2Q7WL5 INR10 KR2F20070002: LSV ASSET MANAGEMENT	249.9500 4.0471	106,456,978.03 1,771,772.96	74,635,070.00 1,208,469.41	0.01	-31,821,908.03 -563,303.55
50,026.000 TATA MOTORS LTD FIB611LV6 INR 2 KR3F20010002: PYRAMIS NONUS GROWTH	502.1500 8.1307	25,758,728.74 426,045.80	25,120,555.90 406,744.76	0.00	-638,172.84 -19,301.04
144,468.000 TATA MOTORS LTD FIB611LV6 INR 2 KR2F20010002: PYRAMIS NONUS GROWTH	502.1500 8.1307	74,387,559.89 1,230,359.90	72,544,606.20 1,174,621.23	0.01	-1,842,953.69 -55,738.67
42,439.000 BHARTI INFRATEL LTD FIB92P9G3 KR3F20010002: PYRAMIS NONUS GROWTH	294.7500 4.7725	13,096,284.61 215,153.47	12,508,895.25 202,540.40	0.00	-587,389.36 -12,613.07
122,555.000 BHARTI INFRATEL LTD FIB92P9G3 KR2F20010002: PYRAMIS NONUS GROWTH	294.7500 4.7725	37,818,125.39 621,299.85	36,123,086.25 584,894.54	0.00	-1,695,039.14 -36,405.31
136,873.000 AXIS BANK LTD FIBPFJHC7 KR2F20010002: PYRAMIS NONUS GROWTH	377.7000 6.1156	58,739,240.31 971,538.87	51,696,932.10 837,061.73	0.01	-7,042,308.21 -134,477.14
47,396.000 AXIS BANK LTD FIBPFJHC7 KR3F20010002: PYRAMIS NONUS GROWTH	377.7000 6.1156	20,340,059.79 336,421.77	17,901,469.20 289,855.40	0.00	-2,438,590.59 -46,566.37
TOTAL INDIAN RUPEE EQUITY		1,018,227,707.56 16,787,441.34	1,033,091,228.55 16,727,513.59	0.11	14,863,520.99 -59,927.75

INDONESIAN RUPIAH

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,249,593.000 BK MANDIRI IDR500 FL6651044 KR2F20050002: AMERICAN CENTURY	10,075.0000 0.8268	51,699,593,547.00 4,325,919.28	52,889,649,475.00 4,340,547.75	0.03	1,190,055,928.00 14,628.47
1,814,386.000 BK MANDIRI IDR500 FL6651044 KR3F20050002: AMERICAN CENTURY	10,075.0000 0.8268	17,905,708,514.00 1,498,190.22	18,279,938,950.00 1,500,198.03	0.01	374,230,436.00 2,007.81
891,633.000 MATAHARI DEPARTMENT STORE TBK FL6665879 PT KR3F20050002: AMERICAN CENTURY	16,225.0000 1.3316	12,393,135,203.00 1,041,089.49	14,466,745,425.00 1,187,256.86	0.01	2,073,610,222.00 146,167.37
2,579,909.000 MATAHARI DEPARTMENT STORE TBK FL6665879 PT KR2F20050002: AMERICAN CENTURY	16,225.0000 1.3316	35,709,805,408.00 3,000,315.27	41,859,023,525.00 3,435,286.34	0.02	6,149,218,117.00 434,971.07
454,900.000 BANK RAKYAT INDONESIA PERSERO FL6709099 KR3F20010002: PYRAMIS NONUS GROWTH	10,425.0000 0.8556	4,617,417,724.00 402,259.24	4,742,332,500.00 389,193.74	0.00	124,914,776.00 -13,065.50
1,313,700.000 BANK RAKYAT INDONESIA PERSERO FL6709099 KR2F20010002: PYRAMIS NONUS GROWTH	10,425.0000 0.8556	13,339,283,133.00 1,162,139.62	13,695,322,500.00 1,123,947.73	0.01	356,039,367.00 -38,191.89
1,537,400.000 BANK NEGARA INDONESIA PERSERO FL6727125 TBK PT KR3F20070002: LSV ASSET MGMT	5,525.0000 0.4534	7,300,805,945.00 608,653.59	8,494,135,000.00 697,096.67	0.00	1,193,329,055.00 88,443.08
4,550,600.000 BANK NEGARA INDONESIA PERSERO FL6727125 TBK PT KR2F20070002: LSV ASSET MANAGEMENT	5,525.0000 0.4534	21,610,000,720.00 1,801,582.54	25,142,065,000.00 2,063,358.99	0.01	3,532,064,280.00 261,776.45
324,400.000 BANK CENTRAL ASIA IDR62.50 FLB01C1P3 KR3F20010002: PYRAMIS NONUS GROWTH	13,075.0000 1.0730	3,864,350,044.00 328,694.34	4,241,530,000.00 348,093.88	0.00	377,179,956.00 19,399.54
936,900.000 BANK CENTRAL ASIA IDR62.50 FLB01C1P3 KR2F20010002: PYRAMIS NONUS GROWTH	13,075.0000 1.0730	11,161,271,510.00 949,359.33	12,249,967,500.00 1,005,330.33	0.01	1,088,695,990.00 55,971.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL INDONESIAN RUPIAH EQUITY		179,601,371,748.00	196,060,709,875.00		16,459,338,127.00
		15,118,202.92	16,090,310.32	0.10	972,107.40
ISRAELI SHEKEL					
354,300.000 BANK HAPOALIM B.M. ILS1 FZ6075805 KR2F20070002: LSV ASSET MANAGEMENT	20.7700 5.6371	7,054,023.47 2,057,526.39	7,358,811.00 1,997,234.63	0.01	304,787.53 -60,291.76
119,700.000 BANK HAPOALIM B.M. ILS1 FZ6075805 KR3F20070002: LSV ASSET MGMT	20.7700 5.6371	2,383,177.04 695,128.06	2,486,169.00 674,764.28	0.00	102,991.96 -20,363.78
491,000.000 BEZEQ-ISRAELI TELECOMMUNICATNS FZ6098039 CORP SHK1 KR2F20010002: PYRAMIS NONUS GROWTH	6.3610 1.7264	3,282,824.69 927,208.86	3,123,251.00 847,672.96	0.01	-159,573.69 -79,535.90
169,600.000 BEZEQ-ISRAELI TELECOMMUNICATNS FZ6098039 CORP SHK1 KR3F20010002: PYRAMIS NONUS GROWTH	6.3610 1.7264	1,133,776.56 320,297.98	1,078,825.60 292,801.09	0.00	-54,950.96 -27,496.89
TOTAL ISRAELI SHEKEL EQUITY		13,853,801.76	14,047,056.60	0.02	193,254.84
		4,000,161.29	3,812,472.96		-187,688.33
JAPANESE YEN					
19,400.000 AISIN SEIKI CO Y50 FJ6010709 KR2F20020002: BOSTON CO NON-US VAL	3,955.0000 36.0545	68,999,417.00 675,126.79	76,727,000.00 699,457.60	0.00	7,727,583.00 24,330.81
7,400.000 AISIN SEIKI CO Y50 FJ6010709 KR3F20020002: BOSTON CO NON-US VAL	3,955.0000 36.0545	26,319,948.00 257,528.42	29,267,000.00 266,803.42	0.00	2,947,052.00 9,275.00
50,700.000 AEON FINANCIAL SERVICE CO LTD FJ6037736 KR3F20080002: LAZARD ASSET MGMT	2,347.0000 21.3957	128,738,133.00 1,252,034.26	118,992,900.00 1,084,761.41	0.01	-9,745,233.00 -167,272.85
147,200.000 AEON FINANCIAL SERVICE CO LTD FJ6037736 KR2F20080002: LAZARD ASSET MGMT	2,347.0000 21.3957	374,272,077.00 3,644,440.55	345,478,400.00 3,149,445.35	0.02	-28,793,677.00 -494,995.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,300.000 ACOM CO Y50 FJ6049780 KR2F20010002: PYRAMIS NONUS GROWTH	367.0000 3.3456	5,502,232.00 54,092.63	5,615,100.00 51,188.30	0.00	112,868.00 -2,904.33
5,700.000 ACOM CO Y50 FJ6049780 KR3F20010002: PYRAMIS NONUS GROWTH	367.0000 3.3456	2,049,851.00 20,152.15	2,091,900.00 19,070.15	0.00	42,049.00 -1,082.00
15,600.000 ASAHI GROUP HOLDINGS LTD FJ6054400 KR2F20010002: PYRAMIS NONUS GROWTH	3,173.0000 28.9257	49,474,940.00 482,501.03	49,498,800.00 451,240.27	0.00	23,860.00 -31,260.76
5,900.000 ASAHI GROUP HOLDINGS LTD FJ6054400 KR3F20010002: PYRAMIS NONUS GROWTH	3,173.0000 28.9257	18,714,891.00 182,502.04	18,720,700.00 170,661.38	0.00	5,809.00 -11,840.66
84,300.000 ASICS CORP JPY50 FJ6057379 KR3F20080002: LAZARD ASSET MGMT	2,471.0000 22.5261	199,304,153.00 1,953,731.73	208,305,300.00 1,898,949.86	0.01	9,001,147.00 -54,781.87
244,900.000 ASICS CORP JPY50 FJ6057379 KR2F20080002: LAZARD ASSET MGMT	2,471.0000 22.5261	579,251,901.00 5,686,361.20	605,147,900.00 5,516,640.81	0.04	25,895,999.00 -169,720.39
33,600.000 BRIDGESTONE CO Y50 FJ6132107 KR2F20010002: PYRAMIS NONUS GROWTH	3,622.0000 33.0188	96,605,467.00 1,018,539.13	121,699,200.00 1,109,432.54	0.01	25,093,733.00 90,893.41
12,700.000 BRIDGESTONE CO Y50 FJ6132107 KR3F20010002: PYRAMIS NONUS GROWTH	3,622.0000 33.0188	36,384,109.00 384,176.53	45,999,400.00 419,339.09	0.00	9,615,291.00 35,162.56
3,000.000 OBIC JPY50 FJ6136744 KR3F20010002: PYRAMIS NONUS GROWTH	3,920.0000 35.7354	9,082,191.00 91,214.81	11,760,000.00 107,206.35	0.00	2,677,809.00 15,991.54
8,000.000 OBIC JPY50 FJ6136744 KR2F20010002: PYRAMIS NONUS GROWTH	3,920.0000 35.7354	24,232,205.00 243,378.32	31,360,000.00 285,883.59	0.00	7,127,795.00 42,505.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,700.000 UNITED ARROWS JPY50 FJ6166592 KR3F20080002: LAZARD ASSET MGMT	4,055.0000 36.9661	76,829,149.00 756,790.26	75,828,500.00 691,266.71	0.00	-1,000,649.00 -65,523.55
54,300.000 UNITED ARROWS JPY50 FJ6166592 KR2F20080002: LAZARD ASSET MGMT	4,055.0000 36.9661	223,319,753.00 2,202,907.56	220,186,500.00 2,007,261.09	0.01	-3,133,253.00 -195,646.47
7,900.000 KDDI CORP Y5000 FJ6248994 KR3F20010002: PYRAMIS NONUS GROWTH	6,593.0000 60.1030	38,679,963.00 391,125.91	52,084,700.00 474,813.81	0.00	13,404,737.00 83,687.90
73,600.000 KDDI CORP Y5000 FJ6248994 KR2F20080002: LAZARD ASSET MGMT	6,593.0000 60.1030	453,454,429.00 4,473,040.00	485,244,800.00 4,423,581.85	0.03	31,790,371.00 -49,458.15
23,100.000 KDDI CORP Y5000 FJ6248994 KR2F20010002: PYRAMIS NONUS GROWTH	6,593.0000 60.1030	111,960,275.00 1,132,984.09	152,298,300.00 1,388,379.63	0.01	40,338,025.00 255,395.54
25,300.000 KDDI CORP Y5000 FJ6248994 KR3F20080002: LAZARD ASSET MGMT	6,593.0000 60.1030	156,167,988.00 1,538,171.43	166,802,900.00 1,520,606.26	0.01	10,634,912.00 -17,565.17
79,800.000 AIN PHARMACIEZ INC FJ6249125 KR2F20070002: LSV ASSET MANAGEMENT	2,504.0000 22.8269	189,189,140.00 1,866,230.73	199,819,200.00 1,821,588.99	0.01	10,630,060.00 -44,641.74
27,000.000 AIN PHARMACIEZ INC FJ6249125 KR3F20070002: LSV ASSET MGMT	2,504.0000 22.8269	64,011,343.00 631,431.25	67,608,000.00 616,327.10	0.00	3,596,657.00 -15,104.15
19,000.000 DAICEL CORP FJ6250545 KR3F20010002: PYRAMIS NONUS GROWTH	1,191.0000 10.8574	17,510,519.00 174,370.98	22,629,000.00 206,290.17	0.00	5,118,481.00 31,919.19
52,000.000 DAICEL CORP FJ6250545 KR2F20010002: PYRAMIS NONUS GROWTH	1,191.0000 10.8574	48,024,206.00 478,033.30	61,932,000.00 564,583.63	0.00	13,907,794.00 86,550.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,400.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR2F20010002: PYRAMIS NONUS GROWTH	6,798.0000 61.9718	52,018,091.00 513,793.81	63,901,200.00 582,535.22	0.00	11,883,109.00 68,741.41
3,600.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR3F20010002: PYRAMIS NONUS GROWTH	6,798.0000 61.9718	19,979,189.00 197,306.56	24,472,800.00 223,098.60	0.00	4,493,611.00 25,792.04
14,800.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR3F20050002: AMERICAN CENTURY	6,798.0000 61.9718	95,936,130.00 944,965.92	100,610,400.00 917,183.12	0.01	4,674,270.00 -27,782.80
43,100.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR2F20050002: AMERICAN CENTURY	6,798.0000 61.9718	279,051,251.00 2,752,663.39	292,993,800.00 2,670,985.98	0.02	13,942,549.00 -81,677.41
254,000.000 DAIWA HOUSE INDUSTRY CO Y50 FJ6251360 KR2F20080002: LAZARD ASSET MGMT	1,967.5000 17.9361	525,153,199.00 5,172,352.35	499,745,000.00 4,555,768.37	0.03	-25,408,199.00 -616,583.98
86,800.000 DAIWA HOUSE INDUSTRY CO Y50 FJ6251360 KR3F20080002: LAZARD ASSET MGMT	1,967.5000 17.9361	179,279,553.00 1,763,421.09	170,779,000.00 1,556,853.13	0.01	-8,500,553.00 -206,567.96
81,200.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976 CO LTD KR2F20010002: PYRAMIS NONUS GROWTH	573.0000 5.2236	40,618,641.00 415,639.79	46,527,600.00 424,154.26	0.00	5,908,959.00 8,514.47
30,800.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976 CO LTD KR3F20010002: PYRAMIS NONUS GROWTH	573.0000 5.2236	15,409,856.00 157,685.45	17,648,400.00 160,886.10	0.00	2,238,544.00 3,200.65
3,500.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR3F20010002: PYRAMIS NONUS GROWTH	6,290.0000 57.3408	16,946,400.00 175,315.84	22,015,000.00 200,692.83	0.00	5,068,600.00 25,376.99
42,600.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR3F20080002: LAZARD ASSET MGMT	6,290.0000 57.3408	241,422,625.00 2,377,755.02	267,954,000.00 2,442,718.50	0.02	26,531,375.00 64,963.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,200.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR2F20010002: PYRAMIS NONUS GROWTH	6,290.0000 57.3408	49,645,060.00 512,470.60	64,158,000.00 584,876.26	0.00	14,512,940.00 72,405.66
123,900.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR2F20080002: LAZARD ASSET MGMT	6,290.0000 57.3408	701,267,646.00 6,917,560.02	779,331,000.00 7,104,526.35	0.05	78,063,354.00 186,966.33
5,150.000 EAST JAPAN RAILWAY CO Y50000 FJ6298544 KR3F20020002: BOSTON CO NON-US VAL	8,220.0000 74.9350	36,154,969.00 375,615.56	42,333,000.00 385,915.50	0.00	6,178,031.00 10,299.94
13,590.000 EAST JAPAN RAILWAY CO Y50000 FJ6298544 KR2F20020002: BOSTON CO NON-US VAL	8,220.0000 74.9350	96,417,510.00 997,124.91	111,709,800.00 1,018,367.31	0.01	15,292,290.00 21,242.40
5,500.000 SBI HOLDINGS INC FJ6309465 NPV KR3F20010002: PYRAMIS NONUS GROWTH	1,228.0000 11.1947	6,553,629.00 64,712.15	6,754,000.00 61,570.72	0.00	200,371.00 -3,141.43
14,600.000 SBI HOLDINGS INC FJ6309465 NPV KR2F20010002: PYRAMIS NONUS GROWTH	1,228.0000 11.1947	17,393,053.00 171,754.00	17,928,800.00 163,442.28	0.00	535,747.00 -8,311.72
35,100.000 LINTEC CORP Y50 FJ6330081 KR3F20070002: LSV ASSET MGMT	2,319.0000 21.1404	70,390,915.00 694,361.68	81,396,900.00 742,029.28	0.00	11,005,985.00 47,667.60
103,900.000 LINTEC CORP Y50 FJ6330081 KR2F20070002: LSV ASSET MANAGEMENT	2,319.0000 21.1404	208,365,299.00 2,055,391.36	240,944,100.00 2,196,491.23	0.01	32,578,801.00 141,099.87
600.000 FAST RETAILING CO LTD Y50 FJ6332434 KR3F20010002: PYRAMIS NONUS GROWTH	36,705.0000 334.6096	22,325,890.00 213,208.39	22,023,000.00 200,765.76	0.00	-302,890.00 -12,442.63
1,500.000 FAST RETAILING CO LTD Y50 FJ6332434 KR2F20010002: PYRAMIS NONUS GROWTH	36,705.0000 334.6096	55,814,728.00 533,020.98	55,057,500.00 501,914.41	0.00	-757,228.00 -31,106.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR2F20010002: PYRAMIS NONUS GROWTH	620.2000 5.6539	47,979,972.00 525,492.71	58,546,880.00 533,724.25	0.00	10,566,908.00 8,231.54
411,300.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR2F20020002: BOSTON CO NON-US VAL	620.2000 5.6539	251,220,989.00 2,545,993.24	255,088,260.00 2,325,432.02	0.01	3,867,271.00 -220,561.22
158,500.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR3F20020002: BOSTON CO NON-US VAL	620.2000 5.6539	86,188,294.00 921,575.11	98,301,700.00 896,136.58	0.01	12,113,406.00 -25,438.53
35,900.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR3F20010002: PYRAMIS NONUS GROWTH	620.2000 5.6539	18,573,647.00 202,219.11	22,265,180.00 202,973.52	0.00	3,691,533.00 754.41
8,200.000 FUJI HEAVY LTD Y50 FJ6356409 KR3F20010002: PYRAMIS NONUS GROWTH	3,626.0000 33.0553	6,185,111.00 74,524.13	29,733,200.00 271,053.38	0.00	23,548,089.00 196,529.25
21,700.000 FUJI HEAVY LTD Y50 FJ6356409 KR2F20010002: PYRAMIS NONUS GROWTH	3,626.0000 33.0553	16,397,456.00 197,116.71	78,684,200.00 717,299.80	0.00	62,286,744.00 520,183.09
1,500.000 FANUC CORP FJ6356938 KR3F20010002: PYRAMIS NONUS GROWTH	19,810.0000 180.5916	27,670,149.00 262,726.91	29,715,000.00 270,887.47	0.00	2,044,851.00 8,160.56
3,900.000 FANUC CORP FJ6356938 KR2F20010002: PYRAMIS NONUS GROWTH	19,810.0000 180.5916	71,945,416.00 683,220.56	77,259,000.00 704,307.41	0.00	5,313,584.00 21,086.85
115,000.000 FUJITSU NPV FJ6356946 KR2F20020002: BOSTON CO NON-US VAL	675.0000 6.1534	52,620,319.00 647,990.13	77,625,000.00 707,643.94	0.00	25,004,681.00 59,653.81
44,000.000 FUJITSU NPV FJ6356946 KR3F20020002: BOSTON CO NON-US VAL	675.0000 6.1534	19,510,372.00 240,965.99	29,700,000.00 270,750.72	0.00	10,189,628.00 29,784.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,000.000 HAMAMATSU PHOTONICS NPV FJ6405875 KR3F20010002: PYRAMIS NONUS GROWTH	5,210.0000 47.4953	18,431,636.00 177,360.09	20,840,000.00 189,981.32	0.00	2,408,364.00 12,621.23
10,400.000 HAMAMATSU PHOTONICS NPV FJ6405875 KR2F20010002: PYRAMIS NONUS GROWTH	5,210.0000 47.4953	47,992,611.00 461,765.53	54,184,000.00 493,951.42	0.00	6,191,389.00 32,185.89
138,100.000 RESONA HOLDINGS INC FJ6421559 KR3F20070002: LSV ASSET MGMT	618.4000 5.6374	81,472,443.00 803,673.92	85,401,040.00 778,531.77	0.00	3,928,597.00 -25,142.15
408,900.000 RESONA HOLDINGS INC FJ6421559 KR2F20070002: LSV ASSET MANAGEMENT	618.4000 5.6374	241,231,296.00 2,379,593.55	252,863,760.00 2,305,153.07	0.01	11,632,464.00 -74,440.48
120,000.000 HITACHI NPV FJ6429107 KR2F20010002: PYRAMIS NONUS GROWTH	837.5000 7.6348	77,706,718.00 800,667.01	100,500,000.00 916,176.69	0.01	22,793,282.00 115,509.68
46,000.000 HITACHI NPV FJ6429107 KR3F20010002: PYRAMIS NONUS GROWTH	837.5000 7.6348	29,820,166.00 307,387.37	38,525,000.00 351,201.07	0.00	8,704,834.00 43,813.70
7,000.000 HITACHI CAPITAL JPY50 FJ6429156 KR3F20010002: PYRAMIS NONUS GROWTH	2,637.0000 24.0394	18,879,164.00 184,767.10	18,459,000.00 168,275.68	0.00	-420,164.00 -16,491.42
18,500.000 HITACHI CAPITAL JPY50 FJ6429156 KR2F20010002: PYRAMIS NONUS GROWTH	2,637.0000 24.0394	49,931,547.00 488,684.14	48,784,500.00 444,728.58	0.00	-1,147,047.00 -43,955.56
66,000.000 HITACHI METALS Y50 FJ6429206 KR2F20010002: PYRAMIS NONUS GROWTH	1,976.0000 18.0136	86,964,821.00 859,112.37	130,416,000.00 1,188,896.51	0.01	43,451,179.00 329,784.14
25,000.000 HITACHI METALS Y50 FJ6429206 KR3F20010002: PYRAMIS NONUS GROWTH	1,976.0000 18.0136	32,905,453.00 325,174.82	49,400,000.00 450,339.59	0.00	16,494,547.00 125,164.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
69,540.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897 INC KR3F20020002: BOSTON CO NON-US VAL	456.5000 4.1615	30,509,896.00 312,683.74	31,745,010.00 289,393.42	0.00	1,235,114.00 -23,290.32
179,220.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897 INC KR2F20020002: BOSTON CO NON-US VAL	456.5000 4.1615	83,704,449.00 845,330.22	81,813,930.00 745,831.00	0.00	-1,890,519.00 -99,499.22
44,900.000 HONDA MOTOR CO NPV FJ6435146 KR2F20020002: BOSTON CO NON-US VAL	3,800.0000 34.6415	167,898,236.00 1,644,916.25	170,620,000.00 1,555,403.66	0.01	2,721,764.00 -89,512.59
17,400.000 HONDA MOTOR CO NPV FJ6435146 KR3F20020002: BOSTON CO NON-US VAL	3,800.0000 34.6415	65,064,226.00 637,441.23	66,120,000.00 602,762.22	0.00	1,055,774.00 -34,679.01
88,000.000 IHI CORP Y50 FJ6466984 KR2F20010002: PYRAMIS NONUS GROWTH	568.0000 5.1780	41,902,562.00 412,715.85	49,984,000.00 455,663.44	0.00	8,081,438.00 42,947.59
33,000.000 IHI CORP Y50 FJ6466984 KR3F20010002: PYRAMIS NONUS GROWTH	568.0000 5.1780	15,719,178.00 154,822.03	18,744,000.00 170,873.79	0.00	3,024,822.00 16,051.76
86,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR2F20020002: BOSTON CO NON-US VAL	1,220.0000 11.1217	84,382,464.00 883,618.05	104,920,000.00 956,470.24	0.01	20,537,536.00 72,852.19
59,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR2F20010002: PYRAMIS NONUS GROWTH	1,220.0000 11.1217	66,983,436.00 686,439.29	71,980,000.00 656,183.07	0.00	4,996,564.00 -30,256.22
22,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR3F20010002: PYRAMIS NONUS GROWTH	1,220.0000 11.1217	24,642,002.00 253,271.35	26,840,000.00 244,678.43	0.00	2,197,998.00 -8,592.92
33,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR3F20020002: BOSTON CO NON-US VAL	1,220.0000 11.1217	32,284,170.00 337,518.80	40,260,000.00 367,017.65	0.00	7,975,830.00 29,498.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,800.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR3F20080002: LAZARD ASSET MGMT	3,567.0000 32.5174	121,564,895.00 1,197,419.34	116,997,600.00 1,066,571.88	0.01	-4,567,295.00 -130,847.46
95,500.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR2F20080002: LAZARD ASSET MGMT	3,567.0000 32.5174	354,154,028.00 3,493,504.60	340,648,500.00 3,105,415.09	0.02	-13,505,528.00 -388,089.51
16,300.000 KANSAI ELEC POWER NPV FJ6483484 KR3F20010002: PYRAMIS NONUS GROWTH	1,036.5000 9.4489	17,099,362.00 159,541.61	16,894,950.00 154,017.51	0.00	-204,412.00 -5,524.10
43,100.000 KANSAI ELEC POWER NPV FJ6483484 KR2F20010002: PYRAMIS NONUS GROWTH	1,036.5000 9.4489	45,191,547.00 421,699.68	44,673,150.00 407,248.74	0.00	-518,397.00 -14,450.94
1,800.000 KAO CORP FJ6483807 KR3F20010002: PYRAMIS NONUS GROWTH	4,276.5000 38.9854	6,289,461.00 61,395.69	7,697,700.00 70,173.66	0.00	1,408,239.00 8,777.97
5,000.000 KAO CORP FJ6483807 KR2F20010002: PYRAMIS NONUS GROWTH	4,276.5000 38.9854	17,478,722.00 170,622.07	21,382,500.00 194,926.85	0.00	3,903,778.00 24,304.78
22,000.000 KAWASAKI HEAVY INDUSTRIES Y50 FJ6484623 KR3F20010002: PYRAMIS NONUS GROWTH	438.0000 3.9929	8,552,579.00 86,530.31	9,636,000.00 87,843.57	0.00	1,083,421.00 1,313.26
59,000.000 KAWASAKI HEAVY INDUSTRIES Y50 FJ6484623 KR2F20010002: PYRAMIS NONUS GROWTH	438.0000 3.9929	22,912,000.00 231,927.19	25,842,000.00 235,580.48	0.00	2,930,000.00 3,653.29
3,200.000 KEYENCE CORP NPV FJ6490992 KR3F20050002: AMERICAN CENTURY	47,665.0000 434.5230	141,676,561.00 1,394,419.70	152,528,000.00 1,390,473.62	0.01	10,851,439.00 -3,946.08
1,600.000 KEYENCE CORP NPV FJ6490992 KR2F20010002: PYRAMIS NONUS GROWTH	47,665.0000 434.5230	47,006,263.00 508,772.01	76,264,000.00 695,236.81	0.00	29,257,737.00 186,464.80

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9,200.000 KEYENCE CORP NPV FJ6490992 KR2F20050002: AMERICAN CENTURY	47,665.0000 434.5230	406,653,959.00 4,011,383.08	438,518,000.00 3,997,611.65	0.03	31,864,041.00 -13,771.43
600.000 KEYENCE CORP NPV FJ6490992 KR3F20010002: PYRAMIS NONUS GROWTH	47,665.0000 434.5230	17,361,984.00 188,838.93	28,599,000.00 260,713.80	0.00	11,237,016.00 71,874.87
58,500.000 KOMATSU Y50 FJ6496585 KR2F20050002: AMERICAN CENTURY	2,536.5000 23.1232	137,231,509.00 1,353,701.70	148,385,250.00 1,352,707.54	0.01	11,153,741.00 -994.16
20,200.000 KOMATSU Y50 FJ6496585 KR3F20050002: AMERICAN CENTURY	2,536.5000 23.1232	47,468,246.00 467,399.58	51,237,300.00 467,088.76	0.00	3,769,054.00 -310.82
39,000.000 KYUSHU ELECTRIC POWER CO INC FJ6499803 Y500 KR2F20010002: PYRAMIS NONUS GROWTH	1,182.0000 10.7753	46,375,067.00 432,697.27	46,098,000.00 420,237.94	0.00	-277,067.00 -12,459.33
14,800.000 KYUSHU ELECTRIC POWER CO INC FJ6499803 Y500 KR3F20010002: PYRAMIS NONUS GROWTH	1,182.0000 10.7753	17,606,508.00 164,253.29	17,493,600.00 159,474.91	0.00	-112,908.00 -4,778.38
6,900.000 MABUCHI MOTOR Y50 FJ6551033 KR2F20010002: PYRAMIS NONUS GROWTH	9,560.0000 87.1507	48,978,122.00 479,858.72	65,964,000.00 601,340.09	0.00	16,985,878.00 121,481.37
2,600.000 MABUCHI MOTOR Y50 FJ6551033 KR3F20010002: PYRAMIS NONUS GROWTH	9,560.0000 87.1507	18,472,744.00 180,952.14	24,856,000.00 226,591.92	0.00	6,383,256.00 45,639.78
6,800.000 MAKITA CORP Y50 FJ6555802 KR2F20010002: PYRAMIS NONUS GROWTH	6,200.0000 56.5204	40,726,114.00 398,381.32	42,160,000.00 384,338.40	0.00	1,433,886.00 -14,042.92
2,600.000 MAKITA CORP Y50 FJ6555802 KR3F20010002: PYRAMIS NONUS GROWTH	6,200.0000 56.5204	15,575,935.00 152,376.70	16,120,000.00 146,952.92	0.00	544,065.00 -5,423.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,700.000 MAKITA CORP Y50 FJ6555802 KR3F20080002: LAZARD ASSET MGMT	6,200.0000 56.5204	214,649,479.00 2,114,468.42	215,140,000.00 1,961,256.26	0.01	490,521.00 -153,212.16
101,000.000 MAKITA CORP Y50 FJ6555802 KR2F20080002: LAZARD ASSET MGMT	6,200.0000 56.5204	625,090,485.00 6,166,120.70	626,200,000.00 5,708,555.67	0.04	1,109,515.00 -457,565.03
23,900.000 SUMITOMO MITSUI GR NPV FJ6563020 KR2F20020002: BOSTON CO NON-US VAL	4,471.0000 40.7585	128,309,998.00 1,236,048.05	106,856,900.00 974,127.38	0.01	-21,453,098.00 -261,920.67
6,300.000 SUMITOMO MITSUI GR NPV FJ6563020 KR3F20010002: PYRAMIS NONUS GROWTH	4,471.0000 40.7585	21,488,390.00 234,272.77	28,167,300.00 256,778.35	0.00	6,678,910.00 22,505.58
9,100.000 SUMITOMO MITSUI GR NPV FJ6563020 KR3F20020002: BOSTON CO NON-US VAL	4,471.0000 40.7585	45,280,004.00 452,772.49	40,686,100.00 370,902.06	0.00	-4,593,904.00 -81,870.43
17,200.000 SUMITOMO MITSUI GR NPV FJ6563020 KR2F20010002: PYRAMIS NONUS GROWTH	4,471.0000 40.7585	59,052,637.00 640,301.71	76,901,200.00 701,045.64	0.00	17,848,563.00 60,743.93
1,000.000 MARUICHI STEEL TUBE Y50 FJ6569506 KR3F20010002: PYRAMIS NONUS GROWTH	2,693.0000 24.5499	2,807,336.00 27,448.97	2,693,000.00 24,549.89	0.00	-114,336.00 -2,899.08
2,600.000 MARUICHI STEEL TUBE Y50 FJ6569506 KR2F20010002: PYRAMIS NONUS GROWTH	2,693.0000 24.5499	7,300,465.00 71,378.87	7,001,800.00 63,829.71	0.00	-298,665.00 -7,549.16
54,300.000 CREDIT SAISON CO NPV FJ6591807 KR2F20020002: BOSTON CO NON-US VAL	2,113.0000 19.2625	127,674,463.00 1,240,564.10	114,735,900.00 1,045,953.81	0.01	-12,938,563.00 -194,610.29
20,600.000 CREDIT SAISON CO NPV FJ6591807 KR3F20020002: BOSTON CO NON-US VAL	2,113.0000 19.2625	48,840,951.00 474,366.19	43,527,800.00 396,807.52	0.00	-5,313,151.00 -77,558.67

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9,300.000 MISUMI GROUP INC Y50 FJ6595170 KR3F20010002: PYRAMIS NONUS GROWTH	3,310.0000 30.1746	22,211,484.00 243,515.41	30,783,000.00 280,623.55	0.00	8,571,516.00 37,108.14
24,400.000 MISUMI GROUP INC Y50 FJ6595170 KR2F20010002: PYRAMIS NONUS GROWTH	3,310.0000 30.1746	58,216,053.00 638,387.32	80,764,000.00 736,259.65	0.00	22,547,947.00 97,872.33
113,000.000 MITSUBISHI ELECTRIC CORP Y50 FJ6597044 KR2F20010002: PYRAMIS NONUS GROWTH	1,460.5000 13.3142	117,472,244.00 1,210,450.23	165,036,500.00 1,504,503.43	0.01	47,564,256.00 294,053.20
43,000.000 MITSUBISHI ELECTRIC CORP Y50 FJ6597044 KR3F20010002: PYRAMIS NONUS GROWTH	1,460.5000 13.3142	44,520,849.00 458,972.53	62,801,500.00 572,510.16	0.00	18,280,651.00 113,537.63
55,800.000 MITSUI & CO Y50 FJ6597309 KR3F20070002: LSV ASSET MGMT	1,729.5000 15.7664	91,294,100.00 900,558.32	96,506,100.00 879,767.56	0.01	5,212,000.00 -20,790.76
165,300.000 MITSUI & CO Y50 FJ6597309 KR2F20070002: LSV ASSET MANAGEMENT	1,729.5000 15.7664	270,445,862.00 2,667,776.70	285,886,350.00 2,606,193.14	0.02	15,440,488.00 -61,583.56
16,000.000 MITSUI FUDOSAN CO Y50 FJ6597606 KR3F20010002: PYRAMIS NONUS GROWTH	3,359.5000 30.6258	42,452,708.00 443,596.22	53,752,000.00 490,013.23	0.00	11,299,292.00 46,417.01
39,000.000 MITSUI FUDOSAN CO Y50 FJ6597606 KR2F20010002: PYRAMIS NONUS GROWTH	3,359.5000 30.6258	103,083,581.00 1,078,322.35	131,020,500.00 1,194,407.25	0.01	27,936,919.00 116,084.90
3,700.000 MURATA MANUFACTURING CO NPV FJ6610409 KR3F20010002: PYRAMIS NONUS GROWTH	12,470.0000 113.6788	26,798,161.00 277,569.20	46,139,000.00 420,611.71	0.00	19,340,839.00 143,042.51
9,600.000 MURATA MANUFACTURING CO NPV FJ6610409 KR2F20010002: PYRAMIS NONUS GROWTH	12,470.0000 113.6788	67,284,354.00 702,638.36	119,712,000.00 1,091,316.86	0.01	52,427,646.00 388,678.50

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20,400.000 SEIKO EPSON CORP NPV FJ6616505 KR2F20010002: PYRAMIS NONUS GROWTH	5,270.0000 48.0423	58,895,288.00 575,365.16	107,508,000.00 980,062.92	0.01	48,612,712.00 404,697.76
7,700.000 SEIKO EPSON CORP NPV FJ6616505 KR3F20010002: PYRAMIS NONUS GROWTH	5,270.0000 48.0423	22,221,545.00 217,085.62	40,579,000.00 369,925.71	0.00	18,357,455.00 152,840.09
25,000.000 NGK INSULATORS Y50 FJ6619509 KR2F20010002: PYRAMIS NONUS GROWTH	2,612.0000 23.8115	57,665,740.00 564,701.81	65,300,000.00 595,286.95	0.00	7,634,260.00 30,585.14
10,000.000 NGK INSULATORS Y50 FJ6619509 KR3F20010002: PYRAMIS NONUS GROWTH	2,612.0000 23.8115	22,955,666.00 224,807.38	26,120,000.00 238,114.78	0.00	3,164,334.00 13,307.40
17,800.000 N.G.K. SPARK PLUG CO NPV FJ6619608 KR2F20010002: PYRAMIS NONUS GROWTH	3,225.0000 29.3997	41,121,978.00 413,116.58	57,405,000.00 523,314.66	0.00	16,283,022.00 110,198.08
6,500.000 N.G.K. SPARK PLUG CO NPV FJ6619608 KR3F20010002: PYRAMIS NONUS GROWTH	3,225.0000 29.3997	15,150,037.00 152,040.79	20,962,500.00 191,098.05	0.00	5,812,463.00 39,057.26
3,300.000 NIHON KODEN CORP Y50 FJ6639978 KR3F20010002: PYRAMIS NONUS GROWTH	5,760.0000 52.5092	11,749,222.00 125,066.12	19,008,000.00 173,280.46	0.00	7,258,778.00 48,214.34
8,600.000 NIHON KODEN CORP Y50 FJ6639978 KR2F20010002: PYRAMIS NONUS GROWTH	5,760.0000 52.5092	30,619,246.00 325,870.84	49,536,000.00 451,579.39	0.00	18,916,754.00 125,708.55
16,200.000 NIDEC CORP NPV FJ6640687 KR2F20010002: PYRAMIS NONUS GROWTH	7,420.0000 67.6421	89,616,782.00 878,906.76	120,204,000.00 1,095,802.02	0.01	30,587,218.00 216,895.26
6,100.000 NIDEC CORP NPV FJ6640687 KR3F20010002: PYRAMIS NONUS GROWTH	7,420.0000 67.6421	33,664,711.00 330,212.84	45,262,000.00 412,616.81	0.00	11,597,289.00 82,403.97

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86,200.000 NIDEC CORP NPV FJ6640687 KR2F20050002: AMERICAN CENTURY	7,420.0000 67.6421	530,653,047.00 5,234,555.34	639,604,000.00 5,830,749.03	0.04	108,950,953.00 596,193.69
29,700.000 NIDEC CORP NPV FJ6640687 KR3F20050002: AMERICAN CENTURY	7,420.0000 67.6421	183,437,076.00 1,806,186.27	220,374,000.00 2,008,970.37	0.01	36,936,924.00 202,784.10
14,700.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR3F20070002: LSV ASSET MGMT	6,821.0000 62.1815	91,756,179.00 905,116.44	100,268,700.00 914,068.12	0.01	8,512,521.00 8,951.68
43,500.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR2F20070002: LSV ASSET MANAGEMENT	6,821.0000 62.1815	271,523,180.00 2,678,403.75	296,713,500.00 2,704,895.45	0.02	25,190,320.00 26,491.70
18,600.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR2F20020002: BOSTON CO NON-US VAL	6,821.0000 62.1815	84,149,884.00 866,730.87	126,870,600.00 1,156,575.99	0.01	42,720,716.00 289,845.12
7,100.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR3F20020002: BOSTON CO NON-US VAL	6,821.0000 62.1815	32,343,125.00 332,333.55	48,429,100.00 441,488.68	0.00	16,085,975.00 109,155.13
13,000.000 NSK LTD ORD FJ6641545 KR3F20010002: PYRAMIS NONUS GROWTH	1,561.0000 14.2304	12,272,828.00 127,847.60	20,293,000.00 184,994.76	0.00	8,020,172.00 57,147.16
36,000.000 NSK LTD ORD FJ6641545 KR2F20010002: PYRAMIS NONUS GROWTH	1,561.0000 14.2304	33,539,078.00 350,492.04	56,196,000.00 512,293.19	0.00	22,656,922.00 161,801.15
215,050.000 NIPPON EXPRESS CO Y50 FJ6642121 KR2F20020002: BOSTON CO NON-US VAL	459.0000 4.1843	88,277,770.00 938,522.10	98,707,950.00 899,840.03	0.01	10,430,180.00 -38,682.07
81,490.000 NIPPON EXPRESS CO Y50 FJ6642121 KR3F20020002: BOSTON CO NON-US VAL	459.0000 4.1843	33,454,031.00 355,669.69	37,403,910.00 340,981.00	0.00	3,949,879.00 -14,688.69

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26,500.000 NISSAN MOTOR CO Y50 FJ6642865 KR3F20020002: BOSTON CO NON-US VAL	1,069.0000 9.7452	24,027,393.00 236,491.10	28,328,500.00 258,247.88	0.00	4,301,107.00 21,756.78
69,800.000 NISSAN MOTOR CO Y50 FJ6642865 KR2F20020002: BOSTON CO NON-US VAL	1,069.0000 9.7452	63,286,614.00 622,903.09	74,616,200.00 680,215.16	0.00	11,329,586.00 57,312.07
4,000.000 OMRON CORP Y50 FJ6659422 KR3F20010002: PYRAMIS NONUS GROWTH	4,980.0000 45.3986	11,163,389.00 118,069.88	19,920,000.00 181,594.43	0.00	8,756,611.00 63,524.55
10,600.000 OMRON CORP Y50 FJ6659422 KR2F20010002: PYRAMIS NONUS GROWTH	4,980.0000 45.3986	29,687,711.00 313,690.79	52,788,000.00 481,225.23	0.00	23,100,289.00 167,534.44
1,200.000 ONO PHARMACEUTICAL CO Y50 FJ6660107 KR3F20010002: PYRAMIS NONUS GROWTH	9,740.0000 88.7917	10,180,321.00 99,782.12	11,688,000.00 106,549.98	0.00	1,507,679.00 6,767.86
2,900.000 ONO PHARMACEUTICAL CO Y50 FJ6660107 KR2F20010002: PYRAMIS NONUS GROWTH	9,740.0000 88.7917	24,556,259.00 240,662.48	28,246,000.00 257,495.79	0.00	3,689,741.00 16,833.31
103,200.000 ORIX CORP Y50 FJ6661147 KR3F20050002: AMERICAN CENTURY	1,513.0000 13.7928	168,480,726.00 1,659,271.04	156,141,600.00 1,423,415.87	0.01	-12,339,126.00 -235,855.17
33,700.000 ORIX CORP Y50 FJ6661147 KR3F20010002: PYRAMIS NONUS GROWTH	1,513.0000 13.7928	31,027,784.00 345,473.86	50,988,100.00 464,817.00	0.00	19,960,316.00 119,343.14
88,900.000 ORIX CORP Y50 FJ6661147 KR2F20010002: PYRAMIS NONUS GROWTH	1,513.0000 13.7928	82,187,679.00 917,850.33	134,505,700.00 1,226,178.98	0.01	52,318,021.00 308,328.65
298,600.000 ORIX CORP Y50 FJ6661147 KR2F20050002: AMERICAN CENTURY	1,513.0000 13.7928	488,240,157.00 4,816,179.12	451,781,800.00 4,118,526.92	0.03	-36,458,357.00 -697,652.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,200.000 ALFRESA HLDGS NPV FJ6687217 KR2F20070002: LSV ASSET MANAGEMENT	1,581.0000 14.4127	197,078,048.00 1,944,049.80	194,779,200.00 1,775,643.42	0.01	-2,298,848.00 -168,406.38
41,600.000 ALFRESA HLDGS NPV FJ6687217 KR3F20070002: LSV ASSET MGMT	1,581.0000 14.4127	66,545,842.00 656,432.47	65,769,600.00 599,567.91	0.00	-776,242.00 -56,864.56
10,600.000 KAKAKU.COM INC FJ6689536 KR2F20010002: PYRAMIS NONUS GROWTH	1,558.0000 14.2030	19,879,067.00 194,793.92	16,514,800.00 150,551.99	0.00	-3,364,267.00 -44,241.93
4,000.000 KAKAKU.COM INC FJ6689536 KR3F20010002: PYRAMIS NONUS GROWTH	1,558.0000 14.2030	7,502,401.00 73,518.15	6,232,000.00 56,812.07	0.00	-1,270,401.00 -16,706.08
36,000.000 RICOH Y50 FJ6738226 KR3F20020002: BOSTON CO NON-US VAL	1,178.0000 10.7389	36,649,636.00 412,121.17	42,408,000.00 386,599.22	0.00	5,758,364.00 -25,521.95
94,800.000 RICOH Y50 FJ6738226 KR2F20020002: BOSTON CO NON-US VAL	1,178.0000 10.7389	98,001,970.00 1,085,692.76	111,674,400.00 1,018,044.60	0.01	13,672,430.00 -67,648.16
10,400.000 RYOHIN KEIKAKU CO JPY50 FJ6758455 KR3F20080002: LAZARD ASSET MGMT	13,070.0000 119.1486	116,389,156.00 1,146,342.92	135,928,000.00 1,239,144.93	0.01	19,538,844.00 92,802.01
30,200.000 RYOHIN KEIKAKU CO JPY50 FJ6758455 KR2F20080002: LAZARD ASSET MGMT	13,070.0000 119.1486	337,037,470.00 3,324,660.62	394,714,000.00 3,598,286.24	0.02	57,676,530.00 273,625.62
61,700.000 SOFTBANK CORPORATION NPV FJ6770625 KR2F20080002: LAZARD ASSET MGMT	7,689.0000 70.0944	470,641,628.00 4,635,342.03	474,411,300.00 4,324,821.65	0.03	3,769,672.00 -310,520.38
9,800.000 SOFTBANK CORPORATION NPV FJ6770625 KR3F20010002: PYRAMIS NONUS GROWTH	7,689.0000 70.0944	48,567,233.00 501,702.64	75,352,200.00 686,924.67	0.00	26,784,967.00 185,222.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,700.000 SOFTBANK CORPORATION NPV FJ6770625 KR2F20010002: PYRAMIS NONUS GROWTH	7,689.0000 70.0944	127,655,707.00 1,318,690.58	197,607,300.00 1,801,424.90	0.01	69,951,593.00 482,734.32
21,200.000 SOFTBANK CORPORATION NPV FJ6770625 KR3F20080002: LAZARD ASSET MGMT	7,689.0000 70.0944	162,089,923.00 1,594,089.07	163,006,800.00 1,486,000.31	0.01	916,877.00 -108,088.76
11,300.000 SANTEN PHARMACEUTICAL CO FJ6776606 KR2F20010002: PYRAMIS NONUS GROWTH	6,140.0000 55.9734	62,659,591.00 614,544.87	69,382,000.00 632,499.22	0.00	6,722,409.00 17,954.35
4,300.000 SANTEN PHARMACEUTICAL CO FJ6776606 KR3F20010002: PYRAMIS NONUS GROWTH	6,140.0000 55.9734	23,884,091.00 234,239.16	26,402,000.00 240,685.54	0.00	2,517,909.00 6,446.38
5,700.000 SAWAI PHARM CO LTD JPY50 FJ6784956 KR3F20020002: BOSTON CO NON-US VAL	6,310.0000 57.5231	33,867,102.00 332,501.73	35,967,000.00 327,881.86	0.00	2,099,898.00 -4,619.87
15,000.000 SAWAI PHARM CO LTD JPY50 FJ6784956 KR2F20020002: BOSTON CO NON-US VAL	6,310.0000 57.5231	89,114,091.00 874,844.77	94,650,000.00 862,847.00	0.01	5,535,909.00 -11,997.77
11,300.000 SHIMAMURA NPV FJ6804036 KR2F20020002: BOSTON CO NON-US VAL	10,080.0000 91.8912	108,344,737.00 1,159,369.49	113,904,000.00 1,038,370.05	0.01	5,559,263.00 -120,999.44
4,300.000 SHIMAMURA NPV FJ6804036 KR3F20020002: BOSTON CO NON-US VAL	10,080.0000 91.8912	41,342,034.00 440,232.48	43,344,000.00 395,131.97	0.00	2,001,966.00 -45,100.51
63,780.000 SUMITOMO ELECTRIC IND NPV FJ6858701 KR2F20020002: BOSTON CO NON-US VAL	1,620.5000 14.7728	76,457,819.00 788,717.76	103,355,490.00 942,207.87	0.01	26,897,671.00 153,490.11
24,220.000 SUMITOMO ELECTRIC IND NPV FJ6858701 KR3F20020002: BOSTON CO NON-US VAL	1,620.5000 14.7728	28,585,972.00 296,352.96	39,248,510.00 357,796.72	0.00	10,662,538.00 61,443.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000.000 SUMITOMO REALTY & DEV CO NPV FJ6858909 KR3F20010002: PYRAMIS NONUS GROWTH	3,902.5000 35.5759	33,708,591.00 337,991.08	27,317,500.00 249,031.41	0.00	-6,391,091.00 -88,959.67
19,000.000 SUMITOMO REALTY & DEV CO NPV FJ6858909 KR2F20010002: PYRAMIS NONUS GROWTH	3,902.5000 35.5759	91,573,186.00 918,771.83	74,147,500.00 675,942.40	0.00	-17,425,686.00 -242,829.43
16,900.000 SUMITOMO RUBBER INDUSTRIES Y50 FJ6858990 KR3F20010002: PYRAMIS NONUS GROWTH	1,559.0000 14.2121	24,844,232.00 237,999.38	26,347,100.00 240,185.06	0.00	1,502,868.00 2,185.68
44,500.000 SUMITOMO RUBBER INDUSTRIES Y50 FJ6858990 KR2F20010002: PYRAMIS NONUS GROWTH	1,559.0000 14.2121	65,421,354.00 626,689.79	69,375,500.00 632,439.96	0.00	3,954,146.00 5,750.17
20,100.000 SURUGA BANK LTD Y50 FJ6864329 KR2F20010002: PYRAMIS NONUS GROWTH	2,186.0000 19.9280	37,302,463.00 362,214.62	43,938,600.00 400,552.45	0.00	6,636,137.00 38,337.83
7,700.000 SURUGA BANK LTD Y50 FJ6864329 KR3F20010002: PYRAMIS NONUS GROWTH	2,186.0000 19.9280	14,257,783.00 138,586.65	16,832,200.00 153,445.47	0.00	2,574,417.00 14,858.82
6,700.000 SUZUKI MOTOR CO NPV FJ6865508 KR3F20010002: PYRAMIS NONUS GROWTH	3,635.5000 33.1419	22,123,589.00 214,725.09	24,357,850.00 222,050.69	0.00	2,234,261.00 7,325.60
17,700.000 SUZUKI MOTOR CO NPV FJ6865508 KR2F20010002: PYRAMIS NONUS GROWTH	3,635.5000 33.1419	58,489,972.00 567,635.23	64,348,350.00 586,611.53	0.00	5,858,378.00 18,976.30
3,800.000 TDK CORP FJ6869302 KR2F20010002: PYRAMIS NONUS GROWTH	6,120.0000 55.7911	23,448,792.00 215,156.15	23,256,000.00 212,006.02	0.00	-192,792.00 -3,150.13
1,400.000 TDK CORP FJ6869302 KR3F20010002: PYRAMIS NONUS GROWTH	6,120.0000 55.7911	8,639,028.00 79,268.05	8,568,000.00 78,107.48	0.00	-71,028.00 -1,160.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,200.000 TOKAI RIKA DENKI Y50 FJ6894029 KR2F20070002: LSV ASSET MANAGEMENT	2,318.0000 21.1313	189,206,859.00 1,866,405.52	220,673,600.00 2,011,701.58	0.01	31,466,741.00 145,296.06
32,200.000 TOKAI RIKA DENKI Y50 FJ6894029 KR3F20070002: LSV ASSET MGMT	2,318.0000 21.1313	63,996,568.00 631,285.51	74,639,600.00 680,428.48	0.00	10,643,032.00 49,142.97
2,900.000 TOSHIBA PLANT SYSTEMS & SERV FJ6897295 KR3F20010002: PYRAMIS NONUS GROWTH	1,846.0000 16.8285	4,357,494.00 42,810.09	5,353,400.00 48,802.59	0.00	995,906.00 5,992.50
7,500.000 TOSHIBA PLANT SYSTEMS & SERV FJ6897295 KR2F20010002: PYRAMIS NONUS GROWTH	1,846.0000 16.8285	11,267,968.00 110,708.56	13,845,000.00 126,213.60	0.00	2,577,032.00 15,505.04
24,200.000 LIXIL GROUP CORPORATION FJ6900214 KR2F20020002: BOSTON CO NON-US VAL	2,343.0000 21.3592	56,884,992.00 520,672.66	56,700,600.00 516,893.22	0.00	-184,392.00 -3,779.44
9,200.000 LIXIL GROUP CORPORATION FJ6900214 KR3F20020002: BOSTON CO NON-US VAL	2,343.0000 21.3592	21,625,534.00 197,937.18	21,555,600.00 196,504.86	0.00	-69,934.00 -1,432.32
11,200.000 MAZDA MOTOR CORP NPV FJ6900305 KR3F20010002: PYRAMIS NONUS GROWTH	2,749.0000 25.0604	22,322,254.00 224,180.80	30,788,800.00 280,676.43	0.00	8,466,546.00 56,495.63
29,400.000 MAZDA MOTOR CORP NPV FJ6900305 KR2F20010002: PYRAMIS NONUS GROWTH	2,749.0000 25.0604	58,581,900.00 588,436.61	80,820,600.00 736,775.62	0.00	22,238,700.00 148,339.01
47,100.000 TOYOTA MOTOR CORP NPV FJ6900644 KR2F20010002: PYRAMIS NONUS GROWTH	6,463.0000 58.9179	198,654,856.00 2,211,017.69	304,407,300.00 2,775,033.57	0.02	105,752,444.00 564,015.88
18,000.000 TOYOTA MOTOR CORP NPV FJ6900644 KR3F20010002: PYRAMIS NONUS GROWTH	6,463.0000 58.9179	76,585,721.00 849,917.31	116,334,000.00 1,060,522.38	0.01	39,748,279.00 210,605.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,600.000 TSUMURA & CO Y50 FJ6906914 KR3F20070002: LSV ASSET MGMT	2,447.0000 22.3073	79,893,344.00 788,097.11	82,219,200.00 749,525.52	0.00	2,325,856.00 -38,571.59
99,600.000 TSUMURA & CO Y50 FJ6906914 KR2F20070002: LSV ASSET MANAGEMENT	2,447.0000 22.3073	236,826,991.00 2,336,147.88	243,721,200.00 2,221,807.79	0.01	6,894,209.00 -114,340.09
250,500.000 YAMADA DENKI CO NPV FJ6985025 KR2F20020002: BOSTON CO NON-US VAL	320.0000 2.9172	93,104,210.00 940,408.16	80,160,000.00 730,753.47	0.00	-12,944,210.00 -209,654.69
95,100.000 YAMADA DENKI CO NPV FJ6985025 KR3F20020002: BOSTON CO NON-US VAL	320.0000 2.9172	35,065,508.00 353,970.86	30,432,000.00 277,423.77	0.00	-4,633,508.00 -76,547.09
48,400.000 ASTELLAS PHARMA INC Y50 FJ6985389 KR3F20010002: PYRAMIS NONUS GROWTH	1,633.0000 14.8867	61,730,250.00 603,876.17	79,037,200.00 720,517.82	0.00	17,306,950.00 116,641.65
127,500.000 ASTELLAS PHARMA INC Y50 FJ6985389 KR2F20010002: PYRAMIS NONUS GROWTH	1,633.0000 14.8867	161,389,269.00 1,578,584.28	208,207,500.00 1,898,058.30	0.01	46,818,231.00 319,474.02
220,000.000 YASKAWA ELECTRIC MFG Y50 FJ6986049 KR2F20060002: FRANKIN TEMPLETON	1,485.0000 13.5375	273,854,627.00 2,701,402.00	326,700,000.00 2,978,257.97	0.02	52,845,373.00 276,855.97
70,000.000 YASKAWA ELECTRIC MFG Y50 FJ6986049 KR3F20060002: FRANKIN TEMPLETON	1,485.0000 13.5375	87,135,287.00 859,534.27	103,950,000.00 947,627.53	0.01	16,814,713.00 88,093.26
207,000.000 YOKOHAMA RUBBER CO Y50 FJ6986460 KR2F20070002: LSV ASSET MANAGEMENT	949.0000 8.6513	183,902,958.00 1,814,085.90	196,443,000.00 1,790,810.93	0.01	12,540,042.00 -23,274.97
70,000.000 YOKOHAMA RUBBER CO Y50 FJ6986460 KR3F20070002: LSV ASSET MGMT	949.0000 8.6513	62,189,576.00 613,460.68	66,430,000.00 605,588.24	0.00	4,240,424.00 -7,872.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,500.000 SHIP HEALTHCARE HLDG INC NPV FJB05MTR8 KR2F20010002: PYRAMIS NONUS GROWTH	3,510.0000 31.9978	36,866,708.00 400,551.66	47,385,000.00 431,970.47	0.00	10,518,292.00 31,418.81
5,200.000 SHIP HEALTHCARE HLDG INC NPV FJB05MTR8 KR3F20010002: PYRAMIS NONUS GROWTH	3,510.0000 31.9978	14,062,617.00 152,953.59	18,252,000.00 166,388.63	0.00	4,189,383.00 13,435.04
17,600.000 SEVEN & I HLDG CO LTD NPV FJB0FS5D1 KR2F20010002: PYRAMIS NONUS GROWTH	4,254.0000 38.7803	54,129,045.00 582,622.07	74,870,400.00 682,532.49	0.00	20,741,355.00 99,910.42
6,700.000 SEVEN & I HLDG CO LTD NPV FJB0FS5D1 KR3F20010002: PYRAMIS NONUS GROWTH	4,254.0000 38.7803	20,654,664.00 222,136.97	28,501,800.00 259,827.71	0.00	7,847,136.00 37,690.74
27,700.000 SUMCO CORPORATION NPV FJB0M0C87 KR3F20020002: BOSTON CO NON-US VAL	1,324.0000 12.0698	24,696,087.00 237,594.69	36,674,800.00 334,334.30	0.00	11,978,713.00 96,739.61
73,000.000 SUMCO CORPORATION NPV FJB0M0C87 KR2F20020002: BOSTON CO NON-US VAL	1,324.0000 12.0698	65,084,049.00 626,155.75	96,652,000.00 881,097.61	0.01	31,567,951.00 254,941.86
11,700.000 INPEX CORPORATION FJB10RB16 KR3F20010002: PYRAMIS NONUS GROWTH	1,549.5000 14.1255	17,130,699.00 167,224.80	18,129,150.00 165,268.70	0.00	998,451.00 -1,956.10
22,200.000 INPEX CORPORATION FJB10RB16 KR3F20020002: BOSTON CO NON-US VAL	1,549.5000 14.1255	27,032,146.00 308,989.11	34,398,900.00 313,586.77	0.00	7,366,754.00 4,597.66
30,700.000 INPEX CORPORATION FJB10RB16 KR2F20010002: PYRAMIS NONUS GROWTH	1,549.5000 14.1255	44,946,293.00 438,754.11	47,569,650.00 433,653.78	0.00	2,623,357.00 -5,100.33
58,600.000 INPEX CORPORATION FJB10RB16 KR2F20020002: BOSTON CO NON-US VAL	1,549.5000 14.1255	71,789,825.00 828,545.30	90,800,700.00 827,756.07	0.01	19,010,875.00 -789.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
64,100.000 NOMURA RL EST INC NPV FJB1CWJM8 KR2F20020002: BOSTON CO NON-US VAL	1,884.0000 17.1749	124,555,283.00 1,243,496.34	120,764,400.00 1,100,910.73	0.01	-3,790,883.00 -142,585.61
24,400.000 NOMURA RL EST INC NPV FJB1CWJM8 KR3F20020002: BOSTON CO NON-US VAL	1,884.0000 17.1749	47,485,677.00 474,933.82	45,969,600.00 419,067.42	0.00	-1,516,077.00 -55,866.40
10,020.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR3F20020002: BOSTON CO NON-US VAL	3,235.0000 29.4909	28,040,791.00 281,371.04	32,414,700.00 295,498.43	0.00	4,373,909.00 14,127.39
26,470.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR2F20020002: BOSTON CO NON-US VAL	3,235.0000 29.4909	73,680,210.00 741,145.85	85,630,450.00 780,623.11	0.01	11,950,240.00 39,477.26
53,300.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR2F20070002: LSV ASSET MANAGEMENT	3,235.0000 29.4909	185,687,217.00 1,831,686.48	172,425,500.00 1,571,862.93	0.01	-13,261,717.00 -259,823.55
18,000.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR3F20070002: LSV ASSET MGMT	3,235.0000 29.4909	62,708,656.00 618,581.07	58,230,000.00 530,835.51	0.00	-4,478,656.00 -87,745.56
160,000.000 START TODAY CO LTD FJB292RC9 KR2F20060002: FRANKIN TEMPLETON	2,387.0000 21.7603	416,189,610.00 4,072,781.17	381,920,000.00 3,481,653.76	0.02	-34,269,610.00 -591,127.41
58,000.000 START TODAY CO LTD FJB292RC9 KR3F20060002: FRANKIN TEMPLETON	2,387.0000 21.7603	149,607,071.00 1,458,502.97	138,446,000.00 1,262,099.49	0.01	-11,161,071.00 -196,403.48
1,500.000 HOSHIZAKI ELECTRIC CO LTD NPV FJB3FF8W8 KR3F20010002: PYRAMIS NONUS GROWTH	5,120.0000 46.6749	6,161,795.00 60,471.25	7,680,000.00 70,012.31	0.00	1,518,205.00 9,541.06
3,800.000 HOSHIZAKI ELECTRIC CO LTD NPV FJB3FF8W8 KR2F20010002: PYRAMIS NONUS GROWTH	5,120.0000 46.6749	15,610,502.00 153,196.60	19,456,000.00 177,364.51	0.00	3,845,498.00 24,167.91

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4,400.000 CALBEE INC FJB3TBRZ4 KR3F20010002: PYRAMIS NONUS GROWTH	3,590.0000 32.7271	11,318,930.00 113,072.00	15,796,000.00 143,999.27	0.00	4,477,070.00 30,927.27
11,500.000 CALBEE INC FJB3TBRZ4 KR2F20010002: PYRAMIS NONUS GROWTH	3,590.0000 32.7271	29,573,561.00 295,490.44	41,285,000.00 376,361.74	0.00	11,711,439.00 80,871.30
20,300.000 PARAMOUNT BED HOLDINGS CO LTD FJB5W8JJ7 KR3F20070002: LSV ASSET MGMT	3,145.0000 28.6704	65,148,822.00 642,651.76	63,843,500.00 582,009.22	0.00	-1,305,322.00 -60,642.54
60,200.000 PARAMOUNT BED HOLDINGS CO LTD FJB5W8JJ7 KR2F20070002: LSV ASSET MANAGEMENT	3,145.0000 28.6704	193,199,820.00 1,905,793.54	189,329,000.00 1,725,958.38	0.01	-3,870,820.00 -179,835.16
75,600.000 JAPAN AIRLINES CO LTD FJB8BRV41 KR2F20070002: LSV ASSET MANAGEMENT	3,000.0000 27.3486	209,369,786.00 2,061,314.33	226,800,000.00 2,067,550.98	0.01	17,430,214.00 6,236.65
25,400.000 JAPAN AIRLINES CO LTD FJB8BRV41 KR3F20070002: LSV ASSET MGMT	3,000.0000 27.3486	70,304,810.00 692,316.62	76,200,000.00 694,653.37	0.00	5,895,190.00 2,336.75
TOTAL JAPANESE YEN EQUITY		20,581,207,117.00 205,236,910.27	22,849,737,470.00 208,302,456.83	1.34	2,268,530,353.00 3,065,546.56
MALAYSIAN RINGGIT					
70,300.000 KOSSAN RUBBER INDUSTRIES FNB0DD1H2 MYR0.50 (POST SUBD) KR3F20010002: PYRAMIS NONUS GROWTH	4.4300 1.3504	316,176.97 97,132.50	311,429.00 94,933.39	0.00	-4,747.97 -2,199.11
198,900.000 KOSSAN RUBBER INDUSTRIES FNB0DD1H2 MYR0.50 (POST SUBD) KR2F20010002: PYRAMIS NONUS GROWTH	4.4300 1.3504	894,552.87 274,814.63	881,127.00 268,595.34	0.00	-13,425.87 -6,219.29
TOTAL MALAYSIAN RINGGIT EQUITY		1,210,729.84 371,947.13	1,192,556.00 363,528.73	0.00	-18,173.84 -8,418.40
MEXICAN NEW PESO					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
344,600.000 AMERICA MOVIL SAB DE CV SER LM2667474 SER 'L' NPV (LVGTG) KR3F20010002: PYRAMIS NONUS GROWTH	16.9300 1.2606	5,785,758.79 441,492.47	5,834,078.00 434,398.32	0.00	48,319.21 -7,094.15
991,600.000 AMERICA MOVIL SAB DE CV SER LM2667474 SER 'L' NPV (LVGTG) KR2F20010002: PYRAMIS NONUS GROWTH	16.9300 1.2606	16,648,747.57 1,270,411.87	16,787,788.00 1,249,998.18	0.01	139,040.43 -20,413.69
244,200.000 CONSORCIO ARA SAB SER UNICA LMB1TV964 NPV KR3F20010002: PYRAMIS NONUS GROWTH	6.1100 0.4549	1,238,896.93 97,079.90	1,492,062.00 111,097.11	0.00	253,165.07 14,017.21
698,603.000 CONSORCIO ARA SAB SER UNICA LMB1TV964 NPV KR2F20010002: PYRAMIS NONUS GROWTH	6.1100 0.4549	3,532,447.46 276,555.70	4,268,464.33 317,824.64	0.00	736,016.87 41,268.94
229,400.000 OHL MEXICO SAB DE CV LMB3NWLD5 KR3F20070002: LSV ASSET MGMT	36.4500 2.7140	8,819,283.55 678,497.76	8,361,630.00 622,596.75	0.00	-457,653.55 -55,901.01
678,900.000 OHL MEXICO SAB DE CV LMB3NWLD5 KR2F20070002: LSV ASSET MANAGEMENT	36.4500 2.7140	26,100,259.04 2,007,982.53	24,745,905.00 1,842,549.85	0.01	-1,354,354.04 -165,432.68
25,700.000 BANREGIO GRUPO FINANCIERO SA D LMB6QL9F8 KR3F20010002: PYRAMIS NONUS GROWTH	74.5500 5.5509	1,935,106.25 148,053.54	1,915,935.00 142,658.18	0.00	-19,171.25 -5,395.36
75,500.000 BANREGIO GRUPO FINANCIERO SA D LMB6QL9F8 KR2F20010002: PYRAMIS NONUS GROWTH	74.5500 5.5509	5,677,085.95 434,247.83	5,628,525.00 419,093.09	0.00	-48,560.95 -15,154.74
236,400.000 QUALITAS CONTROLAD MXN1 CPO LMB8JTW44 KR2F20010002: PYRAMIS NONUS GROWTH	36.0000 2.6805	8,342,059.50 636,555.47	8,510,400.00 633,673.98	0.00	168,340.50 -2,881.49
81,800.000 QUALITAS CONTROLAD MXN1 CPO LMB8JTW44 KR3F20010002: PYRAMIS NONUS GROWTH	36.0000 2.6805	2,886,550.20 220,263.28	2,944,800.00 219,266.21	0.00	58,249.80 -997.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL MEXICAN NEW PESO EQUITY		80,966,195.24	80,489,587.33		-476,607.91
		6,211,140.35	5,993,156.31	0.04	-217,984.04
NEW TAIWAN DOLLAR					
237,000.000 ADVANCED SEMI ENGR TWD10 (ASE) FA6056073 KR3F20020002: BOSTON CO NON-US VAL	35.4000 1.1637	6,101,397.22 203,798.17	8,389,800.00 275,803.35	0.00	2,288,402.78 72,005.18
597,000.000 ADVANCED SEMI ENGR TWD10 (ASE) FA6056073 KR2F20020002: BOSTON CO NON-US VAL	35.4000 1.1637	15,148,478.87 507,427.95	21,133,800.00 694,745.14	0.00	5,985,321.13 187,317.19
19,700.000 CHINA LIFE INS TWD10 FA6199816 KR3F20010002: PYRAMIS NONUS GROWTH	25.1000 0.8251	509,795.15 17,203.03	494,470.00 16,255.03	0.00	-15,325.15 -948.00
59,800.000 CHINA LIFE INS TWD10 FA6199816 KR2F20010002: PYRAMIS NONUS GROWTH	25.1000 0.8251	1,552,183.05 52,449.66	1,500,980.00 49,342.69	0.00	-51,203.05 -3,106.97
55,000.000 CHROMA ATE INC TWD10 FA6212106 KR3F20010002: PYRAMIS NONUS GROWTH	84.5000 2.7778	3,540,758.24 119,117.37	4,647,500.00 152,780.29	0.00	1,106,741.76 33,662.92
161,000.000 CHROMA ATE INC TWD10 FA6212106 KR2F20010002: PYRAMIS NONUS GROWTH	84.5000 2.7778	10,400,303.80 352,354.34	13,604,500.00 447,229.57	0.00	3,204,196.20 94,875.23
105,000.000 TRIPOD TECHNOLOGY CORP TWD10 FA6305728 KR3F20010002: PYRAMIS NONUS GROWTH	62.8000 2.0645	6,375,786.00 212,577.53	6,594,000.00 216,768.85	0.00	218,214.00 4,191.32
305,000.000 TRIPOD TECHNOLOGY CORP TWD10 FA6305728 KR2F20010002: PYRAMIS NONUS GROWTH	62.8000 2.0645	18,514,079.00 617,267.35	19,154,000.00 629,661.89	0.00	639,921.00 12,394.54
64,000.000 MEDIATEK INC FA6372488 KR3F20050002: AMERICAN CENTURY	450.5000 14.8096	32,887,146.59 1,099,614.43	28,832,000.00 947,813.08	0.01	-4,055,146.59 -151,801.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 MEDIATEK INC FA6372488 KR2F20050002: AMERICAN CENTURY	450.5000 14.8096	95,139,727.89 3,181,611.50	83,342,500.00 2,739,772.18	0.02	-11,797,227.89 -441,839.32
1,544,000.000 FUBON GROUP CO LTD TWD10 FA6411674 KR2F20070002: LSV ASSET MANAGEMENT	46.7000 1.5352	65,991,112.05 2,206,839.20	72,104,800.00 2,370,347.96	0.02	6,113,687.95 163,508.76
521,000.000 FUBON GROUP CO LTD TWD10 FA6411674 KR3F20070002: LSV ASSET MGMT	46.7000 1.5352	22,267,149.75 744,646.02	24,330,700.00 799,838.92	0.01	2,063,550.25 55,192.90
440,840.000 FIRST HOLDING CO TWD10 FA6580114 KR3F20020002: BOSTON CO NON-US VAL	18.3500 0.6032	7,354,170.08 248,261.25	8,089,414.00 265,928.56	0.00	735,243.92 17,667.31
1,093,540.000 FIRST HOLDING CO TWD10 FA6580114 KR2F20020002: BOSTON CO NON-US VAL	18.3500 0.6032	18,242,405.53 615,800.92	20,066,459.00 659,657.75	0.00	1,824,053.47 43,856.83
30,000.000 ST SHINE OPTICAL TWD10 FA6673174 KR2F20010002: PYRAMIS NONUS GROWTH	650.0000 21.3679	21,333,852.40 708,421.41	19,500,000.00 641,036.18	0.00	-1,833,852.40 -67,385.23
10,000.000 ST SHINE OPTICAL TWD10 FA6673174 KR3F20010002: PYRAMIS NONUS GROWTH	650.0000 21.3679	7,151,533.50 237,380.81	6,500,000.00 213,678.73	0.00	-651,533.50 -23,702.08
35,414.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399 TWD10 KR2F20010002: PYRAMIS NONUS GROWTH	52.8000 1.7357	1,658,855.29 55,765.42	1,869,859.20 61,469.10	0.00	211,003.91 5,703.68
12,120.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399 TWD10 KR3F20010002: PYRAMIS NONUS GROWTH	52.8000 1.7357	609,937.71 20,442.23	639,936.00 21,037.03	0.00	29,998.29 594.80
178,000.000 TAIWAN SEMICONDUCTOR MFG FA6889101 TW\$10 KR3F20010002: PYRAMIS NONUS GROWTH	120.0000 3.9448	19,209,909.83 644,588.86	21,360,000.00 702,181.16	0.00	2,150,090.17 57,592.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
514,000.000 TAIWAN SEMICONDUCTOR MFG FA6889101 TW\$10 KR2F20010002: PYRAMIS NONUS GROWTH	120.0000 3.9448	54,739,503.07 1,844,656.72	61,680,000.00 2,027,646.73	0.01	6,940,496.93 182,990.01
3,700.000 GEOVISION INC TWD10 FAB01KLY8 KR2F20010002: PYRAMIS NONUS GROWTH	104.0000 3.4189	638,460.21 21,085.57	384,800.00 12,649.78	0.00	-253,660.21 -8,435.79
1,300.000 GEOVISION INC TWD10 FAB01KLY8 KR3F20010002: PYRAMIS NONUS GROWTH	104.0000 3.4189	223,772.52 7,390.44	135,200.00 4,444.52	0.00	-88,572.52 -2,945.92
76,000.000 EDISON OPTO CORP FAB28QTX8 KR2F20010002: PYRAMIS NONUS GROWTH	29.6000 0.9731	2,980,622.05 98,419.87	2,249,600.00 73,952.56	0.00	-731,022.05 -24,467.31
23,000.000 EDISON OPTO CORP FAB28QTX8 KR3F20010002: PYRAMIS NONUS GROWTH	29.6000 0.9731	901,791.06 29,777.25	680,800.00 22,380.38	0.00	-220,991.06 -7,396.87
1,128,000.000 PEGATRON CORP FAB4PLX11 KR2F20070002: LSV ASSET MANAGEMENT	56.0000 1.8409	61,726,968.21 2,064,240.00	63,168,000.00 2,076,562.72	0.01	1,441,031.79 12,322.72
381,000.000 PEGATRON CORP FAB4PLX11 KR3F20070002: LSV ASSET MGMT	56.0000 1.8409	20,849,165.95 697,226.57	21,336,000.00 701,392.20	0.00	486,834.05 4,165.63
90,000.000 GOURMET MASTER TWD10 FAB5MY7H7 KR2F20010002: PYRAMIS NONUS GROWTH	250.5000 8.2348	17,087,013.93 572,136.80	22,545,000.00 741,136.44	0.00	5,457,986.07 168,999.64
29,000.000 GOURMET MASTER TWD10 FAB5MY7H7 KR3F20010002: PYRAMIS NONUS GROWTH	250.5000 8.2348	5,920,085.00 199,024.67	7,264,500.00 238,810.63	0.00	1,344,415.00 39,785.96
1,983.000 SILERGY CORP FABH4DMW7 KR3F20010002: PYRAMIS NONUS GROWTH	240.0000 7.8897	411,853.98 13,621.79	475,920.00 15,645.23	0.00	64,066.02 2,023.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,355.000 SILERGY CORP FABH4DMW7 KR2F20010002: PYRAMIS NONUS GROWTH	240.0000 7.8897	2,149,266.04 71,081.64	2,485,200.00 81,697.59		335,933.96 10,615.95
TOTAL NEW TAIWAN DOLLAR EQUITY		521,617,083.97 17,464,228.77	544,559,738.20 17,901,666.24	0.11	22,942,654.23 437,437.47
NEW TURKISH LIRA					
362,475.000 AKSA TRY1 ETB03MNB0 KR2F20070002: LSV ASSET MANAGEMENT	6.8500 3.0033	2,598,265.48 1,185,055.47	2,482,953.75 1,088,632.83		-115,311.73 -96,422.64
122,191.000 AKSA TRY1 ETB03MNB0 KR3F20070002: LSV ASSET MGMT	6.8500 3.0033	875,940.36 399,530.92	837,008.35 366,980.16		-38,932.01 -32,550.76
743,400.000 T SINAI KALKINMA B TRY1 ETB03MY85 KR3F20070002: LSV ASSET MGMT	1.9200 0.8418	1,254,486.05 590,290.82	1,427,328.00 625,801.47		172,841.95 35,510.65
2,200,600.000 T SINAI KALKINMA B TRY1 ETB03MY85 KR2F20070002: LSV ASSET MANAGEMENT	1.9200 0.8418	3,713,311.80 1,747,276.40	4,225,152.00 1,852,486.85		511,840.20 105,210.45
9,000.000 TUPRAS(T PETR REF) TRY1 ETB03MYT9 KR3F20010002: PYRAMIS NONUS GROWTH	45.7500 20.0588	463,926.34 212,910.73	411,750.00 180,528.76		-52,176.34 -32,381.97
27,000.000 TUPRAS(T PETR REF) TRY1 ETB03MYT9 KR2F20010002: PYRAMIS NONUS GROWTH	45.7500 20.0588	1,392,470.88 639,617.91	1,235,250.00 541,586.29		-157,220.88 -98,031.62
TOTAL NEW TURKISH LIRA EQUITY		10,298,400.91 4,774,682.25	10,619,442.10 4,656,016.36	0.03	321,041.19 -118,665.89
NEW ZEALAND DOLLAR					
111,688.000 RYMAN HEALTHCARE G NPV AN6161524 KR2F20010002: PYRAMIS NONUS GROWTH	7.8100 6.0875	916,010.10 773,883.09	872,283.28 679,901.20		-43,726.82 -93,981.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,760.000 RYMAN HEALTHCARE G NPV AN6161524 KR3F20010002: PYRAMIS NONUS GROWTH	7.8100 6.0875	317,943.70 268,651.45	302,715.60 235,951.67	0.00	-15,228.10 -32,699.78
110,191.000 SPARK NEW ZEALAND LTD AN6881436 KR2F20010002: PYRAMIS NONUS GROWTH	2.9700 2.3150	299,467.31 259,562.11	327,267.27 255,088.47	0.00	27,799.96 -4,473.64
39,765.000 SPARK NEW ZEALAND LTD AN6881436 KR3F20010002: PYRAMIS NONUS GROWTH	2.9700 2.3150	108,069.77 93,669.04	118,102.05 92,054.64	0.00	10,032.28 -1,614.40
108,900.000 SKY NETWORK TELEVISION LTD NPV ANB0C5VF6 KR3F20070002: LSV ASSET MGMT	6.3000 4.9105	740,678.60 649,427.00	686,070.00 534,757.26	0.00	-54,608.60 -114,669.74
322,500.000 SKY NETWORK TELEVISION LTD NPV ANB0C5VF6 KR2F20070002: LSV ASSET MANAGEMENT	6.3000 4.9105	2,193,463.45 1,923,228.75	2,031,750.00 1,583,647.54	0.01	-161,713.45 -339,581.21
291,660.000 Z ENERGY LTD ANBCZVPY4 KR3F20080002: LAZARD ASSET MGMT	3.9600 3.0866	1,148,234.36 1,005,144.13	1,154,973.60 900,244.17	0.01	6,739.24 -104,899.96
848,100.000 Z ENERGY LTD ANBCZVPY4 KR2F20080002: LAZARD ASSET MGMT	3.9600 3.0866	3,337,362.49 2,926,199.43	3,358,476.00 2,617,764.12	0.02	21,113.51 -308,435.31
56,628.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0 LTD KR2F20010002: PYRAMIS NONUS GROWTH	3.8500 3.0009	229,490.96 190,179.69	218,017.80 169,933.97	0.00	-11,473.16 -20,245.72
19,306.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0 LTD KR3F20010002: PYRAMIS NONUS GROWTH	3.8500 3.0009	78,239.97 64,837.62	74,328.10 57,935.04	0.00	-3,911.87 -6,902.58
TOTAL NEW ZEALAND DOLLAR EQUITY		9,368,960.71 8,154,782.31	9,143,983.70 7,127,278.08	0.05	-224,977.01 -1,027,504.23

NIGERIAN NAIRA

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,049,436.000 GUARANTY TRUST BANK NGN0.50 KN6226052 KR2F20010002: PYRAMIS NONUS GROWTH	29.7500 0.1818	152,581,742.40 937,420.94	150,220,721.00 917,939.04	0.01	-2,361,021.40 -19,481.90
1,740,404.000 GUARANTY TRUST BANK NGN0.50 KN6226052 KR3F20010002: PYRAMIS NONUS GROWTH	29.7500 0.1818	52,596,386.50 323,139.55	51,777,019.00 316,388.76	0.00	-819,367.50 -6,750.79
TOTAL NIGERIAN NAIRA EQUITY		205,178,128.90 1,260,560.49	201,997,740.00 1,234,327.80	0.01	-3,180,388.90 -26,232.69
NORWEGIAN KRONE					
184,931.000 STATOIL ASA NOK2.50 SN7133606 KR2F20050002: AMERICAN CENTURY	175.2000 27.2780	34,684,854.05 5,642,754.20	32,399,911.20 5,044,554.30	0.03	-2,284,942.85 -598,199.90
63,918.000 STATOIL ASA NOK2.50 SN7133606 KR3F20050002: AMERICAN CENTURY	175.2000 27.2780	11,974,699.99 1,946,520.23	11,198,433.60 1,743,557.44	0.01	-776,266.39 -202,962.79
37,100.000 YARA INTL NOK1.70 SN7751258 KR2F20070002: LSV ASSET MANAGEMENT	322.6000 50.2277	11,308,676.69 1,843,079.77	11,968,460.00 1,863,447.89	0.01	659,783.31 20,368.12
12,500.000 YARA INTL NOK1.70 SN7751258 KR3F20070002: LSV ASSET MGMT	322.6000 50.2277	3,810,204.48 620,984.31	4,032,500.00 627,846.33	0.00	222,295.52 6,862.02
56,700.000 MARINE HARVVEST NOK.75 SNB02L489 KR3F20070002: LSV ASSET MGMT	89.9000 13.9971	4,699,439.95 765,911.25	5,097,330.00 793,636.68	0.01	397,890.05 27,725.43
167,900.000 MARINE HARVVEST NOK.75 SNB02L489 KR2F20070002: LSV ASSET MANAGEMENT	89.9000 13.9971	13,915,942.29 2,268,009.99	15,094,210.00 2,350,116.38	0.02	1,178,267.71 82,106.39
75,200.000 SPAREBANK 1 SMN NOK25 SNB0LGG78 GRUNNFONDSBEVIS KR3F20070002: LSV ASSET MGMT	59.2500 9.2250	4,085,217.20 665,805.68	4,455,600.00 693,721.53	0.00	370,382.80 27,915.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
222,600.000 SPAREBANK 1 SMN NOK25 SNB0LGG78 GRUNNFONDSBEVIS KR2F20070002: LSV ASSET MANAGEMENT	59.2500 9.2250	12,092,678.96 1,970,855.88	13,189,050.00 2,053,489.54	0.01	1,096,371.04 82,633.66
37,837.000 NORSK HYDRO ASA NOK3.6666 SNB11HK30 KR3F20020002: BOSTON CO NON-US VAL	35.9400 5.5957	1,088,827.03 183,892.36	1,359,861.78 211,725.78	0.00	271,034.75 27,833.42
95,369.000 NORSK HYDRO ASA NOK3.6666 SNB11HK30 KR2F20020002: BOSTON CO NON-US VAL	35.9400 5.5957	2,784,885.04 469,812.14	3,427,561.86 533,659.55	0.00	642,676.82 63,847.41
45,400.000 TGS-NOPEC GEOPHYSICAL COMPANY SNB15SLC1 NOK0.25 KR2F20070002: LSV ASSET MANAGEMENT	163.5000 25.4564	8,797,383.25 1,433,791.02	7,422,900.00 1,155,719.90	0.01	-1,374,483.25 -278,071.12
15,400.000 TGS-NOPEC GEOPHYSICAL COMPANY SNB15SLC1 NOK0.25 KR3F20070002: LSV ASSET MGMT	163.5000 25.4564	2,984,130.23 486,351.34	2,517,900.00 392,028.34	0.00	-466,230.23 -94,323.00
232,700.000 PROSAFE SE EUR0.25 SNB1L9DW0 KR2F20070002: LSV ASSET MANAGEMENT	37.5800 5.8511	11,690,308.19 1,905,277.79	8,744,866.00 1,361,545.44	0.01	-2,945,442.19 -543,732.35
78,600.000 PROSAFE SE EUR0.25 SNB1L9DW0 KR3F20070002: LSV ASSET MGMT	37.5800 5.8511	3,948,697.56 643,555.81	2,953,788.00 459,894.59	0.00	-994,909.56 -183,661.22
TOTAL NORWEGIAN KRONE EQUITY		127,865,944.91 20,846,601.77	123,862,372.44 19,284,943.69	0.12	-4,003,572.47 -1,561,658.08
PHILIPPINES PESO					
1,108,500.000 ALLIANCE GLOBAL GP PHP1 FP6147101 KR2F20010002: PYRAMIS NONUS GROWTH	26.0000 0.5794	27,516,587.85 630,509.77	28,821,000.00 642,214.91	0.00	1,304,412.15 11,705.14
383,800.000 ALLIANCE GLOBAL GP PHP1 FP6147101 KR3F20010002: PYRAMIS NONUS GROWTH	26.0000 0.5794	9,523,631.76 218,224.49	9,978,800.00 222,356.41	0.00	455,168.24 4,131.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL PHILIPPINES PESO EQUITY		37,040,219.61	38,799,800.00		1,759,580.39
		848,734.26	864,571.32	0.01	15,837.06
POUND STERLING					
240,000.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122 KR3F20060002: FRANKIN TEMPLETON	4.0050 6.4927	1,053,978.61 1,788,320.60	961,200.00 1,558,249.38	0.01	-92,778.61 -230,071.22
650,000.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122 KR2F20060002: FRANKIN TEMPLETON	4.0050 6.4927	2,874,621.33 4,886,243.37	2,603,250.00 4,220,258.74	0.03	-271,371.33 -665,984.63
175,300.000 AMEC ORD 50P EX0028269 KR2F20080002: LAZARD ASSET MGMT	11.0400 17.8975	2,114,623.21 3,598,242.86	1,935,312.00 3,137,431.05	0.02	-179,311.21 -460,811.81
60,273.000 AMEC ORD 50P EX0028269 KR3F20080002: LAZARD ASSET MGMT	11.0400 17.8975	725,779.71 1,233,994.96	665,413.92 1,078,735.78	0.01	-60,365.79 -155,259.18
341,605.000 ASHTEAD GROUP PLC EX0053671 KR2F20050002: AMERICAN CENTURY	10.4300 16.9086	2,956,561.56 5,030,885.16	3,562,940.15 5,776,060.42	0.04	606,378.59 745,175.26
118,028.000 ASHTEAD GROUP PLC EX0053671 KR3F20050002: AMERICAN CENTURY	10.4300 16.9086	1,027,265.88 1,745,811.28	1,231,032.04 1,995,687.59	0.01	203,766.16 249,876.31
14,560.000 BHP BILLITON PLC USD0.50 EX0056658 KR3F20020002: BOSTON CO NON-US VAL	17.1500 27.8027	269,237.60 414,701.24	249,704.00 404,807.64	0.00	-19,533.60 -9,893.60
38,315.000 BHP BILLITON PLC USD0.50 EX0056658 KR2F20020002: BOSTON CO NON-US VAL	17.1500 27.8027	709,911.87 1,102,778.15	657,102.25 1,065,261.31	0.01	-52,809.62 -37,516.84
33,300.000 DRAGON OIL LTD ORD EUR0.10 EX0059074 KR3F20010002: PYRAMIS NONUS GROWTH	5.9650 9.6702	199,113.45 325,491.91	198,634.50 322,016.32	0.00	-478.95 -3,475.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
96,000.000 DRAGON OIL LTD ORD EUR0.10 EX0059074 KR2F20010002: PYRAMIS NONUS GROWTH	5.9650 9.6702	574,054.93 938,277.90	572,640.00 928,335.34	0.01	-1,414.93 -9,942.56
250,000.000 ARM HOLDINGS ORD GBP0.0005 EX0059587 KR2F20060002: FRANKIN TEMPLETON	9.0600 14.6876	2,197,484.69 3,743,942.21	2,265,000.00 3,671,904.75	0.02	67,515.31 -72,037.46
83,000.000 ARM HOLDINGS ORD GBP0.0005 EX0059587 KR3F20060002: FRANKIN TEMPLETON	9.0600 14.6876	725,828.23 1,236,465.59	751,980.00 1,219,072.38	0.01	26,151.77 -17,393.21
42,000.000 BARRATT DEVELOPMENTS EX0081185 KR3F20010002: PYRAMIS NONUS GROWTH	3.9610 6.4214	156,173.35 258,946.65	166,362.00 269,697.76	0.00	10,188.65 10,751.11
121,700.000 BARRATT DEVELOPMENTS EX0081185 KR2F20010002: PYRAMIS NONUS GROWTH	3.9610 6.4214	452,513.85 750,301.34	482,053.70 781,481.36	0.01	29,539.85 31,180.02
41,500.000 BRITISH LAND ORD GBP0.25 EX0136708 KR3F20010002: PYRAMIS NONUS GROWTH	7.0250 11.3886	299,896.24 502,109.22	291,537.50 472,626.02	0.00	-8,358.74 -29,483.20
120,300.000 BRITISH LAND ORD GBP0.25 EX0136708 KR2F20010002: PYRAMIS NONUS GROWTH	7.0250 11.3886	869,336.96 1,455,522.58	845,107.50 1,370,046.02	0.01	-24,229.46 -85,476.56
38,763.000 CRH ORD EUR0.32 EX0182702 KR2F20020002: BOSTON CO NON-US VAL	14.1000 22.8582	541,203.27 859,893.00	546,558.30 886,052.99	0.01	5,355.03 26,159.99
14,731.000 CRH ORD EUR0.32 EX0182702 KR3F20020002: BOSTON CO NON-US VAL	14.1000 22.8582	205,127.72 325,609.94	207,707.10 336,724.37	0.00	2,579.38 11,114.43
19,056.000 DIAGEO ORD 28 101/108P EX0237407 KR3F20010002: PYRAMIS NONUS GROWTH	17.8500 28.9375	309,749.27 494,726.95	340,149.60 551,433.52	0.00	30,400.33 56,706.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,200.000 DIAGEO ORD 28 101/108P EX0237407 KR2F20010002: PYRAMIS NONUS GROWTH	17.8500 28.9375	896,758.44 1,432,385.00	985,320.00 1,597,351.52	0.01	88,561.56 164,966.52
289,400.000 BAE SYSTEMS ORD GBP0.025 EX0263494 KR2F20070002: LSV ASSET MANAGEMENT	4.7150 7.6437	1,229,235.68 2,091,667.44	1,364,521.00 2,212,093.22	0.01	135,285.32 120,425.78
97,800.000 BAE SYSTEMS ORD GBP0.025 EX0263494 KR3F20070002: LSV ASSET MGMT	4.7150 7.6437	415,405.73 706,854.39	461,127.00 747,556.04	0.00	45,721.27 40,701.65
88,200.000 BRITISH AMERICAN TOBACCO ORD EX0287584 GBP0.25 KR2F20080002: LAZARD ASSET MGMT	34.8200 56.4484	3,080,779.97 5,242,255.20	3,071,124.00 4,978,752.67	0.03	-9,655.97 -263,502.53
30,341.000 BRITISH AMERICAN TOBACCO ORD EX0287584 GBP0.25 KR3F20080002: LAZARD ASSET MGMT	34.8200 56.4484	1,060,869.94 1,803,522.00	1,056,473.62 1,712,702.21	0.01	-4,396.32 -90,819.79
43,558.000 STANDARD CHARTERED ORD USD0.50 EX0408289 KR3F20020002: BOSTON CO NON-US VAL	11.4050 18.4892	588,797.39 961,831.66	496,778.99 805,353.26	0.01	-92,018.40 -156,478.40
116,306.000 STANDARD CHARTERED ORD USD0.50 EX0408289 KR2F20020002: BOSTON CO NON-US VAL	11.4050 18.4892	1,574,789.31 2,568,901.32	1,326,469.93 2,150,406.73	0.01	-248,319.38 -418,494.59
19,100.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR3F20070002: LSV ASSET MGMT	26.6400 43.1874	499,935.03 850,689.44	508,824.00 824,880.03	0.01	8,888.97 -25,809.41
29,054.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR2F20010002: PYRAMIS NONUS GROWTH	26.6400 43.1874	726,125.99 1,192,192.86	773,998.56 1,254,767.77	0.01	47,872.57 62,574.91
10,030.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR3F20010002: PYRAMIS NONUS GROWTH	26.6400 43.1874	250,325.93 410,778.08	267,199.20 433,169.98	0.00	16,873.27 22,391.90

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56,600.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR2F20070002: LSV ASSET MANAGEMENT	26.6400 43.1874	1,481,482.38 2,520,890.42	1,507,824.00 2,444,408.88	0.02	26,341.62 -76,481.54
23,900.000 SABMILLER PLC EX0483548 KR2F20010002: PYRAMIS NONUS GROWTH	34.2800 55.5730	817,339.69 1,387,216.18	819,292.00 1,328,195.23	0.01	1,952.31 -59,020.95
8,300.000 SABMILLER PLC EX0483548 KR3F20010002: PYRAMIS NONUS GROWTH	34.2800 55.5730	283,842.78 481,748.61	284,524.00 461,256.08	0.00	681.22 -20,492.53
212,778.000 HSBC HOLDINGS PLC EX0540529 KR2F20020002: BOSTON CO NON-US VAL	6.2610 10.1500	1,290,907.42 2,213,869.77	1,332,203.06 2,159,700.99	0.01	41,295.64 -54,168.78
127,600.000 HSBC HOLDINGS PLC EX0540529 KR3F20010002: PYRAMIS NONUS GROWTH	6.2610 10.1500	789,330.19 1,339,024.07	798,903.60 1,295,142.57	0.01	9,573.41 -43,881.50
369,500.000 HSBC HOLDINGS PLC EX0540529 KR2F20010002: PYRAMIS NONUS GROWTH	6.2610 10.1500	2,285,675.53 3,877,455.73	2,313,439.50 3,750,432.45	0.02	27,763.97 -127,023.28
80,089.000 HSBC HOLDINGS PLC EX0540529 KR3F20020002: BOSTON CO NON-US VAL	6.2610 10.1500	486,303.27 833,424.77	501,437.23 812,904.97	0.01	15,133.96 -20,519.80
15,324.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR3F20080002: LAZARD ASSET MGMT	26.7900 43.4306	464,156.63 789,193.86	410,529.96 665,530.64	0.00	-53,626.67 -123,663.22
67,705.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR2F20050002: AMERICAN CENTURY	26.7900 43.4306	2,055,667.99 3,497,924.66	1,813,816.95 2,940,469.35	0.02	-241,851.04 -557,455.31
23,396.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR3F20050002: AMERICAN CENTURY	26.7900 43.4306	708,393.83 1,204,285.99	626,778.84 1,016,102.52	0.01	-81,614.99 -188,183.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,700.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR2F20080002: LAZARD ASSET MGMT	26.7900 43.4306	1,357,187.20 2,309,389.74	1,197,513.00 1,941,348.20	0.01	-159,674.20 -368,041.54
88,300.000 PETRA DIAMONDS ORD GBP0.10 EX0683568 KR3F20010002: PYRAMIS NONUS GROWTH	1.9020 3.0834	174,569.68 291,830.96	167,946.60 272,266.63	0.00	-6,623.08 -19,564.33
254,000.000 PETRA DIAMONDS ORD GBP0.10 EX0683568 KR2F20010002: PYRAMIS NONUS GROWTH	1.9020 3.0834	501,889.10 838,985.08	483,108.00 783,190.53	0.01	-18,781.10 -55,794.55
290,490.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR2F20080002: LAZARD ASSET MGMT	13.7600 22.3070	3,835,113.30 6,525,828.80	3,997,142.40 6,479,967.40	0.04	162,029.10 -45,861.40
100,194.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR2F20010002: PYRAMIS NONUS GROWTH	13.7600 22.3070	634,602.39 1,044,955.76	1,378,669.44 2,235,029.96	0.01	744,067.05 1,190,074.20
99,951.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR3F20080002: LAZARD ASSET MGMT	13.7600 22.3070	1,322,093.02 2,247,531.24	1,375,325.76 2,229,609.36	0.01	53,232.74 -17,921.88
34,589.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR3F20010002: PYRAMIS NONUS GROWTH	13.7600 22.3070	218,217.37 359,346.13	475,944.64 771,577.65	0.00	257,727.27 412,231.52
13,666.000 RIO TINTO PLC EX0718877 KR3F20010002: PYRAMIS NONUS GROWTH	30.3150 49.1452	485,860.60 834,597.19	414,284.79 671,617.79	0.00	-71,575.81 -162,979.40
39,648.000 RIO TINTO PLC EX0718877 KR2F20010002: PYRAMIS NONUS GROWTH	30.3150 49.1452	1,415,008.81 2,432,390.76	1,201,929.12 1,948,507.39	0.01	-213,079.69 -483,883.37
53,800.000 ST JAMES PLACE PLC EX0766934 KR3F20010002: PYRAMIS NONUS GROWTH	7.3000 11.8344	345,139.23 539,157.71	392,740.00 636,690.45	0.00	47,600.77 97,532.74

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194,287.000 ST JAMES PLACE PLC EX0766934 KR2F20050002: AMERICAN CENTURY	7.3000 11.8344	1,492,139.72 2,542,340.38	1,418,295.10 2,299,269.10	0.01	-73,844.62 -243,071.28
67,153.000 ST JAMES PLACE PLC EX0766934 KR3F20050002: AMERICAN CENTURY	7.3000 11.8344	514,993.20 876,579.45	490,216.90 794,715.13	0.01	-24,776.30 -81,864.32
156,000.000 ST JAMES PLACE PLC EX0766934 KR2F20010002: PYRAMIS NONUS GROWTH	7.3000 11.8344	1,001,603.51 1,565,435.78	1,138,800.00 1,846,165.62	0.01	137,196.49 280,729.84
54,800.000 TRAVIS PERKINS ORD GBP0.10 EX0773963 KR2F20010002: PYRAMIS NONUS GROWTH	16.6400 26.9759	901,187.39 1,530,841.92	911,872.00 1,478,281.29	0.01	10,684.61 -52,560.63
18,900.000 TRAVIS PERKINS ORD GBP0.10 EX0773963 KR3F20010002: PYRAMIS NONUS GROWTH	16.6400 26.9759	310,567.18 527,644.87	314,496.00 509,845.19	0.00	3,928.82 -17,799.68
78,215.000 SERCO GROUP ORD 2P EX0797376 KR3F20020002: BOSTON CO NON-US VAL	2.8610 4.6381	370,918.78 598,553.44	223,773.12 362,769.79	0.00	-147,145.66 -235,783.65
206,006.000 SERCO GROUP ORD 2P EX0797376 KR2F20020002: BOSTON CO NON-US VAL	2.8610 4.6381	980,246.40 1,582,011.67	589,383.17 955,478.53	0.01	-390,863.23 -626,533.14
121,214.000 BP PLC ORD USD0.25 EX0798051 KR3F20020002: BOSTON CO NON-US VAL	4.5345 7.3511	595,294.13 1,000,358.12	549,644.88 891,056.80	0.01	-45,649.25 -109,301.32
318,072.000 BP PLC ORD USD0.25 EX0798051 KR2F20020002: BOSTON CO NON-US VAL	4.5345 7.3511	1,556,199.05 2,639,735.43	1,442,297.48 2,338,180.56	0.02	-113,901.57 -301,554.87
2,107,800.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR2F20010002: PYRAMIS NONUS GROWTH	0.7687 1.2462	1,153,714.95 1,846,880.54	1,620,265.86 2,626,694.00	0.02	466,550.91 779,813.46

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5,660,168.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR2F20080002: LAZARD ASSET MGMT	0.7687 1.2462	4,268,144.24 7,249,329.01	4,350,971.14 7,053,576.86	0.05	82,826.90 -195,752.15
1,947,433.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR3F20080002: LAZARD ASSET MGMT	0.7687 1.2462	1,469,278.22 2,493,368.78	1,496,991.75 2,426,848.18	0.02	27,713.53 -66,520.60
727,500.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR3F20010002: PYRAMIS NONUS GROWTH	0.7687 1.2462	398,761.08 638,551.44	559,229.25 906,594.50	0.01	160,468.17 268,043.06
57,251.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR3F20010002: PYRAMIS NONUS GROWTH	11.4000 18.4811	551,227.23 908,119.18	652,661.40 1,058,062.03	0.01	101,434.17 149,942.85
165,740.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR2F20010002: PYRAMIS NONUS GROWTH	11.4000 18.4811	1,579,468.21 2,595,984.68	1,889,436.00 3,063,059.17	0.02	309,967.79 467,074.49
59,759.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR3F20050002: AMERICAN CENTURY	11.4000 18.4811	759,563.81 1,291,254.78	681,252.60 1,104,412.65	0.01	-78,311.21 -186,842.13
172,909.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR2F20050002: AMERICAN CENTURY	11.4000 18.4811	2,202,425.33 3,747,646.96	1,971,162.60 3,195,550.25	0.02	-231,262.73 -552,096.71
378,300.000 TAYLOR WIMPEY PLC ORD GBP0.01 EX0878234 KR2F20010002: PYRAMIS NONUS GROWTH	1.1280 1.8287	449,199.32 744,739.22	426,722.40 691,781.02	0.00	-22,476.92 -52,958.20
130,600.000 TAYLOR WIMPEY PLC ORD GBP0.01 EX0878234 KR3F20010002: PYRAMIS NONUS GROWTH	1.1280 1.8287	155,070.79 257,096.74	147,316.80 238,822.63	0.00	-7,753.99 -18,274.11
405,710.000 TESCO ORD 5P EX0884703 KR2F20020002: BOSTON CO NON-US VAL	1.8620 3.0186	1,289,905.22 2,073,737.20	755,432.02 1,224,668.62	0.01	-534,473.20 -849,068.58

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154,194.000 TESCO ORD 5P EX0884703 KR3F20020002: BOSTON CO NON-US VAL	1.8620 3.0186	491,499.57 789,476.58	287,109.23 465,447.13	0.00	-204,390.34 -324,029.45
19,113.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR3F20010002: PYRAMIS NONUS GROWTH	14.1300 22.9069	282,018.28 446,145.49	270,066.69 437,818.61	0.00	-11,951.59 -8,326.88
55,281.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR2F20010002: PYRAMIS NONUS GROWTH	14.1300 22.9069	815,878.38 1,289,738.67	781,120.53 1,266,313.55	0.01	-34,757.85 -23,425.12
33,027.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR3F20020002: BOSTON CO NON-US VAL	14.1300 22.9069	528,892.73 873,453.83	466,671.51 756,544.52	0.00	-62,221.22 -116,909.31
88,155.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR2F20020002: BOSTON CO NON-US VAL	14.1300 22.9069	1,410,212.08 2,328,010.09	1,245,630.15 2,019,353.32	0.01	-164,581.93 -308,656.77
32,039.000 WEIR GROUP ORD 12.5P EX0946585 KR3F20050002: AMERICAN CENTURY	25.0200 40.5612	852,831.48 1,448,340.69	801,615.78 1,299,539.42	0.01	-51,215.70 -148,801.27
92,686.000 WEIR GROUP ORD 12.5P EX0946585 KR2F20050002: AMERICAN CENTURY	25.0200 40.5612	2,468,361.54 4,196,126.14	2,319,003.72 3,759,452.88	0.02	-149,357.82 -436,673.26
100,000.000 WEIR GROUP ORD 12.5P EX0946585 KR2F20060002: FRANKIN TEMPLETON	25.0200 40.5612	2,616,393.75 4,450,903.51	2,502,000.00 4,056,117.30	0.03	-114,393.75 -394,786.21
35,000.000 WEIR GROUP ORD 12.5P EX0946585 KR3F20060002: FRANKIN TEMPLETON	25.0200 40.5612	914,466.76 1,555,846.64	875,700.00 1,419,641.06	0.01	-38,766.76 -136,205.58
325,300.000 BT GROUP ORD GBP0.05 EX3091355 KR2F20010002: PYRAMIS NONUS GROWTH	3.7960 6.1539	1,268,760.74 2,136,261.58	1,234,838.80 2,001,858.92	0.01	-33,921.94 -134,402.66

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112,300.000 BT GROUP ORD GBP0.05 EX3091355 KR3F20010002: PYRAMIS NONUS GROWTH	3.7960 6.1539	438,027.93 737,513.97	426,290.80 691,081.33	0.00	-11,737.13 -46,432.64
279,631.000 BARCLAYS ORD GBP0.25 EX3134866 KR2F20020002: BOSTON CO NON-US VAL	2.2745 3.6873	794,573.64 1,244,566.25	636,020.71 1,031,084.97	0.01	-158,552.93 -213,481.28
107,888.000 BARCLAYS ORD GBP0.25 EX3134866 KR3F20020002: BOSTON CO NON-US VAL	2.2745 3.6873	303,984.17 479,495.11	245,391.26 397,816.04	0.00	-58,592.91 -81,679.07
394,949.000 WILLIAM HILL PLC EX3169888 KR2F20080002: LAZARD ASSET MGMT	3.6980 5.9950	1,365,710.48 2,309,249.00	1,460,521.40 2,367,724.27	0.02	94,810.92 58,475.27
135,887.000 WILLIAM HILL PLC EX3169888 KR3F20080002: LAZARD ASSET MGMT	3.6980 5.9950	470,256.77 794,531.96	502,510.13 814,644.30	0.01	32,253.36 20,112.34
150,000.000 BURBERRY GROUP ORD GBP0.0005 EX3174300 KR2F20060002: FRANKIN TEMPLETON	15.1100 24.4956	2,181,294.02 3,708,813.21	2,266,500.00 3,674,336.48	0.02	85,205.98 -34,476.73
48,000.000 BURBERRY GROUP ORD GBP0.0005 EX3174300 KR3F20060002: FRANKIN TEMPLETON	15.1100 24.4956	698,745.43 1,188,420.03	725,280.00 1,175,787.67	0.01	26,534.57 -12,632.36
810,000.000 ITV ORD GBP0.10 EX3398644 KR2F20060002: FRANKIN TEMPLETON	2.0780 3.3688	1,430,002.70 2,434,179.47	1,683,180.00 2,728,687.26	0.02	253,177.30 294,507.79
270,000.000 ITV ORD GBP0.10 EX3398644 KR3F20060002: FRANKIN TEMPLETON	2.0780 3.3688	477,030.72 812,195.03	561,060.00 909,562.42	0.01	84,029.28 97,367.39
402,700.000 ITV ORD GBP0.10 EX3398644 KR2F20010002: PYRAMIS NONUS GROWTH	2.0780 3.3688	734,317.34 1,163,234.52	836,810.60 1,356,595.50	0.01	102,493.26 193,360.98

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139,000.000 ITV ORD GBP0.10 EX3398644 KR3F20010002: PYRAMIS NONUS GROWTH	2.0780 3.3688	253,474.37 401,534.57	288,842.00 468,256.21	0.00	35,367.63 66,721.64
325,300.000 SAINSBURY (J) ORD GBP0.2857142 EXB019KW9 (POST REC KR2F20070002: LSV ASSET MANAGEMENT	2.5150 4.0772	1,019,219.80 1,734,304.42	818,129.50 1,326,310.64	0.01	-201,090.30 -407,993.78
109,900.000 SAINSBURY (J) ORD GBP0.2857142 EXB019KW9 (POST REC KR3F20070002: LSV ASSET MGMT	2.5150 4.0772	344,334.02 585,918.77	276,398.50 448,083.43	0.00	-67,935.52 -137,835.34
12,811.000 BERKELEY GROUP HLDGS EXB02L3W0 ORD GBP0.05 KR2F20080002: LAZARD ASSET MGMT	22.5000 36.4759	302,162.21 514,159.23	288,247.50 467,292.43	0.00	-13,914.71 -46,866.80
4,314.000 BERKELEY GROUP HLDGS EXB02L3W0 ORD GBP0.05 KR3F20080002: LAZARD ASSET MGMT	22.5000 36.4759	101,750.57 173,138.76	97,065.00 157,356.92	0.00	-4,685.57 -15,781.84
143,300.000 CENTRICA ORD GBP0.061728395 EXB033F22 KR3F20070002: LSV ASSET MGMT	3.0780 4.9899	461,082.08 752,070.99	441,077.40 715,052.63	0.00	-20,004.68 -37,018.36
566.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR3F20010002: PYRAMIS NONUS GROWTH	23.5850 38.2348	13,320.82 22,336.01	13,349.11 21,640.91	0.00	28.29 -695.10
23,384.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR3F20020002: BOSTON CO NON-US VAL	23.5850 38.2348	472,433.85 765,602.33	551,511.64 894,083.10	0.01	79,077.79 128,480.77
1,548.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR2F20010002: PYRAMIS NONUS GROWTH	23.5850 38.2348	36,428.82 61,082.93	36,509.58 59,187.51	0.00	80.76 -1,895.42
61,516.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR2F20020002: BOSTON CO NON-US VAL	23.5850 38.2348	1,288,852.59 2,062,286.59	1,450,854.86 2,352,053.36	0.02	162,002.27 289,766.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,400.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR2F20070002: LSV ASSET MANAGEMENT	24.3700 39.5074	1,525,110.65 2,595,128.28	1,471,948.00 2,386,248.50	0.02	-53,162.65 -208,879.78
20,400.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR3F20070002: LSV ASSET MGMT	24.3700 39.5074	515,103.10 876,499.44	497,148.00 805,951.48	0.01	-17,955.10 -70,547.96
130,951.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR2F20010002: PYRAMIS NONUS GROWTH	24.3700 39.5074	3,195,265.05 5,357,918.26	3,191,275.87 5,173,536.88	0.03	-3,989.18 -184,381.38
45,207.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR3F20010002: PYRAMIS NONUS GROWTH	24.3700 39.5074	1,103,733.55 1,851,130.53	1,101,694.59 1,786,012.18	0.01	-2,038.96 -65,118.35
17,000.000 INMARSAT ORD EUR0.000667 EXB09LSH9 KR3F20010002: PYRAMIS NONUS GROWTH	7.0100 11.3643	129,046.24 219,695.63	119,170.00 193,192.45	0.00	-9,876.24 -26,503.18
49,100.000 INMARSAT ORD EUR0.000667 EXB09LSH9 KR2F20010002: PYRAMIS NONUS GROWTH	7.0100 11.3643	372,706.68 634,509.43	344,191.00 557,985.24	0.00	-28,515.68 -76,524.19
29,193.000 LONDON STOCK EXCHANGE GROUP EXB0SWJX9 ORD GBP0 KR3F20080002: LAZARD ASSET MGMT	18.6800 30.2831	552,354.31 906,664.36	545,325.24 884,054.01	0.01	-7,029.07 -22,610.35
86,684.000 LONDON STOCK EXCHANGE GROUP EXB0SWJX9 ORD GBP0 KR2F20080002: LAZARD ASSET MGMT	18.6800 30.2831	1,640,061.69 2,692,084.28	1,619,257.12 2,625,058.68	0.02	-20,804.57 -67,025.60
48,500.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR2F20010002: PYRAMIS NONUS GROWTH	25.8500 41.9067	1,244,131.85 2,009,148.00	1,253,725.00 2,032,476.28	0.01	9,593.15 23,328.28
16,700.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR3F20010002: PYRAMIS NONUS GROWTH	25.8500 41.9067	428,138.70 691,271.37	431,695.00 699,842.35	0.00	3,556.30 8,570.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,771.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR3F20020002: BOSTON CO NON-US VAL	25.8500 41.9067	340,184.71 564,795.17	407,680.35 660,911.00	0.00	67,495.64 96,115.83
39,917.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR2F20020002: BOSTON CO NON-US VAL	25.8500 41.9067	829,159.99 1,367,663.21	1,031,854.45 1,672,790.84	0.01	202,694.46 305,127.63
341,449.000 HOME RETAIL GROUP ORD GBP0 EXB19NKB4 KR2F20020002: BOSTON CO NON-US VAL	1.6690 2.7057	666,773.02 1,077,133.01	569,878.38 923,858.34	0.01	-96,894.64 -153,274.67
128,390.000 HOME RETAIL GROUP ORD GBP0 EXB19NKB4 KR3F20020002: BOSTON CO NON-US VAL	1.6690 2.7057	246,335.36 395,835.76	214,282.91 347,384.74	0.00	-32,052.45 -48,451.02
245,000.000 EXPERIAN PLC ORD USD0.10 EXB19NLV9 KR2F20060002: FRANKIN TEMPLETON	9.8350 15.9440	2,401,106.66 4,086,936.90	2,409,575.00 3,906,282.51	0.03	8,468.34 -180,654.39
85,000.000 EXPERIAN PLC ORD USD0.10 EXB19NLV9 KR3F20060002: FRANKIN TEMPLETON	9.8350 15.9440	831,834.22 1,416,467.67	835,975.00 1,355,240.87	0.01	4,140.78 -61,226.80
41,600.000 MONDI PLC ORD EUR0.20 EXB1CRLC8 KR3F20070002: LSV ASSET MGMT	10.1100 16.3898	449,847.48 765,460.47	420,576.00 681,816.78	0.00	-29,271.48 -83,643.69
123,300.000 MONDI PLC ORD EUR0.20 EXB1CRLC8 KR2F20070002: LSV ASSET MANAGEMENT	10.1100 16.3898	1,333,322.55 2,268,781.65	1,246,563.00 2,020,865.61	0.01	-86,759.55 -247,916.04
18,000.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR3F20060002: FRANKIN TEMPLETON	41.5400 67.3426	783,287.68 1,324,005.94	747,720.00 1,212,166.28	0.01	-35,567.68 -111,839.66
21,295.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR3F20050002: AMERICAN CENTURY	41.5400 67.3426	928,911.86 1,579,051.26	884,594.30 1,434,060.05	0.01	-44,317.56 -144,991.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,643.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR2F20050002: AMERICAN CENTURY	41.5400 67.3426	2,690,367.72 4,577,929.72	2,560,650.22 4,151,198.10	0.03	-129,717.50 -426,731.62
45,000.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR2F20060002: FRANKIN TEMPLETON	41.5400 67.3426	1,963,995.06 3,341,934.00	1,869,300.00 3,030,415.70	0.02	-94,695.06 -311,518.30
122,100.000 DRAX GROUP ORD GBP0.1155172 EXB1VNSX3 KR2F20010002: PYRAMIS NONUS GROWTH	6.4650 10.4807	830,948.55 1,299,616.10	789,376.50 1,279,697.71	0.01	-41,572.05 -19,918.39
42,200.000 DRAX GROUP ORD GBP0.1155172 EXB1VNSX3 KR3F20010002: PYRAMIS NONUS GROWTH	6.4650 10.4807	287,081.03 448,632.55	272,823.00 442,287.01	0.00	-14,258.03 -6,345.54
39,339.000 ANGLO AMERICAN EXB1XZS89 USD0.54(POST CONSOLIDATION) KR2F20020002: BOSTON CO NON-US VAL	13.8400 22.4367	842,789.46 1,348,388.25	544,451.76 882,637.97	0.01	-298,337.70 -465,750.28
14,141.000 ANGLO AMERICAN EXB1XZS89 USD0.54(POST CONSOLIDATION) KR3F20020002: BOSTON CO NON-US VAL	13.8400 22.4367	305,844.74 488,626.74	195,711.44 317,277.60	0.00	-110,133.30 -171,349.14
66,200.000 CAPITA PLC EXB23K0M2 KR2F20010002: PYRAMIS NONUS GROWTH	11.6400 18.8702	723,699.67 1,215,897.40	770,568.00 1,249,206.31	0.01	46,868.33 33,308.91
22,900.000 CAPITA PLC EXB23K0M2 KR3F20010002: PYRAMIS NONUS GROWTH	11.6400 18.8702	250,350.32 420,621.33	266,556.00 432,127.26	0.00	16,205.68 11,505.93
41,841.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR2F20050002: AMERICAN CENTURY	53.5000 86.7315	2,117,715.06 3,602,979.13	2,238,493.50 3,628,933.74	0.02	120,778.44 25,954.61
13,000.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR3F20060002: FRANKIN TEMPLETON	53.5000 86.7315	653,515.71 1,112,022.34	695,500.00 1,127,509.83	0.01	41,984.29 15,487.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,000.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR2F20060002: FRANKIN TEMPLETON	53.5000 86.7315	1,910,277.14 3,250,527.60	2,033,000.00 3,295,797.95	0.02	122,722.86 45,270.35
14,466.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR3F20050002: AMERICAN CENTURY	53.5000 86.7315	733,338.22 1,246,305.53	773,931.00 1,254,658.24	0.01	40,592.78 8,352.71
15,732.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR3F20080002: LAZARD ASSET MGMT	53.4000 86.5694	715,943.01 1,217,003.90	840,088.80 1,361,909.96	0.01	124,145.79 144,906.06
45,700.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR2F20080002: LAZARD ASSET MGMT	53.4000 86.5694	2,072,189.90 3,526,038.34	2,440,380.00 3,956,222.04	0.03	368,190.10 430,183.70
27,246.000 SIGNET JEWELERS LTD ORD EXB3C9VJ8 USD0.18 KR2F20080002: LAZARD ASSET MGMT	70.7300 114.6639	1,753,940.52 2,991,958.29	1,927,109.58 3,124,133.70	0.02	173,169.06 132,175.41
9,374.000 SIGNET JEWELERS LTD ORD EXB3C9VJ8 USD0.18 KR3F20080002: LAZARD ASSET MGMT	70.7300 114.6639	604,735.09 1,030,514.15	663,023.02 1,074,859.77	0.01	58,287.93 44,345.62
156,800.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR2F20010002: PYRAMIS NONUS GROWTH	3.6710 5.9512	534,378.86 859,645.41	575,612.80 933,154.69	0.01	41,233.94 73,509.28
54,100.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR3F20010002: PYRAMIS NONUS GROWTH	3.6710 5.9512	184,477.65 296,804.03	198,601.10 321,962.17	0.00	14,123.45 25,158.14
241,092.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR3F20080002: LAZARD ASSET MGMT	3.6710 5.9512	925,691.22 1,573,780.58	885,048.73 1,434,796.75	0.01	-40,642.49 -138,983.83
701,000.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR2F20080002: LAZARD ASSET MGMT	3.6710 5.9512	2,691,657.09 4,580,123.70	2,573,371.00 4,171,820.40	0.03	-118,286.09 -408,303.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
169,525.000 FRIENDS LIFE GROUP LIMITED EXB62W238 KR2F20020002: BOSTON CO NON-US VAL	3.0810 4.9948	457,476.54 746,599.96	522,306.53 846,737.23	0.01	64,829.99 100,137.27
63,194.000 FRIENDS LIFE GROUP LIMITED EXB62W238 KR3F20020002: BOSTON CO NON-US VAL	3.0810 4.9948	166,610.60 270,607.65	194,700.71 315,639.06	0.00	28,090.11 45,031.41
27,500.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR3F20010002: PYRAMIS NONUS GROWTH	9.6450 15.6360	184,858.17 291,729.34	265,237.50 429,989.77	0.00	80,379.33 138,260.43
79,500.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR2F20010002: PYRAMIS NONUS GROWTH	9.6450 15.6360	536,805.97 846,911.26	766,777.50 1,243,061.34	0.01	229,971.53 396,150.08
117,686.000 STAGECOACH GROUP PLC 0.5482 EXB6YTLS4 KR3F20080002: LAZARD ASSET MGMT	3.6880 5.9788	447,031.16 760,004.59	434,025.97 703,621.20	0.00	-13,005.19 -56,383.39
342,100.000 STAGECOACH GROUP PLC 0.5482 EXB6YTLS4 KR2F20080002: LAZARD ASSET MGMT	3.6880 5.9788	1,299,561.82 2,211,334.40	1,261,664.80 2,045,347.89	0.01	-37,897.02 -165,986.51
20,600.000 JOHNSON MATTHEY ORD GBP1.04761 EXB70FPS5 (POST CONSOLIDATION) KR2F20010002: PYRAMIS NONUS GROWTH	29.1900 47.3214	605,765.40 984,005.31	601,314.00 974,820.19	0.01	-4,451.40 -9,185.12
7,100.000 JOHNSON MATTHEY ORD GBP1.04761 EXB70FPS5 (POST CONSOLIDATION) KR3F20010002: PYRAMIS NONUS GROWTH	29.1900 47.3214	208,783.04 339,147.17	207,249.00 335,981.72	0.00	-1,534.04 -3,165.45
184,723.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR2F20020002: BOSTON CO NON-US VAL	3.6820 5.9691	587,846.43 972,575.23	680,150.09 1,102,625.32	0.01	92,303.66 130,050.09
203,790.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR3F20050002: AMERICAN CENTURY	3.6820 5.9691	677,057.38 1,158,250.02	750,354.78 1,216,437.65	0.01	73,297.40 58,187.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
589,590.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR2F20050002: AMERICAN CENTURY	3.6820 5.9691	1,953,923.21 3,346,971.15	2,170,870.38 3,519,306.52	0.02	216,947.17 172,335.37
70,220.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR3F20020002: BOSTON CO NON-US VAL	3.6820 5.9691	222,441.83 368,370.96	258,550.04 419,148.40	0.00	36,108.21 50,777.44
255,000.000 SAGE GROUP EXB8C3BL7 GBP0.01051948 KR3F20060002: FRANKIN TEMPLETON	3.6540 5.9237	979,605.29 1,661,053.11	931,770.00 1,510,538.94	0.01	-47,835.29 -150,514.17
760,000.000 SAGE GROUP EXB8C3BL7 GBP0.01051948 KR2F20060002: FRANKIN TEMPLETON	3.6540 5.9237	2,919,859.30 4,955,737.21	2,777,040.00 4,501,998.40	0.03	-142,819.30 -453,738.81
6,200.000 AL NOOR HOSPITALS GROUP PLC EXB8HX8Z9 KR3F20010002: PYRAMIS NONUS GROWTH	10.1800 16.5033	64,276.57 104,343.37	63,116.00 102,320.50	0.00	-1,160.57 -2,022.87
17,900.000 AL NOOR HOSPITALS GROUP PLC EXB8HX8Z9 KR2F20010002: PYRAMIS NONUS GROWTH	10.1800 16.5033	185,570.79 301,246.34	182,222.00 295,409.20	0.00	-3,348.79 -5,837.14
331,042.000 ESURE GROUP PLC EXB8KJH52 KR2F20020002: BOSTON CO NON-US VAL	2.3090 3.7432	888,799.66 1,393,346.26	764,375.98 1,239,168.12	0.01	-124,423.68 -154,178.14
125,840.000 ESURE GROUP PLC EXB8KJH52 KR3F20020002: BOSTON CO NON-US VAL	2.3090 3.7432	337,577.37 528,826.70	290,564.56 471,048.74	0.00	-47,012.81 -57,777.96
508,996.000 VODAFONE GROUP PLC EXBH4HKS0 KR2F20010002: PYRAMIS NONUS GROWTH	2.0440 3.3136	1,573,994.67 2,520,686.37	1,040,387.82 1,686,624.71	0.01	-533,606.85 -834,061.66
175,658.000 VODAFONE GROUP PLC EXBH4HKS0 KR3F20010002: PYRAMIS NONUS GROWTH	2.0440 3.3136	542,030.86 868,385.09	359,044.95 582,065.72	0.00	-182,985.91 -286,319.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
640,000.000 REXAM NEW ORD GBP0.8035714 EXBMHTPY1 KR2F20080002: LAZARD ASSET MGMT	4.9180 7.9728	3,374,029.15 5,741,248.00	3,147,520.00 5,102,602.05	0.03	-226,509.15 -638,645.95
220,150.000 REXAM NEW ORD GBP0.8035714 EXBMHTPY1 KR3F20080002: LAZARD ASSET MGMT	4.9180 7.9728	1,160,011.01 1,972,188.61	1,082,697.70 1,755,215.38	0.01	-77,313.31 -216,973.23
219,537.000 INFORMA PLC (GB) ORD GBP4.35 EXBMJ6DW6 KR3F20080002: LAZARD ASSET MGMT	4.8900 7.9274	1,055,804.16 1,794,847.02	1,073,535.93 1,740,362.77	0.01	17,731.77 -54,484.25
638,100.000 INFORMA PLC (GB) ORD GBP4.35 EXBMJ6DW6 KR2F20080002: LAZARD ASSET MGMT	4.8900 7.9274	3,063,000.00 5,212,000.80	3,120,309.00 5,058,488.94	0.03	57,309.00 -153,511.86
523,900.000 SPIRE HEALTHCARE GROUP PLC EXBNLPYF3 KR2F20080002: LAZARD ASSET MGMT	2.8930 4.6900	1,101,690.14 1,880,199.48	1,515,642.70 2,457,084.16	0.02	413,952.56 576,884.68
180,206.000 SPIRE HEALTHCARE GROUP PLC EXBNLPYF3 KR3F20080002: LAZARD ASSET MGMT	2.8930 4.6900	381,825.52 650,820.60	521,335.96 845,163.79	0.01	139,510.44 194,343.19
1.000 LONDON STK EXCHANGE GROUP PLC EXBPZ54W3 RTS EXP 25-SEP-2014 KR2F20080002: LAZARD ASSET MGMT	5.7300 9.2892	0.00 0.00	5.73 9.29	0.00	5.73 9.29
TOTAL POUND STERLING EQUITY		163,660,078.36 274,682,501.40	163,798,895.91 265,542,580.19	1.70	138,817.55 -9,139,921.21
RUSSIAN RUBLE (NEW)					
9,100.000 MAGNIT IRB59GLW2 KR2F20050002: AMERICAN CENTURY	9,920.0000 250.7900	90,836,319.58 2,646,888.60	90,272,000.00 2,282,189.36	0.01	-564,319.58 -364,699.24
3,070.000 MAGNIT IRB59GLW2 KR3F20050002: AMERICAN CENTURY	9,920.0000 250.7900	30,644,780.38 892,961.32	30,454,400.00 769,925.42	0.00	-190,380.38 -123,035.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL RUSSIAN RUBLE (NEW) EQUITY		121,481,099.96	120,726,400.00		-754,699.96
		3,539,849.92	3,052,114.78	0.02	-487,735.14
S AFRICAN COMM RAND					
75,448.000 AFRICAN BANK INVESTMENTS KS6040775 ZAR0.025 KR3F20010002: PYRAMIS NONUS GROWTH	0.0000 0.0000	1,022,161.90 102,726.99	0.00 0.00		-1,022,161.90 -102,726.99
221,911.000 AFRICAN BANK INVESTMENTS KS6040775 ZAR0.025 KR2F20010002: PYRAMIS NONUS GROWTH	0.0000 0.0000	3,034,849.40 304,511.47	0.00 0.00		-3,034,849.40 -304,511.47
16,100.000 ASTRAL FOODS ORD ZAR0.01 KS6342833 KR3F20010002: PYRAMIS NONUS GROWTH	152.2500 13.4755	2,408,205.20 220,801.54	2,451,225.00 216,956.16		43,019.80 -3,845.38
46,600.000 ASTRAL FOODS ORD ZAR0.01 KS6342833 KR2F20010002: PYRAMIS NONUS GROWTH	152.2500 13.4755	6,969,312.47 638,778.99	7,094,850.00 627,960.08		125,537.53 -10,818.91
47,000.000 CAPITEC BANK HLDGS ZAR0.01 KS6440850 KR2F20010002: PYRAMIS NONUS GROWTH	244.6000 21.6494	10,993,317.89 1,010,409.07	11,496,200.00 1,017,520.41		502,882.11 7,111.34
16,300.000 CAPITEC BANK HLDGS ZAR0.01 KS6440850 KR3F20010002: PYRAMIS NONUS GROWTH	244.6000 21.6494	3,812,806.03 350,448.31	3,986,980.00 352,884.74		174,173.97 2,436.43
1,800.000 NASPERS LTD KS6622697 KR3F20010002: PYRAMIS NONUS GROWTH	1,245.0000 110.1941	1,784,846.91 171,936.37	2,241,000.00 198,349.30		456,153.09 26,412.93
5,300.000 NASPERS LTD KS6622697 KR2F20010002: PYRAMIS NONUS GROWTH	1,245.0000 110.1941	5,236,301.83 503,246.16	6,598,500.00 584,028.50		1,362,198.17 80,782.34
103,400.000 REUNERT ORD R0.10 KS6728726 KR2F20010002: PYRAMIS NONUS GROWTH	59.4700 5.2636	6,817,789.46 637,362.83	6,149,198.00 544,261.10		-668,591.46 -93,101.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,800.000 REUNERT ORD R0.10 KS6728726 KR3F20010002: PYRAMIS NONUS GROWTH	59.4700 5.2636	2,358,704.73 220,541.34	2,129,026.00 188,438.56	0.00	-229,678.73 -32,102.78
169,900.000 LEWIS GROUP LTD ZAR0.01 KSB02TWL9 KR2F20010002: PYRAMIS NONUS GROWTH	56.5000 5.0008	9,969,277.89 930,388.27	9,599,350.00 849,631.58	0.01	-369,927.89 -80,756.69
59,000.000 LEWIS GROUP LTD ZAR0.01 KSB02TWL9 KR3F20010002: PYRAMIS NONUS GROWTH	56.5000 5.0008	3,461,936.87 323,077.96	3,333,500.00 295,045.69	0.00	-128,436.87 -28,032.27
69,757.000 MURRAY & ROBERTS HLDGS ZAR0.10 KSB0N3K51 KR3F20020002: BOSTON CO NON-US VAL	25.2000 2.2304	1,620,368.31 198,220.20	1,757,876.40 155,588.38	0.00	137,508.09 -42,631.82
168,131.000 MURRAY & ROBERTS HLDGS ZAR0.10 KSB0N3K51 KR2F20020002: BOSTON CO NON-US VAL	25.2000 2.2304	3,996,961.22 492,911.50	4,236,901.20 375,005.08	0.00	239,939.98 -117,906.42
59,700.000 VODACOM GROUP LIMITED ZAR0.01 KSB65B4D1 KR3F20070002: LSV ASSET MGMT	130.0000 11.5062	7,742,060.93 728,431.46	7,761,000.00 686,920.54	0.00	18,939.07 -41,510.92
176,800.000 VODACOM GROUP LIMITED ZAR0.01 KSB65B4D1 KR2F20070002: LSV ASSET MANAGEMENT	130.0000 11.5062	22,927,852.33 2,157,225.20	22,984,000.00 2,034,297.34	0.01	56,147.67 -122,927.86
49,800.000 BARCLAYS AFRICA GROUP LTD KSB844WD3 KR3F20070002: LSV ASSET MGMT	154.1300 13.6419	7,908,813.09 744,120.76	7,675,674.00 679,368.39	0.00	-233,139.09 -64,752.37
147,400.000 BARCLAYS AFRICA GROUP LTD KSB844WD3 KR2F20070002: LSV ASSET MANAGEMENT	154.1300 13.6419	23,408,841.42 2,202,480.28	22,718,762.00 2,010,821.31	0.01	-690,079.42 -191,658.97
51,000.000 PINNACLE HOLDINGS LTD KSBJGZQ77 KR3F20010002: PYRAMIS NONUS GROWTH	11.9800 1.0603	669,733.34 62,644.83	610,980.00 54,077.40	0.00	-58,753.34 -8,567.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
147,100.000 PINNACLE HOLDINGS LTD	11.9800	1,933,601.73	1,762,258.00		-171,343.73
KSBJGZQ77 KR2F20010002: PYRAMIS NONUS GROWTH	1.0603	180,863.03	155,976.19	0.00	-24,886.84
TOTAL S AFRICAN COMM RAND EQUITY		128,077,742.95	124,587,280.60		-3,490,462.35
		12,181,126.56	11,027,130.75	0.07	-1,153,995.81
SINGAPORE DOLLAR					
190,000.000 DBS HLDGS SGD1	18.4200	3,200,974.63	3,499,800.00		298,825.37
FM6175208 KR2F20070002: LSV ASSET MANAGEMENT	14.4437	2,562,112.00	2,744,295.46	0.02	182,183.46
51,134.000 DBS HLDGS SGD1	18.4200	777,562.15	941,888.28		164,326.13
FM6175208 KR2F20020002: BOSTON CO NON-US VAL	14.4437	596,215.24	738,562.13	0.00	142,346.89
54,000.000 DBS HLDGS SGD1	18.4200	960,402.33	994,680.00		34,277.67
FM6175208 KR2F20010002: PYRAMIS NONUS GROWTH	14.4437	761,047.92	779,957.66	0.01	18,909.74
64,000.000 DBS HLDGS SGD1	18.4200	1,078,220.16	1,178,880.00		100,659.84
FM6175208 KR3F20070002: LSV ASSET MGMT	14.4437	863,024.90	924,394.26	0.01	61,369.36
19,775.000 DBS HLDGS SGD1	18.4200	307,354.24	364,255.50		56,901.26
FM6175208 KR3F20020002: BOSTON CO NON-US VAL	14.4437	239,499.42	285,623.38	0.00	46,123.96
19,000.000 DBS HLDGS SGD1	18.4200	338,632.41	349,980.00		11,347.59
FM6175208 KR3F20010002: PYRAMIS NONUS GROWTH	14.4437	268,184.85	274,429.55	0.00	6,244.70
150,000.000 UNITED OVERSEAS BANK SG\$1	22.4000	3,388,930.59	3,360,000.00		-28,930.59
FM6916783 KR2F20060002: FRANKIN TEMPLETON	17.5645	2,712,555.00	2,634,674.19	0.02	-77,880.81
36,000.000 UNITED OVERSEAS BANK SG\$1	22.4000	852,697.72	806,400.00		-46,297.72
FM6916783 KR2F20010002: PYRAMIS NONUS GROWTH	17.5645	684,984.47	632,321.81	0.00	-52,662.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 UNITED OVERSEAS BANK SG\$1 FM6916783 KR3F20060002: FRANKIN TEMPLETON	22.4000 17.5645	1,129,641.04 904,183.00	1,120,000.00 878,224.73	0.01	-9,641.04 -25,958.27
12,000.000 UNITED OVERSEAS BANK SG\$1 FM6916783 KR3F20010002: PYRAMIS NONUS GROWTH	22.4000 17.5645	284,952.08 229,068.81	268,800.00 210,773.94	0.00	-16,152.08 -18,294.87
1,300,000.000 NOBLE GROUP HKD0.25 FMB01CLC8 KR3F20060002: FRANKIN TEMPLETON	1.3000 1.0194	1,797,016.02 1,439,207.47	1,690,000.00 1,325,178.39	0.01	-107,016.02 -114,029.08
3,900,000.000 NOBLE GROUP HKD0.25 FMB01CLC8 KR2F20060002: FRANKIN TEMPLETON	1.3000 1.0194	5,384,284.29 4,311,611.85	5,070,000.00 3,975,535.17	0.03	-314,284.29 -336,076.68
TOTAL SINGAPORE DOLLAR EQUITY		19,500,667.66 15,571,694.93	19,644,683.78 15,403,970.67	0.10	144,016.12 -167,724.26
SOUTH KOREAN WON					
1,578.000 SAMSUNG FIRE & MARINE INS FK6155253 KR3F20010002: PYRAMIS NONUS GROWTH	282,500.0000 267.7091	390,442,057.17 367,306.94	445,785,000.00 422,445.03	0.00	55,342,942.83 55,138.09
4,557.000 SAMSUNG FIRE & MARINE INS FK6155253 KR2F20010002: PYRAMIS NONUS GROWTH	282,500.0000 267.7091	1,106,678,748.04 1,042,417.33	1,287,352,500.00 1,219,950.59	0.01	180,673,751.96 177,533.26
3,400.000 SK TELECOM KRW500 FK6224877 KR3F20070002: LSV ASSET MGMT	290,000.0000 274.8165	817,263,836.15 806,297.79	986,000,000.00 934,376.00	0.01	168,736,163.85 128,078.21
10,100.000 SK TELECOM KRW500 FK6224877 KR2F20070002: LSV ASSET MANAGEMENT	290,000.0000 274.8165	2,427,754,246.48 2,395,178.64	2,929,000,000.00 2,775,646.35	0.02	501,245,753.52 380,467.71
13,056.000 SUNG KWANG BEND CO LTD KRW500 FK6321053 KR3F20010002: PYRAMIS NONUS GROWTH	18,250.0000 17.2945	231,885,958.00 224,061.43	238,272,000.00 225,796.79	0.00	6,386,042.00 1,735.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,703.000 SUNG KWANG BEND CO LTD KRW500 FK6321053 KR2F20010002: PYRAMIS NONUS GROWTH	18,250.0000 17.2945	669,894,558.00 647,289.97	688,079,750.00 652,053.96	0.00	18,185,192.00 4,763.99
1,679.000 HYUNDAI MOBIS FK6449540 KR3F20010002: PYRAMIS NONUS GROWTH	257,000.0000 243.5443	466,792,862.00 454,028.40	431,503,000.00 408,910.80	0.00	-35,289,862.00 -45,117.60
4,848.000 HYUNDAI MOBIS FK6449540 KR2F20010002: PYRAMIS NONUS GROWTH	257,000.0000 243.5443	1,347,714,838.00 1,310,827.06	1,245,936,000.00 1,180,702.53	0.01	-101,778,838.00 -130,124.53
5,706.000 HYUNDAI MTR CO FK6451058 KR2F20010002: PYRAMIS NONUS GROWTH	190,500.0000 180.5260	1,387,056,071.29 1,318,680.61	1,086,993,000.00 1,030,081.31	0.01	-300,063,071.29 -288,599.30
1,976.000 HYUNDAI MTR CO FK6451058 KR3F20010002: PYRAMIS NONUS GROWTH	190,500.0000 180.5260	479,825,553.16 456,439.90	376,428,000.00 356,719.36	0.00	-103,397,553.16 -99,720.54
6,700.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR3F20020002: BOSTON CO NON-US VAL	48,200.0000 45.6764	178,060,450.36 156,405.99	322,940,000.00 306,031.83	0.00	144,879,549.64 149,625.84
17,660.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR2F20020002: BOSTON CO NON-US VAL	48,200.0000 45.6764	453,555,327.90 398,170.76	851,212,000.00 806,645.09	0.01	397,656,672.10 408,474.33
9,459.000 LG ELECTRONICS INC FK6520738 KR2F20020002: BOSTON CO NON-US VAL	65,700.0000 62.2601	667,638,591.11 595,573.98	621,456,300.00 588,918.71	0.00	-46,182,291.11 -6,655.27
3,629.000 LG ELECTRONICS INC FK6520738 KR3F20020002: BOSTON CO NON-US VAL	65,700.0000 62.2601	254,895,521.70 229,184.65	238,425,300.00 225,942.07	0.00	-16,470,221.70 -3,242.58
972.000 POSCO FK6693238 KR3F20010002: PYRAMIS NONUS GROWTH	328,500.0000 311.3007	335,282,660.00 325,840.90	319,302,000.00 302,584.31	0.00	-15,980,660.00 -23,256.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,806.000 POSCO FK6693238 KR2F20010002: PYRAMIS NONUS GROWTH	328,500.0000 311.3007	968,019,895.00 940,755.02	921,771,000.00 873,509.84	0.01	-46,248,895.00 -67,245.18
600.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR3F20070002: LSV ASSET MGMT	1,184,000.0000 1,122.0093	792,927,450.53 782,287.95	710,400,000.00 673,205.59	0.00	-82,527,450.53 -109,082.36
1,800.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR2F20070002: LSV ASSET MANAGEMENT	1,184,000.0000 1,122.0093	2,378,782,442.82 2,346,863.94	2,131,200,000.00 2,019,616.76	0.01	-247,582,442.82 -327,247.18
1,623.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR2F20010002: PYRAMIS NONUS GROWTH	1,184,000.0000 1,122.0093	2,005,329,914.00 1,962,262.29	1,921,632,000.00 1,821,021.11	0.01	-83,697,914.00 -141,241.18
1,090.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR2F20020002: BOSTON CO NON-US VAL	1,184,000.0000 1,122.0093	1,358,439,166.16 1,208,891.03	1,290,560,000.00 1,222,990.15	0.01	-67,879,166.16 14,099.12
562.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR3F20010002: PYRAMIS NONUS GROWTH	1,184,000.0000 1,122.0093	693,239,770.00 677,911.35	665,408,000.00 630,569.23	0.00	-27,831,770.00 -47,342.12
412.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR3F20020002: BOSTON CO NON-US VAL	1,184,000.0000 1,122.0093	522,087,654.23 465,503.36	487,808,000.00 462,267.84	0.00	-34,279,654.23 -3,235.52
209,600.000 KOREAN REINSURANCE KRW500 FKB01T145 KR2F20070002: LSV ASSET MANAGEMENT	11,300.0000 10.7084	2,163,703,777.28 2,134,671.20	2,368,480,000.00 2,244,473.49	0.01	204,776,222.72 109,802.29
70,800.000 KOREAN REINSURANCE KRW500 FKB01T145 KR3F20070002: LSV ASSET MGMT	11,300.0000 10.7084	730,869,689.49 721,062.88	800,040,000.00 758,152.31	0.00	69,170,310.51 37,089.43
10,490.000 HITE JINRO FKB05R491 KR3F20020002: BOSTON CO NON-US VAL	23,150.0000 21.9379	268,939,878.83 242,175.10	242,843,500.00 230,128.94	0.00	-26,096,378.83 -12,046.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,640.000 HITE JINRO FKB05R491 KR2F20020002: BOSTON CO NON-US VAL	23,150.0000 21.9379	676,064,405.08 617,163.59	639,866,000.00 606,364.54	0.00	-36,198,405.08 -10,799.05
67,865.000 EUGENE TECHNOLOGY CO LTD FKB0TBHH8 KR2F20010002: PYRAMIS NONUS GROWTH	14,650.0000 13.8830	989,355,794.00 956,349.50	994,222,250.00 942,167.76	0.01	4,866,456.00 -14,181.74
23,500.000 EUGENE TECHNOLOGY CO LTD FKB0TBHH8 KR3F20010002: PYRAMIS NONUS GROWTH	14,650.0000 13.8830	342,644,212.00 331,215.78	344,275,000.00 326,249.79	0.00	1,630,788.00 -4,965.99
8,597.000 MIRAE ASSET SECURITIES CO FKB0WD5H3 KRW5000 KR3F20020002: BOSTON CO NON-US VAL	44,500.0000 42.1701	314,447,360.12 284,549.03	382,566,500.00 362,536.47	0.00	68,119,139.88 77,987.44
22,655.000 MIRAE ASSET SECURITIES CO FKB0WD5H3 KRW5000 KR2F20020002: BOSTON CO NON-US VAL	44,500.0000 42.1701	828,756,888.06 756,632.93	1,008,147,500.00 955,363.92	0.01	179,390,611.94 198,730.99
14,040.000 KEPKO PLANT SERVICE & FKB29ZGV3 ENGINERRING CO LTD KR2F20010002: PYRAMIS NONUS GROWTH	83,600.0000 79.2230	779,019,931.17 705,703.37	1,173,744,000.00 1,112,290.29	0.01	394,724,068.83 406,586.92
5,107.000 KEPKO PLANT SERVICE & FKB29ZGV3 ENGINERRING CO LTD KR3F20010002: PYRAMIS NONUS GROWTH	83,600.0000 79.2230	294,188,982.18 268,303.90	426,945,200.00 404,591.63	0.00	132,756,217.82 136,287.73
44,090.000 KB FINANCIAL GROUP INC KRW5000 FKB3DF0Y1 KR2F20020002: BOSTON CO NON-US VAL	38,550.0000 36.5316	1,593,802,722.51 1,433,282.63	1,699,669,500.00 1,610,679.90	0.01	105,866,777.49 177,397.27
16,730.000 KB FINANCIAL GROUP INC KRW5000 FKB3DF0Y1 KR3F20020002: BOSTON CO NON-US VAL	38,550.0000 36.5316	590,805,217.35 530,539.25	644,941,500.00 611,174.30	0.00	54,136,282.65 80,635.05
TOTAL SOUTH KOREAN WON EQUITY		29,506,166,430.17 28,093,828.45	30,923,204,800.00 29,304,158.59	0.19	1,417,038,369.83 1,210,330.14

SWEDISH KRONA

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
114,825.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340 SER A SWKR10 KR3F20050002: AMERICAN CENTURY	96.4000 13.3733	10,249,224.57 1,519,326.32	11,069,130.00 1,535,587.65	0.01	819,905.43 16,261.33
332,328.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340 SER A SWKR10 KR2F20050002: AMERICAN CENTURY	96.4000 13.3733	29,623,613.82 4,398,294.61	32,036,419.20 4,444,317.64	0.03	2,412,805.38 46,023.03
79,851.000 SWEDBANK AB SEK'A' NPV SS4846522 KR3F20080002: LAZARD ASSET MGMT	181.7000 25.2067	14,021,240.91 2,074,392.82	14,508,926.70 2,012,780.47	0.01	487,685.79 -61,612.35
12,157.000 SWEDBANK AB SEK'A' NPV SS4846522 KR3F20010002: PYRAMIS NONUS GROWTH	181.7000 25.2067	939,970.40 136,099.17	2,208,926.90 306,437.89	0.00	1,268,956.50 170,338.72
35,170.000 SWEDBANK AB SEK'A' NPV SS4846522 KR2F20010002: PYRAMIS NONUS GROWTH	181.7000 25.2067	2,735,449.35 396,461.25	6,390,389.00 886,519.76	0.01	3,654,939.65 490,058.51
232,086.000 SWEDBANK AB SEK'A' NPV SS4846522 KR2F20080002: LAZARD ASSET MGMT	181.7000 25.2067	40,738,092.28 6,034,357.27	42,170,026.20 5,850,122.95	0.04	1,431,933.92 -184,234.32
14,019.000 HENNES & MAURITZ AB SS5687438 KR3F20010002: PYRAMIS NONUS GROWTH	299.5000 41.5487	2,280,393.28 310,860.94	4,198,690.50 582,471.91	0.00	1,918,297.22 271,610.97
40,607.000 HENNES & MAURITZ AB SS5687438 KR2F20010002: PYRAMIS NONUS GROWTH	299.5000 41.5487	6,535,783.29 889,819.14	12,161,796.50 1,687,170.04	0.01	5,626,013.21 797,350.90
41,272.000 ASSA ABLOY SER B NPV SS5698781 KR3F20080002: LAZARD ASSET MGMT	372.6000 51.6897	13,790,803.63 2,044,732.87	15,377,947.20 2,133,337.11	0.01	1,587,143.57 88,604.24
33,600.000 ASSA ABLOY SER B NPV SS5698781 KR2F20010002: PYRAMIS NONUS GROWTH	372.6000 51.6897	8,814,633.63 1,339,127.53	12,519,360.00 1,736,773.77	0.01	3,704,726.37 397,646.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,600.000 ASSA ABLOY SER B NPV SS5698781 KR3F20010002: PYRAMIS NONUS GROWTH	372.6000 51.6897	3,049,096.61 463,263.44	4,322,160.00 599,600.47	0.00	1,273,063.39 136,337.03
120,000.000 ASSA ABLOY SER B NPV SS5698781 KR2F20080002: LAZARD ASSET MGMT	372.6000 51.6897	39,999,302.77 5,938,800.00	44,712,000.00 6,202,763.46	0.04	4,712,697.23 263,963.46
114,061.000 ERICSSON (L.M.) SS5959373 TELEFONAKTIEBOLAGET SEK1 SER B KR2F20020002: BOSTON CO NON-US VAL	91.6000 12.7074	8,428,028.09 1,267,160.53	10,447,987.60 1,449,418.40	0.01	2,019,959.51 182,257.87
43,350.000 ERICSSON (L.M.) SS5959373 TELEFONAKTIEBOLAGET SEK1 SER B KR3F20020002: BOSTON CO NON-US VAL	91.6000 12.7074	3,155,218.66 474,306.88	3,970,860.00 550,865.66	0.00	815,641.34 76,558.78
12,890.000 GETINGE AB SER'B'NPV SS7698359 KR3F20020002: BOSTON CO NON-US VAL	182.1000 25.2622	2,320,033.86 349,641.92	2,347,269.00 325,629.68	0.00	27,235.14 -24,012.24
33,966.000 GETINGE AB SER'B'NPV SS7698359 KR2F20020002: BOSTON CO NON-US VAL	182.1000 25.2622	6,115,966.92 922,580.33	6,185,208.60 858,055.69	0.01	69,241.68 -64,524.64
420,000.000 ELEKTA SER B NPV SSB0M42T0 KR2F20060002: FRANKIN TEMPLETON	71.1500 9.8704	34,792,181.18 5,106,680.29	29,883,000.00 4,145,580.17	0.03	-4,909,181.18 -961,100.12
140,000.000 ELEKTA SER B NPV SSB0M42T0 KR3F20060002: FRANKIN TEMPLETON	71.1500 9.8704	11,599,734.67 1,702,567.79	9,961,000.00 1,381,860.06	0.01	-1,638,734.67 -320,707.73
31,400.000 SWEDISH ORPHAN BIOVITRUM AB SSB1CC9H0 KR3F20010002: PYRAMIS NONUS GROWTH	77.0500 10.6889	2,279,154.41 350,853.39	2,419,370.00 335,632.04	0.00	140,215.59 -15,221.35
91,000.000 SWEDISH ORPHAN BIOVITRUM AB SSB1CC9H0 KR2F20010002: PYRAMIS NONUS GROWTH	77.0500 10.6889	6,605,546.91 1,016,861.32	7,011,550.00 972,691.58	0.01	406,003.09 -44,169.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,789.000 ELECTROLUX AB SER 'B' NPV SSB1KKBX5 KR2F20020002: BOSTON CO NON-US VAL	190.9000 26.4830	6,157,414.32 951,159.74	7,213,920.10 1,000,765.79	0.01	1,056,505.78 49,606.05
14,360.000 ELECTROLUX AB SER 'B' NPV SSB1KKBX5 KR3F20020002: BOSTON CO NON-US VAL	190.9000 26.4830	2,334,671.35 361,526.20	2,741,324.00 380,295.77	0.00	406,652.65 18,769.57
34,253.000 SVENSKA CELLULOZA AB-SCA SER B SSB1VVGZ9 NPV (POST SPLIT) KR3F20050002: AMERICAN CENTURY	172.1000 23.8749	5,946,687.96 881,595.12	5,894,941.30 817,787.76	0.01	-51,746.66 -63,807.36
99,112.000 SVENSKA CELLULOZA AB-SCA SER B SSB1VVGZ9 NPV (POST SPLIT) KR2F20050002: AMERICAN CENTURY	172.1000 23.8749	17,205,214.86 2,554,502.78	17,057,175.20 2,366,291.44	0.02	-148,039.66 -188,211.34
TOTAL SWEDISH KRONA EQUITY		279,717,457.73 41,484,971.65	306,809,378.00 42,562,757.16	0.27	27,091,920.27 1,077,785.51
SWISS FRANC					
12,000.000 SYNGENTA AG CHF0.1 ES4356642 KR2F20060002: FRANKIN TEMPLETON	304.3000 318.4720	3,988,296.35 4,472,789.84	3,651,600.00 3,821,664.05	0.02	-336,696.35 -651,125.79
4,100.000 SYNGENTA AG CHF0.1 ES4356642 KR3F20060002: FRANKIN TEMPLETON	304.3000 318.4720	1,359,054.57 1,521,045.15	1,247,630.00 1,305,735.22	0.01	-111,424.57 -215,309.93
700.000 SIKA FINANZ AG CHF0.6 (BR) ES4808089 KR2F20060002: FRANKIN TEMPLETON	3,312.0000 3,466.2480	2,516,407.25 2,824,726.10	2,318,400.00 2,426,373.63	0.02	-198,007.25 -398,352.47
230.000 SIKA FINANZ AG CHF0.6 (BR) ES4808089 KR3F20060002: FRANKIN TEMPLETON	3,312.0000 3,466.2480	826,819.53 928,124.30	761,760.00 797,237.05	0.01	-65,059.53 -130,887.25
2,000.000 SGS SA CHF1(REGD) ES4824771 KR2F20060002: FRANKIN TEMPLETON	1,981.0000 2,073.2601	4,246,735.17 4,758,473.43	3,962,000.00 4,146,520.15	0.03	-284,735.17 -611,953.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 SGS SA CHF1(REGD) ES4824771 KR3F20060002: FRANKIN TEMPLETON	1,981.0000 2,073.2601	1,483,841.22 1,661,991.56	1,386,700.00 1,451,282.05	0.01	-97,141.22 -210,709.51
2,000.000 SWISSCOM AG CHF1.00 ES5533975 KR2F20010002: PYRAMIS NONUS GROWTH	542.5000 567.7656	1,000,587.04 1,111,013.37	1,085,000.00 1,135,531.14	0.01	84,412.96 24,517.77
690.000 SWISSCOM AG CHF1.00 ES5533975 KR3F20010002: PYRAMIS NONUS GROWTH	542.5000 567.7656	345,208.63 383,314.66	374,325.00 391,758.24	0.00	29,116.37 8,443.58
8,012.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20010002: PYRAMIS NONUS GROWTH	90.1500 94.3485	429,838.17 442,992.07	722,281.80 755,920.25	0.00	292,443.63 312,928.18
23,209.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20010002: PYRAMIS NONUS GROWTH	90.1500 94.3485	1,248,208.24 1,286,009.34	2,092,291.35 2,189,734.54	0.01	844,083.11 903,725.20
29,263.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20020002: BOSTON CO NON-US VAL	90.1500 94.3485	1,727,492.20 1,552,395.14	2,638,059.45 2,760,920.41	0.02	910,567.25 1,208,525.27
90,660.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20080002: LAZARD ASSET MGMT	90.1500 94.3485	7,309,378.93 8,175,218.93	8,172,999.00 8,553,635.79	0.05	863,620.07 378,416.86
11,127.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20020002: BOSTON CO NON-US VAL	90.1500 94.3485	605,324.45 590,108.32	1,003,099.05 1,049,815.86	0.01	397,774.60 459,707.54
31,189.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20080002: LAZARD ASSET MGMT	90.1500 94.3485	2,519,725.38 2,814,989.70	2,811,688.35 2,942,635.64	0.02	291,962.97 127,645.94
31,120.000 ABB LTD CHF1.03 (REGD) ES7108891 KR3F20020002: BOSTON CO NON-US VAL	21.4800 22.4804	650,083.06 716,074.83	668,457.60 699,589.32	0.00	18,374.54 -16,485.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,860.000 ABB LTD CHF1.03 (REGD) ES7108891 KR2F20020002: BOSTON CO NON-US VAL	21.4800 22.4804	1,709,926.25 1,883,589.28	1,758,352.80 1,840,243.64	0.01	48,426.55 -43,345.64
18,605.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR2F20010002: PYRAMIS NONUS GROWTH	283.1000 296.2847	3,526,227.97 3,729,506.09	5,267,075.50 5,512,376.24	0.04	1,740,847.53 1,782,870.15
6,423.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR3F20010002: PYRAMIS NONUS GROWTH	283.1000 296.2847	1,219,759.50 1,289,572.02	1,818,351.30 1,903,036.42	0.01	598,591.80 613,464.40
960.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR3F20020002: BOSTON CO NON-US VAL	283.1000 296.2847	137,104.40 130,178.23	271,776.00 284,433.28	0.00	134,671.60 154,255.05
5,500.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR3F20060002: FRANKIN TEMPLETON	283.1000 296.2847	1,435,909.73 1,607,986.05	1,557,050.00 1,629,565.67	0.01	121,140.27 21,579.62
2,533.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR2F20020002: BOSTON CO NON-US VAL	283.1000 296.2847	357,019.33 333,651.14	717,092.30 750,489.06	0.00	360,072.97 416,837.92
16,000.000 ROCHE HLDG AG GENUSSCHEINE NPV ES7110384 KR2F20060002: FRANKIN TEMPLETON	283.1000 296.2847	4,173,804.19 4,677,757.91	4,529,600.00 4,740,554.68	0.03	355,795.81 62,796.77
23,100.000 ADECCO SA CHF1 (REGD) ES7110723 KR2F20010002: PYRAMIS NONUS GROWTH	64.8500 67.8702	1,090,463.63 1,200,920.44	1,498,035.00 1,567,802.20	0.01	407,571.37 366,881.76
7,975.000 ADECCO SA CHF1 (REGD) ES7110723 KR3F20010002: PYRAMIS NONUS GROWTH	64.8500 67.8702	374,485.24 412,378.48	517,178.75 541,265.04	0.00	142,693.51 128,886.56
13,820.000 HOLCIM CHF2 (REGD) ES7110756 KR2F20020002: BOSTON CO NON-US VAL	69.6500 72.8938	1,022,209.09 1,131,919.32	962,563.00 1,007,391.94	0.01	-59,646.09 -124,527.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,250.000 HOLCIM CHF2 (REGD) ES7110756 KR3F20020002: BOSTON CO NON-US VAL	69.6500 72.8938	388,139.76 429,851.87	365,662.50 382,692.31	0.00	-22,477.26 -47,159.56
64,760.000 NESTLE SA ES7123874 KR2F20010002: PYRAMIS NONUS GROWTH	70.2500 73.5217	3,633,201.43 3,609,284.53	4,549,390.00 4,761,266.35	0.03	916,188.57 1,151,981.82
22,357.000 NESTLE SA ES7123874 KR3F20010002: PYRAMIS NONUS GROWTH	70.2500 73.5217	1,256,049.79 1,249,789.65	1,570,579.25 1,643,725.01	0.01	314,529.46 393,935.36
73,100.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20070002: LSV ASSET MANAGEMENT	26.4700 27.7028	1,840,219.08 2,065,689.04	1,934,957.00 2,025,072.74	0.01	94,737.92 -40,616.30
24,815.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20010002: PYRAMIS NONUS GROWTH	26.4700 27.7028	586,377.58 634,860.01	656,853.05 687,444.32	0.00	70,475.47 52,584.31
62,840.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20020002: BOSTON CO NON-US VAL	26.4700 27.7028	1,779,554.06 1,960,431.15	1,663,374.80 1,740,842.28	0.01	-116,179.26 -219,588.87
71,880.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20010002: PYRAMIS NONUS GROWTH	26.4700 27.7028	1,701,276.82 1,842,884.98	1,902,663.60 1,991,275.35	0.01	201,386.78 148,390.37
24,700.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20070002: LSV ASSET MGMT	26.4700 27.7028	621,798.57 697,983.47	653,809.00 684,258.50	0.00	32,010.43 -13,724.97
24,020.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20020002: BOSTON CO NON-US VAL	26.4700 27.7028	681,152.02 751,380.92	635,809.40 665,420.62	0.00	-45,342.62 -85,960.30
3,800.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR2F20080002: LAZARD ASSET MGMT	454.1000 475.2486	2,039,614.28 2,289,514.82	1,725,580.00 1,805,944.53	0.01	-314,034.28 -483,570.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,328.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR3F20080002: LAZARD ASSET MGMT	454.1000 475.2486	711,019.02 797,356.70	603,044.80 631,130.09	0.00	-107,974.22 -166,226.61
2,800.000 SWISS LIFE HOLDING AG ES7437803 CHF5.1 KR3F20070002: LSV ASSET MGMT	228.2000 238.8278	587,487.00 659,467.92	638,960.00 668,717.95	0.00	51,473.00 9,250.03
8,400.000 SWISS LIFE HOLDING AG ES7437803 CHF5.1 KR2F20070002: LSV ASSET MANAGEMENT	228.2000 238.8278	1,762,461.31 1,978,404.12	1,916,880.00 2,006,153.85	0.01	154,418.69 27,749.73
3,320.000 PARTNERS GRP HLDG AG CHF0.01 ESB119QG7 (REGD) KR2F20010002: PYRAMIS NONUS GROWTH	251.5000 263.2130	642,203.69 700,040.02	834,980.00 873,867.09	0.01	192,776.31 173,827.07
1,150.000 PARTNERS GRP HLDG AG CHF0.01 ESB119QG7 (REGD) KR3F20010002: PYRAMIS NONUS GROWTH	251.5000 263.2130	222,028.60 242,094.45	289,225.00 302,694.92	0.00	67,196.40 60,600.47
150,868.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR2F20010002: PYRAMIS NONUS GROWTH	16.6600 17.4359	2,331,953.99 2,365,460.28	2,513,460.88 2,630,518.97	0.02	181,506.89 265,058.69
39,559.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR2F20020002: BOSTON CO NON-US VAL	16.6600 17.4359	880,154.17 850,379.47	659,052.94 689,746.67	0.00	-221,101.23 -160,632.80
52,083.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR3F20010002: PYRAMIS NONUS GROWTH	16.6600 17.4359	804,474.02 815,813.53	867,702.78 908,113.85	0.01	63,228.76 92,300.32
15,010.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR3F20020002: BOSTON CO NON-US VAL	16.6600 17.4359	256,125.82 269,259.38	250,066.60 261,712.82	0.00	-6,059.22 -7,546.56
114,000.000 GAM HOLDING LTD ESB1WHV6 KR2F20080002: LAZARD ASSET MGMT	16.5000 17.2684	1,884,469.53 2,115,361.20	1,881,000.00 1,968,602.83	0.01	-3,469.53 -146,758.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,229.000 GAM HOLDING LTD ESB1WHV6 KR3F20080002: LAZARD ASSET MGMT	16.5000 17.2684	649,324.18 728,026.42	647,278.50 677,423.86	0.00	-2,045.68 -50,602.56
20,504.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR2F20010002: PYRAMIS NONUS GROWTH	78.3500 81.9990	1,838,697.57 2,046,299.14	1,606,488.40 1,681,306.54	0.01	-232,209.17 -364,992.60
7,078.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR3F20010002: PYRAMIS NONUS GROWTH	78.3500 81.9990	634,719.71 706,384.02	554,561.30 580,388.59	0.00	-80,158.41 -125,995.43
30,800.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR2F20080002: LAZARD ASSET MGMT	78.3500 81.9990	2,856,992.26 3,207,040.76	2,413,180.00 2,525,567.77	0.02	-443,812.26 -681,472.99
10,624.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR3F20080002: LAZARD ASSET MGMT	78.3500 81.9990	983,121.14 1,102,494.22	832,390.40 871,156.88	0.01	-150,730.74 -231,337.34
TOTAL SWISS FRANC EQUITY		76,876,524.92 83,752,277.77	83,960,316.45 87,870,556.20	0.56	7,083,791.53 4,118,278.43
THAILAND BAHT					
60,800.000 BANGKOK BANK PCL FB6077010 KR2F20020002: BOSTON CO NON-US VAL	210.0000 6.4765	12,297,846.03 384,768.91	12,768,000.00 393,770.24	0.00	470,153.97 9,001.33
23,000.000 BANGKOK BANK PCL FB6077010 KR3F20020002: BOSTON CO NON-US VAL	210.0000 6.4765	4,652,178.63 145,554.66	4,830,000.00 148,959.14	0.00	177,821.37 3,404.48
1,078,600.000 KRUNGTHAI BANK PUBLIC CO LTD FB6492839 (ALIEN MARKET) KR3F20070002: LSV ASSET MGMT	23.7000 0.7309	22,641,892.47 697,370.99	25,562,820.00 788,367.62	0.01	2,920,927.53 90,996.63
3,192,600.000 KRUNGTHAI BANK PUBLIC CO LTD FB6492839 (ALIEN MARKET) KR2F20070002: LSV ASSET MANAGEMENT	23.7000 0.7309	67,023,801.37 2,064,335.16	75,664,620.00 2,333,527.22	0.01	8,640,818.63 269,192.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
131,000.000 KASIKORNBANK PCL FB6888796 THBH10(A.MKT) KR2F20010002: PYRAMIS NONUS GROWTH	234.0000 7.2167	31,128,658.68 970,634.63	30,654,000.00 945,381.65	0.01	-474,658.68 -25,252.98
45,400.000 KASIKORNBANK PCL FB6888796 THBH10(A.MKT) KR3F20010002: PYRAMIS NONUS GROWTH	234.0000 7.2167	10,787,154.19 336,360.28	10,623,600.00 327,636.08	0.00	-163,554.19 -8,724.20
TOTAL THAILAND BAHT EQUITY		148,531,531.37 4,599,024.63	160,103,040.00 4,937,641.95	0.03	11,571,508.63 338,617.32
U.S. DOLLAR					
16,081.000 AAON INC 000360206 KR2F10020002: NTGI STRUCTURED	17.0100 17.0100	34,735.35 34,735.35	273,537.81 273,537.81	0.00	238,802.46 238,802.46
5,325.000 AAON INC 000360206 KR3F10020002: NTGI STRUCTURED	17.0100 17.0100	52,450.02 52,450.02	90,578.25 90,578.25	0.00	38,128.23 38,128.23
3,806.000 AAR CORP 000361105 KR2F10020002: NTGI STRUCTURED	24.1500 24.1500	89,298.77 89,298.77	91,914.90 91,914.90	0.00	2,616.13 2,616.13
1,900.000 AAR CORP 000361105 KR3F10020002: NTGI STRUCTURED	24.1500 24.1500	47,295.07 47,295.07	45,885.00 45,885.00	0.00	-1,410.07 -1,410.07
6,200.000 ACCO BRANDS CORP 00081T108 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	60,227.94 60,227.94	42,780.00 42,780.00	0.00	-17,447.94 -17,447.94
7,425.000 ACCO BRANDS CORP 00081T108 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	112,031.50 112,031.50	51,232.50 51,232.50	0.00	-60,799.00 -60,799.00
5,355.000 ABM INDUSTRIES INC 000957100 KR2F10070002: RIVER ROAD	25.6900 25.6900	104,139.56 104,139.56	137,569.95 137,569.95	0.00	33,430.39 33,430.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,923.000 ABM INDUSTRIES INC 000957100 KR3F10070002: RIVER ROAD	25.6900 25.6900	38,150.30 38,150.30	49,401.87 49,401.87	0.00	11,251.57 11,251.57
3,900.000 ABM INDUSTRIES INC 000957100 KR3F10020002: NTGI STRUCTURED	25.6900 25.6900	87,187.58 87,187.58	100,191.00 100,191.00	0.00	13,003.42 13,003.42
7,930.000 ABM INDUSTRIES INC 000957100 KR2F10020002: NTGI STRUCTURED	25.6900 25.6900	135,943.55 135,943.55	203,721.70 203,721.70	0.00	67,778.15 67,778.15
7,973.000 ADT CORP/THE 00101J106 KR3F10070002: RIVER ROAD	35.4600 35.4600	254,446.03 254,446.03	282,722.58 282,722.58	0.00	28,276.55 28,276.55
22,010.000 ADT CORP/THE 00101J106 KR2F10070002: RIVER ROAD	35.4600 35.4600	702,919.96 702,919.96	780,474.60 780,474.60	0.01	77,554.64 77,554.64
6,153.000 ADT CORP/THE 00101J106 KR3F19020002: S&P 500 INDEX	35.4600 35.4600	177,833.76 177,833.76	218,185.38 218,185.38	0.00	40,351.62 40,351.62
13,537.000 ADT CORP/THE 00101J106 KR2F19020002: S&P 500 INDEX	35.4600 35.4600	370,948.91 370,948.91	480,022.02 480,022.02	0.00	109,073.11 109,073.11
1,569.000 AEP INDUSTRIES INC 001031103 KR2F10020002: NTGI STRUCTURED	37.8700 37.8700	61,420.72 61,420.72	59,418.03 59,418.03	0.00	-2,002.69 -2,002.69
500.000 AEP INDUSTRIES INC 001031103 KR3F10020002: NTGI STRUCTURED	37.8700 37.8700	14,085.00 14,085.00	18,935.00 18,935.00	0.00	4,850.00 4,850.00
16,019.000 AFLAC INC 001055102 KR3F19020002: S&P 500 INDEX	58.2500 58.2500	657,630.19 657,630.19	933,106.75 933,106.75	0.01	275,476.56 275,476.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,245.000 AFLAC INC 001055102 KR2F19020002: S&P 500 INDEX	58.2500 58.2500	1,059,149.09 1,059,149.09	2,053,021.25 2,053,021.25	0.01	993,872.16 993,872.16
9,295.000 AGL RESOURCES INC 001204106 KR2F19020002: S&P 500 INDEX	51.3400 51.3400	373,718.72 373,718.72	477,205.30 477,205.30	0.00	103,486.58 103,486.58
4,225.000 AGL RESOURCES INC 001204106 KR3F19020002: S&P 500 INDEX	51.3400 51.3400	169,880.88 169,880.88	216,911.50 216,911.50	0.00	47,030.62 47,030.62
4,200.000 AG MORTGAGE INVESTMENT TRUST I 001228105 KR2F10020002: NTGI STRUCTURED	17.8000 17.8000	103,286.58 103,286.58	74,760.00 74,760.00	0.00	-28,526.58 -28,526.58
1,300.000 AG MORTGAGE INVESTMENT TRUST I 001228105 KR3F10020002: NTGI STRUCTURED	17.8000 17.8000	32,840.34 32,840.34	23,140.00 23,140.00	0.00	-9,700.34 -9,700.34
1,595.000 AH BELO CORP 001282102 KR2F10020002: NTGI STRUCTURED	10.6700 10.6700	25,142.10 25,142.10	17,018.65 17,018.65	0.00	-8,123.45 -8,123.45
600.000 AH BELO CORP 001282102 KR3F10020002: NTGI STRUCTURED	10.6700 10.6700	4,104.00 4,104.00	6,402.00 6,402.00	0.00	2,298.00 2,298.00
23,528.000 AES CORP/THE 00130H105 KR3F19020002: S&P 500 INDEX	14.1800 14.1800	314,951.41 314,951.41	333,627.04 333,627.04	0.00	18,675.63 18,675.63
51,766.000 AES CORP/THE 00130H105 KR2F19020002: S&P 500 INDEX	14.1800 14.1800	872,926.51 872,926.51	734,041.88 734,041.88	0.00	-138,884.63 -138,884.63
19,000.000 AK STEEL HOLDING CORP 001547108 KR2F10020002: NTGI STRUCTURED	8.0100 8.0100	124,583.19 124,583.19	152,190.00 152,190.00	0.00	27,606.81 27,606.81

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,000.000 AK STEEL HOLDING CORP 001547108 KR3F10020002: NTGI STRUCTURED	8.0100 8.0100	59,012.88 59,012.88	72,090.00 72,090.00	0.00	13,077.12 13,077.12
300.000 ALCO STORES INC 001600105 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	2,835.00 2,835.00	600.00 600.00	0.00	-2,235.00 -2,235.00
706.000 ALCO STORES INC 001600105 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	5,783.48 5,783.48	1,412.00 1,412.00	0.00	-4,371.48 -4,371.48
692.000 ALJ REGIONAL HOLDINGS INC 001627108 KR2F10020002: NTGI STRUCTURED	3.5000 3.5000	8,895.67 8,895.67	2,422.00 2,422.00	0.00	-6,473.67 -6,473.67
46.000 ALJ REGIONAL HOLDINGS INC 001627108 KR3F10020002: NTGI STRUCTURED	3.5000 3.5000	17.71 17.71	161.00 161.00	0.00	143.29 143.29
4,900.000 AMAG PHARMACEUTICALS INC 00163U106 KR2F10020002: NTGI STRUCTURED	31.9100 31.9100	101,472.91 101,472.91	156,359.00 156,359.00	0.00	54,886.09 54,886.09
3,000.000 AMAG PHARMACEUTICALS INC 00163U106 KR3F10020002: NTGI STRUCTURED	31.9100 31.9100	45,814.00 45,814.00	95,730.00 95,730.00	0.00	49,916.00 49,916.00
33,400.000 AMC NETWORKS INC 00164V103 KR2F10080002: WESTWOOD MGMT	58.4200 58.4200	2,211,010.75 2,211,010.75	1,951,228.00 1,951,228.00	0.01	-259,782.75 -259,782.75
13,000.000 AMC NETWORKS INC 00164V103 KR3F10080002: WESTWOOD MGMT	58.4200 58.4200	863,839.01 863,839.01	759,460.00 759,460.00	0.00	-104,379.01 -104,379.01
3,500.000 AMN HEALTHCARE SERVICES INC 001744101 KR3F10020002: NTGI STRUCTURED	15.7000 15.7000	44,858.52 44,858.52	54,950.00 54,950.00	0.00	10,091.48 10,091.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,008.000 AMN HEALTHCARE SERVICES INC 001744101 KR2F10020002: NTGI STRUCTURED	15.7000 15.7000	77,235.66 77,235.66	94,325.60 94,325.60	0.00	17,089.94 17,089.94
1,750.000 ANC RENTAL CORP 001813104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,202.20 7,202.20	0.00 0.00	0.00	-7,202.20 -7,202.20
364.000 A-MARK PRECIOUS METALS INC 00181T107 COM KR2F10020002: NTGI STRUCTURED	11.5000 11.5000	7,580.98 7,580.98	4,186.00 4,186.00	0.00	-3,394.98 -3,394.98
175.000 A-MARK PRECIOUS METALS INC 00181T107 COM KR3F10020002: NTGI STRUCTURED	11.5000 11.5000	1,078.75 1,078.75	2,012.50 2,012.50	0.00	933.75 933.75
25.000 ANI PHARMACEUTICALS INC 00182C103 KR3F10020002: NTGI STRUCTURED	28.2800 28.2800	2,394.00 2,394.00	707.00 707.00	0.00	-1,687.00 -1,687.00
74.000 ANI PHARMACEUTICALS INC 00182C103 KR2F10020002: NTGI STRUCTURED	28.2800 28.2800	9,495.56 9,495.56	2,092.72 2,092.72	0.00	-7,402.84 -7,402.84
4,693.000 ARC DOCUMENT SOLUTIONS INC 00191G103 KR2F10020002: NTGI STRUCTURED	8.1000 8.1000	88,370.36 88,370.36	38,013.30 38,013.30	0.00	-50,357.06 -50,357.06
1,800.000 ARC DOCUMENT SOLUTIONS INC 00191G103 KR3F10020002: NTGI STRUCTURED	8.1000 8.1000	14,346.00 14,346.00	14,580.00 14,580.00	0.00	234.00 234.00
781.000 ARI NETWORK SERVICES INC 001930205 KR2F10020002: NTGI STRUCTURED	3.0900 3.0900	6,015.14 6,015.14	2,413.29 2,413.29	0.00	-3,601.85 -3,601.85
100.000 ARI NETWORK SERVICES INC 001930205 KR3F10020002: NTGI STRUCTURED	3.0900 3.0900	125.50 125.50	309.00 309.00	0.00	183.50 183.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
689.000 AMB FINANCIAL CORP 001984103 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	4,956.68 4,956.68	689.00 689.00	0.00	-4,267.68 -4,267.68
400.000 ASB FINANCIAL CORP 00205P206 KR3F10020002: NTGI STRUCTURED	12.5500 12.5500	4,570.50 4,570.50	5,020.00 5,020.00	0.00	449.50 449.50
837.000 ASB FINANCIAL CORP 00205P206 KR2F10020002: NTGI STRUCTURED	12.5500 12.5500	7,462.79 7,462.79	10,504.35 10,504.35	0.00	3,041.56 3,041.56
183,369.000 AT&T INC 00206R102 KR3F19020002: S&P 500 INDEX	35.2400 35.2400	5,102,151.38 5,102,151.38	6,461,923.56 6,461,923.56	0.04	1,359,772.18 1,359,772.18
403,454.000 AT&T INC 00206R102 KR2F19020002: S&P 500 INDEX	35.2400 35.2400	7,425,003.06 7,425,003.06	14,217,718.96 14,217,718.96	0.09	6,792,715.90 6,792,715.90
58,500.000 AT&T INC 00206R102 KR2F10080002: WESTWOOD MGMT	35.2400 35.2400	2,055,311.10 2,055,311.10	2,061,540.00 2,061,540.00	0.01	6,228.90 6,228.90
20,200.000 AT&T INC 00206R102 KR3F10080002: WESTWOOD MGMT	35.2400 35.2400	709,782.01 709,782.01	711,848.00 711,848.00	0.00	2,065.99 2,065.99
1,300.000 ATP OIL & GAS CORP/UNITED STAT 00208J108 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	20,761.00 20,761.00	13.00 13.00	0.00	-20,748.00 -20,748.00
3,674.000 ATP OIL & GAS CORP/UNITED STAT 00208J108 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	60,272.32 60,272.32	36.74 36.74	0.00	-60,235.58 -60,235.58
44.000 ASFG INC 00210T102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	975.98 975.98	0.00 0.00	0.00	-975.98 -975.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16.000 ARCA BIOPHARMA INC 00211Y209 KR3F10020002: NTGI STRUCTURED	1.2500 1.2500	114.70 114.70	20.00 20.00	0.00	-94.70 -94.70
11.000 ARCA BIOPHARMA INC 00211Y209 KR2F10020002: NTGI STRUCTURED	1.2500 1.2500	20,329.36 20,329.36	13.75 13.75	0.00	-20,315.61 -20,315.61
2,700.000 AV HOMES INC 00234P102 KR3F10020002: NTGI STRUCTURED	14.6500 14.6500	29,068.35 29,068.35	39,555.00 39,555.00	0.00	10,486.65 10,486.65
1,012.000 AV HOMES INC 00234P102 KR2F10020002: NTGI STRUCTURED	14.6500 14.6500	20,094.05 20,094.05	14,825.80 14,825.80	0.00	-5,268.25 -5,268.25
3,800.000 AVX CORP 002444107 KR2F10020002: NTGI STRUCTURED	13.2800 13.2800	49,832.06 49,832.06	50,464.00 50,464.00	0.00	631.94 631.94
1,800.000 AVX CORP 002444107 KR3F10020002: NTGI STRUCTURED	13.2800 13.2800	23,604.84 23,604.84	23,904.00 23,904.00	0.00	299.16 299.16
1,800.000 AXT INC 00246W103 KR3F10020002: NTGI STRUCTURED	2.4400 2.4400	15,156.00 15,156.00	4,392.00 4,392.00	0.00	-10,764.00 -10,764.00
4,737.000 AXT INC 00246W103 KR2F10020002: NTGI STRUCTURED	2.4400 2.4400	109,431.30 109,431.30	11,558.28 11,558.28	0.00	-97,873.02 -97,873.02
1,900.000 AZZ INC 002474104 KR3F10020002: NTGI STRUCTURED	41.7700 41.7700	43,209.30 43,209.30	79,363.00 79,363.00	0.00	36,153.70 36,153.70
3,774.000 AZZ INC 002474104 KR2F10020002: NTGI STRUCTURED	41.7700 41.7700	18,921.25 18,921.25	157,639.98 157,639.98	0.00	138,718.73 138,718.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,700.000 AAIPHARMA INC COM 00252W104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	84,167.89 84,167.89	0.00 0.00	0.00	-84,167.89 -84,167.89
71.000 AASTROM BIOSCIENCES INC 00253U404 KR2F10020002: NTGI STRUCTURED	2.8500 2.8500	25,635.78 25,635.78	202.35 202.35	0.00	-25,433.43 -25,433.43
30.000 AASTROM BIOSCIENCES INC 00253U404 KR3F10020002: NTGI STRUCTURED	2.8500 2.8500	1,506.00 1,506.00	85.50 85.50	0.00	-1,420.50 -1,420.50
1,200.000 ABAXIS INC 002567105 KR3F10020002: NTGI STRUCTURED	50.7100 50.7100	33,839.08 33,839.08	60,852.00 60,852.00	0.00	27,012.92 27,012.92
2,437.000 ABAXIS INC 002567105 KR2F10020002: NTGI STRUCTURED	50.7100 50.7100	24,812.65 24,812.65	123,580.27 123,580.27	0.00	98,767.62 98,767.62
53,169.000 ABBOTT LABORATORIES 002824100 KR3F19020002: S&P 500 INDEX	41.5900 41.5900	1,181,559.63 1,181,559.63	2,211,298.71 2,211,298.71	0.01	1,029,739.08 1,029,739.08
116,983.000 ABBOTT LABORATORIES 002824100 KR2F19020002: S&P 500 INDEX	41.5900 41.5900	1,636,817.96 1,636,817.96	4,865,322.97 4,865,322.97	0.03	3,228,505.01 3,228,505.01
19,500.000 ABBOTT LABORATORIES 002824100 KR3F10080002: WESTWOOD MGMT	41.5900 41.5900	723,235.96 723,235.96	811,005.00 811,005.00	0.01	87,769.04 87,769.04
50,400.000 ABBOTT LABORATORIES 002824100 KR2F10080002: WESTWOOD MGMT	41.5900 41.5900	1,853,060.05 1,853,060.05	2,096,136.00 2,096,136.00	0.01	243,075.95 243,075.95
123,829.000 ABBVIE INC 00287Y109 KR2F19020002: S&P 500 INDEX	57.7600 57.7600	1,935,407.97 1,935,407.97	7,152,363.04 7,152,363.04	0.05	5,216,955.07 5,216,955.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,280.000 ABBVIE INC 00287Y109 KR3F19020002: S&P 500 INDEX	57.7600 57.7600	1,388,599.76 1,388,599.76	3,250,732.80 3,250,732.80	0.02	1,862,133.04 1,862,133.04
2,019.000 ABIOMED INC 003654100 KR3F10020002: NTGI STRUCTURED	24.8300 24.8300	34,295.17 34,295.17	50,131.77 50,131.77	0.00	15,836.60 15,836.60
6,115.000 ABIOMED INC 003654100 KR2F10020002: NTGI STRUCTURED	24.8300 24.8300	81,215.33 81,215.33	151,835.45 151,835.45	0.00	70,620.12 70,620.12
2,800.000 ABLE LABRATORIES INC 00371N407 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	32,995.20 32,995.20	0.00 0.00	0.00	-32,995.20 -32,995.20
825.000 ABRAXAS PETROLEUM CORP 003830106 KR2F10020002: NTGI STRUCTURED	5.2800 5.2800	3,447.39 3,447.39	4,356.00 4,356.00	0.00	908.61 908.61
400.000 ABRAXAS PETROLEUM CORP 003830106 KR3F10020002: NTGI STRUCTURED	5.2800 5.2800	1,364.00 1,364.00	2,112.00 2,112.00	0.00	748.00 748.00
2,700.000 ACACIA RESEARCH - ACACIA TECHN 003881307 KR3F10020002: NTGI STRUCTURED	15.4800 15.4800	97,237.04 97,237.04	41,796.00 41,796.00	0.00	-55,441.04 -55,441.04
5,680.000 ACACIA RESEARCH - ACACIA TECHN 003881307 KR2F10020002: NTGI STRUCTURED	15.4800 15.4800	151,176.65 151,176.65	87,926.40 87,926.40	0.00	-63,250.25 -63,250.25
2,732.000 ACADIA HEALTHCARE CO INC 00404A109 KR3F10020002: NTGI STRUCTURED	48.5000 48.5000	116,532.28 116,532.28	132,502.00 132,502.00	0.00	15,969.72 15,969.72
5,677.000 ACADIA HEALTHCARE CO INC 00404A109 KR2F10020002: NTGI STRUCTURED	48.5000 48.5000	225,117.24 225,117.24	275,334.50 275,334.50	0.00	50,217.26 50,217.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 ACADIA PHARMACEUTICALS INC 004225108 KR3F10020002: NTGI STRUCTURED	24.7600 24.7600	3,168.00 3,168.00	44,568.00 44,568.00	0.00	41,400.00 41,400.00
4,721.000 ACADIA PHARMACEUTICALS INC 004225108 KR2F10020002: NTGI STRUCTURED	24.7600 24.7600	48,340.11 48,340.11	116,891.96 116,891.96	0.00	68,551.85 68,551.85
2,800.000 ACADIA REALTY TRUST 004239109 KR3F10020002: NTGI STRUCTURED	27.5800 27.5800	55,287.35 55,287.35	77,224.00 77,224.00	0.00	21,936.65 21,936.65
5,647.000 ACADIA REALTY TRUST 004239109 KR2F10020002: NTGI STRUCTURED	27.5800 27.5800	76,375.32 76,375.32	155,744.26 155,744.26	0.00	79,368.94 79,368.94
9,099.000 ACCEPTANCE INSURANCE COS INC 004308102 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	131,294.02 131,294.02	22.75 22.75	0.00	-131,271.27 -131,271.27
1,100.000 ACCELERATE DIAGNOSTICS INC 00430H102 KR3F10020002: NTGI STRUCTURED	21.4800 21.4800	30,066.30 30,066.30	23,628.00 23,628.00	0.00	-6,438.30 -6,438.30
406.000 ACCELERATE DIAGNOSTICS INC 00430H102 KR2F10020002: NTGI STRUCTURED	21.4800 21.4800	11,038.05 11,038.05	8,720.88 8,720.88	0.00	-2,317.17 -2,317.17
4,293.000 ACCESS WORLDWIDE COMMUNICATION 004319109 KR2F10020002: NTGI STRUCTURED	0.0080 0.0080	9,849.13 9,849.13	34.34 34.34	0.00	-9,814.79 -9,814.79
300.000 ACCESS WORLDWIDE COMMUNICATION 004319109 KR3F10020002: NTGI STRUCTURED	0.0080 0.0080	3.45 3.45	2.40 2.40	0.00	-1.05 -1.05
71,400.000 ACCLAIM ENTMT INC PAR \$0.02 004325205 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	439,961.73 439,961.73	0.00 0.00	0.00	-439,961.73 -439,961.73

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306.000 ACCOM INC 004334108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	162.56 162.56	0.00 0.00	0.00	-162.56 -162.56
13,279.000 ACCESS MIDSTREAM PARTNERS L P 00434L109 UNIT KR3F35020002: TORTOISE CAP	63.6400 63.6400	395,945.43 395,945.43	845,075.56 845,075.56	0.01	449,130.13 449,130.13
43,941.000 ACCESS MIDSTREAM PARTNERS L P 00434L109 UNIT KR2F35020002: TORTOISE CAP	63.6400 63.6400	1,269,496.71 1,269,496.71	2,796,405.24 2,796,405.24	0.02	1,526,908.53 1,526,908.53
1,084.000 ACCRETIVE HEALTH INC 00438V103 KR3F10020002: NTGI STRUCTURED	7.7600 7.7600	31,674.09 31,674.09	8,411.84 8,411.84	0.00	-23,262.25 -23,262.25
7,394.000 ACCRETIVE HEALTH INC 00438V103 KR2F10020002: NTGI STRUCTURED	7.7600 7.7600	163,993.64 163,993.64	57,377.44 57,377.44	0.00	-106,616.20 -106,616.20
4,100.000 ACCURAY INC 004397105 KR3F10020002: NTGI STRUCTURED	7.2600 7.2600	30,832.00 30,832.00	29,766.00 29,766.00	0.00	-1,066.00 -1,066.00
11,713.000 ACCURAY INC 004397105 KR2F10020002: NTGI STRUCTURED	7.2600 7.2600	96,088.75 96,088.75	85,036.38 85,036.38	0.00	-11,052.37 -11,052.37
3,827.000 ACETO CORP 004446100 KR2F10020002: NTGI STRUCTURED	19.3200 19.3200	14,283.68 14,283.68	73,937.64 73,937.64	0.00	59,653.96 59,653.96
1,600.000 ACETO CORP 004446100 KR3F10020002: NTGI STRUCTURED	19.3200 19.3200	11,264.89 11,264.89	30,912.00 30,912.00	0.00	19,647.11 19,647.11
6,187.000 ACHILLION PHARMACEUTICALS INC 00448Q201 KR3F10020002: NTGI STRUCTURED	9.9800 9.9800	70,495.90 70,495.90	61,746.26 61,746.26	0.00	-8,749.64 -8,749.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,856.000 ACHILLION PHARMACEUTICALS INC 00448Q201 KR2F10020002: NTGI STRUCTURED	9.9800 9.9800	128,546.20 128,546.20	128,302.88 128,302.88	0.00	-243.32 -243.32
15,798.000 ACI WORLDWIDE INC 004498101 KR2F10020002: NTGI STRUCTURED	18.7600 18.7600	155,098.03 155,098.03	296,370.48 296,370.48	0.00	141,272.45 141,272.45
5,700.000 ACI WORLDWIDE INC 004498101 KR3F10020002: NTGI STRUCTURED	18.7600 18.7600	60,490.15 60,490.15	106,932.00 106,932.00	0.00	46,441.85 46,441.85
2,100.000 ACMAT CORP 004616207 KR2F10020002: NTGI STRUCTURED	21.2500 21.2500	21,502.53 21,502.53	44,625.00 44,625.00	0.00	23,122.47 23,122.47
1,100.000 ACME COMMUNICATIONS INC 004631107 KR3F10020002: NTGI STRUCTURED	0.0400 0.0400	88.37 88.37	44.00 44.00	0.00	-44.37 -44.37
2,512.000 ACME COMMUNICATIONS INC 004631107 KR2F10020002: NTGI STRUCTURED	0.0400 0.0400	3,800.31 3,800.31	100.48 100.48	0.00	-3,699.83 -3,699.83
194.000 ACME UNITED CORP 004816104 KR2F10020002: NTGI STRUCTURED	16.6100 16.6100	363.75 363.75	3,222.34 3,222.34	0.00	2,858.59 2,858.59
100.000 ACME UNITED CORP 004816104 KR3F10020002: NTGI STRUCTURED	16.6100 16.6100	940.00 940.00	1,661.00 1,661.00	0.00	721.00 721.00
1,743.000 ACORN ENERGY INC 004848107 KR2F10020002: NTGI STRUCTURED	1.5500 1.5500	6,877.32 6,877.32	2,701.65 2,701.65	0.00	-4,175.67 -4,175.67
600.000 ACORN ENERGY INC 004848107 KR3F10020002: NTGI STRUCTURED	1.5500 1.5500	2,436.00 2,436.00	930.00 930.00	0.00	-1,506.00 -1,506.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,699.000 ACORDA THERAPEUTICS INC 00484M106 KR2F10020002: NTGI STRUCTURED	33.8800 33.8800	104,916.78 104,916.78	159,202.12 159,202.12	0.00	54,285.34 54,285.34
2,300.000 ACORDA THERAPEUTICS INC 00484M106 KR3F10020002: NTGI STRUCTURED	33.8800 33.8800	68,867.31 68,867.31	77,924.00 77,924.00	0.00	9,056.69 9,056.69
1,369.000 ACTIVE POWER INC 00504W308 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	251,486.34 251,486.34	2,738.00 2,738.00	0.00	-248,748.34 -248,748.34
500.000 ACTIVE POWER INC 00504W308 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	6,225.00 6,225.00	1,000.00 1,000.00	0.00	-5,225.00 -5,225.00
900.000 ACTUATE CORP 00508B102 KR3F10020002: NTGI STRUCTURED	3.9000 3.9000	4,806.00 4,806.00	3,510.00 3,510.00	0.00	-1,296.00 -1,296.00
2,547.000 ACTUATE CORP 00508B102 KR2F10020002: NTGI STRUCTURED	3.9000 3.9000	16,181.04 16,181.04	9,933.30 9,933.30	0.00	-6,247.74 -6,247.74
3,800.000 ACTUANT CORP 00508X203 KR3F10020002: NTGI STRUCTURED	30.5200 30.5200	88,835.93 88,835.93	115,976.00 115,976.00	0.00	27,140.07 27,140.07
7,708.000 ACTUANT CORP 00508X203 KR2F10020002: NTGI STRUCTURED	30.5200 30.5200	99,009.93 99,009.93	235,248.16 235,248.16	0.00	136,238.23 136,238.23
2,400.000 ACUITY BRANDS INC 00508Y102 KR3F10020002: NTGI STRUCTURED	117.7100 117.7100	138,796.38 138,796.38	282,504.00 282,504.00	0.00	143,707.62 143,707.62
4,699.000 ACUITY BRANDS INC 00508Y102 KR2F10020002: NTGI STRUCTURED	117.7100 117.7100	113,359.56 113,359.56	553,119.29 553,119.29	0.00	439,759.73 439,759.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,768.000 ACTUA CORP 005094107 KR2F10020002: NTGI STRUCTURED	16.0200 16.0200	46,621.05 46,621.05	60,363.36 60,363.36	0.00	13,742.31 13,742.31
1,400.000 ACTUA CORP 005094107 KR3F10020002: NTGI STRUCTURED	16.0200 16.0200	15,750.00 15,750.00	22,428.00 22,428.00	0.00	6,678.00 6,678.00
6,756.000 ACURA PHARMACEUTICALS INC 00509L703 KR2F10020002: NTGI STRUCTURED	0.7840 0.7840	48,139.72 48,139.72	5,296.70 5,296.70	0.00	-42,843.02 -42,843.02
3,000.000 ACURA PHARMACEUTICALS INC 00509L703 KR3F10020002: NTGI STRUCTURED	0.7840 0.7840	11,169.71 11,169.71	2,352.00 2,352.00	0.00	-8,817.71 -8,817.71
3,800.000 ACXIOM CORP 005125109 KR3F10020002: NTGI STRUCTURED	16.5500 16.5500	49,005.63 49,005.63	62,890.00 62,890.00	0.00	13,884.37 13,884.37
9,517.000 ACXIOM CORP 005125109 KR2F10020002: NTGI STRUCTURED	16.5500 16.5500	144,163.49 144,163.49	157,506.35 157,506.35	0.00	13,342.86 13,342.86
21.000 ADAMIS PHARMACEUTICALS CORP 00547W208 KR2F10020002: NTGI STRUCTURED	4.6800 4.6800	22,788.97 22,788.97	98.28 98.28	0.00	-22,690.69 -22,690.69
6.000 ADAMIS PHARMACEUTICALS CORP 00547W208 KR3F10020002: NTGI STRUCTURED	4.6800 4.6800	29.50 29.50	28.08 28.08	0.00	-1.42 -1.42
1,500.000 ADAMS RESOURCES & ENERGY INC 006351308 KR3F10020002: NTGI STRUCTURED	44.2900 44.2900	37,236.26 37,236.26	66,435.00 66,435.00	0.00	29,198.74 29,198.74
2,981.000 ADAMS RESOURCES & ENERGY INC 006351308 KR2F10020002: NTGI STRUCTURED	44.2900 44.2900	69,147.13 69,147.13	132,028.49 132,028.49	0.00	62,881.36 62,881.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,528.000 ADDUS HOMECARE CORP 006739106 KR2F10020002: NTGI STRUCTURED	19.6000 19.6000	51,382.82 51,382.82	69,148.80 69,148.80	0.00	17,765.98 17,765.98
2,800.000 ADDUS HOMECARE CORP 006739106 KR3F10020002: NTGI STRUCTURED	19.6000 19.6000	35,689.08 35,689.08	54,880.00 54,880.00	0.00	19,190.92 19,190.92
592.000 ADEPT TECHNOLOGY INC 006854202 KR2F10020002: NTGI STRUCTURED	8.4100 8.4100	16,740.52 16,740.52	4,978.72 4,978.72	0.00	-11,761.80 -11,761.80
300.000 ADEPT TECHNOLOGY INC 006854202 KR3F10020002: NTGI STRUCTURED	8.4100 8.4100	1,176.00 1,176.00	2,523.00 2,523.00	0.00	1,347.00 1,347.00
36,759.000 ADOBE SYSTEMS INC 00724F101 KR2F19020002: S&P 500 INDEX	69.1900 69.1900	921,997.12 921,997.12	2,543,355.21 2,543,355.21	0.02	1,621,358.09 1,621,358.09
16,707.000 ADOBE SYSTEMS INC 00724F101 KR3F19020002: S&P 500 INDEX	69.1900 69.1900	568,592.71 568,592.71	1,155,957.33 1,155,957.33	0.01	587,364.62 587,364.62
7,180.000 ADTRAN INC 00738A106 KR2F10020002: NTGI STRUCTURED	20.5300 20.5300	154,355.61 154,355.61	147,405.40 147,405.40	0.00	-6,950.21 -6,950.21
3,500.000 ADTRAN INC 00738A106 KR3F10020002: NTGI STRUCTURED	20.5300 20.5300	133,896.24 133,896.24	71,855.00 71,855.00	0.00	-62,041.24 -62,041.24
1,575.000 ADVANCED PHOTONIX INC 00754E107 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	11,305.38 11,305.38	866.25 866.25	0.00	-10,439.13 -10,439.13
500.000 ADVANCED PHOTONIX INC 00754E107 KR3F10020002: NTGI STRUCTURED	0.5500 0.5500	755.00 755.00	275.00 275.00	0.00	-480.00 -480.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,650.000 AEHR TEST SYSTEMS 00760J108 KR2F10020002: NTGI STRUCTURED	2.5300 2.5300	7,345.52 7,345.52	4,174.50 4,174.50	0.00	-3,171.02 -3,171.02
1,000.000 AEHR TEST SYSTEMS 00760J108 KR3F10020002: NTGI STRUCTURED	2.5300 2.5300	1,120.90 1,120.90	2,530.00 2,530.00	0.00	1,409.10 1,409.10
2,700.000 ADVISORY BOARD CO/THE 00762W107 KR3F10020002: NTGI STRUCTURED	46.5900 46.5900	73,825.87 73,825.87	125,793.00 125,793.00	0.00	51,967.13 51,967.13
5,570.000 ADVISORY BOARD CO/THE 00762W107 KR2F10020002: NTGI STRUCTURED	46.5900 46.5900	106,540.87 106,540.87	259,506.30 259,506.30	0.00	152,965.43 152,965.43
228.000 AEOLUS PHARMACEUTICALS INC 00765G109 KR2F10020002: NTGI STRUCTURED	0.2301 0.2301	2,742.87 2,742.87	52.46 52.46	0.00	-2,690.41 -2,690.41
100.000 AEOLUS PHARMACEUTICALS INC 00765G109 KR3F10020002: NTGI STRUCTURED	0.2301 0.2301	40.50 40.50	23.01 23.01	0.00	-17.49 -17.49
14,020.000 AEGERION PHARMACEUTICALS INC 00767E102 KR3F10060002: WESTFIELD CAPITAL	33.3800 33.3800	450,361.65 450,361.65	467,987.60 467,987.60	0.00	17,625.95 17,625.95
36,390.000 AEGERION PHARMACEUTICALS INC 00767E102 KR2F10060002: WESTFIELD CAPITAL	33.3800 33.3800	1,168,948.69 1,168,948.69	1,214,698.20 1,214,698.20	0.01	45,749.51 45,749.51
2,578.000 ADVANSOURCE BIOMATERIALS CORP 00767T109 KR2F10020002: NTGI STRUCTURED	0.0410 0.0410	8,460.61 8,460.61	105.70 105.70	0.00	-8,354.91 -8,354.91
200.000 ADVANSOURCE BIOMATERIALS CORP 00767T109 KR3F10020002: NTGI STRUCTURED	0.0410 0.0410	6.60 6.60	8.20 8.20	0.00	1.60 1.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 ADVANCED EMISSIONS SOLUTIONS 00770C101 KR2F10020002: NTGI STRUCTURED	21.2700 21.2700	10,622.50 10,622.50	10,635.00 10,635.00	0.00	12.50 12.50
3,400.000 ADVANCED EMISSIONS SOLUTIONS 00770C101 KR3F10020002: NTGI STRUCTURED	21.2700 21.2700	31,034.00 31,034.00	72,318.00 72,318.00	0.00	41,284.00 41,284.00
3,898.000 AEGION CORP 00770F104 KR2F10020002: NTGI STRUCTURED	22.2500 22.2500	86,116.00 86,116.00	86,730.50 86,730.50	0.00	614.50 614.50
1,500.000 AEGION CORP 00770F104 KR3F10020002: NTGI STRUCTURED	22.2500 22.2500	32,850.00 32,850.00	33,375.00 33,375.00	0.00	525.00 525.00
6,803.000 AEROPOSTALE INC 007865108 KR2F10020002: NTGI STRUCTURED	3.2900 3.2900	117,311.01 117,311.01	22,381.87 22,381.87	0.00	-94,929.14 -94,929.14
3,312.000 AEROPOSTALE INC 007865108 KR3F10020002: NTGI STRUCTURED	3.2900 3.2900	58,670.94 58,670.94	10,896.48 10,896.48	0.00	-47,774.46 -47,774.46
17,350.000 ADVANTA CORP 007942204 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	406,980.35 406,980.35	0.00 0.00	0.00	-406,980.35 -406,980.35
4,184.000 ADVANCED ENVIRONMENTAL RECYCLI 007947104 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	5,281.87 5,281.87	418.40 418.40	0.00	-4,863.47 -4,863.47
300.000 ADVANCED ENVIRONMENTAL RECYCLI 007947104 KR3F10020002: NTGI STRUCTURED	0.1000 0.1000	31.80 31.80	30.00 30.00	0.00	-1.80 -1.80
4,649.000 ADVANCED ENERGY INDUSTRIES INC 007973100 KR2F10020002: NTGI STRUCTURED	18.7900 18.7900	94,901.67 94,901.67	87,354.71 87,354.71	0.00	-7,546.96 -7,546.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 ADVANCED ENERGY INDUSTRIES INC 007973100 KR3F10020002: NTGI STRUCTURED	18.7900 18.7900	24,344.00 24,344.00	31,943.00 31,943.00	0.00	7,599.00 7,599.00
2,400.000 ADVENT SOFTWARE INC 007974108 KR3F10020002: NTGI STRUCTURED	31.5600 31.5600	64,127.11 64,127.11	75,744.00 75,744.00	0.00	11,616.89 11,616.89
4,961.000 ADVENT SOFTWARE INC 007974108 KR2F10020002: NTGI STRUCTURED	31.5600 31.5600	77,548.95 77,548.95	156,569.16 156,569.16	0.00	79,020.21 79,020.21
6,080.000 GABS 114A AELTUS CBO 007ESC999 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,100.000 GABS 114A AELTUS CBO 007ESC999 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
107.000 AETRIUM INC 00817R202 KR2F10020002: NTGI STRUCTURED	4.3100 4.3100	8,339.27 8,339.27	461.17 461.17	0.00	-7,878.10 -7,878.10
90.000 AETRIUM INC 00817R202 KR3F10020002: NTGI STRUCTURED	4.3100 4.3100	1,468.00 1,468.00	387.90 387.90	0.00	-1,080.10 -1,080.10
12,538.000 AETNA INC 00817Y108 KR3F19020002: S&P 500 INDEX	81.0000 81.0000	337,585.29 337,585.29	1,015,578.00 1,015,578.00	0.01	677,992.71 677,992.71
4,400.000 AETNA INC 00817Y108 KR3F10030002: SYSTEMATIC	81.0000 81.0000	257,515.49 257,515.49	356,400.00 356,400.00	0.00	98,884.51 98,884.51
27,587.000 AETNA INC 00817Y108 KR2F19020002: S&P 500 INDEX	81.0000 81.0000	1,052,352.62 1,052,352.62	2,234,547.00 2,234,547.00	0.01	1,182,194.38 1,182,194.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,255.000 AETNA INC 00817Y108 KR2F10030002: SYSTEMATIC	81.0000 81.0000	653,639.62 653,639.62	911,655.00 911,655.00	0.01	258,015.38 258,015.38
1,964.000 AFFILIATED MANAGERS GROUP INC 008252108 KR3F19020002: S&P 500 INDEX	200.3600 200.3600	408,376.36 408,376.36	393,507.04 393,507.04	0.00	-14,869.32 -14,869.32
4,322.000 AFFILIATED MANAGERS GROUP INC 008252108 KR2F19020002: S&P 500 INDEX	200.3600 200.3600	898,858.52 898,858.52	865,955.92 865,955.92	0.01	-32,902.60 -32,902.60
806.000 AFFYMAX INC 00826A109 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	21,364.74 21,364.74	120.90 120.90	0.00	-21,243.84 -21,243.84
300.000 AFFYMAX INC 00826A109 KR3F10020002: NTGI STRUCTURED	0.1500 0.1500	1,986.00 1,986.00	45.00 45.00	0.00	-1,941.00 -1,941.00
12,977.000 AFFYMETRIX INC 00826T108 KR2F10020002: NTGI STRUCTURED	7.9800 7.9800	169,742.94 169,742.94	103,556.46 103,556.46	0.00	-66,186.48 -66,186.48
6,300.000 AFFYMETRIX INC 00826T108 KR3F10020002: NTGI STRUCTURED	7.9800 7.9800	43,763.70 43,763.70	50,274.00 50,274.00	0.00	6,510.30 6,510.30
1,212.000 AFFIRMATIVE INSURANCE HOLDINGS 008272106 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	19,997.35 19,997.35	2,424.00 2,424.00	0.00	-17,573.35 -17,573.35
400.000 AFFIRMATIVE INSURANCE HOLDINGS 008272106 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	1,000.00 1,000.00	800.00 800.00	0.00	-200.00 -200.00
3,637.000 AGFEED INDUSTRIES INC 00846L101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	45,540.52 45,540.52	0.00 0.00	0.00	-45,540.52 -45,540.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 AGFEED INDUSTRIES INC 00846L101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1,536.25 1,536.25	0.00 0.00	0.00	-1,536.25 -1,536.25
25,946.000 AGILENT TECHNOLOGIES INC 00846U101 KR2F19020002: S&P 500 INDEX	56.9800 56.9800	651,101.45 651,101.45	1,478,403.08 1,478,403.08	0.01	827,301.63 827,301.63
11,793.000 AGILENT TECHNOLOGIES INC 00846U101 KR3F19020002: S&P 500 INDEX	56.9800 56.9800	325,071.90 325,071.90	671,965.14 671,965.14	0.00	346,893.24 346,893.24
1,600.000 AGILYSYS INC 00847J105 KR3F10020002: NTGI STRUCTURED	11.7300 11.7300	12,320.00 12,320.00	18,768.00 18,768.00	0.00	6,448.00 6,448.00
4,224.000 AGILYSYS INC 00847J105 KR2F10020002: NTGI STRUCTURED	11.7300 11.7300	45,061.06 45,061.06	49,547.52 49,547.52	0.00	4,486.46 4,486.46
1,200.000 AGREE REALTY CORP 008492100 KR3F10020002: NTGI STRUCTURED	27.3800 27.3800	26,339.08 26,339.08	32,856.00 32,856.00	0.00	6,516.92 6,516.92
2,630.000 AGREE REALTY CORP 008492100 KR2F10020002: NTGI STRUCTURED	27.3800 27.3800	62,027.34 62,027.34	72,009.40 72,009.40	0.00	9,982.06 9,982.06
3,100.000 AIR METHODS CORP 009128307 KR3F10020002: NTGI STRUCTURED	55.5500 55.5500	77,672.36 77,672.36	172,205.00 172,205.00	0.00	94,532.64 94,532.64
6,168.000 AIR METHODS CORP 009128307 KR2F10020002: NTGI STRUCTURED	55.5500 55.5500	33,859.81 33,859.81	342,632.40 342,632.40	0.00	308,772.59 308,772.59
6,779.000 AIR PRODUCTS & CHEMICALS INC 009158106 KR3F19020002: S&P 500 INDEX	130.1800 130.1800	447,719.38 447,719.38	882,490.22 882,490.22	0.01	434,770.84 434,770.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,915.000 AIR PRODUCTS & CHEMICALS INC 009158106 KR2F19020002: S&P 500 INDEX	130.1800 130.1800	1,189,073.59 1,189,073.59	1,941,634.70 1,941,634.70	0.01	752,561.11 752,561.11
900.000 AIR TRANSPORT SERVICES GROUP I 00922R105 KR3F10020002: NTGI STRUCTURED	7.2800 7.2800	6,111.00 6,111.00	6,552.00 6,552.00	0.00	441.00 441.00
2,650.000 AIR TRANSPORT SERVICES GROUP I 00922R105 KR2F10020002: NTGI STRUCTURED	7.2800 7.2800	12,969.68 12,969.68	19,292.00 19,292.00	0.00	6,322.32 6,322.32
2,372.000 AIRGAS INC 009363102 KR3F19020002: S&P 500 INDEX	110.6500 110.6500	142,655.27 142,655.27	262,461.80 262,461.80	0.00	119,806.53 119,806.53
5,218.000 AIRGAS INC 009363102 KR2F19020002: S&P 500 INDEX	110.6500 110.6500	277,521.51 277,521.51	577,371.70 577,371.70	0.00	299,850.19 299,850.19
6,300.000 AKAMAI TECHNOLOGIES INC 00971T101 KR3F19020002: S&P 500 INDEX	59.8000 59.8000	199,853.89 199,853.89	376,740.00 376,740.00	0.00	176,886.11 176,886.11
13,860.000 AKAMAI TECHNOLOGIES INC 00971T101 KR2F19020002: S&P 500 INDEX	59.8000 59.8000	436,939.83 436,939.83	828,828.00 828,828.00	0.01	391,888.17 391,888.17
3,763.000 AKORN INC 009728106 KR3F10020002: NTGI STRUCTURED	36.2700 36.2700	29,478.23 29,478.23	136,484.01 136,484.01	0.00	107,005.78 107,005.78
10,125.000 AKORN INC 009728106 KR2F10020002: NTGI STRUCTURED	36.2700 36.2700	60,743.34 60,743.34	367,233.75 367,233.75	0.00	306,490.41 306,490.41
9,696.000 AKSYS LTD 010196103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	82,978.10 82,978.10	0.00 0.00	0.00	-82,978.10 -82,978.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 ALABAMA AIRCRAFT INDUSTRIES IN 01023E100 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	2.50 2.50	3.00 3.00	0.00	0.50 0.50
819.000 ALABAMA AIRCRAFT INDUSTRIES IN 01023E100 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	3,233.00 3,233.00	24.57 24.57	0.00	-3,208.43 -3,208.43
500.000 ALAMO GROUP INC 011311107 KR3F10020002: NTGI STRUCTURED	41.0000 41.0000	11,065.00 11,065.00	20,500.00 20,500.00	0.00	9,435.00 9,435.00
1,437.000 ALAMO GROUP INC 011311107 KR2F10020002: NTGI STRUCTURED	41.0000 41.0000	16,697.42 16,697.42	58,917.00 58,917.00	0.00	42,219.58 42,219.58
1,300.000 ALASKA COMMUNICATIONS SYSTEMS 01167P101 KR3F10020002: NTGI STRUCTURED	1.5700 1.5700	11,531.00 11,531.00	2,041.00 2,041.00	0.00	-9,490.00 -9,490.00
3,416.000 ALASKA COMMUNICATIONS SYSTEMS 01167P101 KR2F10020002: NTGI STRUCTURED	1.5700 1.5700	38,280.64 38,280.64	5,363.12 5,363.12	0.00	-32,917.52 -32,917.52
1,900.000 ALBANY INTERNATIONAL CORP 012348108 KR3F10020002: NTGI STRUCTURED	34.0400 34.0400	44,622.43 44,622.43	64,676.00 64,676.00	0.00	20,053.57 20,053.57
1,859.000 ALBANY INTERNATIONAL CORP 012348108 KR2F10020002: NTGI STRUCTURED	34.0400 34.0400	57,292.34 57,292.34	63,280.36 63,280.36	0.00	5,988.02 5,988.02
1,600.000 ALBANY MOLECULAR RESEARCH INC 012423109 KR3F10020002: NTGI STRUCTURED	22.0700 22.0700	7,744.00 7,744.00	35,312.00 35,312.00	0.00	27,568.00 27,568.00
3,962.000 ALBANY MOLECULAR RESEARCH INC 012423109 KR2F10020002: NTGI STRUCTURED	22.0700 22.0700	64,719.68 64,719.68	87,441.34 87,441.34	0.00	22,721.66 22,721.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,593.000 ALCOA INC 013817101 KR3F19020002: S&P 500 INDEX	16.0900 16.0900	571,763.48 571,763.48	669,231.37 669,231.37	0.00	97,467.89 97,467.89
35,770.000 ALCOA INC 013817101 KR3F10050002: SASCO CAPITAL	16.0900 16.0900	290,624.31 290,624.31	575,539.30 575,539.30	0.00	284,914.99 284,914.99
78,025.000 ALCOA INC 013817101 KR3F10030002: SYSTEMATIC	16.0900 16.0900	984,876.19 984,876.19	1,255,422.25 1,255,422.25	0.01	270,546.06 270,546.06
91,514.000 ALCOA INC 013817101 KR2F19020002: S&P 500 INDEX	16.0900 16.0900	1,485,239.00 1,485,239.00	1,472,460.26 1,472,460.26	0.01	-12,778.74 -12,778.74
94,200.000 ALCOA INC 013817101 KR2F10050002: SASCO CAPITAL	16.0900 16.0900	765,360.32 765,360.32	1,515,678.00 1,515,678.00	0.01	750,317.68 750,317.68
201,850.000 ALCOA INC 013817101 KR2F10030002: SYSTEMATIC	16.0900 16.0900	2,523,622.08 2,523,622.08	3,247,766.50 3,247,766.50	0.02	724,144.42 724,144.42
271,200.000 ALCOA INC 013817101 KR2F10090002: INVESCO	16.0900 16.0900	3,165,605.64 3,165,605.64	4,363,608.00 4,363,608.00	0.03	1,198,002.36 1,198,002.36
4,197.000 ALEXANDER & BALDWIN INC 014491104 KR2F10020002: NTGI STRUCTURED	35.9700 35.9700	115,330.03 115,330.03	150,966.09 150,966.09	0.00	35,636.06 35,636.06
18,340.000 ALEXANDER & BALDWIN INC 014491104 KR3F10060002: WESTFIELD CAPITAL	35.9700 35.9700	749,833.56 749,833.56	659,689.80 659,689.80	0.00	-90,143.76 -90,143.76
47,630.000 ALEXANDER & BALDWIN INC 014491104 KR2F10060002: WESTFIELD CAPITAL	35.9700 35.9700	1,977,923.76 1,977,923.76	1,713,251.10 1,713,251.10	0.01	-264,672.66 -264,672.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 ALEXANDER & BALDWIN INC 014491104 KR3F10020002: NTGI STRUCTURED	35.9700 35.9700	43,910.59 43,910.59	61,149.00 61,149.00	0.00	17,238.41 17,238.41
4,500.000 ALERE INC 01449J105 KR3F10020002: NTGI STRUCTURED	38.7800 38.7800	83,949.64 83,949.64	174,510.00 174,510.00	0.00	90,560.36 90,560.36
9,600.000 ALERE INC 01449J105 KR2F10020002: NTGI STRUCTURED	38.7800 38.7800	175,334.19 175,334.19	372,288.00 372,288.00	0.00	196,953.81 196,953.81
385.000 ALEXANDER'S INC 014752109 KR3F10020002: NTGI STRUCTURED	373.9100 373.9100	154,007.75 154,007.75	143,955.35 143,955.35	0.00	-10,052.40 -10,052.40
614.000 ALEXANDER'S INC 014752109 KR2F10020002: NTGI STRUCTURED	373.9100 373.9100	83,994.41 83,994.41	229,580.74 229,580.74	0.00	145,586.33 145,586.33
6,994.000 ALEXION PHARMACEUTICALS INC 015351109 KR3F19020002: S&P 500 INDEX	165.8200 165.8200	652,428.17 652,428.17	1,159,745.08 1,159,745.08	0.01	507,316.91 507,316.91
25,400.000 ALEXION PHARMACEUTICALS INC 015351109 KR2F10090002: INVESCO	165.8200 165.8200	4,036,186.32 4,036,186.32	4,211,828.00 4,211,828.00	0.03	175,641.68 175,641.68
15,389.000 ALEXION PHARMACEUTICALS INC 015351109 KR2F19020002: S&P 500 INDEX	165.8200 165.8200	1,447,743.35 1,447,743.35	2,551,803.98 2,551,803.98	0.02	1,104,060.63 1,104,060.63
160.000 ALEXZA PHARMACEUTICALS INC 015384209 KR3F10020002: NTGI STRUCTURED	2.3300 2.3300	2,688.00 2,688.00	372.80 372.80	0.00	-2,315.20 -2,315.20
268.000 ALEXZA PHARMACEUTICALS INC 015384209 KR2F10020002: NTGI STRUCTURED	2.3300 2.3300	19,230.94 19,230.94	624.44 624.44	0.00	-18,606.50 -18,606.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 ALIBABA GROUP HOLDING LTD 01609W102 KR3F20010002: PYRAMIS NONUS GROWTH	88.8500 88.8500	47,600.00 47,600.00	62,195.00 62,195.00	0.00	14,595.00 14,595.00
1,647.000 ALIBABA GROUP HOLDING LTD 01609W102 KR3F20050002: AMERICAN CENTURY	88.8500 88.8500	111,996.00 111,996.00	146,335.95 146,335.95	0.00	34,339.95 34,339.95
4,892.000 ALIBABA GROUP HOLDING LTD 01609W102 KR2F20050002: AMERICAN CENTURY	88.8500 88.8500	332,656.00 332,656.00	434,654.20 434,654.20	0.00	101,998.20 101,998.20
1,900.000 ALIBABA GROUP HOLDING LTD 01609W102 KR2F20010002: PYRAMIS NONUS GROWTH	88.8500 88.8500	129,200.00 129,200.00	168,815.00 168,815.00	0.00	39,615.00 39,615.00
300.000 ALICO INC 016230104 KR3F10020002: NTGI STRUCTURED	38.1000 38.1000	7,281.00 7,281.00	11,430.00 11,430.00	0.00	4,149.00 4,149.00
969.000 ALICO INC 016230104 KR2F10020002: NTGI STRUCTURED	38.1000 38.1000	16,427.57 16,427.57	36,918.90 36,918.90	0.00	20,491.33 20,491.33
4,200.000 ALIGN TECHNOLOGY INC 016255101 KR3F10020002: NTGI STRUCTURED	51.6800 51.6800	103,682.02 103,682.02	217,056.00 217,056.00	0.00	113,373.98 113,373.98
8,505.000 ALIGN TECHNOLOGY INC 016255101 KR2F10020002: NTGI STRUCTURED	51.6800 51.6800	91,718.66 91,718.66	439,538.40 439,538.40	0.00	347,819.74 347,819.74
3,844.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F19020002: S&P 500 INDEX	37.1000 37.1000	204,895.83 204,895.83	142,612.40 142,612.40	0.00	-62,283.43 -62,283.43
11,640.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F10050002: SASCO CAPITAL	37.1000 37.1000	317,118.21 317,118.21	431,844.00 431,844.00	0.00	114,725.79 114,725.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,070.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F10030002: SYSTEMATIC	37.1000 37.1000	571,533.92 571,533.92	521,997.00 521,997.00	0.00	-49,536.92 -49,536.92
30,570.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F10050002: SASCO CAPITAL	37.1000 37.1000	832,872.41 832,872.41	1,134,147.00 1,134,147.00	0.01	301,274.59 301,274.59
36,365.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F10030002: SYSTEMATIC	37.1000 37.1000	1,475,220.45 1,475,220.45	1,349,141.50 1,349,141.50	0.01	-126,078.95 -126,078.95
8,458.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F19020002: S&P 500 INDEX	37.1000 37.1000	470,058.88 470,058.88	313,791.80 313,791.80	0.00	-156,267.08 -156,267.08
1,869.000 ALLEGIANT TRAVEL CO 01748X102 KR2F10020002: NTGI STRUCTURED	123.6600 123.6600	52,874.69 52,874.69	231,120.54 231,120.54	0.00	178,245.85 178,245.85
1,000.000 ALLEGIANT TRAVEL CO 01748X102 KR3F10020002: NTGI STRUCTURED	123.6600 123.6600	51,414.90 51,414.90	123,660.00 123,660.00	0.00	72,245.10 72,245.10
1,100.000 ALLEN ORGAN CO ESC 017753997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
10,508.000 ALLERGAN INC/UNITED STATES 018490102 KR3F19020002: S&P 500 INDEX	178.1900 178.1900	861,803.61 861,803.61	1,872,420.52 1,872,420.52	0.01	1,010,616.91 1,010,616.91
23,120.000 ALLERGAN INC/UNITED STATES 018490102 KR2F19020002: S&P 500 INDEX	178.1900 178.1900	1,088,295.96 1,088,295.96	4,119,752.80 4,119,752.80	0.03	3,031,456.84 3,031,456.84
4,775.000 ALLETE INC 018522300 KR2F10020002: NTGI STRUCTURED	44.3900 44.3900	230,164.02 230,164.02	211,962.25 211,962.25	0.00	-18,201.77 -18,201.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 ALLETE INC 018522300 KR3F10020002: NTGI STRUCTURED	44.3900 44.3900	82,179.09 82,179.09	93,219.00 93,219.00	0.00	11,039.91 11,039.91
4,320.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR2F19020002: S&P 500 INDEX	248.2700 248.2700	1,097,220.90 1,097,220.90	1,072,526.40 1,072,526.40	0.01	-24,694.50 -24,694.50
1,963.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR3F19020002: S&P 500 INDEX	248.2700 248.2700	496,382.05 496,382.05	487,354.01 487,354.01	0.00	-9,028.04 -9,028.04
7,740.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR2F10060002: WESTFIELD CAPITAL	248.2700 248.2700	711,902.45 711,902.45	1,921,609.80 1,921,609.80	0.01	1,209,707.35 1,209,707.35
2,985.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR3F10060002: WESTFIELD CAPITAL	248.2700 248.2700	323,032.92 323,032.92	741,085.95 741,085.95	0.00	418,053.03 418,053.03
2,011.000 ALLIANCE HEALTHCARE SERVICES I 018606301 KR2F10020002: NTGI STRUCTURED	22.6100 22.6100	56,136.29 56,136.29	45,468.71 45,468.71	0.00	-10,667.58 -10,667.58
1,730.000 ALLIANCE HEALTHCARE SERVICES I 018606301 KR3F10020002: NTGI STRUCTURED	22.6100 22.6100	27,288.35 27,288.35	39,115.30 39,115.30	0.00	11,826.95 11,826.95
600.000 ALLIANCE FIBER OPTIC PRODUCTS 018680306 KR3F10020002: NTGI STRUCTURED	12.4300 12.4300	2,523.00 2,523.00	7,458.00 7,458.00	0.00	4,935.00 4,935.00
3,896.000 ALLIANCE FIBER OPTIC PRODUCTS 018680306 KR2F10020002: NTGI STRUCTURED	12.4300 12.4300	54,774.69 54,774.69	48,427.28 48,427.28	0.00	-6,347.41 -6,347.41
5,500.000 ALLIANCE ONE INTERNATIONAL INC 018772103 KR3F10020002: NTGI STRUCTURED	1.9700 1.9700	17,105.00 17,105.00	10,835.00 10,835.00	0.00	-6,270.00 -6,270.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,485.000 ALLIANCE ONE INTERNATIONAL INC 018772103 KR2F10020002: NTGI STRUCTURED	1.9700 1.9700	146,288.99 146,288.99	28,535.45 28,535.45	0.00	-117,753.54 -117,753.54
5,096.000 ALLIANCE PHARMACEUTICAL CORP 018773309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	226,129.99 226,129.99	0.00 0.00	0.00	-226,129.99 -226,129.99
300.000 ALLIANCE PHARMACEUTICAL CORP 018773309 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.52 2.52	0.00 0.00	0.00	-2.52 -2.52
8,268.000 ALLIANCE SEMICONDUCTOR CORP 01877H100 KR2F10020002: NTGI STRUCTURED	0.7700 0.7700	92,443.29 92,443.29	6,366.36 6,366.36	0.00	-86,076.93 -86,076.93
2,270.000 ALLIANT TECHSYSTEMS INC 018804104 KR3F10030002: SYSTEMATIC	127.6400 127.6400	287,396.63 287,396.63	289,742.80 289,742.80	0.00	2,346.17 2,346.17
5,860.000 ALLIANT TECHSYSTEMS INC 018804104 KR2F10030002: SYSTEMATIC	127.6400 127.6400	741,583.67 741,583.67	747,970.40 747,970.40	0.00	6,386.73 6,386.73
2,471.000 ALLIANCE BANCORP INC OF PENNSY 01890A108 KR2F10020002: NTGI STRUCTURED	15.8700 15.8700	27,311.63 27,311.63	39,214.77 39,214.77	0.00	11,903.14 11,903.14
700.000 ALLIANCE BANCORP INC OF PENNSY 01890A108 KR3F10020002: NTGI STRUCTURED	15.8700 15.8700	7,672.00 7,672.00	11,109.00 11,109.00	0.00	3,437.00 3,437.00
100.000 ALLIED HEALTHCARE PRODUCTS 019222108 KR3F10020002: NTGI STRUCTURED	1.9500 1.9500	395.00 395.00	195.00 195.00	0.00	-200.00 -200.00
150.000 ALLIED HEALTHCARE PRODUCTS 019222108 KR2F10020002: NTGI STRUCTURED	1.9500 1.9500	989.10 989.10	292.50 292.50	0.00	-696.60 -696.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 ALLIED MOTION TECHNOLOGIES INC 019330109 KR3F10020002: NTGI STRUCTURED	14.2000 14.2000	5,260.00 5,260.00	14,200.00 14,200.00	0.00	8,940.00 8,940.00
2,842.000 ALLIED MOTION TECHNOLOGIES INC 019330109 KR2F10020002: NTGI STRUCTURED	14.2000 14.2000	27,924.72 27,924.72	40,356.40 40,356.40	0.00	12,431.68 12,431.68
4,538.000 ALLIED NEVADA GOLD CORP 019344100 KR2F10020002: NTGI STRUCTURED	3.3100 3.3100	34,451.57 34,451.57	15,020.78 15,020.78	0.00	-19,430.79 -19,430.79
2,200.000 ALLIED NEVADA GOLD CORP 019344100 KR3F10020002: NTGI STRUCTURED	3.3100 3.3100	69,856.16 69,856.16	7,282.00 7,282.00	0.00	-62,574.16 -62,574.16
56,275.000 ALLISON TRANSMISSION HLDG INC 01973R101 KR3F10030002: SYSTEMATIC	28.4900 28.4900	1,694,454.00 1,694,454.00	1,603,274.75 1,603,274.75	0.01	-91,179.25 -91,179.25
145,425.000 ALLISON TRANSMISSION HLDG INC 01973R101 KR2F10030002: SYSTEMATIC	28.4900 28.4900	4,378,033.56 4,378,033.56	4,143,158.25 4,143,158.25	0.03	-234,875.31 -234,875.31
6.000 ALLIN CORP 019924208 KR2F10020002: NTGI STRUCTURED	60.0000 60.0000	27,213.34 27,213.34	360.00 360.00	0.00	-26,853.34 -26,853.34
1.000 ALLIN CORP 019924208 KR3F10020002: NTGI STRUCTURED	60.0000 60.0000	42.00 42.00	60.00 60.00	0.00	18.00 18.00
1,531.000 ALLIED DEFENSE GROUP INC 019ESC805 ESCROW CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,187.89 1,187.89	0.00 0.00	0.00	-1,187.89 -1,187.89
500.000 ALLIED DEFENSE GROUP INC 019ESC805 ESCROW CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,717.000 ALLSTATE CORP/THE 020002101 KR2F19020002: S&P 500 INDEX	61.3700 61.3700	487,685.16 487,685.16	2,069,212.29 2,069,212.29	0.01	1,581,527.13 1,581,527.13
15,324.000 ALLSTATE CORP/THE 020002101 KR3F19020002: S&P 500 INDEX	61.3700 61.3700	636,302.03 636,302.03	940,433.88 940,433.88	0.01	304,131.85 304,131.85
3,831.000 ALMOST FAMILY INC 020409108 KR2F10020002: NTGI STRUCTURED	27.1700 27.1700	15,947.66 15,947.66	104,088.27 104,088.27	0.00	88,140.61 88,140.61
1,500.000 ALMOST FAMILY INC 020409108 KR3F10020002: NTGI STRUCTURED	27.1700 27.1700	43,230.00 43,230.00	40,755.00 40,755.00	0.00	-2,475.00 -2,475.00
7,199.000 ALON USA ENERGY INC 020520102 KR2F10020002: NTGI STRUCTURED	14.3600 14.3600	140,095.62 140,095.62	103,377.64 103,377.64	0.00	-36,717.98 -36,717.98
3,400.000 ALON USA ENERGY INC 020520102 KR3F10020002: NTGI STRUCTURED	14.3600 14.3600	42,719.06 42,719.06	48,824.00 48,824.00	0.00	6,104.94 6,104.94
12,800.000 ALPHA NATURAL RESOURCES INC 02076X102 KR3F10020002: NTGI STRUCTURED	2.4800 2.4800	107,004.75 107,004.75	31,744.00 31,744.00	0.00	-75,260.75 -75,260.75
21,740.000 ALPHA NATURAL RESOURCES INC 02076X102 KR2F10020002: NTGI STRUCTURED	2.4800 2.4800	173,331.35 173,331.35	53,915.20 53,915.20	0.00	-119,416.15 -119,416.15
4,243.000 ALPHA TECHNOLOGIES GROUP INC 020781100 KR2F10020002: NTGI STRUCTURED	0.0070 0.0070	29,440.48 29,440.48	29.70 29.70	0.00	-29,410.78 -29,410.78
2,700.000 ALPHATEC HOLDINGS INC 02081G102 KR2F10020002: NTGI STRUCTURED	1.7000 1.7000	8,177.60 8,177.60	4,590.00 4,590.00	0.00	-3,587.60 -3,587.60

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1,000.000 ALPHATEC HOLDINGS INC 02081G102 KR3F10020002: NTGI STRUCTURED	1.7000 1.7000	3,440.00 3,440.00	1,700.00 1,700.00	0.00	-1,740.00 -1,740.00
300.000 ALPINE GROUP INC/NJ 020825600 KR3F10020002: NTGI STRUCTURED	0.7000 0.7000	121.50 121.50	210.00 210.00	0.00	88.50 88.50
4,987.000 ALPINE GROUP INC/NJ 020825600 KR2F10020002: NTGI STRUCTURED	0.7000 0.7000	64,370.00 64,370.00	3,490.90 3,490.90	0.00	-60,879.10 -60,879.10
100.000 ALSERES PHARMACEUTICALS INC 021152103 KR3F10020002: NTGI STRUCTURED	0.0325 0.0325	4.50 4.50	3.25 3.25	0.00	-1.25 -1.25
1,361.000 ALSERES PHARMACEUTICALS INC 021152103 KR2F10020002: NTGI STRUCTURED	0.0325 0.0325	24,055.67 24,055.67	44.23 44.23	0.00	-24,011.44 -24,011.44
24,038.000 ALTERA CORP 021441100 KR2F19020002: S&P 500 INDEX	35.7800 35.7800	724,452.89 724,452.89	860,079.64 860,079.64	0.01	135,626.75 135,626.75
10,925.000 ALTERA CORP 021441100 KR3F19020002: S&P 500 INDEX	35.7800 35.7800	366,910.82 366,910.82	390,896.50 390,896.50	0.00	23,985.68 23,985.68
1,637.000 ALTIGEN COMMUNICATIONS INC 021489109 KR2F10020002: NTGI STRUCTURED	0.1321 0.1321	2,570.65 2,570.65	216.25 216.25	0.00	-2,354.40 -2,354.40
100.000 ALTIGEN COMMUNICATIONS INC 021489109 KR3F10020002: NTGI STRUCTURED	0.1321 0.1321	36.50 36.50	13.21 13.21	0.00	-23.29 -23.29
400.000 ALTEVA 02153V102 KR2F10020002: NTGI STRUCTURED	7.0600 7.0600	7,498.49 7,498.49	2,824.00 2,824.00	0.00	-4,674.49 -4,674.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 ALTEVA 02153V102 KR3F10020002: NTGI STRUCTURED	7.0600 7.0600	2,954.00 2,954.00	1,412.00 1,412.00	0.00	-1,542.00 -1,542.00
366.000 ALTISOURCE RESIDENTIAL CORP 02153W100 KR3F10020002: NTGI STRUCTURED	24.0000 24.0000	0.00 0.00	8,784.00 8,784.00	0.00	8,784.00 8,784.00
624.000 ALTISOURCE RESIDENTIAL CORP 02153W100 KR2F10020002: NTGI STRUCTURED	24.0000 24.0000	0.00 0.00	14,976.00 14,976.00	0.00	14,976.00 14,976.00
210.000 ALTISOURCE ASSET MANAGEMENT CO 02153X108 KR3F10020002: NTGI STRUCTURED	675.0600 675.0600	90,933.00 90,933.00	141,762.60 141,762.60	0.00	50,829.60 50,829.60
217.000 ALTISOURCE ASSET MANAGEMENT CO 02153X108 KR2F10020002: NTGI STRUCTURED	675.0600 675.0600	0.00 0.00	146,488.02 146,488.02	0.00	146,488.02 146,488.02
1,000.000 ALTRA INDUSTRIAL MOTION CORP 02208R106 KR3F10020002: NTGI STRUCTURED	29.1600 29.1600	23,320.00 23,320.00	29,160.00 29,160.00	0.00	5,840.00 5,840.00
2,656.000 ALTRA INDUSTRIAL MOTION CORP 02208R106 KR2F10020002: NTGI STRUCTURED	29.1600 29.1600	44,242.13 44,242.13	77,448.96 77,448.96	0.00	33,206.83 33,206.83
154,306.000 ALTRIA GROUP INC 02209S103 KR2F19020002: S&P 500 INDEX	45.9400 45.9400	3,653,007.63 3,653,007.63	7,088,817.64 7,088,817.64	0.05	3,435,810.01 3,435,810.01
70,132.000 ALTRIA GROUP INC 02209S103 KR3F19020002: S&P 500 INDEX	45.9400 45.9400	1,747,208.33 1,747,208.33	3,221,864.08 3,221,864.08	0.02	1,474,655.75 1,474,655.75
300.000 ALTUS PHARMACEUTICALS INC 02216N105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.64 2.64	0.00 0.00	0.00	-2.64 -2.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,812.000 ALTUS PHARMACEUTICALS INC 02216N105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	18,439.91 18,439.91	0.00 0.00	0.00	-18,439.91 -18,439.91
13,396.000 AMAZON.COM INC 023135106 KR3F19020002: S&P 500 INDEX	322.4400 322.4400	1,630,504.09 1,630,504.09	4,319,406.24 4,319,406.24	0.03	2,688,902.15 2,688,902.15
29,475.000 AMAZON.COM INC 023135106 KR2F19020002: S&P 500 INDEX	322.4400 322.4400	3,593,719.11 3,593,719.11	9,503,919.00 9,503,919.00	0.06	5,910,199.89 5,910,199.89
2,707.000 AMBAC FINANCIAL GROUP INC 023139884 KR2F10020002: NTGI STRUCTURED	22.1000 22.1000	75,158.01 75,158.01	59,824.70 59,824.70	0.00	-15,333.31 -15,333.31
2,000.000 AMBASSADORS GROUP INC 023177108 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	17,940.00 17,940.00	7,400.00 7,400.00	0.00	-10,540.00 -10,540.00
5,249.000 AMBASSADORS GROUP INC 023177108 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	17,737.91 17,737.91	19,421.30 19,421.30	0.00	1,683.39 1,683.39
100.000 AMBASSADORS INTERNATIONAL INC 023178205 KR3F10020002: NTGI STRUCTURED	0.0240 0.0240	3.90 3.90	2.40 2.40	0.00	-1.50 -1.50
338.000 AMBASSADORS INTERNATIONAL INC 023178205 KR2F10020002: NTGI STRUCTURED	37.1701 37.1701	12,563.48 12,563.48	12,563.48 12,563.48	0.00	0.00 0.00
11,100.000 AMCAST INDL CORP COM 023395106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	188,563.15 188,563.15	0.00 0.00	0.00	-188,563.15 -188,563.15
1,600.000 AMEDISYS INC 023436108 KR3F10020002: NTGI STRUCTURED	20.1700 20.1700	44,000.00 44,000.00	32,272.00 32,272.00	0.00	-11,728.00 -11,728.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,176.000 AMEDISYS INC 023436108 KR2F10020002: NTGI STRUCTURED	20.1700 20.1700	143,217.60 143,217.60	104,399.92 104,399.92	0.00	-38,817.68 -38,817.68
13.000 AMEN PROPERTIES INC 023477300 KR2F10020002: NTGI STRUCTURED	600.0000 600.0000	27,514.50 27,514.50	7,800.00 7,800.00	0.00	-19,714.50 -19,714.50
42,575.000 AMEREN CORP 023608102 KR3F10030002: SYSTEMATIC	38.3300 38.3300	1,569,046.78 1,569,046.78	1,631,899.75 1,631,899.75	0.01	62,852.97 62,852.97
18,876.000 AMEREN CORP 023608102 KR2F19020002: S&P 500 INDEX	38.3300 38.3300	760,350.17 760,350.17	723,517.08 723,517.08	0.00	-36,833.09 -36,833.09
110,150.000 AMEREN CORP 023608102 KR2F10030002: SYSTEMATIC	38.3300 38.3300	4,056,802.64 4,056,802.64	4,222,049.50 4,222,049.50	0.03	165,246.86 165,246.86
8,579.000 AMEREN CORP 023608102 KR3F19020002: S&P 500 INDEX	38.3300 38.3300	255,863.62 255,863.62	328,833.07 328,833.07	0.00	72,969.45 72,969.45
1,044.000 AMERIANA BANCORP 023613102 KR2F10020002: NTGI STRUCTURED	14.8300 14.8300	14,084.31 14,084.31	15,482.52 15,482.52	0.00	1,398.21 1,398.21
500.000 AMERIANA BANCORP 023613102 KR3F10020002: NTGI STRUCTURED	14.8300 14.8300	2,279.58 2,279.58	7,415.00 7,415.00	0.00	5,135.42 5,135.42
46,735.000 AMERICAN AIRLS GROUP INC 02376R102 KR2F10030002: SYSTEMATIC	35.4800 35.4800	1,956,700.29 1,956,700.29	1,658,157.80 1,658,157.80	0.01	-298,542.49 -298,542.49
18,065.000 AMERICAN AIRLS GROUP INC 02376R102 KR3F10030002: SYSTEMATIC	35.4800 35.4800	756,049.65 756,049.65	640,946.20 640,946.20	0.00	-115,103.45 -115,103.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,949.000 AMERICAN ASSETS TRUST INC 024013104 KR2F10020002: NTGI STRUCTURED	32.9700 32.9700	121,149.33 121,149.33	130,198.53 130,198.53	0.00	9,049.20 9,049.20
2,109.000 AMERICAN ASSETS TRUST INC 024013104 KR3F10020002: NTGI STRUCTURED	32.9700 32.9700	67,786.37 67,786.37	69,533.73 69,533.73	0.00	1,747.36 1,747.36
4,006.000 AMERICAN AXLE & MANUFACTURING 024061103 KR2F10020002: NTGI STRUCTURED	16.7700 16.7700	85,686.11 85,686.11	67,180.62 67,180.62	0.00	-18,505.49 -18,505.49
1,600.000 AMERICAN AXLE & MANUFACTURING 024061103 KR3F10020002: NTGI STRUCTURED	16.7700 16.7700	16,528.00 16,528.00	26,832.00 26,832.00	0.00	10,304.00 10,304.00
4.000 AMERICAN BILTRITE INC 024591406 KR3F10020002: NTGI STRUCTURED	440.0000 440.0000	3,080.00 3,080.00	1,760.00 1,760.00	0.00	-1,320.00 -1,320.00
11.000 AMERICAN BILTRITE INC 024591406 KR2F10020002: NTGI STRUCTURED	440.0000 440.0000	17,521.62 17,521.62	4,840.00 4,840.00	0.00	-12,681.62 -12,681.62
1,295.000 AMERICAN CAPITAL MORTGAGE INVE 02504A104 INVESTMENT CORP KR2F10020002: NTGI STRUCTURED	18.8200 18.8200	30,915.66 30,915.66	24,371.90 24,371.90	0.00	-6,543.76 -6,543.76
276.000 AMERICAN CAPITAL MORTGAGE INVE 02504A104 INVESTMENT CORP KR3F10020002: NTGI STRUCTURED	18.8200 18.8200	6,588.98 6,588.98	5,194.32 5,194.32	0.00	-1,394.66 -1,394.66
209.000 AMERICAN CARESOURCE HOLDINGS 02505A202 KR2F10020002: NTGI STRUCTURED	3.0000 3.0000	3,602.37 3,602.37	627.00 627.00	0.00	-2,975.37 -2,975.37
66.000 AMERICAN CARESOURCE HOLDINGS 02505A202 KR3F10020002: NTGI STRUCTURED	2.9500 2.9500	271.25 271.25	194.70 194.70	0.00	-76.55 -76.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,017.000 AMERICAN ELECTRIC POWER CO INC 025537101 KR2F19020002: S&P 500 INDEX	52.2100 52.2100	1,423,871.19 1,423,871.19	1,984,867.57 1,984,867.57	0.01	560,996.38 560,996.38
17,279.000 AMERICAN ELECTRIC POWER CO INC 025537101 KR3F19020002: S&P 500 INDEX	52.2100 52.2100	603,291.73 603,291.73	902,136.59 902,136.59	0.01	298,844.86 298,844.86
137,000.000 AMERICAN EAGLE OUTFITTERS INC 02553E106 KR2F10030002: SYSTEMATIC	14.5200 14.5200	1,947,105.60 1,947,105.60	1,989,240.00 1,989,240.00	0.01	42,134.40 42,134.40
25,795.000 AMERICAN EAGLE OUTFITTERS INC 02553E106 KR2F10020002: NTGI STRUCTURED	14.5200 14.5200	362,435.59 362,435.59	374,543.40 374,543.40	0.00	12,107.81 12,107.81
12,413.000 AMERICAN EAGLE OUTFITTERS INC 02553E106 KR3F10020002: NTGI STRUCTURED	14.5200 14.5200	174,410.35 174,410.35	180,236.76 180,236.76	0.00	5,826.41 5,826.41
53,025.000 AMERICAN EAGLE OUTFITTERS INC 02553E106 KR3F10030002: SYSTEMATIC	14.5200 14.5200	753,611.58 753,611.58	769,923.00 769,923.00	0.00	16,311.42 16,311.42
3,000.000 AMERICAN EQUITY INVESTMENT LIF 025676206 KR3F10020002: NTGI STRUCTURED	22.8800 22.8800	36,777.79 36,777.79	68,640.00 68,640.00	0.00	31,862.21 31,862.21
6,055.000 AMERICAN EQUITY INVESTMENT LIF 025676206 KR2F10020002: NTGI STRUCTURED	22.8800 22.8800	71,169.43 71,169.43	138,538.40 138,538.40	0.00	67,368.97 67,368.97
31,824.000 AMERICAN EXPRESS CO 025816109 KR3F19020002: S&P 500 INDEX	87.5400 87.5400	1,154,005.40 1,154,005.40	2,785,872.96 2,785,872.96	0.02	1,631,867.56 1,631,867.56
70,021.000 AMERICAN EXPRESS CO 025816109 KR2F19020002: S&P 500 INDEX	87.5400 87.5400	1,762,265.98 1,762,265.98	6,129,638.34 6,129,638.34	0.04	4,367,372.36 4,367,372.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 AMERICAN HOME MORTGAGE INVESTM 02660R107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.96 9.96	0.00 0.00	0.00	-9.96 -9.96
6,777.000 AMERICAN HOME MORTGAGE INVESTM 02660R107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	154,524.90 154,524.90	0.00 0.00	0.00	-154,524.90 -154,524.90
22,400.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR3F10080002: WESTWOOD MGMT	54.0200 54.0200	833,917.43 833,917.43	1,210,048.00 1,210,048.00	0.01	376,130.57 376,130.57
50,452.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR3F19020002: S&P 500 INDEX	54.0200 54.0200	11,134,489.51 11,134,489.51	2,725,417.04 2,725,417.04	0.02	-8,409,072.47 -8,409,072.47
82,700.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F10090002: INVESCO	54.0200 54.0200	4,125,012.29 4,125,012.29	4,467,454.00 4,467,454.00	0.03	342,441.71 342,441.71
59,300.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F10080002: WESTWOOD MGMT	54.0200 54.0200	2,126,814.03 2,126,814.03	3,203,386.00 3,203,386.00	0.02	1,076,571.97 1,076,571.97
111,007.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F19020002: S&P 500 INDEX	54.0200 54.0200	17,467,145.76 17,467,145.76	5,996,598.14 5,996,598.14	0.04	-11,470,547.62 -11,470,547.62
200.000 AMERICAN LOCKER GROUP INC 027284108 KR3F10020002: NTGI STRUCTURED	0.9100 0.9100	277.50 277.50	182.00 182.00	0.00	-95.50 -95.50
469.000 AMERICAN LOCKER GROUP INC 027284108 KR2F10020002: NTGI STRUCTURED	0.9100 0.9100	6,492.40 6,492.40	426.79 426.79	0.00	-6,065.61 -6,065.61
700.000 AMERICAN MORTGAGE ACCEPTANCE C 027568104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	13,830.25 13,830.25	0.00 0.00	0.00	-13,830.25 -13,830.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
969.000 AMERICAN NATIONAL BANKSHARES I 027745108 KR2F10020002: NTGI STRUCTURED	22.7500 22.7500	16,066.56 16,066.56	22,044.75 22,044.75	0.00	5,978.19 5,978.19
300.000 AMERICAN NATIONAL BANKSHARES I 027745108 KR3F10020002: NTGI STRUCTURED	22.7500 22.7500	5,256.00 5,256.00	6,825.00 6,825.00	0.00	1,569.00 1,569.00
2,100.000 AMERICAN MEDICAL ALERT CORP 027904986 CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
700.000 AMERICAN MEDICAL ALERT CORP 027904986 CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6.000 AMERICAN ORIENTAL BIOENGINEERI 028731503 INC KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	6,285.36 6,285.36	0.00 0.00	0.00	-6,285.36 -6,285.36
16.000 AMERICAN ORIENTAL BIOENGINEERI 028731503 INC KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	117,139.77 117,139.77	0.00 0.00	0.00	-117,139.77 -117,139.77
1,625.000 AMERICAN PUBLIC EDUCATION INC 02913V103 KR2F10020002: NTGI STRUCTURED	26.9900 26.9900	67,537.81 67,537.81	43,858.75 43,858.75	0.00	-23,679.06 -23,679.06
500.000 AMERICAN PUBLIC EDUCATION INC 02913V103 KR3F10020002: NTGI STRUCTURED	26.9900 26.9900	20,740.00 20,740.00	13,495.00 13,495.00	0.00	-7,245.00 -7,245.00
800.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103 KR3F10020002: NTGI STRUCTURED	73.9200 73.9200	16,392.00 16,392.00	59,136.00 59,136.00	0.00	42,744.00 42,744.00
2,133.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103 KR2F10020002: NTGI STRUCTURED	73.9200 73.9200	70,451.53 70,451.53	157,671.36 157,671.36	0.00	87,219.83 87,219.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
694.000 AMERICAN REALTY INVESTORS INC 029174109 KR2F10020002: NTGI STRUCTURED	5.3600 5.3600	4,796.96 4,796.96	3,719.84 3,719.84	0.00	-1,077.12 -1,077.12
300.000 AMERICAN REALTY INVESTORS INC 029174109 KR3F10020002: NTGI STRUCTURED	5.3600 5.3600	960.00 960.00	1,608.00 1,608.00	0.00	648.00 648.00
3,100.000 AMERICAN RESIDENTIAL PROPERTIE 02927E303 KR2F10020002: NTGI STRUCTURED	18.3400 18.3400	56,756.16 56,756.16	56,854.00 56,854.00	0.00	97.84 97.84
500.000 AMERICAN SCIENCE & ENGINEERING 029429107 KR3F10020002: NTGI STRUCTURED	55.3800 55.3800	38,929.58 38,929.58	27,690.00 27,690.00	0.00	-11,239.58 -11,239.58
1,031.000 AMERICAN SCIENCE & ENGINEERING 029429107 KR2F10020002: NTGI STRUCTURED	55.3800 55.3800	18,627.32 18,627.32	57,096.78 57,096.78	0.00	38,469.46 38,469.46
400.000 AMERICAN SHARED HOSPITAL SERVI 029595105 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	1,177.50 1,177.50	880.00 880.00	0.00	-297.50 -297.50
562.000 AMERICAN SHARED HOSPITAL SERVI 029595105 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	2,014.29 2,014.29	1,236.40 1,236.40	0.00	-777.89 -777.89
20,300.000 AMERICAN SKIING CO COM 029654308 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	40,475.16 40,475.16	0.00 0.00	0.00	-40,475.16 -40,475.16
3,500.000 AMERICAN SOFTWARE INC/GEORGIA 029683109 KR3F10020002: NTGI STRUCTURED	8.8200 8.8200	28,654.27 28,654.27	30,870.00 30,870.00	0.00	2,215.73 2,215.73
5,793.000 AMERICAN SOFTWARE INC/GEORGIA 029683109 KR2F10020002: NTGI STRUCTURED	8.8200 8.8200	26,124.53 26,124.53	51,094.26 51,094.26	0.00	24,969.73 24,969.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,042.000 AMERICAN STATES WATER CO 029899101 KR2F10020002: NTGI STRUCTURED	30.4200 30.4200	38,703.19 38,703.19	92,537.64 92,537.64	0.00	53,834.45 53,834.45
2,600.000 AMERICAN STATES WATER CO 029899101 KR3F10020002: NTGI STRUCTURED	30.4200 30.4200	45,900.25 45,900.25	79,092.00 79,092.00	0.00	33,191.75 33,191.75
2,200.000 AMERICAN SUPERCONDUCTOR CORP 030111108 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	17,908.00 17,908.00	3,102.00 3,102.00	0.00	-14,806.00 -14,806.00
5,718.000 AMERICAN SUPERCONDUCTOR CORP 030111108 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	130,310.66 130,310.66	8,062.38 8,062.38	0.00	-122,248.28 -122,248.28
37,700.000 AMERICAN TOWER CORP 03027X100 KR2F10090002: INVESCO	93.6300 93.6300	3,555,760.13 3,555,760.13	3,529,851.00 3,529,851.00	0.02	-25,909.13 -25,909.13
30,819.000 AMERICAN TOWER CORP 03027X100 KR2F19020002: S&P 500 INDEX	93.6300 93.6300	1,899,120.23 1,899,120.23	2,885,582.97 2,885,582.97	0.02	986,462.74 986,462.74
14,007.000 AMERICAN TOWER CORP 03027X100 KR3F19020002: S&P 500 INDEX	93.6300 93.6300	873,819.99 873,819.99	1,311,475.41 1,311,475.41	0.01	437,655.42 437,655.42
1,000.000 AMERICAN VANGUARD CORP 030371108 KR3F10020002: NTGI STRUCTURED	11.2000 11.2000	12,000.00 12,000.00	11,200.00 11,200.00	0.00	-800.00 -800.00
2,758.000 AMERICAN VANGUARD CORP 030371108 KR2F10020002: NTGI STRUCTURED	11.2000 11.2000	16,841.52 16,841.52	30,889.60 30,889.60	0.00	14,048.08 14,048.08
4,893.000 AMERICAN VANTAGE COS 03037B106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,978.89 6,978.89	0.00 0.00	0.00	-6,978.89 -6,978.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 AMERICAN VANTAGE COS 03037B106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	13.50 13.50	0.00 0.00	0.00	-13.50 -13.50
2,331.000 AMERICAN WOODMARK CORP 030506109 KR2F10020002: NTGI STRUCTURED	36.8600 36.8600	38,428.35 38,428.35	85,920.66 85,920.66	0.00	47,492.31 47,492.31
1,300.000 AMERICAN WOODMARK CORP 030506109 KR3F10020002: NTGI STRUCTURED	36.8600 36.8600	20,645.86 20,645.86	47,918.00 47,918.00	0.00	27,272.14 27,272.14
1,165.000 AMERICA'S CAR-MART INC/TX 03062T105 KR2F10020002: NTGI STRUCTURED	39.5900 39.5900	13,090.03 13,090.03	46,122.35 46,122.35	0.00	33,032.32 33,032.32
400.000 AMERICA'S CAR-MART INC/TX 03062T105 KR3F10020002: NTGI STRUCTURED	39.5900 39.5900	11,628.00 11,628.00	15,836.00 15,836.00	0.00	4,208.00 4,208.00
1,087.000 AMERISAFE INC 03071H100 KR2F10020002: NTGI STRUCTURED	39.1100 39.1100	16,709.32 16,709.32	42,512.57 42,512.57	0.00	25,803.25 25,803.25
400.000 AMERISAFE INC 03071H100 KR3F10020002: NTGI STRUCTURED	39.1100 39.1100	8,932.00 8,932.00	15,644.00 15,644.00	0.00	6,712.00 6,712.00
7,537.000 AMERISOURCEBERGEN CORP 03073E105 KR3F19020002: S&P 500 INDEX	77.3000 77.3000	185,235.52 185,235.52	582,610.10 582,610.10	0.00	397,374.58 397,374.58
16,583.000 AMERISOURCEBERGEN CORP 03073E105 KR2F19020002: S&P 500 INDEX	77.3000 77.3000	685,785.60 685,785.60	1,281,865.90 1,281,865.90	0.01	596,080.30 596,080.30
1,400.000 AMERISERV FINANCIAL INC 03074A102 KR3F10020002: NTGI STRUCTURED	3.2900 3.2900	2,646.00 2,646.00	4,606.00 4,606.00	0.00	1,960.00 1,960.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,768.000 AMERISERV FINANCIAL INC 03074A102 KR2F10020002: NTGI STRUCTURED	3.2900 3.2900	28,138.92 28,138.92	12,396.72 12,396.72	0.00	-15,742.20 -15,742.20
14,564.000 AMERIPRISE FINANCIAL INC 03076C106 KR2F19020002: S&P 500 INDEX	123.3800 123.3800	490,190.89 490,190.89	1,796,906.32 1,796,906.32	0.01	1,306,715.43 1,306,715.43
6,619.000 AMERIPRISE FINANCIAL INC 03076C106 KR3F19020002: S&P 500 INDEX	123.3800 123.3800	332,199.00 332,199.00	816,652.22 816,652.22	0.01	484,453.22 484,453.22
14,460.000 AMERIPRISE FINANCIAL INC 03076C106 KR2F10060002: WESTFIELD CAPITAL	123.3800 123.3800	731,869.76 731,869.76	1,784,074.80 1,784,074.80	0.01	1,052,205.04 1,052,205.04
5,570.000 AMERIPRISE FINANCIAL INC 03076C106 KR3F10060002: WESTFIELD CAPITAL	123.3800 123.3800	315,270.00 315,270.00	687,226.60 687,226.60	0.00	371,956.60 371,956.60
1,827.000 AMERIS BANCORP 03076K108 KR2F10020002: NTGI STRUCTURED	21.9500 21.9500	17,581.54 17,581.54	40,102.65 40,102.65	0.00	22,521.11 22,521.11
700.000 AMERIS BANCORP 03076K108 KR3F10020002: NTGI STRUCTURED	21.9500 21.9500	6,048.00 6,048.00	15,365.00 15,365.00	0.00	9,317.00 9,317.00
3,308.000 AMERIGAS PARTNERS LP 030975106 KR3F10070002: RIVER ROAD	45.6200 45.6200	134,852.03 134,852.03	150,910.96 150,910.96	0.00	16,058.93 16,058.93
9,198.000 AMERIGAS PARTNERS LP 030975106 KR2F10070002: RIVER ROAD	45.6200 45.6200	372,796.44 372,796.44	419,612.76 419,612.76	0.00	46,816.32 46,816.32
200.000 AMES NATIONAL CORP 031001100 KR3F10020002: NTGI STRUCTURED	22.3500 22.3500	3,390.00 3,390.00	4,470.00 4,470.00	0.00	1,080.00 1,080.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
467.000 AMES NATIONAL CORP 031001100 KR2F10020002: NTGI STRUCTURED	22.3500 22.3500	9,927.42 9,927.42	10,437.45 10,437.45	0.00	510.03 510.03
36,760.000 AMETEK INC 031100100 KR2F10060002: WESTFIELD CAPITAL	50.2100 50.2100	1,714,708.27 1,714,708.27	1,845,719.60 1,845,719.60	0.01	131,011.33 131,011.33
8,691.000 AMETEK INC 031100100 KR3F19020002: S&P 500 INDEX	50.2100 50.2100	401,367.17 401,367.17	436,375.11 436,375.11	0.00	35,007.94 35,007.94
19,121.000 AMETEK INC 031100100 KR2F19020002: S&P 500 INDEX	50.2100 50.2100	881,442.31 881,442.31	960,065.41 960,065.41	0.01	78,623.10 78,623.10
14,160.000 AMETEK INC 031100100 KR3F10060002: WESTFIELD CAPITAL	50.2100 50.2100	668,687.40 668,687.40	710,973.60 710,973.60	0.00	42,286.20 42,286.20
26,859.000 AMGEN INC 031162100 KR3F19020002: S&P 500 INDEX	140.4600 140.4600	1,534,857.18 1,534,857.18	3,772,615.14 3,772,615.14	0.02	2,237,757.96 2,237,757.96
59,095.000 AMGEN INC 031162100 KR2F19020002: S&P 500 INDEX	140.4600 140.4600	2,242,910.72 2,242,910.72	8,300,483.70 8,300,483.70	0.05	6,057,572.98 6,057,572.98
800.000 AMICUS THERAPEUTICS INC 03152W109 KR3F10020002: NTGI STRUCTURED	5.9500 5.9500	5,432.00 5,432.00	4,760.00 4,760.00	0.00	-672.00 -672.00
2,689.000 AMICUS THERAPEUTICS INC 03152W109 KR2F10020002: NTGI STRUCTURED	5.9500 5.9500	35,957.93 35,957.93	15,999.55 15,999.55	0.00	-19,958.38 -19,958.38
962.000 AMISTAR CORP 031535107 KR2F10020002: NTGI STRUCTURED	0.0140 0.0140	1,767.46 1,767.46	13.47 13.47	0.00	-1,753.99 -1,753.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,803.000 AMKOR TECHNOLOGY INC 031652100 KR2F10020002: NTGI STRUCTURED	8.4100 8.4100	158,459.48 158,459.48	141,313.23 141,313.23	0.00	-17,146.25 -17,146.25
8,100.000 AMKOR TECHNOLOGY INC 031652100 KR3F10020002: NTGI STRUCTURED	8.4100 8.4100	47,566.58 47,566.58	68,121.00 68,121.00	0.00	20,554.42 20,554.42
85.000 AMPAL-AMERICAN ISREAL CORP 032015703 KR3F10020002: NTGI STRUCTURED	0.1050 0.1050	1,740.50 1,740.50	8.93 8.93	0.00	-1,731.57 -1,731.57
186.000 AMPAL-AMERICAN ISREAL CORP 032015703 KR2F10020002: NTGI STRUCTURED	0.1050 0.1050	25,102.47 25,102.47	19.53 19.53	0.00	-25,082.94 -25,082.94
400.000 AMPCO-PITTSBURGH CORP 032037103 KR3F10020002: NTGI STRUCTURED	20.0000 20.0000	9,440.00 9,440.00	8,000.00 8,000.00	0.00	-1,440.00 -1,440.00
1,306.000 AMPCO-PITTSBURGH CORP 032037103 KR2F10020002: NTGI STRUCTURED	20.0000 20.0000	16,929.38 16,929.38	26,120.00 26,120.00	0.00	9,190.62 9,190.62
12,201.000 AMPHENOL CORP 032095101 KR2F19020002: S&P 500 INDEX	99.8600 99.8600	651,689.67 651,689.67	1,218,391.86 1,218,391.86	0.01	566,702.19 566,702.19
5,545.000 AMPHENOL CORP 032095101 KR3F19020002: S&P 500 INDEX	99.8600 99.8600	297,585.68 297,585.68	553,723.70 553,723.70	0.00	256,138.02 256,138.02
100.000 AMPLIPHI BIOSCIENCES CORP 03211P103 KR3F10020002: NTGI STRUCTURED	0.2020 0.2020	7.50 7.50	20.20 20.20	0.00	12.70 12.70
1,199.000 AMPLIPHI BIOSCIENCES CORP 03211P103 KR2F10020002: NTGI STRUCTURED	0.2020 0.2020	83,126.99 83,126.99	242.20 242.20	0.00	-82,884.79 -82,884.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
994.000 AMREP CORP 032159105 KR2F10020002: NTGI STRUCTURED	4.6600 4.6600	4,859.71 4,859.71	4,632.04 4,632.04	0.00	-227.67 -227.67
300.000 AMREP CORP 032159105 KR3F10020002: NTGI STRUCTURED	4.6600 4.6600	2,785.49 2,785.49	1,398.00 1,398.00	0.00	-1,387.49 -1,387.49
1,800.000 AMREIT INC 03216B208 KR3F10020002: NTGI STRUCTURED	22.9700 22.9700	35,187.11 35,187.11	41,346.00 41,346.00	0.00	6,158.89 6,158.89
5,066.000 AMREIT INC 03216B208 KR2F10020002: NTGI STRUCTURED	22.9700 22.9700	90,904.88 90,904.88	116,366.02 116,366.02	0.00	25,461.14 25,461.14
4,362.000 AMSURG CORP 03232P405 KR2F10020002: NTGI STRUCTURED	50.0500 50.0500	64,598.82 64,598.82	218,318.10 218,318.10	0.00	153,719.28 153,719.28
2,200.000 AMSURG CORP 03232P405 KR3F10020002: NTGI STRUCTURED	50.0500 50.0500	57,838.25 57,838.25	110,110.00 110,110.00	0.00	52,271.75 52,271.75
1,044.000 AMTECH SYSTEMS INC 032332504 KR2F10020002: NTGI STRUCTURED	10.7000 10.7000	6,506.29 6,506.29	11,170.80 11,170.80	0.00	4,664.51 4,664.51
400.000 AMTECH SYSTEMS INC 032332504 KR3F10020002: NTGI STRUCTURED	10.7000 10.7000	7,672.00 7,672.00	4,280.00 4,280.00	0.00	-3,392.00 -3,392.00
3,609.000 AMTRUST FINANCIAL SERVICES INC 032359309 KR3F10020002: NTGI STRUCTURED	39.8200 39.8200	67,159.67 67,159.67	143,710.38 143,710.38	0.00	76,550.71 76,550.71
7,103.000 AMTRUST FINANCIAL SERVICES INC 032359309 KR2F10020002: NTGI STRUCTURED	39.8200 39.8200	88,583.75 88,583.75	282,841.46 282,841.46	0.00	194,257.71 194,257.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3.000 ANACOMP INC 03237E306 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	195,770.14 195,770.14	0.00 0.00	0.00	-195,770.14 -195,770.14
2,400.000 ANACOR PHARMACEUTICALS INC 032420101 KR2F10020002: NTGI STRUCTURED	24.4700 24.4700	40,068.01 40,068.01	58,728.00 58,728.00	0.00	18,659.99 18,659.99
3,900.000 ANADARKO PETROLEUM CORP 032511107 KR3F10080002: WESTWOOD MGMT	101.4400 101.4400	297,236.31 297,236.31	395,616.00 395,616.00	0.00	98,379.69 98,379.69
17,890.000 ANADARKO PETROLEUM CORP 032511107 KR3F19020002: S&P 500 INDEX	101.4400 101.4400	825,558.34 825,558.34	1,814,761.60 1,814,761.60	0.01	989,203.26 989,203.26
18,600.000 ANADARKO PETROLEUM CORP 032511107 KR2F10090002: INVESCO	101.4400 101.4400	1,882,214.05 1,882,214.05	1,886,784.00 1,886,784.00	0.01	4,569.95 4,569.95
39,362.000 ANADARKO PETROLEUM CORP 032511107 KR2F19020002: S&P 500 INDEX	101.4400 101.4400	2,585,264.56 2,585,264.56	3,992,881.28 3,992,881.28	0.03	1,407,616.72 1,407,616.72
10,300.000 ANADARKO PETROLEUM CORP 032511107 KR2F10080002: WESTWOOD MGMT	101.4400 101.4400	781,039.58 781,039.58	1,044,832.00 1,044,832.00	0.01	263,792.42 263,792.42
1,900.000 ANADIGICS INC 032515108 KR3F10020002: NTGI STRUCTURED	0.6730 0.6730	5,852.00 5,852.00	1,278.70 1,278.70	0.00	-4,573.30 -4,573.30
4,943.000 ANADIGICS INC 032515108 KR2F10020002: NTGI STRUCTURED	0.6730 0.6730	86,480.19 86,480.19	3,326.64 3,326.64	0.00	-83,153.55 -83,153.55
24,445.000 ANALOG DEVICES INC 032654105 KR2F19020002: S&P 500 INDEX	49.4900 49.4900	1,294,475.18 1,294,475.18	1,209,783.05 1,209,783.05	0.01	-84,692.13 -84,692.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,110.000 ANALOG DEVICES INC 032654105 KR3F19020002: S&P 500 INDEX	49.4900 49.4900	457,172.28 457,172.28	549,833.90 549,833.90	0.00	92,661.62 92,661.62
600.000 ANALOGIC CORP 032657207 KR3F10020002: NTGI STRUCTURED	63.9600 63.9600	30,737.57 30,737.57	38,376.00 38,376.00	0.00	7,638.43 7,638.43
1,194.000 ANALOGIC CORP 032657207 KR2F10020002: NTGI STRUCTURED	63.9600 63.9600	50,035.17 50,035.17	76,368.24 76,368.24	0.00	26,333.07 26,333.07
1,950.000 ANDERSONS INC/THE 034164103 KR3F10020002: NTGI STRUCTURED	62.8800 62.8800	56,785.57 56,785.57	122,616.00 122,616.00	0.00	65,830.43 65,830.43
3,900.000 ANDERSONS INC/THE 034164103 KR2F10020002: NTGI STRUCTURED	62.8800 62.8800	23,469.38 23,469.38	245,232.00 245,232.00	0.00	221,762.62 221,762.62
300.000 ANDREA ELECTRONICS CORP 034393108 KR3F10020002: NTGI STRUCTURED	0.0715 0.0715	18.03 18.03	21.45 21.45	0.00	3.42 3.42
4,674.000 ANDREA ELECTRONICS CORP 034393108 KR2F10020002: NTGI STRUCTURED	0.0715 0.0715	23,017.92 23,017.92	334.19 334.19	0.00	-22,683.73 -22,683.73
4,489.000 ANESIVA INC 03460L100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	12,992.51 12,992.51	0.00 0.00	0.00	-12,992.51 -12,992.51
300.000 ANESIVA INC 03460L100 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.70 2.70	0.00 0.00	0.00	-2.70 -2.70
4,973.000 ANGIODYNAMICS INC 03475V101 KR2F10020002: NTGI STRUCTURED	13.7200 13.7200	54,926.29 54,926.29	68,229.56 68,229.56	0.00	13,303.27 13,303.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 ANGIODYNAMICS INC 03475V101 KR3F10020002: NTGI STRUCTURED	13.7200 13.7200	21,872.00 21,872.00	21,952.00 21,952.00	0.00	80.00 80.00
900.000 ANIKA THERAPEUTICS INC 035255108 KR3F10020002: NTGI STRUCTURED	36.6600 36.6600	5,940.00 5,940.00	32,994.00 32,994.00	0.00	27,054.00 27,054.00
2,314.000 ANIKA THERAPEUTICS INC 035255108 KR2F10020002: NTGI STRUCTURED	36.6600 36.6600	20,739.19 20,739.19	84,831.24 84,831.24	0.00	64,092.05 64,092.05
16,141.000 ANN INC 035623107 KR2F10020002: NTGI STRUCTURED	41.1300 41.1300	248,973.78 248,973.78	663,879.33 663,879.33	0.00	414,905.55 414,905.55
8,000.000 ANN INC 035623107 KR3F10020002: NTGI STRUCTURED	41.1300 41.1300	214,936.68 214,936.68	329,040.00 329,040.00	0.00	114,103.32 114,103.32
33,500.000 ANNALY CAPITAL MANAGEMENT INC 035710409 KR2F10090002: INVESCO	10.6800 10.6800	396,640.00 396,640.00	357,780.00 357,780.00	0.00	-38,860.00 -38,860.00
400.000 ANTHRACITE CAPITAL INC 037023108 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.08 3.08	0.00 0.00	0.00	-3.08 -3.08
6,149.000 ANTHRACITE CAPITAL INC 037023108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	51,767.48 51,767.48	0.00 0.00	0.00	-51,767.48 -51,767.48
6,300.000 ANWORTH MORTGAGE ASSET CORP 037347101 KR3F10020002: NTGI STRUCTURED	4.7900 4.7900	44,522.10 44,522.10	30,177.00 30,177.00	0.00	-14,345.10 -14,345.10
20,529.000 ANWORTH MORTGAGE ASSET CORP 037347101 KR2F10020002: NTGI STRUCTURED	4.7900 4.7900	146,390.59 146,390.59	98,333.91 98,333.91	0.00	-48,056.68 -48,056.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,524.000 APACHE CORP 037411105 KR3F19020002: S&P 500 INDEX	93.8700 93.8700	643,593.97 643,593.97	1,269,497.88 1,269,497.88	0.01	625,903.91 625,903.91
29,755.000 APACHE CORP 037411105 KR2F19020002: S&P 500 INDEX	93.8700 93.8700	1,143,497.86 1,143,497.86	2,793,101.85 2,793,101.85	0.02	1,649,603.99 1,649,603.99
11,366.000 APARTMENT INVESTMENT & MANAGEM 03748R101 KR2F19020002: S&P 500 INDEX	31.8200 31.8200	295,963.50 295,963.50	361,666.12 361,666.12	0.00	65,702.62 65,702.62
5,166.000 APARTMENT INVESTMENT & MANAGEM 03748R101 KR3F19020002: S&P 500 INDEX	31.8200 31.8200	135,454.83 135,454.83	164,382.12 164,382.12	0.00	28,927.29 28,927.29
2,900.000 APOGEE ENTERPRISES INC 037598109 KR3F10020002: NTGI STRUCTURED	39.8000 39.8000	37,480.67 37,480.67	115,420.00 115,420.00	0.00	77,939.33 77,939.33
26,000.000 APOGEE ENTERPRISES INC 037598109 KR2F10080002: WESTWOOD MGMT	39.8000 39.8000	707,473.97 707,473.97	1,034,800.00 1,034,800.00	0.01	327,326.03 327,326.03
9,700.000 APOGEE ENTERPRISES INC 037598109 KR3F10080002: WESTWOOD MGMT	39.8000 39.8000	268,909.42 268,909.42	386,060.00 386,060.00	0.00	117,150.58 117,150.58
3,781.000 APOGEE ENTERPRISES INC 037598109 KR2F10020002: NTGI STRUCTURED	39.8000 39.8000	60,414.79 60,414.79	150,483.80 150,483.80	0.00	90,069.01 90,069.01
11,691.000 APHTON CORP 03759P101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	139,769.17 139,769.17	0.00 0.00	0.00	-139,769.17 -139,769.17
11,609.000 APOLLO EDUCATION GROUP INC 037604105 KR2F10020002: NTGI STRUCTURED	25.1500 25.1500	240,496.06 240,496.06	291,966.35 291,966.35	0.00	51,470.29 51,470.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,348.000 APOLLO COMMERCIAL REAL ESTATE 03762U105 KR2F10020002: NTGI STRUCTURED	15.7100 15.7100	93,873.95 93,873.95	84,017.08 84,017.08	0.00	-9,856.87 -9,856.87
3,600.000 APOLLO COMMERCIAL REAL ESTATE 03762U105 KR3F10020002: NTGI STRUCTURED	15.7100 15.7100	61,256.35 61,256.35	56,556.00 56,556.00	0.00	-4,700.35 -4,700.35
6,041.000 APOLLO RESIDENTIAL MORTGAGE IN 03763V102 KR2F10020002: NTGI STRUCTURED	15.4300 15.4300	114,140.53 114,140.53	93,212.63 93,212.63	0.00	-20,927.90 -20,927.90
1,300.000 APOLLO RESIDENTIAL MORTGAGE IN 03763V102 KR3F10020002: NTGI STRUCTURED	15.4300 15.4300	28,366.00 28,366.00	20,059.00 20,059.00	0.00	-8,307.00 -8,307.00
211,722.000 APPLE INC 037833100 KR3F19020002: S&P 500 INDEX	100.7500 100.7500	5,837,059.22 5,837,059.22	21,330,991.50 21,330,991.50	0.14	15,493,932.28 15,493,932.28
4,000.000 APPLE INC 037833100 KR3F10080002: WESTWOOD MGMT	100.7500 100.7500	290,598.53 290,598.53	403,000.00 403,000.00	0.00	112,401.47 112,401.47
24,509.000 APPLE INC 037833100 KR3F10060002: WESTFIELD CAPITAL	100.7500 100.7500	1,672,326.59 1,672,326.59	2,469,281.75 2,469,281.75	0.02	796,955.16 796,955.16
465,836.000 APPLE INC 037833100 KR2F19020002: S&P 500 INDEX	100.7500 100.7500	8,165,448.51 8,165,448.51	46,932,977.00 46,932,977.00	0.30	38,767,528.49 38,767,528.49
10,600.000 APPLE INC 037833100 KR2F10080002: WESTWOOD MGMT	100.7500 100.7500	765,283.23 765,283.23	1,067,950.00 1,067,950.00	0.01	302,666.77 302,666.77
81,000.000 APPLE INC 037833100 KR2F10090002: INVESCO	100.7500 100.7500	5,974,160.22 5,974,160.22	8,160,750.00 8,160,750.00	0.05	2,186,589.78 2,186,589.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,666.000 APPLE INC 037833100 KR2F10060002: WESTFIELD CAPITAL	100.7500 100.7500	4,260,999.37 4,260,999.37	6,414,349.50 6,414,349.50	0.04	2,153,350.13 2,153,350.13
34,500.000 APPLIED EXTRUSION TECHNOLOGIES 038196101 INC KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	145,118.01 145,118.01	0.00 0.00	0.00	-145,118.01 -145,118.01
6,699.000 APPLIED ENERGETICS INC 03819M106 KR2F10020002: NTGI STRUCTURED	0.0143 0.0143	29,750.90 29,750.90	95.80 95.80	0.00	-29,655.10 -29,655.10
400.000 APPLIED ENERGETICS INC 03819M106 KR3F10020002: NTGI STRUCTURED	0.0143 0.0143	42.00 42.00	5.72 5.72	0.00	-36.28 -36.28
5,366.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105 KR2F10020002: NTGI STRUCTURED	45.6500 45.6500	82,131.24 82,131.24	244,957.90 244,957.90	0.00	162,826.66 162,826.66
2,700.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105 KR3F10020002: NTGI STRUCTURED	45.6500 45.6500	94,187.13 94,187.13	123,255.00 123,255.00	0.00	29,067.87 29,067.87
94,787.000 APPLIED MATERIALS INC 038222105 KR2F19020002: S&P 500 INDEX	21.6100 21.6100	1,179,788.37 1,179,788.37	2,048,347.07 2,048,347.07	0.01	868,558.70 868,558.70
43,081.000 APPLIED MATERIALS INC 038222105 KR3F19020002: S&P 500 INDEX	21.6100 21.6100	731,338.95 731,338.95	930,980.41 930,980.41	0.01	199,641.46 199,641.46
2,200.000 APPLIED MICRO CIRCUITS CORP 03822W406 KR3F10020002: NTGI STRUCTURED	7.0000 7.0000	20,614.00 20,614.00	15,400.00 15,400.00	0.00	-5,214.00 -5,214.00
5,685.000 APPLIED MICRO CIRCUITS CORP 03822W406 KR2F10020002: NTGI STRUCTURED	7.0000 7.0000	70,753.33 70,753.33	39,795.00 39,795.00	0.00	-30,958.33 -30,958.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,601.000 APPLIEDTHEORY CORP 03828R104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	71,989.31 71,989.31	0.00 0.00	0.00	-71,989.31 -71,989.31
2,788.000 APPROACH RESOURCES INC 03834A103 KR2F10020002: NTGI STRUCTURED	14.5000 14.5000	66,653.98 66,653.98	40,426.00 40,426.00	0.00	-26,227.98 -26,227.98
2,400.000 APPROACH RESOURCES INC 03834A103 KR3F10020002: NTGI STRUCTURED	14.5000 14.5000	52,298.68 52,298.68	34,800.00 34,800.00	0.00	-17,498.68 -17,498.68
3,700.000 AQUACELL TECHNOLOGIES INC 03840N107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7.000 ARADIGM CORP COM 038505400 KR3F10020002: NTGI STRUCTURED	9.4800 9.4800	39.20 39.20	66.36 66.36	0.00	27.16 27.16
109.000 ARADIGM CORP COM 038505400 KR2F10020002: NTGI STRUCTURED	9.4800 9.4800	63,664.21 63,664.21	1,033.32 1,033.32	0.00	-62,630.89 -62,630.89
3,800.000 ARBOR REALTY TRUST INC 038923108 KR3F10020002: NTGI STRUCTURED	6.7400 6.7400	26,007.85 26,007.85	25,612.00 25,612.00	0.00	-395.85 -395.85
619.000 ARBOR REALTY TRUST INC 038923108 KR2F10020002: NTGI STRUCTURED	6.7400 6.7400	15,139.14 15,139.14	4,172.06 4,172.06	0.00	-10,967.08 -10,967.08
3,050.000 ARCBEST CORP 03937C105 KR2F10020002: NTGI STRUCTURED	37.3000 37.3000	93,998.85 93,998.85	113,765.00 113,765.00	0.00	19,766.15 19,766.15
1,500.000 ARCBEST CORP 03937C105 KR3F10020002: NTGI STRUCTURED	37.3000 37.3000	53,867.30 53,867.30	55,950.00 55,950.00	0.00	2,082.70 2,082.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,800.000 ARCH COAL INC 039380100 KR3F10020002: NTGI STRUCTURED	2.1200 2.1200	71,924.66 71,924.66	25,016.00 25,016.00	0.00	-46,908.66 -46,908.66
25,400.000 ARCH COAL INC 039380100 KR2F10020002: NTGI STRUCTURED	2.1200 2.1200	154,821.13 154,821.13	53,848.00 53,848.00	0.00	-100,973.13 -100,973.13
22,825.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR3F19020002: S&P 500 INDEX	51.1000 51.1000	663,134.20 663,134.20	1,166,357.50 1,166,357.50	0.01	503,223.30 503,223.30
50,219.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR2F19020002: S&P 500 INDEX	51.1000 51.1000	1,449,426.30 1,449,426.30	2,566,190.90 2,566,190.90	0.02	1,116,764.60 1,116,764.60
86,000.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR2F10090002: INVESCO	51.1000 51.1000	3,195,768.69 3,195,768.69	4,394,600.00 4,394,600.00	0.03	1,198,831.31 1,198,831.31
2,406.000 ARCTIC CAT INC 039670104 KR2F10020002: NTGI STRUCTURED	34.8200 34.8200	29,593.28 29,593.28	83,776.92 83,776.92	0.00	54,183.64 54,183.64
900.000 ARCTIC CAT INC 039670104 KR3F10020002: NTGI STRUCTURED	34.8200 34.8200	11,241.00 11,241.00	31,338.00 31,338.00	0.00	20,097.00 20,097.00
12,400.000 ARENA PHARMACEUTICALS INC 040047102 KR3F10020002: NTGI STRUCTURED	4.1900 4.1900	42,635.28 42,635.28	51,956.00 51,956.00	0.00	9,320.72 9,320.72
26,315.000 ARENA PHARMACEUTICALS INC 040047102 KR2F10020002: NTGI STRUCTURED	4.1900 4.1900	189,988.44 189,988.44	110,259.85 110,259.85	0.00	-79,728.59 -79,728.59
2,000.000 ARES COMMERCIAL REAL ESTATE 04013V108 CORP KR3F10020002: NTGI STRUCTURED	11.6900 11.6900	24,946.20 24,946.20	23,380.00 23,380.00	0.00	-1,566.20 -1,566.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,300.000 ARES COMMERCIAL REAL ESTATE 04013V108 CORP KR2F10020002: NTGI STRUCTURED	11.6900 11.6900	41,208.79 41,208.79	38,577.00 38,577.00	0.00	-2,631.79 -2,631.79
850.000 ARK RESTAURANTS CORP 040712101 KR2F10020002: NTGI STRUCTURED	22.4600 22.4600	9,278.25 9,278.25	19,091.00 19,091.00	0.00	9,812.75 9,812.75
300.000 ARK RESTAURANTS CORP 040712101 KR3F10020002: NTGI STRUCTURED	22.4600 22.4600	4,797.00 4,797.00	6,738.00 6,738.00	0.00	1,941.00 1,941.00
870.000 ARLINGTON ASSET INVESTMENT COR 041356205 KR2F10020002: NTGI STRUCTURED	25.4100 25.4100	92,819.59 92,819.59	22,106.70 22,106.70	0.00	-70,712.89 -70,712.89
200.000 ARLINGTON ASSET INVESTMENT COR 041356205 KR3F10020002: NTGI STRUCTURED	25.4100 25.4100	5,816.00 5,816.00	5,082.00 5,082.00	0.00	-734.00 -734.00
2,600.000 ARMADA HOFFLER PROPERTIES INC 04208T108 KR3F10020002: NTGI STRUCTURED	9.0800 9.0800	24,467.91 24,467.91	23,608.00 23,608.00	0.00	-859.91 -859.91
41,796.000 ARMOUR RESIDENTIAL REIT INC 042315101 KR2F10020002: NTGI STRUCTURED	3.8500 3.8500	281,788.48 281,788.48	160,914.60 160,914.60	0.00	-120,873.88 -120,873.88
17,700.000 ARMOUR RESIDENTIAL REIT INC 042315101 KR3F10020002: NTGI STRUCTURED	3.8500 3.8500	122,888.92 122,888.92	68,145.00 68,145.00	0.00	-54,743.92 -54,743.92
393.000 AROTECH CORP 042682203 KR2F10020002: NTGI STRUCTURED	3.2500 3.2500	12,156.89 12,156.89	1,277.25 1,277.25	0.00	-10,879.64 -10,879.64
100.000 AROTECH CORP 042682203 KR3F10020002: NTGI STRUCTURED	3.2500 3.2500	220.00 220.00	325.00 325.00	0.00	105.00 105.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 ARRHYTHMIA RESEARCH TECHNOLOGY 042698308 KR3F10020002: NTGI STRUCTURED	6.5500 6.5500	3,080.50 3,080.50	4,585.00 4,585.00	0.00	1,504.50 1,504.50
1,225.000 ARRHYTHMIA RESEARCH TECHNOLOGY 042698308 KR2F10020002: NTGI STRUCTURED	6.5500 6.5500	14,986.43 14,986.43	8,023.75 8,023.75	0.00	-6,962.68 -6,962.68
3,006.000 ARQULE INC 04269E107 KR2F10020002: NTGI STRUCTURED	1.1200 1.1200	23,972.05 23,972.05	3,366.72 3,366.72	0.00	-20,605.33 -20,605.33
1,100.000 ARQULE INC 04269E107 KR3F10020002: NTGI STRUCTURED	1.1200 1.1200	7,095.00 7,095.00	1,232.00 1,232.00	0.00	-5,863.00 -5,863.00
11,357.000 ARRAY BIOPHARMA INC 04269X105 KR2F10020002: NTGI STRUCTURED	3.5700 3.5700	68,019.85 68,019.85	40,544.49 40,544.49	0.00	-27,475.36 -27,475.36
1,200.000 ARRAY BIOPHARMA INC 04269X105 KR3F10020002: NTGI STRUCTURED	3.5700 3.5700	2,904.00 2,904.00	4,284.00 4,284.00	0.00	1,380.00 1,380.00
35,700.000 ARRIS GROUP INC 04270V106 KR2F10080002: WESTWOOD MGMT	28.3550 28.3550	1,133,262.63 1,133,262.63	1,012,273.50 1,012,273.50	0.01	-120,989.13 -120,989.13
12,900.000 ARRIS GROUP INC 04270V106 KR3F10080002: WESTWOOD MGMT	28.3550 28.3550	409,056.00 409,056.00	365,779.50 365,779.50	0.00	-43,276.50 -43,276.50
7,300.000 ARRIS GROUP INC 04270V106 KR3F10020002: NTGI STRUCTURED	28.3550 28.3550	122,056.00 122,056.00	206,991.50 206,991.50	0.00	84,935.50 84,935.50
16,600.000 ARRIS GROUP INC 04270V106 KR3F10030002: SYSTEMATIC	28.3550 28.3550	542,500.08 542,500.08	470,693.00 470,693.00	0.00	-71,807.08 -71,807.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,875.000 ARRIS GROUP INC 04270V106 KR2F10030002: SYSTEMATIC	28.3550 28.3550	1,401,835.45 1,401,835.45	1,215,720.63 1,215,720.63	0.01	-186,114.82 -186,114.82
15,069.000 ARRIS GROUP INC 04270V106 KR2F10020002: NTGI STRUCTURED	28.3550 28.3550	251,953.68 251,953.68	427,281.50 427,281.50	0.00	175,327.82 175,327.82
2,051.220 ARROW FINANCIAL CORP 042744102 KR2F10020002: NTGI STRUCTURED	25.0700 25.0700	25,448.85 25,448.85	51,424.09 51,424.09	0.00	25,975.24 25,975.24
979.200 ARROW FINANCIAL CORP 042744102 KR3F10020002: NTGI STRUCTURED	25.0700 25.0700	21,507.35 21,507.35	24,548.54 24,548.54	0.00	3,041.19 3,041.19
2,600.000 ARROW RESOURCES DEVELOPMENT IN 04276R109 KR2F10020002: NTGI STRUCTURED	0.0039 0.0039	8,151.00 8,151.00	10.14 10.14	0.00	-8,140.86 -8,140.86
200.000 ARROW RESOURCES DEVELOPMENT IN 04276R109 KR3F10020002: NTGI STRUCTURED	0.0039 0.0039	2.80 2.80	0.78 0.78	0.00	-2.02 -2.02
6,888.000 ARROWHEAD RESEARCH CORP 042797209 KR2F10020002: NTGI STRUCTURED	14.7700 14.7700	92,881.52 92,881.52	101,735.76 101,735.76	0.00	8,854.24 8,854.24
3,315.000 ARROWHEAD RESEARCH CORP 042797209 KR3F10020002: NTGI STRUCTURED	14.7700 14.7700	49,320.52 49,320.52	48,962.55 48,962.55	0.00	-357.97 -357.97
900.000 ARTESIAN RESOURCES CORP 043113208 KR3F10020002: NTGI STRUCTURED	20.1400 20.1400	16,902.00 16,902.00	18,126.00 18,126.00	0.00	1,224.00 1,224.00
3,743.000 ARTESIAN RESOURCES CORP 043113208 KR2F10020002: NTGI STRUCTURED	20.1400 20.1400	70,552.46 70,552.46	75,384.02 75,384.02	0.00	4,831.56 4,831.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200.000 ARUBA NETWORKS INC 043176106 KR3F10020002: NTGI STRUCTURED	21.5800 21.5800	110,031.77 110,031.77	133,796.00 133,796.00	0.00	23,764.23 23,764.23
13,099.000 ARUBA NETWORKS INC 043176106 KR2F10020002: NTGI STRUCTURED	21.5800 21.5800	161,694.45 161,694.45	282,676.42 282,676.42	0.00	120,981.97 120,981.97
6,374.000 ASBURY AUTOMOTIVE GROUP INC 043436104 KR2F10020002: NTGI STRUCTURED	64.4200 64.4200	75,465.08 75,465.08	410,613.08 410,613.08	0.00	335,148.00 335,148.00
3,200.000 ASBURY AUTOMOTIVE GROUP INC 043436104 KR3F10020002: NTGI STRUCTURED	64.4200 64.4200	56,012.36 56,012.36	206,144.00 206,144.00	0.00	150,131.64 150,131.64
1,285.000 ASCENT CAPITAL GROUP INC 043632108 KR2F10020002: NTGI STRUCTURED	60.2000 60.2000	35,409.11 35,409.11	77,357.00 77,357.00	0.00	41,947.89 41,947.89
600.000 ASCENT CAPITAL GROUP INC 043632108 KR3F10020002: NTGI STRUCTURED	60.2000 60.2000	26,649.86 26,649.86	36,120.00 36,120.00	0.00	9,470.14 9,470.14
5,209.000 ASHFORD HOSPITALITY PRIME INC 044102101 KR2F10020002: NTGI STRUCTURED	15.2300 15.2300	90,649.97 90,649.97	79,333.07 79,333.07	0.00	-11,316.90 -11,316.90
900.000 ASHFORD HOSPITALITY PRIME INC 044102101 KR3F10020002: NTGI STRUCTURED	15.2300 15.2300	19,215.00 19,215.00	13,707.00 13,707.00	0.00	-5,508.00 -5,508.00
9,048.000 ASHFORD HOSPITALITY TRUST INC 044103109 KR2F10020002: NTGI STRUCTURED	10.2200 10.2200	110,189.32 110,189.32	92,470.56 92,470.56	0.00	-17,718.76 -17,718.76
4,500.000 ASHFORD HOSPITALITY TRUST INC 044103109 KR3F10020002: NTGI STRUCTURED	10.2200 10.2200	54,949.95 54,949.95	45,990.00 45,990.00	0.00	-8,959.95 -8,959.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,391.000 ASPEN TECHNOLOGY INC 045327103 KR2F10020002: NTGI STRUCTURED	37.7200 37.7200	245,764.98 245,764.98	429,668.52 429,668.52	0.00	183,903.54 183,903.54
5,531.000 ASPEN TECHNOLOGY INC 045327103 KR3F10020002: NTGI STRUCTURED	37.7200 37.7200	141,334.97 141,334.97	208,629.32 208,629.32	0.00	67,294.35 67,294.35
6,237.000 ASSOCIATED ESTATES REALTY CORP 045604105 KR2F10020002: NTGI STRUCTURED	17.5100 17.5100	75,387.11 75,387.11	109,209.87 109,209.87	0.00	33,822.76 33,822.76
3,000.000 ASSOCIATED ESTATES REALTY CORP 045604105 KR3F10020002: NTGI STRUCTURED	17.5100 17.5100	46,490.63 46,490.63	52,530.00 52,530.00	0.00	6,039.37 6,039.37
2,524.000 ASSURANT INC 04621X108 KR3F19020002: S&P 500 INDEX	64.3000 64.3000	93,293.92 93,293.92	162,293.20 162,293.20	0.00	68,999.28 68,999.28
5,553.000 ASSURANT INC 04621X108 KR2F19020002: S&P 500 INDEX	64.3000 64.3000	195,484.06 195,484.06	357,057.90 357,057.90	0.00	161,573.84 161,573.84
2,400.000 ASSURANT INC 04621X108 KR2F10090002: INVESCO	64.3000 64.3000	131,388.00 131,388.00	154,320.00 154,320.00	0.00	22,932.00 22,932.00
500.000 ASTA FUNDING INC 046220109 KR3F10020002: NTGI STRUCTURED	8.2100 8.2100	3,560.00 3,560.00	4,105.00 4,105.00	0.00	545.00 545.00
1,335.000 ASTA FUNDING INC 046220109 KR2F10020002: NTGI STRUCTURED	8.2100 8.2100	49,162.50 49,162.50	10,960.35 10,960.35	0.00	-38,202.15 -38,202.15
1,837.000 ASTEC INDUSTRIES INC 046224101 KR2F10020002: NTGI STRUCTURED	36.4700 36.4700	46,513.04 46,513.04	66,995.39 66,995.39	0.00	20,482.35 20,482.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 ASTEC INDUSTRIES INC 046224101 KR3F10020002: NTGI STRUCTURED	36.4700 36.4700	31,378.50 31,378.50	32,823.00 32,823.00	0.00	1,444.50 1,444.50
1,380.000 ASTEA INTERNATIONAL INC 04622E208 KR2F10020002: NTGI STRUCTURED	27.2197 27.2197	37,563.13 37,563.13	37,563.13 37,563.13	0.00	0.00 0.00
600.000 ASTEA INTERNATIONAL INC 04622E208 KR3F10020002: NTGI STRUCTURED	4.2342 4.2342	2,540.50 2,540.50	2,540.50 2,540.50	0.00	0.00 0.00
303.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107 KR2F10020002: NTGI STRUCTURED	5.8500 5.8500	1,090.80 1,090.80	1,772.55 1,772.55	0.00	681.75 681.75
116.000 ASTERIAS BIOTHERAPEUTICS INC 04624N107 KR3F10020002: NTGI STRUCTURED	5.8500 5.8500	417.60 417.60	678.60 678.60	0.00	261.00 261.00
6,500.000 ASTORIA FINANCIAL CORP 046265104 KR3F10020002: NTGI STRUCTURED	12.3900 12.3900	82,772.78 82,772.78	80,535.00 80,535.00	0.00	-2,237.78 -2,237.78
13,144.000 ASTORIA FINANCIAL CORP 046265104 KR2F10020002: NTGI STRUCTURED	12.3900 12.3900	126,846.72 126,846.72	162,854.16 162,854.16	0.00	36,007.44 36,007.44
978.000 ASTRO-MED INC 04638F108 KR2F10020002: NTGI STRUCTURED	13.1900 13.1900	3,751.96 3,751.96	12,899.82 12,899.82	0.00	9,147.86 9,147.86
400.000 ASTRO-MED INC 04638F108 KR3F10020002: NTGI STRUCTURED	13.1900 13.1900	3,160.00 3,160.00	5,276.00 5,276.00	0.00	2,116.00 2,116.00
1,437.000 ASTRONICS CORP 046433108 KR2F10020002: NTGI STRUCTURED	47.6800 47.6800	2,963.00 2,963.00	68,516.16 68,516.16	0.00	65,553.16 65,553.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 ASTRONICS CORP 046433108 KR3F10020002: NTGI STRUCTURED	47.6800 47.6800	7,997.00 7,997.00	23,840.00 23,840.00	0.00	15,843.00 15,843.00
3,221.400 ASTRONICS CORP 046433207 KR2F10020002: NTGI STRUCTURED	47.5000 47.5000	15,773.38 15,773.38	153,016.50 153,016.50	0.00	137,243.12 137,243.12
1,321.600 ASTRONICS CORP 046433207 KR3F10020002: NTGI STRUCTURED	47.5000 47.5000	17,711.21 17,711.21	62,776.00 62,776.00	0.00	45,064.79 45,064.79
200.000 ASTROTECH CORP 046484101 KR3F10020002: NTGI STRUCTURED	2.8200 2.8200	167.50 167.50	564.00 564.00	0.00	396.50 396.50
337.000 ASTROTECH CORP 046484101 KR2F10020002: NTGI STRUCTURED	2.8200 2.8200	17,936.82 17,936.82	950.34 950.34	0.00	-16,986.48 -16,986.48
30,700.000 AT&T LATIN AMER CORP COM 04649A106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	97,764.97 97,764.97	0.00 0.00	0.00	-97,764.97 -97,764.97
1,108.000 ASURE SOFTWARE INC 04649U102 KR2F10020002: NTGI STRUCTURED	5.1000 5.1000	27,940.97 27,940.97	5,650.80 5,650.80	0.00	-22,290.17 -22,290.17
750.000 ASURE SOFTWARE INC 04649U102 KR3F10020002: NTGI STRUCTURED	5.1000 5.1000	1,560.50 1,560.50	3,825.00 3,825.00	0.00	2,264.50 2,264.50
8,249.000 ATLANTIC AMERICAN CORP 048209100 KR2F10020002: NTGI STRUCTURED	3.7700 3.7700	24,844.52 24,844.52	31,098.73 31,098.73	0.00	6,254.21 6,254.21
2,400.000 ATLANTIC AMERICAN CORP 048209100 KR3F10020002: NTGI STRUCTURED	3.7700 3.7700	4,920.00 4,920.00	9,048.00 9,048.00	0.00	4,128.00 4,128.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48.000 ATLANTIC COAST FINANCIAL CORP 048426100 KR2F10020002: NTGI STRUCTURED	4.0800 4.0800	480.00 480.00	195.84 195.84	0.00	-284.16 -284.16
100.000 ATLANTIC COAST FINANCIAL CORP 048426100 KR3F10020002: NTGI STRUCTURED	4.0800 4.0800	105.50 105.50	408.00 408.00	0.00	302.50 302.50
3,850.000 ATLANTIC PREMIUM BRANDS LTD 04878P105 KR2F10020002: NTGI STRUCTURED	0.5850 0.5850	10,905.12 10,905.12	2,252.25 2,252.25	0.00	-8,652.87 -8,652.87
800.000 ATLANTIC TELE-NETWORK INC 049079205 KR3F10020002: NTGI STRUCTURED	53.9000 53.9000	29,509.33 29,509.33	43,120.00 43,120.00	0.00	13,610.67 13,610.67
3,379.000 ATLANTIC TELE-NETWORK INC 049079205 KR2F10070002: RIVER ROAD	53.9000 53.9000	121,007.20 121,007.20	182,128.10 182,128.10	0.00	61,120.90 61,120.90
1,445.000 ATLANTIC TELE-NETWORK INC 049079205 KR2F10020002: NTGI STRUCTURED	53.9000 53.9000	40,581.95 40,581.95	77,885.50 77,885.50	0.00	37,303.55 37,303.55
1,207.000 ATLANTIC TELE-NETWORK INC 049079205 KR3F10070002: RIVER ROAD	53.9000 53.9000	44,811.10 44,811.10	65,057.30 65,057.30	0.00	20,246.20 20,246.20
572.000 ATLANTICUS HLDGS CORP COM 04914Y102 KR3F10020002: NTGI STRUCTURED	1.8800 1.8800	1,681.68 1,681.68	1,075.36 1,075.36	0.00	-606.32 -606.32
1,512.000 ATLANTICUS HLDGS CORP COM 04914Y102 KR2F10020002: NTGI STRUCTURED	1.8800 1.8800	25,949.03 25,949.03	2,842.56 2,842.56	0.00	-23,106.47 -23,106.47
994.000 ATLANTIS PLASTICS INC 049156102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,459.35 6,459.35	0.00 0.00	0.00	-6,459.35 -6,459.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 ATLANTIS PLASTICS INC 049156102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4.50 4.50	0.00 0.00	0.00	-4.50 -4.50
3,556.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205 KR2F10020002: NTGI STRUCTURED	33.0200 33.0200	162,435.84 162,435.84	117,419.12 117,419.12	0.00	-45,016.72 -45,016.72
1,800.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205 KR3F10020002: NTGI STRUCTURED	33.0200 33.0200	98,843.85 98,843.85	59,436.00 59,436.00	0.00	-39,407.85 -39,407.85
34,020.000 ATMOS ENERGY CORP 049560105 KR3F10030002: SYSTEMATIC	47.7000 47.7000	1,505,751.97 1,505,751.97	1,622,754.00 1,622,754.00	0.01	117,002.03 117,002.03
87,905.000 ATMOS ENERGY CORP 049560105 KR2F10030002: SYSTEMATIC	47.7000 47.7000	3,884,935.96 3,884,935.96	4,193,068.50 4,193,068.50	0.03	308,132.54 308,132.54
100.000 ATNA RESOURCES LTD 04957F101 KR3F10020002: NTGI STRUCTURED	0.0875 0.0875	94.00 94.00	8.75 8.75	0.00	-85.25 -85.25
1,122.000 ATNA RESOURCES LTD 04957F101 KR2F10020002: NTGI STRUCTURED	0.0875 0.0875	7,703.31 7,703.31	98.18 98.18	0.00	-7,605.13 -7,605.13
1,946.000 ATRICURE INC 04963C209 KR3F10020002: NTGI STRUCTURED	14.7200 14.7200	18,720.18 18,720.18	28,645.12 28,645.12	0.00	9,924.94 9,924.94
1,431.000 ATRICURE INC 04963C209 KR2F10020002: NTGI STRUCTURED	14.7200 14.7200	20,856.49 20,856.49	21,064.32 21,064.32	0.00	207.83 207.83
500.000 ATRINSIC INC 04964C208 KR3F10020002: NTGI STRUCTURED	0.0035 0.0035	1,199.50 1,199.50	1.75 1.75	0.00	-1,197.75 -1,197.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,092.000 ATRINSIC INC 04964C208 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	9,326.71 9,326.71	3.82 3.82	0.00	-9,322.89 -9,322.89
338.000 ATRION CORP 049904105 KR3F10020002: NTGI STRUCTURED	305.0100 305.0100	65,608.66 65,608.66	103,093.38 103,093.38	0.00	37,484.72 37,484.72
478.000 ATRION CORP 049904105 KR2F10020002: NTGI STRUCTURED	305.0100 305.0100	55,695.42 55,695.42	145,794.78 145,794.78	0.00	90,099.36 90,099.36
400.000 AUTOBYTEL INC 05275N205 KR3F10020002: NTGI STRUCTURED	8.5900 8.5900	2,060.00 2,060.00	3,436.00 3,436.00	0.00	1,376.00 1,376.00
783.000 AUTOBYTEL INC 05275N205 KR2F10020002: NTGI STRUCTURED	8.5900 8.5900	77,011.06 77,011.06	6,725.97 6,725.97	0.00	-70,285.09 -70,285.09
8,035.000 AUTODESK INC 052769106 KR3F19020002: S&P 500 INDEX	55.1000 55.1000	301,370.65 301,370.65	442,728.50 442,728.50	0.00	141,357.85 141,357.85
23,860.000 AUTODESK INC 052769106 KR2F10060002: WESTFIELD CAPITAL	55.1000 55.1000	1,179,858.72 1,179,858.72	1,314,686.00 1,314,686.00	0.01	134,827.28 134,827.28
17,678.000 AUTODESK INC 052769106 KR2F19020002: S&P 500 INDEX	55.1000 55.1000	667,717.12 667,717.12	974,057.80 974,057.80	0.01	306,340.68 306,340.68
9,190.000 AUTODESK INC 052769106 KR3F10060002: WESTFIELD CAPITAL	55.1000 55.1000	453,519.01 453,519.01	506,369.00 506,369.00	0.00	52,849.99 52,849.99
17,004.000 AUTOMATIC DATA PROCESSING INC 053015103 KR3F19020002: S&P 500 INDEX	83.0800 83.0800	671,455.33 671,455.33	1,412,692.32 1,412,692.32	0.01	741,236.99 741,236.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,413.000 AUTOMATIC DATA PROCESSING INC 053015103 KR2F19020002: S&P 500 INDEX	83.0800 83.0800	1,550,059.24 1,550,059.24	3,108,272.04 3,108,272.04	0.02	1,558,212.80 1,558,212.80
6,086.000 AUTONATION INC 05329W102 KR2F19020002: S&P 500 INDEX	50.3100 50.3100	250,393.13 250,393.13	306,186.66 306,186.66	0.00	55,793.53 55,793.53
2,766.000 AUTONATION INC 05329W102 KR3F19020002: S&P 500 INDEX	50.3100 50.3100	110,339.37 110,339.37	139,157.46 139,157.46	0.00	28,818.09 28,818.09
2,536.000 AUTOZONE INC 053332102 KR2F19020002: S&P 500 INDEX	509.6600 509.6600	794,699.30 794,699.30	1,292,497.76 1,292,497.76	0.01	497,798.46 497,798.46
1,153.000 AUTOZONE INC 053332102 KR3F19020002: S&P 500 INDEX	509.6600 509.6600	274,052.30 274,052.30	587,637.98 587,637.98	0.00	313,585.68 313,585.68
2,200.000 AUXILIUM PHARMACEUTICALS INC 05334D107 KR3F10020002: NTGI STRUCTURED	29.8500 29.8500	43,183.36 43,183.36	65,670.00 65,670.00	0.00	22,486.64 22,486.64
4,438.000 AUXILIUM PHARMACEUTICALS INC 05334D107 KR2F10020002: NTGI STRUCTURED	29.8500 29.8500	102,839.29 102,839.29	132,474.30 132,474.30	0.00	29,635.01 29,635.01
40,600.000 AVADO BRANDS INC COM 05336P108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	287,558.39 287,558.39	0.00 0.00	0.00	-287,558.39 -287,558.39
4,400.000 AVALONBAY COMMUNITIES INC 053484101 KR3F10030002: SYSTEMATIC	140.9700 140.9700	635,990.44 635,990.44	620,268.00 620,268.00	0.00	-15,722.44 -15,722.44
10,206.000 AVALONBAY COMMUNITIES INC 053484101 KR2F19020002: S&P 500 INDEX	140.9700 140.9700	1,250,202.49 1,250,202.49	1,438,739.82 1,438,739.82	0.01	188,537.33 188,537.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,639.000 AVALONBAY COMMUNITIES INC 053484101 KR3F19020002: S&P 500 INDEX	140.9700 140.9700	640,745.65 640,745.65	653,959.83 653,959.83	0.00	13,214.18 13,214.18
11,375.000 AVALONBAY COMMUNITIES INC 053484101 KR2F10030002: SYSTEMATIC	140.9700 140.9700	1,642,817.77 1,642,817.77	1,603,533.75 1,603,533.75	0.01	-39,284.02 -39,284.02
5,700.000 AVANIR PHARMACEUTICALS INC 05348P401 KR3F10020002: NTGI STRUCTURED	11.9200 11.9200	30,958.11 30,958.11	67,944.00 67,944.00	0.00	36,985.89 36,985.89
2,003.000 AVANIR PHARMACEUTICALS INC 05348P401 KR2F10020002: NTGI STRUCTURED	11.9200 11.9200	41,329.96 41,329.96	23,875.76 23,875.76	0.00	-17,454.20 -17,454.20
200.000 AVAX TECHNOLOGIES INC 053495305 KR3F10020002: NTGI STRUCTURED	0.0110 0.0110	8.00 8.00	2.20 2.20	0.00	-5.80 -5.80
1,769.000 AVAX TECHNOLOGIES INC 053495305 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	11,866.31 11,866.31	19.46 19.46	0.00	-11,846.85 -11,846.85
7,292.000 AVERY DENNISON CORP 053611109 KR2F19020002: S&P 500 INDEX	44.6500 44.6500	264,236.87 264,236.87	325,587.80 325,587.80	0.00	61,350.93 61,350.93
3,314.000 AVERY DENNISON CORP 053611109 KR3F19020002: S&P 500 INDEX	44.6500 44.6500	148,624.84 148,624.84	147,970.10 147,970.10	0.00	-654.74 -654.74
9,819.000 AVIAT NETWORKS INC 05366Y102 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	234,733.75 234,733.75	17,674.20 17,674.20	0.00	-217,059.55 -217,059.55
7,100.000 AVIAT NETWORKS INC 05366Y102 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	23,133.94 23,133.94	12,780.00 12,780.00	0.00	-10,353.94 -10,353.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 AVID TECHNOLOGY INC 05367P100 KR3F10020002: NTGI STRUCTURED	10.1000 10.1000	26,310.00 26,310.00	15,150.00 15,150.00	0.00	-11,160.00 -11,160.00
3,835.000 AVID TECHNOLOGY INC 05367P100 KR2F10020002: NTGI STRUCTURED	10.1000 10.1000	146,152.55 146,152.55	38,733.50 38,733.50	0.00	-107,419.05 -107,419.05
4,481.000 AVINCI MEDIA CORP 053728101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	39,827.45 39,827.45	0.00 0.00	0.00	-39,827.45 -39,827.45
300.000 AVINCI MEDIA CORP 053728101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.93 3.93	0.00 0.00	0.00	-3.93 -3.93
8,403.000 AVISTA CORP 05379B107 KR2F10020002: NTGI STRUCTURED	30.5300 30.5300	159,382.10 159,382.10	256,543.59 256,543.59	0.00	97,161.49 97,161.49
4,200.000 AVISTA CORP 05379B107 KR3F10020002: NTGI STRUCTURED	30.5300 30.5300	103,244.72 103,244.72	128,226.00 128,226.00	0.00	24,981.28 24,981.28
1,900.000 AVIV REIT INC 05381L101 KR2F10020002: NTGI STRUCTURED	26.3500 26.3500	53,792.99 53,792.99	50,065.00 50,065.00	0.00	-3,727.99 -3,727.99
15,368.000 AVON PRODUCTS INC 054303102 KR3F19020002: S&P 500 INDEX	12.6000 12.6000	389,584.02 389,584.02	193,636.80 193,636.80	0.00	-195,947.22 -195,947.22
33,812.000 AVON PRODUCTS INC 054303102 KR2F19020002: S&P 500 INDEX	12.6000 12.6000	854,468.71 854,468.71	426,031.20 426,031.20	0.00	-428,437.51 -428,437.51
1,700.000 AWARE INC 05453N100 KR3F10020002: NTGI STRUCTURED	3.6900 3.6900	5,134.00 5,134.00	6,273.00 6,273.00	0.00	1,139.00 1,139.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,606.000 AWARE INC 05453N100 KR2F10020002: NTGI STRUCTURED	3.6900 3.6900	158,112.48 158,112.48	16,996.14 16,996.14	0.00	-141,116.34 -141,116.34
8,971.000 AXCELIS TECHNOLOGIES INC 054540109 KR2F10020002: NTGI STRUCTURED	1.9900 1.9900	86,513.28 86,513.28	17,852.29 17,852.29	0.00	-68,660.99 -68,660.99
3,400.000 AXCELIS TECHNOLOGIES INC 054540109 KR3F10020002: NTGI STRUCTURED	1.9900 1.9900	5,576.00 5,576.00	6,766.00 6,766.00	0.00	1,190.00 1,190.00
200.000 AXCESS INTERNATIONAL INC 054546106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.00 9.00	0.00 0.00	0.00	-9.00 -9.00
2,512.000 AXCESS INTERNATIONAL INC 054546106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	4,809.79 4,809.79	0.00 0.00	0.00	-4,809.79 -4,809.79
122.000 AXION INTERNATIONAL HOLDINGS I 05462D101 KR2F10020002: NTGI STRUCTURED	0.0800 0.0800	50,671.17 50,671.17	9.76 9.76	0.00	-50,661.41 -50,661.41
4,351.000 AXIALL CORP 05463D100 KR3F10020002: NTGI STRUCTURED	35.8100 35.8100	160,010.99 160,010.99	155,809.31 155,809.31	0.00	-4,201.68 -4,201.68
9,223.000 AXIALL CORP 05463D100 KR2F10020002: NTGI STRUCTURED	35.8100 35.8100	422,138.18 422,138.18	330,275.63 330,275.63	0.00	-91,862.55 -91,862.55
269.000 AXOGEN INC COM 05463X106 KR2F10020002: NTGI STRUCTURED	2.4400 2.4400	975.12 975.12	656.36 656.36	0.00	-318.76 -318.76
200.000 AXOGEN INC COM 05463X106 KR3F10020002: NTGI STRUCTURED	2.4400 2.4400	510.50 510.50	488.00 488.00	0.00	-22.50 -22.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,443.000 BB&T CORP 054937107 KR3F19020002: S&P 500 INDEX	37.2100 37.2100	617,268.16 617,268.16	946,734.03 946,734.03	0.01	329,465.87 329,465.87
55,981.000 BB&T CORP 054937107 KR2F19020002: S&P 500 INDEX	37.2100 37.2100	1,583,006.68 1,583,006.68	2,083,053.01 2,083,053.01	0.01	500,046.33 500,046.33
17,740.000 B&G FOODS INC 05508R106 KR3F10060002: WESTFIELD CAPITAL	27.5500 27.5500	513,055.47 513,055.47	488,737.00 488,737.00	0.00	-24,318.47 -24,318.47
3,000.000 B&G FOODS INC 05508R106 KR3F10020002: NTGI STRUCTURED	27.5500 27.5500	68,594.65 68,594.65	82,650.00 82,650.00	0.00	14,055.35 14,055.35
46,060.000 B&G FOODS INC 05508R106 KR2F10060002: WESTFIELD CAPITAL	27.5500 27.5500	1,313,723.70 1,313,723.70	1,268,953.00 1,268,953.00	0.01	-44,770.70 -44,770.70
5,849.000 B&G FOODS INC 05508R106 KR2F10020002: NTGI STRUCTURED	27.5500 27.5500	107,060.73 107,060.73	161,139.95 161,139.95	0.00	54,079.22 54,079.22
400.000 BCB BANCORP INC 055298103 KR3F10020002: NTGI STRUCTURED	13.3000 13.3000	4,272.00 4,272.00	5,320.00 5,320.00	0.00	1,048.00 1,048.00
1,087.000 BCB BANCORP INC 055298103 KR2F10020002: NTGI STRUCTURED	13.3000 13.3000	8,779.90 8,779.90	14,457.10 14,457.10	0.00	5,677.20 5,677.20
1,700.000 BB LIQUIDATING INC CLA 05532D107 KR3F10020002: NTGI STRUCTURED	0.0110 0.0110	39.10 39.10	18.70 18.70	0.00	-20.40 -20.40
30,021.000 BB LIQUIDATING INC CLA 05532D107 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	264,804.88 264,804.88	330.23 330.23	0.00	-264,474.65 -264,474.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 BFC FINANCIAL CORP 055384200 KR3F10020002: NTGI STRUCTURED	3.8500 3.8500	41.50 41.50	385.00 385.00	0.00	343.50 343.50
792.000 BFC FINANCIAL CORP 055384200 KR2F10020002: NTGI STRUCTURED	3.8500 3.8500	6,872.67 6,872.67	3,049.20 3,049.20	0.00	-3,823.47 -3,823.47
131.000 BBX CAP CORP 05540P100 KR2F10020002: NTGI STRUCTURED	17.4300 17.4300	17,289.81 17,289.81	2,283.33 2,283.33	0.00	-15,006.48 -15,006.48
100.000 BBX CAP CORP 05540P100 KR3F10020002: NTGI STRUCTURED	17.4300 17.4300	391.50 391.50	1,743.00 1,743.00	0.00	1,351.50 1,351.50
1,300.000 BGC PARTNERS INC 05541T101 KR3F10020002: NTGI STRUCTURED	7.4300 7.4300	10,439.00 10,439.00	9,659.00 9,659.00	0.00	-780.00 -780.00
4,606.000 BGC PARTNERS INC 05541T101 KR2F10020002: NTGI STRUCTURED	7.4300 7.4300	63,637.95 63,637.95	34,222.58 34,222.58	0.00	-29,415.37 -29,415.37
100.000 BKF CAPITAL GROUP INC 05548G102 KR3F10020002: NTGI STRUCTURED	1.3900 1.3900	125.50 125.50	139.00 139.00	0.00	13.50 13.50
75.000 BKF CAPITAL GROUP INC 05548G102 KR2F10020002: NTGI STRUCTURED	1.3900 1.3900	2,122.34 2,122.34	104.25 104.25	0.00	-2,018.09 -2,018.09
26,300.000 BMC INDS INC MINN COM 055607105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	743,503.50 743,503.50	0.00 0.00	0.00	-743,503.50 -743,503.50
1,800.000 BPZ RESOURCES INC 055639108 KR3F10020002: NTGI STRUCTURED	1.9100 1.9100	5,742.00 5,742.00	3,438.00 3,438.00	0.00	-2,304.00 -2,304.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,892.000 BPZ RESOURCES INC 055639108 KR2F10020002: NTGI STRUCTURED	1.9100 1.9100	123,855.74 123,855.74	9,343.72 9,343.72	0.00	-114,512.02 -114,512.02
813.000 BRT REALTY TRUST 055645303 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	12,776.93 12,776.93	6,097.50 6,097.50	0.00	-6,679.43 -6,679.43
340.000 BRT REALTY TRUST 055645303 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	2,261.80 2,261.80	2,550.00 2,550.00	0.00	288.20 288.20
400.000 BSD MEDICAL CORP 055662100 KR3F10020002: NTGI STRUCTURED	0.5645 0.5645	1,164.00 1,164.00	225.80 225.80	0.00	-938.20 -938.20
8,250.000 BSD MEDICAL CORP 055662100 KR2F10020002: NTGI STRUCTURED	0.5645 0.5645	30,291.48 30,291.48	4,657.13 4,657.13	0.00	-25,634.35 -25,634.35
385.000 BNC BANCORP 05566T101 KR2F10020002: NTGI STRUCTURED	15.6600 15.6600	5,514.59 5,514.59	6,029.10 6,029.10	0.00	514.51 514.51
214.000 BNC BANCORP 05566T101 KR3F10020002: NTGI STRUCTURED	15.6600 15.6600	2,035.50 2,035.50	3,351.24 3,351.24	0.00	1,315.74 1,315.74
200.000 BPO MANAGEMENT SERVICES INC 05570D100 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.00 9.00	0.00 0.00	0.00	-9.00 -9.00
2,275.000 BPO MANAGEMENT SERVICES INC 05570D100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	110,832.20 110,832.20	0.00 0.00	0.00	-110,832.20 -110,832.20
1,459.000 BSML INC 055710107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	55,208.87 55,208.87	0.00 0.00	0.00	-55,208.87 -55,208.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
606.000 BNCCORP INC 055936108 KR2F10020002: NTGI STRUCTURED	18.0500 18.0500	4,887.45 4,887.45	10,938.30 10,938.30	0.00	6,050.85 6,050.85
400.000 BNCCORP INC 055936108 KR3F10020002: NTGI STRUCTURED	18.0500 18.0500	925.50 925.50	7,220.00 7,220.00	0.00	6,294.50 6,294.50
94.000 BNS HOLDING INC 055966402 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,071.52 34,071.52	0.00 0.00	0.00	-34,071.52 -34,071.52
500.000 BTU INTERNATIONAL INC 056032105 KR3F10020002: NTGI STRUCTURED	3.2500 3.2500	3,560.00 3,560.00	1,625.00 1,625.00	0.00	-1,935.00 -1,935.00
1,206.000 BTU INTERNATIONAL INC 056032105 KR2F10020002: NTGI STRUCTURED	3.2500 3.2500	5,721.18 5,721.18	3,919.50 3,919.50	0.00	-1,801.68 -1,801.68
1,500.000 BADGER METER INC 056525108 KR3F10020002: NTGI STRUCTURED	50.4500 50.4500	49,785.00 49,785.00	75,675.00 75,675.00	0.00	25,890.00 25,890.00
3,331.000 BADGER METER INC 056525108 KR2F10020002: NTGI STRUCTURED	50.4500 50.4500	90,886.09 90,886.09	168,048.95 168,048.95	0.00	77,162.86 77,162.86
2,800.000 BADGER PAPER MILLS INC 056543101 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	14,698.00 14,698.00	84.00 84.00	0.00	-14,614.00 -14,614.00
15,382.000 BAKER HUGHES INC 057224107 KR3F19020002: S&P 500 INDEX	65.0600 65.0600	734,181.64 734,181.64	1,000,752.92 1,000,752.92	0.01	266,571.28 266,571.28
33,845.000 BAKER HUGHES INC 057224107 KR2F19020002: S&P 500 INDEX	65.0600 65.0600	1,430,212.33 1,430,212.33	2,201,955.70 2,201,955.70	0.01	771,743.37 771,743.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 BALCHEM CORP 057665200 KR3F10020002: NTGI STRUCTURED	56.5700 56.5700	71,615.67 71,615.67	96,169.00 96,169.00	0.00	24,553.33 24,553.33
3,427.000 BALCHEM CORP 057665200 KR2F10020002: NTGI STRUCTURED	56.5700 56.5700	17,286.42 17,286.42	193,865.39 193,865.39	0.00	176,578.97 176,578.97
1,300.000 BALDWIN & LYONS INC 057755209 KR3F10020002: NTGI STRUCTURED	24.7000 24.7000	29,951.07 29,951.07	32,110.00 32,110.00	0.00	2,158.93 2,158.93
2,434.000 BALDWIN & LYONS INC 057755209 KR2F10020002: NTGI STRUCTURED	24.7000 24.7000	42,656.77 42,656.77	60,119.80 60,119.80	0.00	17,463.03 17,463.03
16,400.000 BALL CORP 058498106 KR2F10050002: SASCO CAPITAL	63.2700 63.2700	700,549.57 700,549.57	1,037,628.00 1,037,628.00	0.01	337,078.43 337,078.43
6,260.000 BALL CORP 058498106 KR3F10050002: SASCO CAPITAL	63.2700 63.2700	267,374.18 267,374.18	396,070.20 396,070.20	0.00	128,696.02 128,696.02
4,895.000 BALL CORP 058498106 KR3F19020002: S&P 500 INDEX	63.2700 63.2700	135,120.43 135,120.43	309,706.65 309,706.65	0.00	174,586.22 174,586.22
10,770.000 BALL CORP 058498106 KR2F19020002: S&P 500 INDEX	63.2700 63.2700	424,331.53 424,331.53	681,417.90 681,417.90	0.00	257,086.37 257,086.37
300.000 BALLANTYNE STRONG INC 058516105 KR3F10020002: NTGI STRUCTURED	4.4500 4.4500	1,512.00 1,512.00	1,335.00 1,335.00	0.00	-177.00 -177.00
925.000 BALLANTYNE STRONG INC 058516105 KR2F10020002: NTGI STRUCTURED	4.4500 4.4500	5,999.87 5,999.87	4,116.25 4,116.25	0.00	-1,883.62 -1,883.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,031.000 BANCFIRST CORP 05945F103 KR2F10020002: NTGI STRUCTURED	62.5600 62.5600	35,687.20 35,687.20	127,059.36 127,059.36	0.00	91,372.16 91,372.16
1,100.000 BANCFIRST CORP 05945F103 KR3F10020002: NTGI STRUCTURED	62.5600 62.5600	41,529.58 41,529.58	68,816.00 68,816.00	0.00	27,286.42 27,286.42
4,900.000 BANCORPSOUTH INC 059692103 KR3F10020002: NTGI STRUCTURED	20.1400 20.1400	69,411.99 69,411.99	98,686.00 98,686.00	0.00	29,274.01 29,274.01
13,000.000 BANCORPSOUTH INC 059692103 KR2F10020002: NTGI STRUCTURED	20.1400 20.1400	197,562.52 197,562.52	261,820.00 261,820.00	0.00	64,257.48 64,257.48
600.000 BANCORP INC/DE 05969A105 KR3F10020002: NTGI STRUCTURED	8.5900 8.5900	5,520.00 5,520.00	5,154.00 5,154.00	0.00	-366.00 -366.00
1,749.000 BANCORP INC/DE 05969A105 KR2F10020002: NTGI STRUCTURED	8.5900 8.5900	27,341.89 27,341.89	15,023.91 15,023.91	0.00	-12,317.98 -12,317.98
74,400.000 BANK OF AMERICA CORP 060505104 KR2F10090002: INVESCO	17.0500 17.0500	1,289,435.44 1,289,435.44	1,268,520.00 1,268,520.00	0.01	-20,915.44 -20,915.44
818,099.000 BANK OF AMERICA CORP 060505104 KR2F19020002: S&P 500 INDEX	17.0500 17.0500	15,322,760.80 15,322,760.80	13,948,587.95 13,948,587.95	0.09	-1,374,172.85 -1,374,172.85
371,825.000 BANK OF AMERICA CORP 060505104 KR3F19020002: S&P 500 INDEX	17.0500 17.0500	7,337,219.56 7,337,219.56	6,339,616.25 6,339,616.25	0.04	-997,603.31 -997,603.31
1,663.000 BANK OF FLORIDA CORP 062128103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	17,492.15 17,492.15	0.00 0.00	0.00	-17,492.15 -17,492.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 BANK OF HAWAII CORP 062540109 KR3F10020002: NTGI STRUCTURED	56.8100 56.8100	135,421.36 135,421.36	142,025.00 142,025.00	0.00	6,603.64 6,603.64
5,100.000 BANK OF HAWAII CORP 062540109 KR2F10020002: NTGI STRUCTURED	56.8100 56.8100	275,166.98 275,166.98	289,731.00 289,731.00	0.00	14,564.02 14,564.02
200.000 BANK OF MARIN BANCORP 063425102 KR3F10020002: NTGI STRUCTURED	45.8900 45.8900	7,030.00 7,030.00	9,178.00 9,178.00	0.00	2,148.00 2,148.00
512.000 BANK OF MARIN BANCORP 063425102 KR2F10020002: NTGI STRUCTURED	45.8900 45.8900	16,308.11 16,308.11	23,495.68 23,495.68	0.00	7,187.57 7,187.57
3,100.000 BANK MUTUAL CORP 063750103 KR3F10020002: NTGI STRUCTURED	6.4100 6.4100	11,904.00 11,904.00	19,871.00 19,871.00	0.00	7,967.00 7,967.00
8,237.000 BANK MUTUAL CORP 063750103 KR2F10020002: NTGI STRUCTURED	6.4100 6.4100	29,882.08 29,882.08	52,799.17 52,799.17	0.00	22,917.09 22,917.09
4,800.000 BANK OF THE OZARKS INC 063904106 KR3F10020002: NTGI STRUCTURED	31.5200 31.5200	62,807.00 62,807.00	151,296.00 151,296.00	0.00	88,489.00 88,489.00
9,724.000 BANK OF THE OZARKS INC 063904106 KR2F10020002: NTGI STRUCTURED	31.5200 31.5200	23,251.39 23,251.39	306,500.48 306,500.48	0.00	283,249.09 283,249.09
40,012.000 BANK OF NEW YORK MELLON CORP/T 064058100 KR3F19020002: S&P 500 INDEX	38.7300 38.7300	1,193,367.96 1,193,367.96	1,549,664.76 1,549,664.76	0.01	356,296.80 356,296.80
88,034.000 BANK OF NEW YORK MELLON CORP/T 064058100 KR2F19020002: S&P 500 INDEX	38.7300 38.7300	2,687,520.42 2,687,520.42	3,409,556.82 3,409,556.82	0.02	722,036.40 722,036.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 BANK OF SOUTH CAROLINA CORP 065066102 KR3F10020002: NTGI STRUCTURED	14.9000 14.9000	4,020.00 4,020.00	5,960.00 5,960.00	0.00	1,940.00 1,940.00
1,304.000 BANK OF SOUTH CAROLINA CORP 065066102 KR2F10020002: NTGI STRUCTURED	14.9000 14.9000	11,404.68 11,404.68	19,429.60 19,429.60	0.00	8,024.92 8,024.92
2,344.000 BANKFINANCIAL CORP 06643P104 KR2F10020002: NTGI STRUCTURED	10.3800 10.3800	39,921.48 39,921.48	24,330.72 24,330.72	0.00	-15,590.76 -15,590.76
900.000 BANKFINANCIAL CORP 06643P104 KR3F10020002: NTGI STRUCTURED	10.3800 10.3800	7,479.00 7,479.00	9,342.00 9,342.00	0.00	1,863.00 1,863.00
1,482.000 BANKRATE INC 06647F102 KR3F10020002: NTGI STRUCTURED	11.3600 11.3600	29,231.32 29,231.32	16,835.52 16,835.52	0.00	-12,395.80 -12,395.80
4,479.000 BANKRATE INC 06647F102 KR2F10020002: NTGI STRUCTURED	11.3600 11.3600	86,186.52 86,186.52	50,881.44 50,881.44	0.00	-35,305.08 -35,305.08
300.000 BANKUNITED FINANCIAL CORP 06652B103 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.03 3.03	0.00 0.00	0.00	-3.03 -3.03
4,641.000 BANKUNITED FINANCIAL CORP 06652B103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	76,752.33 76,752.33	0.00 0.00	0.00	-76,752.33 -76,752.33
24,000.000 BANKUNITED INC 06652K103 KR3F10080002: WESTWOOD MGMT	30.4900 30.4900	708,145.30 708,145.30	731,760.00 731,760.00	0.00	23,614.70 23,614.70
69,100.000 BANKUNITED INC 06652K103 KR2F10080002: WESTWOOD MGMT	30.4900 30.4900	2,018,255.86 2,018,255.86	2,106,859.00 2,106,859.00	0.01	88,603.14 88,603.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 BANNER CORP 06652V208 KR3F10020002: NTGI STRUCTURED	38.4700 38.4700	1,801.00 1,801.00	3,847.00 3,847.00	0.00	2,046.00 2,046.00
1,083.000 BANNER CORP 06652V208 KR2F10020002: NTGI STRUCTURED	38.4700 38.4700	56,056.31 56,056.31	41,663.01 41,663.01	0.00	-14,393.30 -14,393.30
1,344.000 BAR HARBOR BANKSHARES 066849100 KR2F10020002: NTGI STRUCTURED	28.9300 28.9300	21,159.67 21,159.67	38,881.92 38,881.92	0.00	17,722.25 17,722.25
300.000 BAR HARBOR BANKSHARES 066849100 KR3F10020002: NTGI STRUCTURED	28.9300 28.9300	5,656.00 5,656.00	8,679.00 8,679.00	0.00	3,023.00 3,023.00
5,806.000 CR BARD INC 067383109 KR2F19020002: S&P 500 INDEX	142.7100 142.7100	437,275.16 437,275.16	828,574.26 828,574.26	0.01	391,299.10 391,299.10
2,639.000 CR BARD INC 067383109 KR3F19020002: S&P 500 INDEX	142.7100 142.7100	281,898.77 281,898.77	376,611.69 376,611.69	0.00	94,712.92 94,712.92
2,096.000 BARNES & NOBLE INC 067774109 KR2F10020002: NTGI STRUCTURED	19.7400 19.7400	51,856.23 51,856.23	41,375.04 41,375.04	0.00	-10,481.19 -10,481.19
800.000 BARNES & NOBLE INC 067774109 KR3F10020002: NTGI STRUCTURED	19.7400 19.7400	16,272.00 16,272.00	15,792.00 15,792.00	0.00	-480.00 -480.00
3,100.000 BARNES GROUP INC 067806109 KR3F10020002: NTGI STRUCTURED	30.3500 30.3500	73,650.62 73,650.62	94,085.00 94,085.00	0.00	20,434.38 20,434.38
6,297.000 BARNES GROUP INC 067806109 KR2F10020002: NTGI STRUCTURED	30.3500 30.3500	97,465.96 97,465.96	191,113.95 191,113.95	0.00	93,647.99 93,647.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 BARNWELL INDUSTRIES INC 068221100 KR2F10020002: NTGI STRUCTURED	2.6000 2.6000	8,472.35 8,472.35	5,460.00 5,460.00	0.00	-3,012.35 -3,012.35
600.000 BARNWELL INDUSTRIES INC 068221100 KR3F10020002: NTGI STRUCTURED	2.6000 2.6000	3,840.00 3,840.00	1,560.00 1,560.00	0.00	-2,280.00 -2,280.00
1,800.000 BARRETT BUSINESS SERVICES INC 068463108 KR3F10020002: NTGI STRUCTURED	39.4900 39.4900	34,947.08 34,947.08	71,082.00 71,082.00	0.00	36,134.92 36,134.92
3,690.000 BARRETT BUSINESS SERVICES INC 068463108 KR2F10020002: NTGI STRUCTURED	39.4900 39.4900	15,086.01 15,086.01	145,718.10 145,718.10	0.00	130,632.09 130,632.09
2,700.000 BILL BARRETT CORP 06846N104 KR3F10020002: NTGI STRUCTURED	22.0400 22.0400	119,602.79 119,602.79	59,508.00 59,508.00	0.00	-60,094.79 -60,094.79
5,531.000 BILL BARRETT CORP 06846N104 KR2F10020002: NTGI STRUCTURED	22.0400 22.0400	218,556.84 218,556.84	121,903.24 121,903.24	0.00	-96,653.60 -96,653.60
6,076.000 BASIC ENERGY SERVICES INC 06985P100 KR2F10020002: NTGI STRUCTURED	21.6900 21.6900	127,652.52 127,652.52	131,788.44 131,788.44	0.00	4,135.92 4,135.92
1,700.000 BASIC ENERGY SERVICES INC 06985P100 KR3F10020002: NTGI STRUCTURED	21.6900 21.6900	43,633.18 43,633.18	36,873.00 36,873.00	0.00	-6,760.18 -6,760.18
700.000 BASSETT FURNITURE INDUSTRIES 070203104 INC KR3F10020002: NTGI STRUCTURED	13.6600 13.6600	5,537.00 5,537.00	9,562.00 9,562.00	0.00	4,025.00 4,025.00
1,850.000 BASSETT FURNITURE INDUSTRIES 070203104 INC KR2F10020002: NTGI STRUCTURED	13.6600 13.6600	41,785.58 41,785.58	25,271.00 25,271.00	0.00	-16,514.58 -16,514.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,875.000 BAXANO SURGICAL INC 071773105 KR2F10020002: NTGI STRUCTURED	0.1830 0.1830	25,416.33 25,416.33	343.13 343.13	0.00	-25,073.20 -25,073.20
600.000 BAXANO SURGICAL INC 071773105 KR3F10020002: NTGI STRUCTURED	0.1830 0.1830	2,712.00 2,712.00	109.80 109.80	0.00	-2,602.20 -2,602.20
19,153.000 BAXTER INTERNATIONAL INC 071813109 KR3F19020002: S&P 500 INDEX	71.7700 71.7700	1,127,522.72 1,127,522.72	1,374,610.81 1,374,610.81	0.01	247,088.09 247,088.09
42,140.000 BAXTER INTERNATIONAL INC 071813109 KR2F19020002: S&P 500 INDEX	71.7700 71.7700	1,492,818.96 1,492,818.96	3,024,387.80 3,024,387.80	0.02	1,531,568.84 1,531,568.84
100.000 BAY BANCORP INC 07203T106 KR3F10020002: NTGI STRUCTURED	4.5600 4.5600	225.50 225.50	456.00 456.00	0.00	230.50 230.50
751.000 BAY BANCORP INC 07203T106 KR2F10020002: NTGI STRUCTURED	4.5600 4.5600	8,900.29 8,900.29	3,424.56 3,424.56	0.00	-5,475.73 -5,475.73
7,575.000 BBCN BANCORP INC 073295107 KR2F10020002: NTGI STRUCTURED	14.5900 14.5900	79,911.83 79,911.83	110,519.25 110,519.25	0.00	30,607.42 30,607.42
2,755.000 BBCN BANCORP INC 073295107 KR3F10020002: NTGI STRUCTURED	14.5900 14.5900	22,674.10 22,674.10	40,195.45 40,195.45	0.00	17,521.35 17,521.35
3,580.000 B/E AEROSPACE INC 073302101 KR3F10060002: WESTFIELD CAPITAL	83.9400 83.9400	157,111.25 157,111.25	300,505.20 300,505.20	0.00	143,393.95 143,393.95
9,300.000 B/E AEROSPACE INC 073302101 KR2F10060002: WESTFIELD CAPITAL	83.9400 83.9400	360,866.91 360,866.91	780,642.00 780,642.00	0.01	419,775.09 419,775.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 BEACON POWER CORPORATION 073677205 KR3F10020002: NTGI STRUCTURED	0.0250 0.0250	635.00 635.00	12.50 12.50	0.00	-622.50 -622.50
1,567.000 BEACON POWER CORPORATION 073677205 KR2F10020002: NTGI STRUCTURED	0.0250 0.0250	144,940.83 144,940.83	39.18 39.18	0.00	-144,901.65 -144,901.65
6,100.000 BEACON ROOFING SUPPLY INC 073685109 KR3F10080002: WESTWOOD MGMT	25.4800 25.4800	157,155.72 157,155.72	155,428.00 155,428.00	0.00	-1,727.72 -1,727.72
5,331.000 BEACON ROOFING SUPPLY INC 073685109 KR2F10020002: NTGI STRUCTURED	25.4800 25.4800	128,546.62 128,546.62	135,833.88 135,833.88	0.00	7,287.26 7,287.26
2,000.000 BEACON ROOFING SUPPLY INC 073685109 KR3F10020002: NTGI STRUCTURED	25.4800 25.4800	42,304.09 42,304.09	50,960.00 50,960.00	0.00	8,655.91 8,655.91
17,000.000 BEACON ROOFING SUPPLY INC 073685109 KR2F10080002: WESTWOOD MGMT	25.4800 25.4800	438,254.62 438,254.62	433,160.00 433,160.00	0.00	-5,094.62 -5,094.62
100.000 BEARD CO 07384R408 KR3F10020002: NTGI STRUCTURED	0.0021 0.0021	16.50 16.50	0.21 0.21	0.00	-16.29 -16.29
1,081.000 BEARD CO 07384R408 KR2F10020002: NTGI STRUCTURED	0.0021 0.0021	1,396.29 1,396.29	2.27 2.27	0.00	-1,394.02 -1,394.02
445.000 BEASLEY BROADCASTING GROUP INC 074014101 KR2F10020002: NTGI STRUCTURED	5.3600 5.3600	6,439.00 6,439.00	2,385.20 2,385.20	0.00	-4,053.80 -4,053.80
200.000 BEASLEY BROADCASTING GROUP INC 074014101 KR3F10020002: NTGI STRUCTURED	5.3600 5.3600	800.00 800.00	1,072.00 1,072.00	0.00	272.00 272.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260.000 BEAZER HOMES USA INC 07556Q881 KR3F10020002: NTGI STRUCTURED	16.7800 16.7800	4,420.00 4,420.00	4,362.80 4,362.80	0.00	-57.20 -57.20
626.000 BEAZER HOMES USA INC 07556Q881 KR2F10020002: NTGI STRUCTURED	16.7800 16.7800	114,871.74 114,871.74	10,504.28 10,504.28	0.00	-104,367.46 -104,367.46
3,768.000 BEBE STORES INC 075571109 KR2F10020002: NTGI STRUCTURED	2.3200 2.3200	34,889.97 34,889.97	8,741.76 8,741.76	0.00	-26,148.21 -26,148.21
1,400.000 BEBE STORES INC 075571109 KR3F10020002: NTGI STRUCTURED	2.3200 2.3200	8,554.00 8,554.00	3,248.00 3,248.00	0.00	-5,306.00 -5,306.00
19,400.000 BECTON DICKINSON AND CO 075887109 KR2F10080002: WESTWOOD MGMT	113.8100 113.8100	2,126,977.24 2,126,977.24	2,207,914.00 2,207,914.00	0.01	80,936.76 80,936.76
14,924.000 BECTON DICKINSON AND CO 075887109 KR2F19020002: S&P 500 INDEX	113.8100 113.8100	1,273,427.26 1,273,427.26	1,698,500.44 1,698,500.44	0.01	425,073.18 425,073.18
3,793.000 BECTON DICKINSON AND CO 075887109 KR2F10070002: RIVER ROAD	113.8100 113.8100	311,167.53 311,167.53	431,681.33 431,681.33	0.00	120,513.80 120,513.80
1,360.000 BECTON DICKINSON AND CO 075887109 KR3F10070002: RIVER ROAD	113.8100 113.8100	113,668.08 113,668.08	154,781.60 154,781.60	0.00	41,113.52 41,113.52
6,700.000 BECTON DICKINSON AND CO 075887109 KR3F10080002: WESTWOOD MGMT	113.8100 113.8100	736,917.05 736,917.05	762,527.00 762,527.00	0.00	25,609.95 25,609.95
6,783.000 BECTON DICKINSON AND CO 075887109 KR3F19020002: S&P 500 INDEX	113.8100 113.8100	571,850.91 571,850.91	771,973.23 771,973.23	0.00	200,122.32 200,122.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,711.000 BED BATH & BEYOND INC 075896100 KR2F19020002: S&P 500 INDEX	65.8300 65.8300	863,670.87 863,670.87	1,034,255.13 1,034,255.13	0.01	170,584.26 170,584.26
7,141.000 BED BATH & BEYOND INC 075896100 KR3F19020002: S&P 500 INDEX	65.8300 65.8300	302,765.39 302,765.39	470,092.03 470,092.03	0.00	167,326.64 167,326.64
1,581.000 BEL FUSE INC 077347201 KR2F10020002: NTGI STRUCTURED	22.8500 22.8500	45,621.16 45,621.16	36,125.85 36,125.85	0.00	-9,495.31 -9,495.31
700.000 BEL FUSE INC 077347201 KR3F10020002: NTGI STRUCTURED	22.8500 22.8500	14,953.50 14,953.50	15,995.00 15,995.00	0.00	1,041.50 1,041.50
4,946.000 BEL FUSE INC 077347300 KR2F10020002: NTGI STRUCTURED	24.7400 24.7400	101,802.89 101,802.89	122,364.04 122,364.04	0.00	20,561.15 20,561.15
1,700.000 BEL FUSE INC 077347300 KR3F10020002: NTGI STRUCTURED	24.7400 24.7400	32,724.55 32,724.55	42,058.00 42,058.00	0.00	9,333.45 9,333.45
5,722.000 BELDEN INC 077454106 KR2F10020002: NTGI STRUCTURED	64.0200 64.0200	204,293.65 204,293.65	366,322.44 366,322.44	0.00	162,028.79 162,028.79
2,800.000 BELDEN INC 077454106 KR3F10020002: NTGI STRUCTURED	64.0200 64.0200	94,237.20 94,237.20	179,256.00 179,256.00	0.00	85,018.80 85,018.80
3,700.000 BELIEVING TODAY INC 07784V108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,209.99 8,209.99	0.00 0.00	0.00	-8,209.99 -8,209.99
3,532.000 BEMIS CO INC 081437105 KR3F19020002: S&P 500 INDEX	38.0200 38.0200	115,688.26 115,688.26	134,286.64 134,286.64	0.00	18,598.38 18,598.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,741.000 BEMIS CO INC 081437105 KR2F10070002: RIVER ROAD	38.0200 38.0200	282,885.37 282,885.37	332,332.82 332,332.82	0.00	49,447.45 49,447.45
3,137.000 BEMIS CO INC 081437105 KR3F10070002: RIVER ROAD	38.0200 38.0200	102,864.69 102,864.69	119,268.74 119,268.74	0.00	16,404.05 16,404.05
7,770.000 BEMIS CO INC 081437105 KR2F19020002: S&P 500 INDEX	38.0200 38.0200	255,919.93 255,919.93	295,415.40 295,415.40	0.00	39,495.47 39,495.47
7,349.000 BENCHMARK ELECTRONICS INC 08160H101 KR2F10020002: NTGI STRUCTURED	22.2100 22.2100	171,153.72 171,153.72	163,221.29 163,221.29	0.00	-7,932.43 -7,932.43
3,600.000 BENCHMARK ELECTRONICS INC 08160H101 KR3F10020002: NTGI STRUCTURED	22.2100 22.2100	55,032.30 55,032.30	79,956.00 79,956.00	0.00	24,923.70 24,923.70
7,182.000 BENEFICIAL MUTUAL BANCORP INC 08173R104 KR2F10020002: NTGI STRUCTURED	12.7800 12.7800	72,260.92 72,260.92	91,785.96 91,785.96	0.00	19,525.04 19,525.04
3,400.000 BENEFICIAL MUTUAL BANCORP INC 08173R104 KR3F10020002: NTGI STRUCTURED	12.7800 12.7800	28,203.45 28,203.45	43,452.00 43,452.00	0.00	15,248.55 15,248.55
700.000 BERKSHIRE BANCORP INC/NY 084597202 KR3F10020002: NTGI STRUCTURED	8.4700 8.4700	4,389.00 4,389.00	5,929.00 5,929.00	0.00	1,540.00 1,540.00
1,937.000 BERKSHIRE BANCORP INC/NY 084597202 KR2F10020002: NTGI STRUCTURED	8.4700 8.4700	18,554.82 18,554.82	16,406.39 16,406.39	0.00	-2,148.43 -2,148.43
23,300.000 BERKSHIRE HATHAWAY INC 084670702 KR2F10090002: INVESCO	138.1400 138.1400	1,931,476.04 1,931,476.04	3,218,662.00 3,218,662.00	0.02	1,287,185.96 1,287,185.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
141,825.000 BERKSHIRE HATHAWAY INC 084670702 KR2F19020002: S&P 500 INDEX	138.1400 138.1400	11,632,051.87 11,632,051.87	19,591,705.50 19,591,705.50	0.13	7,959,653.63 7,959,653.63
64,459.000 BERKSHIRE HATHAWAY INC 084670702 KR3F19020002: S&P 500 INDEX	138.1400 138.1400	5,381,064.70 5,381,064.70	8,904,366.26 8,904,366.26	0.06	3,523,301.56 3,523,301.56
700.000 BERKSHIRE HILLS BANCORP INC 084680107 KR3F10020002: NTGI STRUCTURED	23.4900 23.4900	14,945.00 14,945.00	16,443.00 16,443.00	0.00	1,498.00 1,498.00
2,361.000 BERKSHIRE HILLS BANCORP INC 084680107 KR2F10020002: NTGI STRUCTURED	23.4900 23.4900	58,880.01 58,880.01	55,459.89 55,459.89	0.00	-3,420.12 -3,420.12
5,369.000 BERRY PLASTICS GROUP INC 08579W103 KR3F10020002: NTGI STRUCTURED	25.2400 25.2400	114,745.42 114,745.42	135,513.56 135,513.56	0.00	20,768.14 20,768.14
8,956.000 BERRY PLASTICS GROUP INC 08579W103 KR2F10020002: NTGI STRUCTURED	25.2400 25.2400	184,793.07 184,793.07	226,049.44 226,049.44	0.00	41,256.37 41,256.37
22,575.000 BEST BUY CO INC 086516101 KR2F19020002: S&P 500 INDEX	33.5900 33.5900	689,148.55 689,148.55	758,294.25 758,294.25	0.00	69,145.70 69,145.70
130,800.000 BEST BUY CO INC 086516101 KR2F10090002: INVESCO	33.5900 33.5900	3,941,385.39 3,941,385.39	4,393,572.00 4,393,572.00	0.03	452,186.61 452,186.61
10,260.000 BEST BUY CO INC 086516101 KR3F19020002: S&P 500 INDEX	33.5900 33.5900	320,716.13 320,716.13	344,633.40 344,633.40	0.00	23,917.27 23,917.27
42.000 BETTER ENVIRONMENT CONCEPTS IN 08771W109 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	10,362.50 10,362.50	23.10 23.10	0.00	-10,339.40 -10,339.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16.000 BICOASTAL COMMUNICATIONS INC 088772108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	37,986.32 37,986.32	0.00 0.00	0.00	-37,986.32 -37,986.32
1,034.000 BIG 5 SPORTING GOODS CORP 08915P101 KR2F10020002: NTGI STRUCTURED	9.3700 9.3700	22,206.75 22,206.75	9,688.58 9,688.58	0.00	-12,518.17 -12,518.17
300.000 BIG 5 SPORTING GOODS CORP 08915P101 KR3F10020002: NTGI STRUCTURED	9.3700 9.3700	2,478.00 2,478.00	2,811.00 2,811.00	0.00	333.00 333.00
28,510.000 BIG LOTS INC 089302103 KR2F10050002: SASCO CAPITAL	43.0500 43.0500	1,083,533.86 1,083,533.86	1,227,355.50 1,227,355.50	0.01	143,821.64 143,821.64
3,500.000 BIG LOTS INC 089302103 KR3F10020002: NTGI STRUCTURED	43.0500 43.0500	134,766.27 134,766.27	150,675.00 150,675.00	0.00	15,908.73 15,908.73
10,860.000 BIG LOTS INC 089302103 KR3F10050002: SASCO CAPITAL	43.0500 43.0500	412,631.22 412,631.22	467,523.00 467,523.00	0.00	54,891.78 54,891.78
7,004.000 BIG LOTS INC 089302103 KR2F10020002: NTGI STRUCTURED	43.0500 43.0500	268,241.62 268,241.62	301,522.20 301,522.20	0.00	33,280.58 33,280.58
393.000 BIGLARI HOLDINGS INC 08986R101 KR2F10020002: NTGI STRUCTURED	339.7600 339.7600	124,941.85 124,941.85	133,525.68 133,525.68	0.00	8,583.83 8,583.83
1,300.000 BIO-REFERENCE LABS INC 09057G602 KR3F10020002: NTGI STRUCTURED	28.0600 28.0600	28,795.00 28,795.00	36,478.00 36,478.00	0.00	7,683.00 7,683.00
3,562.000 BIO-REFERENCE LABS INC 09057G602 KR2F10020002: NTGI STRUCTURED	28.0600 28.0600	45,627.35 45,627.35	99,949.72 99,949.72	0.00	54,322.37 54,322.37

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400.000 BIOANALYTICAL SYSTEMS INC 09058M103 KR3F10020002: NTGI STRUCTURED	1.8413 1.8413	736.50 736.50	736.50 736.50	0.00	0.00 0.00
662.000 BIOANALYTICAL SYSTEMS INC 09058M103 KR2F10020002: NTGI STRUCTURED	3.0828 3.0828	2,040.81 2,040.81	2,040.81 2,040.81	0.00	0.00 0.00
6,688.000 BIOCRYST PHARMACEUTICALS INC 09058V103 KR2F10020002: NTGI STRUCTURED	9.7800 9.7800	109,693.13 109,693.13	65,408.64 65,408.64	0.00	-44,284.49 -44,284.49
4,472.000 BIOCRYST PHARMACEUTICALS INC 09058V103 KR3F10020002: NTGI STRUCTURED	9.7800 9.7800	49,593.87 49,593.87	43,736.16 43,736.16	0.00	-5,857.71 -5,857.71
3,593.000 BIOJECT MEDICAL TECHNOLOGIES I 09059T206 KR2F10020002: NTGI STRUCTURED	0.2051 0.2051	13,370.44 13,370.44	736.92 736.92	0.00	-12,633.52 -12,633.52
300.000 BIOJECT MEDICAL TECHNOLOGIES I 09059T206 KR3F10020002: NTGI STRUCTURED	0.2051 0.2051	29.40 29.40	61.53 61.53	0.00	32.13 32.13
2,672.000 BIODELIVERY SCIENCES INTERNATI 09060J106 KR3F10020002: NTGI STRUCTURED	17.0900 17.0900	41,298.36 41,298.36	45,664.48 45,664.48	0.00	4,366.12 4,366.12
5,553.000 BIODELIVERY SCIENCES INTERNATI 09060J106 KR2F10020002: NTGI STRUCTURED	17.0900 17.0900	85,811.36 85,811.36	94,900.77 94,900.77	0.00	9,089.41 9,089.41
18,371.000 BIOGEN IDEC INC 09062X103 KR2F19020002: S&P 500 INDEX	330.8100 330.8100	1,496,873.44 1,496,873.44	6,077,310.51 6,077,310.51	0.04	4,580,437.07 4,580,437.07
8,350.000 BIOGEN IDEC INC 09062X103 KR3F19020002: S&P 500 INDEX	330.8100 330.8100	962,653.13 962,653.13	2,762,263.50 2,762,263.50	0.02	1,799,610.37 1,799,610.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,600.000 BIOMED REALTY TRUST INC 09063H107 KR3F10030002: SYSTEMATIC	20.2000 20.2000	1,559,305.69 1,559,305.69	1,648,320.00 1,648,320.00	0.01	89,014.31 89,014.31
211,675.000 BIOMED REALTY TRUST INC 09063H107 KR2F10030002: SYSTEMATIC	20.2000 20.2000	4,041,576.73 4,041,576.73	4,275,835.00 4,275,835.00	0.03	234,258.27 234,258.27
275.000 BIODEL INC 09064M204 KR3F10020002: NTGI STRUCTURED	1.6700 1.6700	1,958.00 1,958.00	459.25 459.25	0.00	-1,498.75 -1,498.75
509.000 BIODEL INC 09064M204 KR2F10020002: NTGI STRUCTURED	1.6700 1.6700	29,048.53 29,048.53	850.03 850.03	0.00	-28,198.50 -28,198.50
180.000 BIOFUEL ENERGY CORP RTS PUR 09064Y117 COMMON EXPIRING 10/17/2014 KR2F10020002: NTGI STRUCTURED	2.8800 2.8800	1,350.45 1,350.45	518.40 518.40	0.00	-832.05 -832.05
25.000 BIOFUEL ENERGY CORP RTS PUR 09064Y117 COMMON EXPIRING 10/17/2014 KR3F10020002: NTGI STRUCTURED	2.8800 2.8800	143.02 143.02	72.00 72.00	0.00	-71.02 -71.02
25.000 BIOFUEL ENERGY CORP COM NEW 09064Y307 KR3F10020002: NTGI STRUCTURED	6.3800 6.3800	284.48 284.48	159.50 159.50	0.00	-124.98 -124.98
180.000 BIOFUEL ENERGY CORP COM NEW 09064Y307 KR2F10020002: NTGI STRUCTURED	6.3800 6.3800	2,686.03 2,686.03	1,148.40 1,148.40	0.00	-1,537.63 -1,537.63
374.000 BIOPURE CORP 09065H402 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	213,957.60 213,957.60	0.00 0.00	0.00	-213,957.60 -213,957.60
2,275.000 BIOTIME INC 09066L105 KR2F10020002: NTGI STRUCTURED	3.1200 3.1200	13,669.14 13,669.14	7,098.00 7,098.00	0.00	-6,571.14 -6,571.14

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900.000 BIOTIME INC 09066L105 KR3F10020002: NTGI STRUCTURED	3.1200 3.1200	4,095.00 4,095.00	2,808.00 2,808.00	0.00	-1,287.00 -1,287.00
2,406.000 BIOTELEMETRY INC 090672106 KR2F10020002: NTGI STRUCTURED	6.7100 6.7100	66,190.09 66,190.09	16,144.26 16,144.26	0.00	-50,045.83 -50,045.83
900.000 BIOTELEMETRY INC 090672106 KR3F10020002: NTGI STRUCTURED	6.7100 6.7100	5,004.00 5,004.00	6,039.00 6,039.00	0.00	1,035.00 1,035.00
888.000 BIOTA PHARMACEUTICALS INC 090694100 KR2F10020002: NTGI STRUCTURED	2.4700 2.4700	35,999.74 35,999.74	2,193.36 2,193.36	0.00	-33,806.38 -33,806.38
366.000 BIOTA PHARMACEUTICALS INC 090694100 KR3F10020002: NTGI STRUCTURED	2.4700 2.4700	10,650.50 10,650.50	904.02 904.02	0.00	-9,746.48 -9,746.48
13,564.000 BIOSCRIP INC 09069N108 KR2F10020002: NTGI STRUCTURED	6.9100 6.9100	87,838.58 87,838.58	93,727.24 93,727.24	0.00	5,888.66 5,888.66
5,600.000 BIOSCRIP INC 09069N108 KR3F10020002: NTGI STRUCTURED	6.9100 6.9100	45,833.94 45,833.94	38,696.00 38,696.00	0.00	-7,137.94 -7,137.94
200.000 BIRKS GROUP INC 09088U109 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	241.50 241.50	200.00 200.00	0.00	-41.50 -41.50
273.000 BIRKS GROUP INC 09088U109 KR2F10020002: NTGI STRUCTURED	34.7761 34.7761	9,493.87 9,493.87	9,493.87 9,493.87	0.00	0.00 0.00
1,183.000 BIOLASE INC 090911108 KR3F10020002: NTGI STRUCTURED	2.4900 2.4900	6,531.99 6,531.99	2,945.67 2,945.67	0.00	-3,586.32 -3,586.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,470.000 BIOLASE INC 090911108 KR2F10020002: NTGI STRUCTURED	2.4900 2.4900	14,921.07 14,921.07	8,640.30 8,640.30	0.00	-6,280.77 -6,280.77
3,363.000 BIOSPECIFICS TECHNOLOGIES CORP 090931106 KR2F10020002: NTGI STRUCTURED	35.3000 35.3000	48,295.96 48,295.96	118,713.90 118,713.90	0.00	70,417.94 70,417.94
2,800.000 BIOSPECIFICS TECHNOLOGIES CORP 090931106 KR3F10020002: NTGI STRUCTURED	35.3000 35.3000	53,260.00 53,260.00	98,840.00 98,840.00	0.00	45,580.00 45,580.00
3,616.000 BJ'S RESTAURANTS INC 09180C106 KR2F10020002: NTGI STRUCTURED	35.9900 35.9900	61,171.82 61,171.82	130,139.84 130,139.84	0.00	68,968.02 68,968.02
1,700.000 BJ'S RESTAURANTS INC 09180C106 KR3F10020002: NTGI STRUCTURED	35.9900 35.9900	81,109.24 81,109.24	61,183.00 61,183.00	0.00	-19,926.24 -19,926.24
5,065.000 BLACK BOX CORP 091826107 KR2F10020002: NTGI STRUCTURED	23.3200 23.3200	164,011.55 164,011.55	118,115.80 118,115.80	0.00	-45,895.75 -45,895.75
2,200.000 BLACK BOX CORP 091826107 KR3F10020002: NTGI STRUCTURED	23.3200 23.3200	56,084.40 56,084.40	51,304.00 51,304.00	0.00	-4,780.40 -4,780.40
1,981.000 BLACK DIAMOND INC 09202G101 KR2F10020002: NTGI STRUCTURED	7.5600 7.5600	21,719.35 21,719.35	14,976.36 14,976.36	0.00	-6,742.99 -6,742.99
800.000 BLACK DIAMOND INC 09202G101 KR3F10020002: NTGI STRUCTURED	7.5600 7.5600	6,296.00 6,296.00	6,048.00 6,048.00	0.00	-248.00 -248.00
5,625.000 BLACK HILLS CORP 092113109 KR2F10020002: NTGI STRUCTURED	47.8800 47.8800	214,086.89 214,086.89	269,325.00 269,325.00	0.00	55,238.11 55,238.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,800.000 BLACK HILLS CORP 092113109 KR3F10020002: NTGI STRUCTURED	47.8800 47.8800	101,447.00 101,447.00	134,064.00 134,064.00	0.00	32,617.00 32,617.00
2,700.000 BLACKBAUD INC 09227Q100 KR3F10020002: NTGI STRUCTURED	39.2900 39.2900	73,733.07 73,733.07	106,083.00 106,083.00	0.00	32,349.93 32,349.93
5,484.000 BLACKBAUD INC 09227Q100 KR2F10020002: NTGI STRUCTURED	39.2900 39.2900	125,872.88 125,872.88	215,466.36 215,466.36	0.00	89,593.48 89,593.48
1,182.000 BLACKROCK INC 09247X101 KR2F10070002: RIVER ROAD	328.3200 328.3200	184,825.04 184,825.04	388,074.24 388,074.24	0.00	203,249.20 203,249.20
4,461.000 BLACKROCK INC 09247X101 KR3F19020002: S&P 500 INDEX	328.3200 328.3200	849,867.97 849,867.97	1,464,635.52 1,464,635.52	0.01	614,767.55 614,767.55
429.000 BLACKROCK INC 09247X101 KR3F10070002: RIVER ROAD	328.3200 328.3200	70,222.64 70,222.64	140,849.28 140,849.28	0.00	70,626.64 70,626.64
9,814.000 BLACKROCK INC 09247X101 KR2F19020002: S&P 500 INDEX	328.3200 328.3200	1,824,589.55 1,824,589.55	3,222,132.48 3,222,132.48	0.02	1,397,542.93 1,397,542.93
2,407.000 BLACKSTONE MORTGAGE TRUST INC 09257W100 KR2F10020002: NTGI STRUCTURED	27.1000 27.1000	116,567.28 116,567.28	65,229.70 65,229.70	0.00	-51,337.58 -51,337.58
1,265.000 BLACKSTONE MORTGAGE TRUST INC 09257W100 KR3F10020002: NTGI STRUCTURED	27.1000 27.1000	34,710.85 34,710.85	34,281.50 34,281.50	0.00	-429.35 -429.35
9,727.000 H&R BLOCK INC 093671105 KR3F19020002: S&P 500 INDEX	31.0100 31.0100	178,261.51 178,261.51	301,634.27 301,634.27	0.00	123,372.76 123,372.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,401.000 H&R BLOCK INC 093671105 KR2F19020002: S&P 500 INDEX	31.0100 31.0100	350,207.45 350,207.45	663,645.01 663,645.01	0.00	313,437.56 313,437.56
1,956.000 BLONDER TONGUE LABORATORIES 093698108 KR2F10020002: NTGI STRUCTURED	1.3100 1.3100	11,450.88 11,450.88	2,562.36 2,562.36	0.00	-8,888.52 -8,888.52
1,100.000 BLONDER TONGUE LABORATORIES 093698108 KR3F10020002: NTGI STRUCTURED	1.3100 1.3100	1,903.00 1,903.00	1,441.00 1,441.00	0.00	-462.00 -462.00
3,400.000 BLOUNT INTERNATIONAL INC 095180105 KR3F10020002: NTGI STRUCTURED	15.1300 15.1300	56,094.18 56,094.18	51,442.00 51,442.00	0.00	-4,652.18 -4,652.18
7,125.000 BLOUNT INTERNATIONAL INC 095180105 KR2F10020002: NTGI STRUCTURED	15.1300 15.1300	192,319.63 192,319.63	107,801.25 107,801.25	0.00	-84,518.38 -84,518.38
547.000 BLUCORA INC COM 095229100 KR2F10020002: NTGI STRUCTURED	15.2400 15.2400	9,045.47 9,045.47	8,336.28 8,336.28	0.00	-709.19 -709.19
200.000 BLUCORA INC COM 095229100 KR3F10020002: NTGI STRUCTURED	15.2400 15.2400	1,790.00 1,790.00	3,048.00 3,048.00	0.00	1,258.00 1,258.00
1,319.000 BLUE NILE INC 09578R103 KR2F10020002: NTGI STRUCTURED	28.5500 28.5500	50,672.63 50,672.63	37,657.45 37,657.45	0.00	-13,015.18 -13,015.18
1,400.000 BLUE NILE INC 09578R103 KR3F10020002: NTGI STRUCTURED	28.5500 28.5500	53,761.20 53,761.20	39,970.00 39,970.00	0.00	-13,791.20 -13,791.20
100.000 BLUE RIVER BANCSHARES INC 09602P107 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	60.50 60.50	2.00 2.00	0.00	-58.50 -58.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
862.000 BLUE RIVER BANCSHARES INC 09602P107 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	3,842.36 3,842.36	17.24 17.24	0.00	-3,825.12 -3,825.12
1,783.000 BLUEBIRD BIO INC 09609G100 KR2F10020002: NTGI STRUCTURED	35.8800 35.8800	66,859.14 66,859.14	63,974.04 63,974.04	0.00	-2,885.10 -2,885.10
1,390.000 BLUEBIRD BIO INC 09609G100 KR3F10020002: NTGI STRUCTURED	35.8800 35.8800	51,880.78 51,880.78	49,873.20 49,873.20	0.00	-2,007.58 -2,007.58
1,162.000 BLYTH INC 09643P207 KR2F10020002: NTGI STRUCTURED	8.1200 8.1200	56,406.49 56,406.49	9,435.44 9,435.44	0.00	-46,971.05 -46,971.05
400.000 BLYTH INC 09643P207 KR3F10020002: NTGI STRUCTURED	8.1200 8.1200	7,754.00 7,754.00	3,248.00 3,248.00	0.00	-4,506.00 -4,506.00
7,068.000 BMB MUNAI INC 09656A105 KR2F10020002: NTGI STRUCTURED	0.0065 0.0065	40,263.78 40,263.78	45.94 45.94	0.00	-40,217.84 -40,217.84
400.000 BMB MUNAI INC 09656A105 KR3F10020002: NTGI STRUCTURED	0.0065 0.0065	60.00 60.00	2.60 2.60	0.00	-57.40 -57.40
12,856.000 BOB EVANS FARMS INC/DE 096761101 KR2F10070002: RIVER ROAD	47.3400 47.3400	479,050.07 479,050.07	608,603.04 608,603.04	0.00	129,552.97 129,552.97
2,673.000 BOB EVANS FARMS INC/DE 096761101 KR2F10020002: NTGI STRUCTURED	47.3400 47.3400	66,190.95 66,190.95	126,539.82 126,539.82	0.00	60,348.87 60,348.87
1,300.000 BOB EVANS FARMS INC/DE 096761101 KR3F10020002: NTGI STRUCTURED	47.3400 47.3400	43,326.40 43,326.40	61,542.00 61,542.00	0.00	18,215.60 18,215.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,640.000 BOB EVANS FARMS INC/DE 096761101 KR3F10070002: RIVER ROAD	47.3400 47.3400	175,339.89 175,339.89	219,657.60 219,657.60	0.00	44,317.71 44,317.71
23,696.000 BOEING CO/THE 097023105 KR3F19020002: S&P 500 INDEX	127.3800 127.3800	1,390,032.11 1,390,032.11	3,018,396.48 3,018,396.48	0.02	1,628,364.37 1,628,364.37
52,137.000 BOEING CO/THE 097023105 KR2F19020002: S&P 500 INDEX	127.3800 127.3800	3,080,769.00 3,080,769.00	6,641,211.06 6,641,211.06	0.04	3,560,442.06 3,560,442.06
6,200.000 BOEING CO/THE 097023105 KR3F10080002: WESTWOOD MGMT	127.3800 127.3800	639,263.16 639,263.16	789,756.00 789,756.00	0.01	150,492.84 150,492.84
17,200.000 BOEING CO/THE 097023105 KR2F10080002: WESTWOOD MGMT	127.3800 127.3800	1,777,245.70 1,777,245.70	2,190,936.00 2,190,936.00	0.01	413,690.30 413,690.30
31,200.000 BOEING CO/THE 097023105 KR2F10090002: INVESCO	127.3800 127.3800	3,745,237.49 3,745,237.49	3,974,256.00 3,974,256.00	0.03	229,018.51 229,018.51
24,800.000 BOISE CASCADE CO 09739D100 KR3F10080002: WESTWOOD MGMT	30.1400 30.1400	645,731.26 645,731.26	747,472.00 747,472.00	0.00	101,740.74 101,740.74
71,001.000 BOISE CASCADE CO 09739D100 KR2F10080002: WESTWOOD MGMT	30.1400 30.1400	1,849,105.47 1,849,105.47	2,139,970.14 2,139,970.14	0.01	290,864.67 290,864.67
1,872.000 BOISE CASCADE CO 09739D100 KR2F10020002: NTGI STRUCTURED	30.1400 30.1400	56,761.61 56,761.61	56,422.08 56,422.08	0.00	-339.53 -339.53
1,901.000 BOISE CASCADE CO 09739D100 KR3F10020002: NTGI STRUCTURED	30.1400 30.1400	57,388.66 57,388.66	57,296.14 57,296.14	0.00	-92.52 -92.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,845.000 BOLT TECHNOLOGY CORP 097698104 KR2F10020002: NTGI STRUCTURED	21.9400 21.9400	20,288.98 20,288.98	40,479.30 40,479.30	0.00	20,190.32 20,190.32
401.000 BOLT TECHNOLOGY CORP 097698104 KR3F10020002: NTGI STRUCTURED	21.9400 21.9400	5,121.45 5,121.45	8,797.94 8,797.94	0.00	3,676.49 3,676.49
600.000 BON-TON STORES INC/THE 09776J101 KR3F10020002: NTGI STRUCTURED	8.3600 8.3600	5,190.00 5,190.00	5,016.00 5,016.00	0.00	-174.00 -174.00
1,775.000 BON-TON STORES INC/THE 09776J101 KR2F10020002: NTGI STRUCTURED	8.3600 8.3600	9,808.11 9,808.11	14,839.00 14,839.00	0.00	5,030.89 5,030.89
3,500.000 BONANZA CREEK ENERGY INC 097793103 KR2F10020002: NTGI STRUCTURED	56.9000 56.9000	171,597.30 171,597.30	199,150.00 199,150.00	0.00	27,552.70 27,552.70
7,500.000 BONANZA CREEK ENERGY INC 097793103 KR3F10080002: WESTWOOD MGMT	56.9000 56.9000	372,321.47 372,321.47	426,750.00 426,750.00	0.00	54,428.53 54,428.53
1,600.000 BONANZA CREEK ENERGY INC 097793103 KR3F10020002: NTGI STRUCTURED	56.9000 56.9000	78,444.80 78,444.80	91,040.00 91,040.00	0.00	12,595.20 12,595.20
19,700.000 BONANZA CREEK ENERGY INC 097793103 KR2F10080002: WESTWOOD MGMT	56.9000 56.9000	977,896.18 977,896.18	1,120,930.00 1,120,930.00	0.01	143,033.82 143,033.82
200.000 BONDED MTRS INC 097894109 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	750.00 750.00	0.00 0.00	0.00	-750.00 -750.00
19,600.000 BOMBAY CO 097924104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	114,320.21 114,320.21	0.00 0.00	0.00	-114,320.21 -114,320.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350.000 BONTEX INC 09852W109 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	831.25 831.25	17.50 17.50	0.00	-813.75 -813.75
2,625.000 BOOKS-A-MILLION INC 098570104 KR2F10020002: NTGI STRUCTURED	1.7000 1.7000	21,372.15 21,372.15	4,462.50 4,462.50	0.00	-16,909.65 -16,909.65
900.000 BOOKS-A-MILLION INC 098570104 KR3F10020002: NTGI STRUCTURED	1.7000 1.7000	3,060.00 3,060.00	1,530.00 1,530.00	0.00	-1,530.00 -1,530.00
400.000 BORDERS GROUP INC 099709107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.60 9.60	0.00 0.00	0.00	-9.60 -9.60
7,155.000 BORDERS GROUP INC 099709107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	149,204.69 149,204.69	0.00 0.00	0.00	-149,204.69 -149,204.69
17,770.000 BORGWARNER INC 099724106 KR2F19020002: S&P 500 INDEX	52.6100 52.6100	582,054.93 582,054.93	934,879.70 934,879.70	0.01	352,824.77 352,824.77
33,300.000 BORGWARNER INC 099724106 KR2F10080002: WESTWOOD MGMT	52.6100 52.6100	1,110,423.00 1,110,423.00	1,751,913.00 1,751,913.00	0.01	641,490.00 641,490.00
8,076.000 BORGWARNER INC 099724106 KR3F19020002: S&P 500 INDEX	52.6100 52.6100	274,083.33 274,083.33	424,878.36 424,878.36	0.00	150,795.03 150,795.03
12,000.000 BORGWARNER INC 099724106 KR3F10080002: WESTWOOD MGMT	52.6100 52.6100	415,193.61 415,193.61	631,320.00 631,320.00	0.00	216,126.39 216,126.39
1,503.000 BOSTON BEER CO INC 100557107 KR2F10020002: NTGI STRUCTURED	221.7600 221.7600	23,045.86 23,045.86	333,305.28 333,305.28	0.00	310,259.42 310,259.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 BOSTON BEER CO INC 100557107 KR3F10020002: NTGI STRUCTURED	221.7600 221.7600	77,232.87 77,232.87	177,408.00 177,408.00	0.00	100,175.13 100,175.13
5,467.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105 KR2F10020002: NTGI STRUCTURED	12.3900 12.3900	86,769.26 86,769.26	67,736.13 67,736.13	0.00	-19,033.13 -19,033.13
4,200.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105 KR3F10020002: NTGI STRUCTURED	12.3900 12.3900	45,686.76 45,686.76	52,038.00 52,038.00	0.00	6,351.24 6,351.24
5,413.000 BOSTON PROPERTIES INC 101121101 KR3F19020002: S&P 500 INDEX	115.7600 115.7600	604,145.40 604,145.40	626,608.88 626,608.88	0.00	22,463.48 22,463.48
11,911.000 BOSTON PROPERTIES INC 101121101 KR2F19020002: S&P 500 INDEX	115.7600 115.7600	1,362,016.20 1,362,016.20	1,378,817.36 1,378,817.36	0.01	16,801.16 16,801.16
46,875.000 BOSTON SCIENTIFIC CORP 101137107 KR3F19020002: S&P 500 INDEX	11.8100 11.8100	528,469.54 528,469.54	553,593.75 553,593.75	0.00	25,124.21 25,124.21
103,136.000 BOSTON SCIENTIFIC CORP 101137107 KR2F19020002: S&P 500 INDEX	11.8100 11.8100	1,367,647.77 1,367,647.77	1,218,036.16 1,218,036.16	0.01	-149,611.61 -149,611.61
2,159.000 BOTTOMLINE TECHNOLOGIES INC 101388106 KR3F10020002: NTGI STRUCTURED	27.5900 27.5900	54,746.33 54,746.33	59,566.81 59,566.81	0.00	4,820.48 4,820.48
3,325.000 BOTTOMLINE TECHNOLOGIES INC 101388106 KR2F10020002: NTGI STRUCTURED	27.5900 27.5900	83,076.83 83,076.83	91,736.75 91,736.75	0.00	8,659.92 8,659.92
2,200.000 BOULDER BRANDS INC 101405108 KR3F10020002: NTGI STRUCTURED	13.6300 13.6300	10,956.00 10,956.00	29,986.00 29,986.00	0.00	19,030.00 19,030.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,012.000 BOULDER BRANDS INC 101405108 KR2F10020002: NTGI STRUCTURED	13.6300 13.6300	40,052.13 40,052.13	81,943.56 81,943.56	0.00	41,891.43 41,891.43
1,031.000 BOVIE MEDICAL CORP 10211F100 KR2F10020002: NTGI STRUCTURED	3.9900 3.9900	7,372.40 7,372.40	4,113.69 4,113.69	0.00	-3,258.71 -3,258.71
500.000 BOVIE MEDICAL CORP 10211F100 KR3F10020002: NTGI STRUCTURED	3.9900 3.9900	1,360.00 1,360.00	1,995.00 1,995.00	0.00	635.00 635.00
1,300.000 BOWL AMERICA INC 102565108 KR3F10020002: NTGI STRUCTURED	13.7600 13.7600	16,250.00 16,250.00	17,888.00 17,888.00	0.00	1,638.00 1,638.00
3,572.000 BOWL AMERICA INC 102565108 KR2F10020002: NTGI STRUCTURED	13.7600 13.7600	23,518.14 23,518.14	49,150.72 49,150.72	0.00	25,632.58 25,632.58
52,800.000 BOYDS COLLECTION LTD COM 103354106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	753,161.09 753,161.09	0.00 0.00	0.00	-753,161.09 -753,161.09
833.000 BOYDS COLLECTION LTD 103355103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	12,070.16 12,070.16	0.00 0.00	0.00	-12,070.16 -12,070.16
6,374.000 BRADY CORP 104674106 KR2F10020002: NTGI STRUCTURED	22.4400 22.4400	98,640.39 98,640.39	143,032.56 143,032.56	0.00	44,392.17 44,392.17
3,200.000 BRADY CORP 104674106 KR3F10020002: NTGI STRUCTURED	22.4400 22.4400	102,667.79 102,667.79	71,808.00 71,808.00	0.00	-30,859.79 -30,859.79
21,685.000 BRANDYWINE REALTY TRUST 105368203 KR2F10020002: NTGI STRUCTURED	14.0700 14.0700	264,986.31 264,986.31	305,107.95 305,107.95	0.00	40,121.64 40,121.64

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64,450.000 BRANDYWINE REALTY TRUST 105368203 KR2F10030002: SYSTEMATIC	14.0700 14.0700	768,195.19 768,195.19	906,811.50 906,811.50	0.01	138,616.31 138,616.31
12,200.000 BRANDYWINE REALTY TRUST 105368203 KR3F10020002: NTGI STRUCTURED	14.0700 14.0700	135,577.16 135,577.16	171,654.00 171,654.00	0.00	36,076.84 36,076.84
24,875.000 BRANDYWINE REALTY TRUST 105368203 KR3F10030002: SYSTEMATIC	14.0700 14.0700	297,436.93 297,436.93	349,991.25 349,991.25	0.00	52,554.32 52,554.32
400.000 BREEZE-EASTERN CORP 106764103 KR3F10020002: NTGI STRUCTURED	10.3600 10.3600	3,568.00 3,568.00	4,144.00 4,144.00	0.00	576.00 576.00
1,444.000 BREEZE-EASTERN CORP 106764103 KR2F10020002: NTGI STRUCTURED	10.3600 10.3600	16,989.17 16,989.17	14,959.84 14,959.84	0.00	-2,029.33 -2,029.33
1,100.000 BRIDGFORD FOODS CORP 108763103 KR3F10020002: NTGI STRUCTURED	7.8600 7.8600	7,832.00 7,832.00	8,646.00 8,646.00	0.00	814.00 814.00
3,037.000 BRIDGFORD FOODS CORP 108763103 KR2F10020002: NTGI STRUCTURED	7.8600 7.8600	31,549.61 31,549.61	23,870.82 23,870.82	0.00	-7,678.79 -7,678.79
2,900.000 BRIGGS & STRATTON CORP 109043109 KR3F10020002: NTGI STRUCTURED	18.0200 18.0200	54,975.39 54,975.39	52,258.00 52,258.00	0.00	-2,717.39 -2,717.39
5,676.000 BRIGGS & STRATTON CORP 109043109 KR2F10020002: NTGI STRUCTURED	18.0200 18.0200	180,231.71 180,231.71	102,281.52 102,281.52	0.00	-77,950.19 -77,950.19
1,358.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100 KR3F10020002: NTGI STRUCTURED	42.0600 42.0600	55,455.49 55,455.49	57,117.48 57,117.48	0.00	1,661.99 1,661.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,450.000 BRIGHT HORIZONS FAMILY SOLUTIO 109194100 KR2F10020002: NTGI STRUCTURED	42.0600 42.0600	59,736.96 59,736.96	60,987.00 60,987.00	0.00	1,250.04 1,250.04
4,156.000 BRIGHTSTAR INFORMATION TECHNOL 10947N104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	16,487.84 16,487.84	0.00 0.00	0.00	-16,487.84 -16,487.84
7,386.000 BRINK'S CO/THE 109696104 KR2F10020002: NTGI STRUCTURED	24.0400 24.0400	174,868.92 174,868.92	177,559.44 177,559.44	0.00	2,690.52 2,690.52
3,700.000 BRINK'S CO/THE 109696104 KR3F10020002: NTGI STRUCTURED	24.0400 24.0400	104,240.50 104,240.50	88,948.00 88,948.00	0.00	-15,292.50 -15,292.50
58,621.000 BRISTOL-MYERS SQUIBB CO 110122108 KR3F19020002: S&P 500 INDEX	51.1800 51.1800	1,921,361.38 1,921,361.38	3,000,222.78 3,000,222.78	0.02	1,078,861.40 1,078,861.40
128,980.000 BRISTOL-MYERS SQUIBB CO 110122108 KR2F19020002: S&P 500 INDEX	51.1800 51.1800	3,499,144.76 3,499,144.76	6,601,196.40 6,601,196.40	0.04	3,102,051.64 3,102,051.64
4,368.000 BRISTOW GROUP INC 110394103 KR2F10020002: NTGI STRUCTURED	67.2000 67.2000	79,371.63 79,371.63	293,529.60 293,529.60	0.00	214,157.97 214,157.97
2,100.000 BRISTOW GROUP INC 110394103 KR3F10020002: NTGI STRUCTURED	67.2000 67.2000	97,265.91 97,265.91	141,120.00 141,120.00	0.00	43,854.09 43,854.09
19,016.000 BROADCOM CORP 111320107 KR3F19020002: S&P 500 INDEX	40.4200 40.4200	743,190.84 743,190.84	768,626.72 768,626.72	0.00	25,435.88 25,435.88
41,840.000 BROADCOM CORP 111320107 KR2F19020002: S&P 500 INDEX	40.4200 40.4200	1,526,319.89 1,526,319.89	1,691,172.80 1,691,172.80	0.01	164,852.91 164,852.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,500.000 BROADCOM CORP 111320107 KR2F10090002: INVESCO	40.4200 40.4200	1,076,815.50 1,076,815.50	1,151,970.00 1,151,970.00	0.01	75,154.50 75,154.50
3,259.000 BROADSOFT INC 11133B409 KR2F10020002: NTGI STRUCTURED	21.0400 21.0400	106,107.73 106,107.73	68,569.36 68,569.36	0.00	-37,538.37 -37,538.37
1,500.000 BROADSOFT INC 11133B409 KR3F10020002: NTGI STRUCTURED	21.0400 21.0400	54,817.20 54,817.20	31,560.00 31,560.00	0.00	-23,257.20 -23,257.20
2,470.000 BROOKDALE SENIOR LIVING INC 112463104 KR3F10020002: NTGI STRUCTURED	32.2200 32.2200	50,653.38 50,653.38	79,583.40 79,583.40	0.00	28,930.02 28,930.02
5,036.000 BROOKDALE SENIOR LIVING INC 112463104 KR2F10020002: NTGI STRUCTURED	32.2200 32.2200	73,764.95 73,764.95	162,259.92 162,259.92	0.00	88,494.97 88,494.97
9,896.000 BROOKFIELD RESIDENTIAL 11283W104 PROPERTIES INC KR2F10020002: NTGI STRUCTURED	18.8900 18.8900	206,058.47 206,058.47	186,935.44 186,935.44	0.00	-19,123.03 -19,123.03
5,900.000 BROOKFIELD RESIDENTIAL 11283W104 PROPERTIES INC KR3F10020002: NTGI STRUCTURED	18.8900 18.8900	129,755.24 129,755.24	111,451.00 111,451.00	0.00	-18,304.24 -18,304.24
5,211.000 BROOKLINE BANCORP INC 11373M107 KR3F10020002: NTGI STRUCTURED	8.5500 8.5500	44,365.42 44,365.42	44,554.05 44,554.05	0.00	188.63 188.63
14,217.000 BROOKLINE BANCORP INC 11373M107 KR2F10020002: NTGI STRUCTURED	8.5500 8.5500	104,241.81 104,241.81	121,555.35 121,555.35	0.00	17,313.54 17,313.54
3,400.000 BROOKS AUTOMATION INC 114340102 KR3F10020002: NTGI STRUCTURED	10.5100 10.5100	36,651.55 36,651.55	35,734.00 35,734.00	0.00	-917.55 -917.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,003.000 BROOKS AUTOMATION INC 114340102 KR2F10020002: NTGI STRUCTURED	10.5100 10.5100	194,205.31 194,205.31	73,601.53 73,601.53	0.00	-120,603.78 -120,603.78
687.000 BROOKLYN FEDERAL BANC ESCROW 114ESC999 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100.000 BROOKLYN FEDERAL BANC ESCROW 114ESC999 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
12,291.000 BROWN-FORMAN CORP 115637209 KR2F19020002: S&P 500 INDEX	90.2200 90.2200	553,283.53 553,283.53	1,108,894.02 1,108,894.02	0.01	555,610.49 555,610.49
5,586.000 BROWN-FORMAN CORP 115637209 KR3F19020002: S&P 500 INDEX	90.2200 90.2200	217,429.96 217,429.96	503,968.92 503,968.92	0.00	286,538.96 286,538.96
4,900.000 BROWN SHOE CO INC 115736100 KR3F10020002: NTGI STRUCTURED	27.1300 27.1300	51,579.55 51,579.55	132,937.00 132,937.00	0.00	81,357.45 81,357.45
10,327.000 BROWN SHOE CO INC 115736100 KR2F10020002: NTGI STRUCTURED	27.1300 27.1300	140,301.28 140,301.28	280,171.51 280,171.51	0.00	139,870.23 139,870.23
16,646.000 BRUKER CORP 116794108 KR2F10020002: NTGI STRUCTURED	18.5150 18.5150	295,840.98 295,840.98	308,200.69 308,200.69	0.00	12,359.71 12,359.71
8,100.000 BRUKER CORP 116794108 KR3F10020002: NTGI STRUCTURED	18.5150 18.5150	146,377.67 146,377.67	149,971.50 149,971.50	0.00	3,593.83 3,593.83
7,900.000 BRUNSWICK CORP/DE 117043109 KR3F10020002: NTGI STRUCTURED	42.1400 42.1400	149,530.86 149,530.86	332,906.00 332,906.00	0.00	183,375.14 183,375.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,847.000 BRUNSWICK CORP/DE 117043109 KR2F10020002: NTGI STRUCTURED	42.1400 42.1400	94,869.29 94,869.29	667,792.58 667,792.58	0.00	572,923.29 572,923.29
300.000 BRYN MAWR BANK CORP 117665109 KR3F10020002: NTGI STRUCTURED	28.3300 28.3300	5,910.00 5,910.00	8,499.00 8,499.00	0.00	2,589.00 2,589.00
896.000 BRYN MAWR BANK CORP 117665109 KR2F10020002: NTGI STRUCTURED	28.3300 28.3300	17,556.64 17,556.64	25,383.68 25,383.68	0.00	7,827.04 7,827.04
500.000 BSQUARE CORP 11776U300 KR3F10020002: NTGI STRUCTURED	3.9100 3.9100	3,170.00 3,170.00	1,955.00 1,955.00	0.00	-1,215.00 -1,215.00
1,579.000 BSQUARE CORP 11776U300 KR2F10020002: NTGI STRUCTURED	3.9100 3.9100	19,073.14 19,073.14	6,173.89 6,173.89	0.00	-12,899.25 -12,899.25
23,557.000 BUCKEYE PARTNERS LP 118230101 KR3F35020002: TORTOISE CAP	79.6400 79.6400	1,393,997.81 1,393,997.81	1,876,079.48 1,876,079.48	0.01	482,081.67 482,081.67
77,543.000 BUCKEYE PARTNERS LP 118230101 KR2F35020002: TORTOISE CAP	79.6400 79.6400	4,602,173.89 4,602,173.89	6,175,524.52 6,175,524.52	0.04	1,573,350.63 1,573,350.63
4,444.000 BUCKLE INC/THE 118440106 KR2F10020002: NTGI STRUCTURED	45.3900 45.3900	52,687.80 52,687.80	201,713.16 201,713.16	0.00	149,025.36 149,025.36
2,200.000 BUCKLE INC/THE 118440106 KR3F10020002: NTGI STRUCTURED	45.3900 45.3900	91,522.75 91,522.75	99,858.00 99,858.00	0.00	8,335.25 8,335.25
2,512.000 BUFFALO WILD WINGS INC 119848109 KR2F10020002: NTGI STRUCTURED	134.2700 134.2700	155,183.63 155,183.63	337,286.24 337,286.24	0.00	182,102.61 182,102.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,196.000 BUFFALO WILD WINGS INC 119848109 KR3F10020002: NTGI STRUCTURED	134.2700 134.2700	97,575.86 97,575.86	160,586.92 160,586.92	0.00	63,011.06 63,011.06
3,775.000 BUILDERS FIRSTSOURCE INC 12008R107 KR2F10020002: NTGI STRUCTURED	5.4500 5.4500	24,732.49 24,732.49	20,573.75 20,573.75	0.00	-4,158.74 -4,158.74
1,400.000 BUILDERS FIRSTSOURCE INC 12008R107 KR3F10020002: NTGI STRUCTURED	5.4500 5.4500	2,996.00 2,996.00	7,630.00 7,630.00	0.00	4,634.00 4,634.00
12,400.000 BUILDING MATLS HLDG CORP 120113105 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,811.73 68,811.73	0.00 0.00	0.00	-68,811.73 -68,811.73
3,724.000 BUTLER INTERNATIONAL INC 123649105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	39,829.35 39,829.35	0.00 0.00	0.00	-39,829.35 -39,829.35
300.000 BUTLER INTERNATIONAL INC 123649105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.98 1.98	0.00 0.00	0.00	-1.98 -1.98
375.000 C&J ENERGY SERVICES INC 12467B304 KR3F10020002: NTGI STRUCTURED	30.5500 30.5500	6,927.72 6,927.72	11,456.25 11,456.25	0.00	4,528.53 4,528.53
5,617.000 C&J ENERGY SERVICES INC 12467B304 KR2F10020002: NTGI STRUCTURED	30.5500 30.5500	144,095.00 144,095.00	171,599.35 171,599.35	0.00	27,504.35 27,504.35
600.000 CAI INTERNATIONAL INC 12477X106 KR3F10020002: NTGI STRUCTURED	19.3500 19.3500	12,246.00 12,246.00	11,610.00 11,610.00	0.00	-636.00 -636.00
1,775.000 CAI INTERNATIONAL INC 12477X106 KR2F10020002: NTGI STRUCTURED	19.3500 19.3500	32,664.76 32,664.76	34,346.25 34,346.25	0.00	1,681.49 1,681.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,800.000 CBIZ INC 124805102 KR3F10020002: NTGI STRUCTURED	7.8700 7.8700	49,759.00 49,759.00	53,516.00 53,516.00	0.00	3,757.00 3,757.00
14,029.000 CBIZ INC 124805102 KR2F10020002: NTGI STRUCTURED	7.8700 7.8700	153,256.10 153,256.10	110,408.23 110,408.23	0.00	-42,847.87 -42,847.87
26,275.000 CBL & ASSOCIATES PROPERTIES IN 124830100 KR3F10030002: SYSTEMATIC	17.9000 17.9000	503,085.40 503,085.40	470,322.50 470,322.50	0.00	-32,762.90 -32,762.90
67,875.000 CBL & ASSOCIATES PROPERTIES IN 124830100 KR2F10030002: SYSTEMATIC	17.9000 17.9000	1,299,701.60 1,299,701.60	1,214,962.50 1,214,962.50	0.01	-84,739.10 -84,739.10
37,706.000 CBS CORP 124857202 KR2F19020002: S&P 500 INDEX	53.5000 53.5000	773,406.91 773,406.91	2,017,271.00 2,017,271.00	0.01	1,243,864.09 1,243,864.09
17,137.000 CBS CORP 124857202 KR3F19020002: S&P 500 INDEX	53.5000 53.5000	498,854.24 498,854.24	916,829.50 916,829.50	0.01	417,975.26 417,975.26
21,704.000 CBRE GROUP INC 12504L109 KR2F19020002: S&P 500 INDEX	29.7400 29.7400	503,421.81 503,421.81	645,476.96 645,476.96	0.00	142,055.15 142,055.15
45,300.000 CBRE GROUP INC 12504L109 KR3F10030002: SYSTEMATIC	29.7400 29.7400	1,342,483.42 1,342,483.42	1,347,222.00 1,347,222.00	0.01	4,738.58 4,738.58
9,864.000 CBRE GROUP INC 12504L109 KR3F19020002: S&P 500 INDEX	29.7400 29.7400	286,326.03 286,326.03	293,355.36 293,355.36	0.00	7,029.33 7,029.33
27,960.000 CBRE GROUP INC 12504L109 KR3F10060002: WESTFIELD CAPITAL	29.7400 29.7400	556,970.96 556,970.96	831,530.40 831,530.40	0.01	274,559.44 274,559.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,600.000 CBRE GROUP INC 12504L109 KR2F10060002: WESTFIELD CAPITAL	29.7400 29.7400	1,386,811.50 1,386,811.50	2,159,124.00 2,159,124.00	0.01	772,312.50 772,312.50
117,675.000 CBRE GROUP INC 12504L109 KR2F10030002: SYSTEMATIC	29.7400 29.7400	3,481,433.45 3,481,433.45	3,499,654.50 3,499,654.50	0.02	18,221.05 18,221.05
900.000 CDI CORP 125071100 KR3F10020002: NTGI STRUCTURED	14.5200 14.5200	12,411.00 12,411.00	13,068.00 13,068.00	0.00	657.00 657.00
2,331.000 CDI CORP 125071100 KR2F10020002: NTGI STRUCTURED	14.5200 14.5200	77,181.25 77,181.25	33,846.12 33,846.12	0.00	-43,335.13 -43,335.13
219.000 CECO ENVIRONMENTAL CORP 125141101 KR3F10020002: NTGI STRUCTURED	13.4000 13.4000	2,789.54 2,789.54	2,934.60 2,934.60	0.00	145.06 145.06
596.000 CECO ENVIRONMENTAL CORP 125141101 KR2F10020002: NTGI STRUCTURED	13.4000 13.4000	7,590.59 7,590.59	7,986.40 7,986.40	0.00	395.81 395.81
3,864.000 CF INDUSTRIES HOLDINGS INC 125269100 KR2F19020002: S&P 500 INDEX	279.2200 279.2200	621,662.98 621,662.98	1,078,906.08 1,078,906.08	0.01	457,243.10 457,243.10
1,756.000 CF INDUSTRIES HOLDINGS INC 125269100 KR3F19020002: S&P 500 INDEX	279.2200 279.2200	289,466.62 289,466.62	490,310.32 490,310.32	0.00	200,843.70 200,843.70
5,203.000 CH ROBINSON WORLDWIDE INC 12541W209 KR3F19020002: S&P 500 INDEX	66.3200 66.3200	281,368.70 281,368.70	345,062.96 345,062.96	0.00	63,694.26 63,694.26
11,448.000 CH ROBINSON WORLDWIDE INC 12541W209 KR2F19020002: S&P 500 INDEX	66.3200 66.3200	579,715.76 579,715.76	759,231.36 759,231.36	0.00	179,515.60 179,515.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
485.000 CIFC CORP 12547R105 KR2F10020002: NTGI STRUCTURED	9.0500 9.0500	52,384.26 52,384.26	4,389.25 4,389.25	0.00	-47,995.01 -47,995.01
200.000 CIFC CORP 12547R105 KR3F10020002: NTGI STRUCTURED	9.0500 9.0500	1,486.00 1,486.00	1,810.00 1,810.00	0.00	324.00 324.00
20,524.000 CIGNA CORPORATION COM 125509109 KR2F19020002: S&P 500 INDEX	90.6900 90.6900	762,798.02 762,798.02	1,861,321.56 1,861,321.56	0.01	1,098,523.54 1,098,523.54
9,328.000 CIGNA CORPORATION COM 125509109 KR3F19020002: S&P 500 INDEX	90.6900 90.6900	290,689.69 290,689.69	845,956.32 845,956.32	0.01	555,266.63 555,266.63
328.000 CIM COMMERCIAL TRUST CORP 125525105 KR3F10020002: NTGI STRUCTURED	22.0800 22.0800	13,064.40 13,064.40	7,242.24 7,242.24	0.00	-5,822.16 -5,822.16
202.000 CIM COMMERCIAL TRUST CORP 125525105 KR2F10020002: NTGI STRUCTURED	22.0800 22.0800	16,354.66 16,354.66	4,460.16 4,460.16	0.00	-11,894.50 -11,894.50
4,700.000 CIT GROUP INC 125581801 KR2F10090002: INVESCO	45.9600 45.9600	226,375.50 226,375.50	216,012.00 216,012.00	0.00	-10,363.50 -10,363.50
17,500.000 CIT GROUP INC 125581801 KR3F10080002: WESTWOOD MGMT	45.9600 45.9600	738,874.41 738,874.41	804,300.00 804,300.00	0.01	65,425.59 65,425.59
50,200.000 CIT GROUP INC 125581801 KR2F10080002: WESTWOOD MGMT	45.9600 45.9600	2,092,767.64 2,092,767.64	2,307,192.00 2,307,192.00	0.01	214,424.36 214,424.36
15,900.000 CIT GROUP INC 125581801 KR3F10030002: SYSTEMATIC	45.9600 45.9600	778,131.51 778,131.51	730,764.00 730,764.00	0.00	-47,367.51 -47,367.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,155.000 CIT GROUP INC 125581801 KR2F10030002: SYSTEMATIC	45.9600 45.9600	2,014,243.95 2,014,243.95	1,891,483.80 1,891,483.80	0.01	-122,760.15 -122,760.15
8,491.000 CLECO CORP 12561W105 KR2F10020002: NTGI STRUCTURED	48.1500 48.1500	197,099.14 197,099.14	408,841.65 408,841.65	0.00	211,742.51 211,742.51
3,500.000 CLECO CORP 12561W105 KR3F10020002: NTGI STRUCTURED	48.1500 48.1500	121,872.97 121,872.97	168,525.00 168,525.00	0.00	46,652.03 46,652.03
300.000 CLST HOLDINGS INC 12564R103 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	7.53 7.53	6.00 6.00	0.00	-1.53 -1.53
3,620.000 CLST HOLDINGS INC 12564R103 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	104,018.52 104,018.52	72.40 72.40	0.00	-103,946.12 -103,946.12
11,168.000 CME GROUP INC 12572Q105 KR3F19020002: S&P 500 INDEX	79.9550 79.9550	1,022,932.46 1,022,932.46	892,937.44 892,937.44	0.01	-129,995.02 -129,995.02
2,855.000 CME GROUP INC 12572Q105 KR3F10070002: RIVER ROAD	79.9550 79.9550	167,387.89 167,387.89	228,271.53 228,271.53	0.00	60,883.64 60,883.64
7,947.000 CME GROUP INC 12572Q105 KR2F10070002: RIVER ROAD	79.9550 79.9550	461,265.26 461,265.26	635,402.39 635,402.39	0.00	174,137.13 174,137.13
24,573.000 CME GROUP INC 12572Q105 KR2F19020002: S&P 500 INDEX	79.9550 79.9550	1,331,202.89 1,331,202.89	1,964,734.22 1,964,734.22	0.01	633,531.33 633,531.33
22,400.000 CMS ENERGY CORP 125896100 KR3F10030002: SYSTEMATIC	29.6600 29.6600	554,573.92 554,573.92	664,384.00 664,384.00	0.00	109,810.08 109,810.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,723.000 CMS ENERGY CORP 125896100 KR3F19020002: S&P 500 INDEX	29.6600 29.6600	255,140.86 255,140.86	288,384.18 288,384.18	0.00	33,243.32 33,243.32
21,392.000 CMS ENERGY CORP 125896100 KR2F19020002: S&P 500 INDEX	29.6600 29.6600	584,430.74 584,430.74	634,486.72 634,486.72	0.00	50,055.98 50,055.98
57,875.000 CMS ENERGY CORP 125896100 KR2F10030002: SYSTEMATIC	29.6600 29.6600	1,430,375.48 1,430,375.48	1,716,572.50 1,716,572.50	0.01	286,197.02 286,197.02
1,063.000 CPI CORP 125902106 KR2F10020002: NTGI STRUCTURED	0.0230 0.0230	23,033.19 23,033.19	24.45 24.45	0.00	-23,008.74 -23,008.74
300.000 CPI CORP 125902106 KR3F10020002: NTGI STRUCTURED	0.0230 0.0230	3,762.00 3,762.00	6.90 6.90	0.00	-3,755.10 -3,755.10
1,000.000 CSS INDUSTRIES INC 125906107 KR3F10020002: NTGI STRUCTURED	24.2500 24.2500	19,861.82 19,861.82	24,250.00 24,250.00	0.00	4,388.18 4,388.18
1,968.000 CSS INDUSTRIES INC 125906107 KR2F10020002: NTGI STRUCTURED	24.2500 24.2500	30,978.29 30,978.29	47,724.00 47,724.00	0.00	16,745.71 16,745.71
1,100.000 CPI AEROSTRUCTURES INC 125919308 KR2F10020002: NTGI STRUCTURED	9.8500 9.8500	4,142.99 4,142.99	10,835.00 10,835.00	0.00	6,692.01 6,692.01
300.000 CPI AEROSTRUCTURES INC 125919308 KR3F10020002: NTGI STRUCTURED	9.8500 9.8500	3,891.00 3,891.00	2,955.00 2,955.00	0.00	-936.00 -936.00
94.000 CTI INDUSTRIES CORP 125961300 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	326.02 326.02	347.80 347.80	0.00	21.78 21.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 CTI INDUSTRIES CORP 125961300 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	941.50 941.50	740.00 740.00	0.00	-201.50 -201.50
1,700.000 CRA INTERNATIONAL INC 12618T105 KR3F10020002: NTGI STRUCTURED	25.4300 25.4300	45,504.08 45,504.08	43,231.00 43,231.00	0.00	-2,273.08 -2,273.08
3,443.000 CRA INTERNATIONAL INC 12618T105 KR2F10020002: NTGI STRUCTURED	25.4300 25.4300	94,165.29 94,165.29	87,555.49 87,555.49	0.00	-6,609.80 -6,609.80
17,000.000 CNO FINANCIAL GROUP INC 12621E103 KR3F10020002: NTGI STRUCTURED	16.9600 16.9600	127,594.17 127,594.17	288,320.00 288,320.00	0.00	160,725.83 160,725.83
34,557.000 CNO FINANCIAL GROUP INC 12621E103 KR2F10020002: NTGI STRUCTURED	16.9600 16.9600	92,416.06 92,416.06	586,086.72 586,086.72	0.00	493,670.66 493,670.66
6,394.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR2F10070002: RIVER ROAD	26.2800 26.2800	170,754.15 170,754.15	168,034.32 168,034.32	0.00	-2,719.83 -2,719.83
2,300.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR3F10020002: NTGI STRUCTURED	26.2800 26.2800	40,449.92 40,449.92	60,444.00 60,444.00	0.00	19,994.08 19,994.08
4,717.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR2F10020002: NTGI STRUCTURED	26.2800 26.2800	103,288.60 103,288.60	123,962.76 123,962.76	0.00	20,674.16 20,674.16
2,315.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR3F10070002: RIVER ROAD	26.2800 26.2800	61,822.41 61,822.41	60,838.20 60,838.20	0.00	-984.21 -984.21
737.000 CSP INC 126389105 KR2F10020002: NTGI STRUCTURED	7.9700 7.9700	4,786.40 4,786.40	5,873.89 5,873.89	0.00	1,087.49 1,087.49

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500.000 CSP INC 126389105 KR3F10020002: NTGI STRUCTURED	7.9700 7.9700	2,019.50 2,019.50	3,985.00 3,985.00	0.00	1,965.50 1,965.50
35,343.000 CSX CORP 126408103 KR3F19020002: S&P 500 INDEX	32.0600 32.0600	504,356.18 504,356.18	1,133,096.58 1,133,096.58	0.01	628,740.40 628,740.40
77,763.000 CSX CORP 126408103 KR2F19020002: S&P 500 INDEX	32.0600 32.0600	913,721.29 913,721.29	2,493,081.78 2,493,081.78	0.02	1,579,360.49 1,579,360.49
5.000 CTI BIOPHARMA CORP 12648L106 KR2F10020002: NTGI STRUCTURED	2.4200 2.4200	63,135.24 63,135.24	12.10 12.10	0.00	-63,123.14 -63,123.14
2,500.000 CTS CORP 126501105 KR3F10020002: NTGI STRUCTURED	15.8900 15.8900	22,824.07 22,824.07	39,725.00 39,725.00	0.00	16,900.93 16,900.93
3,756.000 CTS CORP 126501105 KR2F10020002: NTGI STRUCTURED	15.8900 15.8900	100,008.23 100,008.23	59,682.84 59,682.84	0.00	-40,325.39 -40,325.39
13,174.000 CVB FINANCIAL CORP 126600105 KR2F10020002: NTGI STRUCTURED	14.3500 14.3500	89,006.12 89,006.12	189,046.90 189,046.90	0.00	100,040.78 100,040.78
6,500.000 CVB FINANCIAL CORP 126600105 KR3F10020002: NTGI STRUCTURED	14.3500 14.3500	57,925.00 57,925.00	93,275.00 93,275.00	0.00	35,350.00 35,350.00
300.000 CV HOLDINGS INC 12661F101 KR3F10020002: NTGI STRUCTURED	0.1621 0.1621	19.50 19.50	48.63 48.63	0.00	29.13 29.13
5,199.000 CV HOLDINGS INC 12661F101 KR2F10020002: NTGI STRUCTURED	0.1621 0.1621	29,827.76 29,827.76	842.76 842.76	0.00	-28,985.00 -28,985.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,950.000 CVS HEALTH CORPORATION 126650100 KR3F19020002: S&P 500 INDEX	79.5900 79.5900	1,222,705.78 1,222,705.78	3,259,210.50 3,259,210.50	0.02	2,036,504.72 2,036,504.72
90,098.000 CVS HEALTH CORPORATION 126650100 KR2F19020002: S&P 500 INDEX	79.5900 79.5900	3,219,636.96 3,219,636.96	7,170,899.82 7,170,899.82	0.05	3,951,262.86 3,951,262.86
12,500.000 CVS HEALTH CORPORATION 126650100 KR2F10090002: INVESCO	79.5900 79.5900	969,037.50 969,037.50	994,875.00 994,875.00	0.01	25,837.50 25,837.50
6,600.000 CYS INVTS INC 12673A108 KR3F10020002: NTGI STRUCTURED	8.2400 8.2400	90,014.70 90,014.70	54,384.00 54,384.00	0.00	-35,630.70 -35,630.70
14,200.000 CYS INVTS INC 12673A108 KR2F10020002: NTGI STRUCTURED	8.2400 8.2400	193,667.97 193,667.97	117,008.00 117,008.00	0.00	-76,659.97 -76,659.97
11,330.000 CA INC 12673P105 KR3F19020002: S&P 500 INDEX	27.9400 27.9400	248,542.35 248,542.35	316,560.20 316,560.20	0.00	68,017.85 68,017.85
14,601.000 CA INC 12673P105 KR2F10070002: RIVER ROAD	27.9400 27.9400	376,999.08 376,999.08	407,951.94 407,951.94	0.00	30,952.86 30,952.86
5,240.000 CA INC 12673P105 KR3F10070002: RIVER ROAD	27.9400 27.9400	136,535.99 136,535.99	146,405.60 146,405.60	0.00	9,869.61 9,869.61
24,929.000 CA INC 12673P105 KR2F19020002: S&P 500 INDEX	27.9400 27.9400	489,378.56 489,378.56	696,516.26 696,516.26	0.00	207,137.70 207,137.70
7,669.000 CABLEVISION SYSTEMS CORP 12686C109 KR3F19020002: S&P 500 INDEX	17.5100 17.5100	162,198.39 162,198.39	134,284.19 134,284.19	0.00	-27,914.20 -27,914.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,875.000 CABLEVISION SYSTEMS CORP 12686C109 KR2F19020002: S&P 500 INDEX	17.5100 17.5100	391,611.69 391,611.69	295,481.25 295,481.25	0.00	-96,130.44 -96,130.44
28,900.000 CABLEVISION SYSTEMS CORP 12686C109 KR2F10090002: INVESCO	17.5100 17.5100	516,737.92 516,737.92	506,039.00 506,039.00	0.00	-10,698.92 -10,698.92
300.000 CABOT CORP 127055101 KR3F10020002: NTGI STRUCTURED	50.7700 50.7700	11,076.50 11,076.50	15,231.00 15,231.00	0.00	4,154.50 4,154.50
400.000 CABOT CORP 127055101 KR2F10020002: NTGI STRUCTURED	50.7700 50.7700	11,530.48 11,530.48	20,308.00 20,308.00	0.00	8,777.52 8,777.52
14,755.000 CABOT OIL & GAS CORP 127097103 KR3F19020002: S&P 500 INDEX	32.6900 32.6900	261,308.91 261,308.91	482,340.95 482,340.95	0.00	221,032.04 221,032.04
32,464.000 CABOT OIL & GAS CORP 127097103 KR2F19020002: S&P 500 INDEX	32.6900 32.6900	535,032.65 535,032.65	1,061,248.16 1,061,248.16	0.01	526,215.51 526,215.51
2,247.000 CACHE INC 127150308 KR2F10020002: NTGI STRUCTURED	0.8420 0.8420	5,882.21 5,882.21	1,891.97 1,891.97	0.00	-3,990.24 -3,990.24
815.000 CACHE INC 127150308 KR3F10020002: NTGI STRUCTURED	0.8420 0.8420	2,651.27 2,651.27	686.23 686.23	0.00	-1,965.04 -1,965.04
1,700.000 CACI INTERNATIONAL INC 127190304 KR3F10020002: NTGI STRUCTURED	71.2700 71.2700	103,939.33 103,939.33	121,159.00 121,159.00	0.00	17,219.67 17,219.67
3,187.000 CACI INTERNATIONAL INC 127190304 KR2F10020002: NTGI STRUCTURED	71.2700 71.2700	170,249.63 170,249.63	227,137.49 227,137.49	0.00	56,887.86 56,887.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 CADIZ INC 127537207 KR3F10020002: NTGI STRUCTURED	10.3900 10.3900	1,100.00 1,100.00	1,039.00 1,039.00	0.00	-61.00 -61.00
178.000 CADIZ INC 127537207 KR2F10020002: NTGI STRUCTURED	10.3900 10.3900	42,494.50 42,494.50	1,849.42 1,849.42	0.00	-40,645.08 -40,645.08
1,843.000 CADUS CORP 127639102 KR2F10020002: NTGI STRUCTURED	1.5000 1.5000	1,314.29 1,314.29	2,764.50 2,764.50	0.00	1,450.21 1,450.21
1,100.000 CADUS CORP 127639102 KR3F10020002: NTGI STRUCTURED	1.5000 1.5000	1,566.00 1,566.00	1,650.00 1,650.00	0.00	84.00 84.00
1,437.000 CAGY INDUSTRIES INC 127ESC770 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
600.000 CAGY INDUSTRIES INC 127ESC770 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,500.000 CAL DIVE INTERNATIONAL INC 12802T101 KR3F10020002: NTGI STRUCTURED	0.9700 0.9700	15,625.00 15,625.00	2,425.00 2,425.00	0.00	-13,200.00 -13,200.00
6,501.000 CAL DIVE INTERNATIONAL INC 12802T101 KR2F10020002: NTGI STRUCTURED	0.9700 0.9700	71,293.01 71,293.01	6,305.97 6,305.97	0.00	-64,987.04 -64,987.04
5,574.000 CALAMOS ASSET MANAGEMENT INC 12811R104 KR2F10020002: NTGI STRUCTURED	11.2700 11.2700	87,216.11 87,216.11	62,818.98 62,818.98	0.00	-24,397.13 -24,397.13
2,700.000 CALAMOS ASSET MANAGEMENT INC 12811R104 KR3F10020002: NTGI STRUCTURED	11.2700 11.2700	36,788.40 36,788.40	30,429.00 30,429.00	0.00	-6,359.40 -6,359.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,459.000 CALAMP CORP 128126109 KR2F10020002: NTGI STRUCTURED	17.6200 17.6200	57,296.61 57,296.61	78,567.58 78,567.58	0.00	21,270.97 21,270.97
2,300.000 CALAMP CORP 128126109 KR3F10020002: NTGI STRUCTURED	17.6200 17.6200	27,296.20 27,296.20	40,526.00 40,526.00	0.00	13,229.80 13,229.80
3,700.000 CALGON CARBON CORP 129603106 KR3F10020002: NTGI STRUCTURED	19.3800 19.3800	61,086.10 61,086.10	71,706.00 71,706.00	0.00	10,619.90 10,619.90
7,394.000 CALGON CARBON CORP 129603106 KR2F10020002: NTGI STRUCTURED	19.3800 19.3800	43,186.08 43,186.08	143,295.72 143,295.72	0.00	100,109.64 100,109.64
3,300.000 CALIFORNIA COASTAL COMMUNITIES 129915203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,264.28 20,264.28	0.00 0.00	0.00	-20,264.28 -20,264.28
2,537.000 CALIFORNIA FIRST NATIONAL BANC 130222102 KR2F10020002: NTGI STRUCTURED	14.8400 14.8400	30,700.65 30,700.65	37,649.08 37,649.08	0.00	6,948.43 6,948.43
900.000 CALIFORNIA FIRST NATIONAL BANC 130222102 KR3F10020002: NTGI STRUCTURED	14.8400 14.8400	13,473.00 13,473.00	13,356.00 13,356.00	0.00	-117.00 -117.00
3,008.000 CALIFORNIA WATER SERVICE GROUP 130788102 KR3F10020002: NTGI STRUCTURED	22.4400 22.4400	62,380.40 62,380.40	67,499.52 67,499.52	0.00	5,119.12 5,119.12
4,560.000 CALIFORNIA WATER SERVICE GROUP 130788102 KR2F10020002: NTGI STRUCTURED	22.4400 22.4400	64,993.20 64,993.20	102,326.40 102,326.40	0.00	37,333.20 37,333.20
1,800.000 CALIX INC 13100M509 KR3F10020002: NTGI STRUCTURED	9.5700 9.5700	22,947.84 22,947.84	17,226.00 17,226.00	0.00	-5,721.84 -5,721.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,900.000 CALIX INC 13100M509 KR2F10020002: NTGI STRUCTURED	9.5700 9.5700	49,720.24 49,720.24	37,323.00 37,323.00	0.00	-12,397.24 -12,397.24
11,074.000 CALLAWAY GOLF CO 131193104 KR2F10020002: NTGI STRUCTURED	7.2400 7.2400	100,614.92 100,614.92	80,175.76 80,175.76	0.00	-20,439.16 -20,439.16
5,300.000 CALLAWAY GOLF CO 131193104 KR3F10020002: NTGI STRUCTURED	7.2400 7.2400	33,824.60 33,824.60	38,372.00 38,372.00	0.00	4,547.40 4,547.40
4,000.000 CALLIDUS SOFTWARE INC 13123E500 KR2F10020002: NTGI STRUCTURED	12.0200 12.0200	42,632.99 42,632.99	48,080.00 48,080.00	0.00	5,447.01 5,447.01
7,637.000 CALLON PETROLEUM CO 13123X102 KR2F10020002: NTGI STRUCTURED	8.8100 8.8100	84,463.07 84,463.07	67,281.97 67,281.97	0.00	-17,181.10 -17,181.10
3,300.000 CALLON PETROLEUM CO 13123X102 KR3F10020002: NTGI STRUCTURED	8.8100 8.8100	30,823.77 30,823.77	29,073.00 29,073.00	0.00	-1,750.77 -1,750.77
300.000 CAMBRIDGE HEART INC 131910101 KR3F10020002: NTGI STRUCTURED	0.0031 0.0031	38.10 38.10	0.93 0.93	0.00	-37.17 -37.17
4,893.000 CAMBRIDGE HEART INC 131910101 KR2F10020002: NTGI STRUCTURED	0.0031 0.0031	19,630.19 19,630.19	15.17 15.17	0.00	-19,615.02 -19,615.02
300.000 CAMBEX CORP 132008103 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	19.47 19.47	3.00 3.00	0.00	-16.47 -16.47
4,937.000 CAMBEX CORP 132008103 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	34,771.59 34,771.59	49.37 49.37	0.00	-34,722.22 -34,722.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,241.000 CAMBREX CORP 132011107 KR3F10020002: NTGI STRUCTURED	18.6800 18.6800	23,164.08 23,164.08	79,221.88 79,221.88	0.00	56,057.80 56,057.80
10,078.000 CAMBREX CORP 132011107 KR2F10020002: NTGI STRUCTURED	18.6800 18.6800	156,133.15 156,133.15	188,257.04 188,257.04	0.00	32,123.89 32,123.89
1,543.000 CAMBIUM LEARNING GROUP INC 13201A107 KR2F10020002: NTGI STRUCTURED	1.5200 1.5200	5,901.98 5,901.98	2,345.36 2,345.36	0.00	-3,556.62 -3,556.62
700.000 CAMBIUM LEARNING GROUP INC 13201A107 KR3F10020002: NTGI STRUCTURED	1.5200 1.5200	2,240.00 2,240.00	1,064.00 1,064.00	0.00	-1,176.00 -1,176.00
1,131.000 CAMDEN NATIONAL CORP 133034108 KR2F10020002: NTGI STRUCTURED	35.0000 35.0000	37,120.76 37,120.76	39,585.00 39,585.00	0.00	2,464.24 2,464.24
400.000 CAMDEN NATIONAL CORP 133034108 KR3F10020002: NTGI STRUCTURED	35.0000 35.0000	12,764.00 12,764.00	14,000.00 14,000.00	0.00	1,236.00 1,236.00
15,785.000 CAMERON INTERNATIONAL CORP 13342B105 KR2F19020002: S&P 500 INDEX	66.3800 66.3800	668,747.59 668,747.59	1,047,808.30 1,047,808.30	0.01	379,060.71 379,060.71
7,174.000 CAMERON INTERNATIONAL CORP 13342B105 KR3F19020002: S&P 500 INDEX	66.3800 66.3800	237,641.13 237,641.13	476,210.12 476,210.12	0.00	238,568.99 238,568.99
6,327.000 CAMPBELL SOUP CO 134429109 KR3F19020002: S&P 500 INDEX	42.7300 42.7300	186,402.34 186,402.34	270,352.71 270,352.71	0.00	83,950.37 83,950.37
13,920.000 CAMPBELL SOUP CO 134429109 KR2F19020002: S&P 500 INDEX	42.7300 42.7300	388,350.26 388,350.26	594,801.60 594,801.60	0.00	206,451.34 206,451.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900.000 CAMPUS CREST COMMUNITIES INC 13466Y105 KR3F10020002: NTGI STRUCTURED	6.4000 6.4000	25,026.71 25,026.71	18,560.00 18,560.00	0.00	-6,466.71 -6,466.71
200.000 CANO PETROLEUM INC 137801106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	24.72 24.72	0.00 0.00	0.00	-24.72 -24.72
2,818.000 CANO PETROLEUM INC 137801106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	15,725.34 15,725.34	0.00 0.00	0.00	-15,725.34 -15,725.34
5,033.000 CANTEL MEDICAL CORP 138098108 KR2F10020002: NTGI STRUCTURED	34.3800 34.3800	29,275.25 29,275.25	173,034.54 173,034.54	0.00	143,759.29 143,759.29
2,400.000 CANTEL MEDICAL CORP 138098108 KR3F10020002: NTGI STRUCTURED	34.3800 34.3800	26,504.00 26,504.00	82,512.00 82,512.00	0.00	56,008.00 56,008.00
300.000 CANTERBURY PARK HOLDING CORP 13811E101 KR3F10020002: NTGI STRUCTURED	10.2000 10.2000	3,921.00 3,921.00	3,060.00 3,060.00	0.00	-861.00 -861.00
662.000 CANTERBURY PARK HOLDING CORP 13811E101 KR2F10020002: NTGI STRUCTURED	10.2000 10.2000	8,522.72 8,522.72	6,752.40 6,752.40	0.00	-1,770.32 -1,770.32
500.000 CAPELLA EDUCATION CO 139594105 KR3F10020002: NTGI STRUCTURED	62.6000 62.6000	22,340.00 22,340.00	31,300.00 31,300.00	0.00	8,960.00 8,960.00
1,419.000 CAPELLA EDUCATION CO 139594105 KR2F10020002: NTGI STRUCTURED	62.6000 62.6000	65,504.98 65,504.98	88,829.40 88,829.40	0.00	23,324.42 23,324.42
600.000 CAPITAL CITY BANK GROUP INC 139674105 KR3F10020002: NTGI STRUCTURED	13.5400 13.5400	6,132.00 6,132.00	8,124.00 8,124.00	0.00	1,992.00 1,992.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,713.000 CAPITAL CITY BANK GROUP INC 139674105 KR2F10020002: NTGI STRUCTURED	13.5400 13.5400	26,330.03 26,330.03	23,194.02 23,194.02	0.00	-3,136.01 -3,136.01
324.000 CAPITAL BANK FINANCIAL CORP 139794101 KR2F10020002: NTGI STRUCTURED	23.8800 23.8800	25,438.40 25,438.40	7,737.12 7,737.12	0.00	-17,701.28 -17,701.28
130.000 CAPITAL BANK FINANCIAL CORP 139794101 KR3F10020002: NTGI STRUCTURED	23.8800 23.8800	2,485.10 2,485.10	3,104.40 3,104.40	0.00	619.30 619.30
27,200.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F10080002: WESTWOOD MGMT	81.6200 81.6200	1,506,616.73 1,506,616.73	2,220,064.00 2,220,064.00	0.01	713,447.27 713,447.27
19,847.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR3F19020002: S&P 500 INDEX	81.6200 81.6200	1,035,464.03 1,035,464.03	1,619,912.14 1,619,912.14	0.01	584,448.11 584,448.11
10,200.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR3F10080002: WESTWOOD MGMT	81.6200 81.6200	582,627.89 582,627.89	832,524.00 832,524.00	0.01	249,896.11 249,896.11
43,669.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F19020002: S&P 500 INDEX	81.6200 81.6200	1,987,237.43 1,987,237.43	3,564,263.78 3,564,263.78	0.02	1,577,026.35 1,577,026.35
6,100.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F10090002: INVESCO	81.6200 81.6200	454,822.10 454,822.10	497,882.00 497,882.00	0.00	43,059.90 43,059.90
2,875.000 CAPITAL SENIOR LIVING CORP 140475104 KR2F10020002: NTGI STRUCTURED	21.2300 21.2300	23,239.60 23,239.60	61,036.25 61,036.25	0.00	37,796.65 37,796.65
1,000.000 CAPITAL SENIOR LIVING CORP 140475104 KR3F10020002: NTGI STRUCTURED	21.2300 21.2300	9,160.00 9,160.00	21,230.00 21,230.00	0.00	12,070.00 12,070.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 CAPITOL BANCORP LTD 14056D105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	7.00 7.00	0.00 0.00	0.00	-7.00 -7.00
1,256.000 CAPITOL BANCORP LTD 14056D105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	21,543.01 21,543.01	0.00 0.00	0.00	-21,543.01 -21,543.01
7,985.000 CAPITOL FEDERAL FINANCIAL INC 14057J101 KR3F10020002: NTGI STRUCTURED	11.8200 11.8200	98,035.93 98,035.93	94,382.70 94,382.70	0.00	-3,653.23 -3,653.23
16,833.000 CAPITOL FEDERAL FINANCIAL INC 14057J101 KR2F10020002: NTGI STRUCTURED	11.8200 11.8200	206,347.69 206,347.69	198,966.06 198,966.06	0.00	-7,381.63 -7,381.63
14,985.000 CAPSTONE TURBINE CORP 14067D102 KR2F10020002: NTGI STRUCTURED	1.0700 1.0700	43,333.49 43,333.49	16,033.95 16,033.95	0.00	-27,299.54 -27,299.54
5,700.000 CAPSTONE TURBINE CORP 14067D102 KR3F10020002: NTGI STRUCTURED	1.0700 1.0700	9,804.00 9,804.00	6,099.00 6,099.00	0.00	-3,705.00 -3,705.00
13,063.000 CAPSTEAD MORTGAGE CORP 14067E506 KR2F10020002: NTGI STRUCTURED	12.2400 12.2400	187,699.72 187,699.72	159,891.12 159,891.12	0.00	-27,808.60 -27,808.60
6,295.000 CAPSTEAD MORTGAGE CORP 14067E506 KR3F10020002: NTGI STRUCTURED	12.2400 12.2400	83,154.57 83,154.57	77,050.80 77,050.80	0.00	-6,103.77 -6,103.77
5,899.000 CAPSTONE THERAPEUTICS CORP 14068E109 KR2F10020002: NTGI STRUCTURED	0.2620 0.2620	18,598.65 18,598.65	1,545.54 1,545.54	0.00	-17,053.11 -17,053.11
400.000 CAPSTONE THERAPEUTICS CORP 14068E109 KR3F10020002: NTGI STRUCTURED	0.2620 0.2620	104.00 104.00	104.80 104.80	0.00	0.80 0.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4.000 CAPRICOR THERAPEUTICS INC 14070B101 KR3F10020002: NTGI STRUCTURED	3.8800 3.8800	121.00 121.00	15.52 15.52	0.00	-105.48 -105.48
58.000 CAPRICOR THERAPEUTICS INC 14070B101 KR2F10020002: NTGI STRUCTURED	3.8800 3.8800	12,672.08 12,672.08	225.04 225.04	0.00	-12,447.04 -12,447.04
2,400.000 CARBO CERAMICS INC 140781105 KR2F10020002: NTGI STRUCTURED	59.2300 59.2300	237,517.91 237,517.91	142,152.00 142,152.00	0.00	-95,365.91 -95,365.91
1,200.000 CARBO CERAMICS INC 140781105 KR3F10020002: NTGI STRUCTURED	59.2300 59.2300	120,443.91 120,443.91	71,076.00 71,076.00	0.00	-49,367.91 -49,367.91
1,165.000 CARDICA INC 14141R101 KR2F10020002: NTGI STRUCTURED	1.0700 1.0700	10,794.43 10,794.43	1,246.55 1,246.55	0.00	-9,547.88 -9,547.88
500.000 CARDICA INC 14141R101 KR3F10020002: NTGI STRUCTURED	1.0700 1.0700	1,245.00 1,245.00	535.00 535.00	0.00	-710.00 -710.00
2,656.000 CARDINAL FINANCIAL CORP 14149F109 KR2F10020002: NTGI STRUCTURED	17.0700 17.0700	22,574.87 22,574.87	45,337.92 45,337.92	0.00	22,763.05 22,763.05
1,000.000 CARDINAL FINANCIAL CORP 14149F109 KR3F10020002: NTGI STRUCTURED	17.0700 17.0700	10,450.00 10,450.00	17,070.00 17,070.00	0.00	6,620.00 6,620.00
11,904.000 CARDINAL HEALTH INC 14149Y108 KR3F19020002: S&P 500 INDEX	74.9200 74.9200	469,114.53 469,114.53	891,847.68 891,847.68	0.01	422,733.15 422,733.15
26,191.000 CARDINAL HEALTH INC 14149Y108 KR2F19020002: S&P 500 INDEX	74.9200 74.9200	852,458.33 852,458.33	1,962,229.72 1,962,229.72	0.01	1,109,771.39 1,109,771.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,600.000 CARDINAL HEALTH INC 14149Y108 KR2F10090002: INVESCO	74.9200 74.9200	3,023,728.48 3,023,728.48	3,416,352.00 3,416,352.00	0.02	392,623.52 392,623.52
100.000 CARDIOVASCULAR SYSTEMS INC 141619106 KR3F10020002: NTGI STRUCTURED	23.6300 23.6300	1,331.00 1,331.00	2,363.00 2,363.00	0.00	1,032.00 1,032.00
2,325.000 CARDIOVASCULAR SYSTEMS INC 141619106 KR2F10020002: NTGI STRUCTURED	23.6300 23.6300	57,812.71 57,812.71	54,939.75 54,939.75	0.00	-2,872.96 -2,872.96
51,000.000 CARDTRONICS INC 14161H108 KR2F10080002: WESTWOOD MGMT	35.2000 35.2000	1,783,922.22 1,783,922.22	1,795,200.00 1,795,200.00	0.01	11,277.78 11,277.78
3,746.000 CARDTRONICS INC 14161H108 KR2F10020002: NTGI STRUCTURED	35.2000 35.2000	111,560.64 111,560.64	131,859.20 131,859.20	0.00	20,298.56 20,298.56
21,346.000 CARDTRONICS INC 14161H108 KR3F10080002: WESTWOOD MGMT	35.2000 35.2000	747,419.62 747,419.62	751,379.20 751,379.20	0.00	3,959.58 3,959.58
2,464.000 CARDTRONICS INC 14161H108 KR3F10020002: NTGI STRUCTURED	35.2000 35.2000	74,871.60 74,871.60	86,732.80 86,732.80	0.00	11,861.20 11,861.20
5,573.000 CAREER EDUCATION CORP 141665109 KR2F10020002: NTGI STRUCTURED	5.0800 5.0800	121,901.90 121,901.90	28,310.84 28,310.84	0.00	-93,591.06 -93,591.06
599.000 CAREER EDUCATION CORP 141665109 KR3F10020002: NTGI STRUCTURED	5.0800 5.0800	14,007.96 14,007.96	3,042.92 3,042.92	0.00	-10,965.04 -10,965.04
7,173.000 CAREFUSION CORP 14170T101 KR3F19020002: S&P 500 INDEX	45.2500 45.2500	199,397.23 199,397.23	324,578.25 324,578.25	0.00	125,181.02 125,181.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,782.000 CAREFUSION CORP 14170T101 KR2F19020002: S&P 500 INDEX	45.2500 45.2500	374,440.46 374,440.46	714,135.50 714,135.50	0.00	339,695.04 339,695.04
2,573.000 CARETRUST REIT INC 14174T107 KR2F10020002: NTGI STRUCTURED	14.3000 14.3000	24,814.19 24,814.19	36,793.90 36,793.90	0.00	11,979.71 11,979.71
1,200.000 CARETRUST REIT INC 14174T107 KR3F10020002: NTGI STRUCTURED	14.3000 14.3000	16,372.91 16,372.91	17,160.00 17,160.00	0.00	787.09 787.09
60.000 CARDIUM THERAPEUTICS INC 141916304 KR2F10020002: NTGI STRUCTURED	0.4259 0.4259	2,454.60 2,454.60	25.55 25.55	0.00	-2,429.05 -2,429.05
5.000 CARDIUM THERAPEUTICS INC 141916304 KR3F10020002: NTGI STRUCTURED	0.4259 0.4259	39.25 39.25	2.13 2.13	0.00	-37.12 -37.12
7,752.000 CARMAX INC 143130102 KR3F19020002: S&P 500 INDEX	46.4500 46.4500	139,116.93 139,116.93	360,080.40 360,080.40	0.00	220,963.47 220,963.47
17,056.000 CARMAX INC 143130102 KR2F19020002: S&P 500 INDEX	46.4500 46.4500	225,422.98 225,422.98	792,251.20 792,251.20	0.01	566,828.22 566,828.22
1,076.000 CARMIKE CINEMAS INC 143436400 KR2F10020002: NTGI STRUCTURED	30.9800 30.9800	140,385.09 140,385.09	33,334.48 33,334.48	0.00	-107,050.61 -107,050.61
400.000 CARMIKE CINEMAS INC 143436400 KR3F10020002: NTGI STRUCTURED	30.9800 30.9800	2,664.00 2,664.00	12,392.00 12,392.00	0.00	9,728.00 9,728.00
15,925.000 CARNIVAL CORP 143658300 KR3F19020002: S&P 500 INDEX	40.1700 40.1700	468,331.88 468,331.88	639,707.25 639,707.25	0.00	171,375.37 171,375.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,039.000 CARNIVAL CORP 143658300 KR2F19020002: S&P 500 INDEX	40.1700 40.1700	1,389,460.71 1,389,460.71	1,407,516.63 1,407,516.63	0.01	18,055.92 18,055.92
1,700.000 CARRIAGE SERVICES INC 143905107 KR3F10020002: NTGI STRUCTURED	17.3300 17.3300	9,656.00 9,656.00	29,461.00 29,461.00	0.00	19,805.00 19,805.00
4,531.000 CARRIAGE SERVICES INC 143905107 KR2F10020002: NTGI STRUCTURED	17.3300 17.3300	46,456.38 46,456.38	78,522.23 78,522.23	0.00	32,065.85 32,065.85
2,543.000 CARPENTER TECHNOLOGY CORP 144285103 KR2F10020002: NTGI STRUCTURED	45.1500 45.1500	77,179.78 77,179.78	114,816.45 114,816.45	0.00	37,636.67 37,636.67
1,200.000 CARPENTER TECHNOLOGY CORP 144285103 KR3F10020002: NTGI STRUCTURED	45.1500 45.1500	60,030.00 60,030.00	54,180.00 54,180.00	0.00	-5,850.00 -5,850.00
5,620.000 CARRIZO OIL & GAS INC 144577103 KR2F10020002: NTGI STRUCTURED	53.8200 53.8200	132,506.17 132,506.17	302,468.40 302,468.40	0.00	169,962.23 169,962.23
2,800.000 CARRIZO OIL & GAS INC 144577103 KR3F10020002: NTGI STRUCTURED	53.8200 53.8200	89,685.69 89,685.69	150,696.00 150,696.00	0.00	61,010.31 61,010.31
1,031.000 CARTESIAN INC 146534102 KR2F10020002: NTGI STRUCTURED	3.4800 3.4800	39,221.27 39,221.27	3,587.88 3,587.88	0.00	-35,633.39 -35,633.39
600.000 CARTESIAN INC 146534102 KR3F10020002: NTGI STRUCTURED	3.4800 3.4800	1,399.50 1,399.50	2,088.00 2,088.00	0.00	688.50 688.50
2,024.000 CASCADE BANCORP 147154207 KR2F10020002: NTGI STRUCTURED	5.0500 5.0500	17,096.16 17,096.16	10,221.20 10,221.20	0.00	-6,874.96 -6,874.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
603.000 CASCADE BANCORP 147154207 KR3F10020002: NTGI STRUCTURED	5.0500 5.0500	3,433.40 3,433.40	3,045.15 3,045.15	0.00	-388.25 -388.25
200.000 CASCADE MICROTECH INC 147322101 KR3F10020002: NTGI STRUCTURED	10.1300 10.1300	1,062.00 1,062.00	2,026.00 2,026.00	0.00	964.00 964.00
429.000 CASCADE MICROTECH INC 147322101 KR2F10020002: NTGI STRUCTURED	10.1300 10.1300	5,078.78 5,078.78	4,345.77 4,345.77	0.00	-733.01 -733.01
3,827.000 CASELLA WASTE SYSTEMS INC 147448104 KR2F10020002: NTGI STRUCTURED	3.8500 3.8500	77,408.97 77,408.97	14,733.95 14,733.95	0.00	-62,675.02 -62,675.02
1,500.000 CASELLA WASTE SYSTEMS INC 147448104 KR3F10020002: NTGI STRUCTURED	3.8500 3.8500	9,060.00 9,060.00	5,775.00 5,775.00	0.00	-3,285.00 -3,285.00
5,634.000 CASEY'S GENERAL STORES INC 147528103 KR2F10020002: NTGI STRUCTURED	71.7000 71.7000	74,500.01 74,500.01	403,957.80 403,957.80	0.00	329,457.79 329,457.79
2,800.000 CASEY'S GENERAL STORES INC 147528103 KR3F10020002: NTGI STRUCTURED	71.7000 71.7000	128,505.00 128,505.00	200,760.00 200,760.00	0.00	72,255.00 72,255.00
3,568.000 CASH AMERICA INTERNATIONAL INC 14754D100 KR2F10020002: NTGI STRUCTURED	43.8000 43.8000	73,907.87 73,907.87	156,278.40 156,278.40	0.00	82,370.53 82,370.53
1,700.000 CASH AMERICA INTERNATIONAL INC 14754D100 KR3F10020002: NTGI STRUCTURED	43.8000 43.8000	87,868.97 87,868.97	74,460.00 74,460.00	0.00	-13,408.97 -13,408.97
401.000 CASI PHARMACEUTICALS INC 14757U109 KR2F10020002: NTGI STRUCTURED	1.7900 1.7900	91,084.20 91,084.20	717.79 717.79	0.00	-90,366.41 -90,366.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 CASI PHARMACEUTICALS INC 14757U109 KR3F10020002: NTGI STRUCTURED	1.7900 1.7900	303.00 303.00	179.00 179.00	0.00	-124.00 -124.00
687.000 CASH TECHNOLOGIES INC 147910103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,091.56 7,091.56	0.00 0.00	0.00	-7,091.56 -7,091.56
100.000 CASH TECHNOLOGIES INC 147910103 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.70 0.70	0.00 0.00	0.00	-0.70 -0.70
1,874.000 CASS INFORMATION SYSTEMS INC 14808P109 KR2F10020002: NTGI STRUCTURED	41.4000 41.4000	50,861.85 50,861.85	77,583.60 77,583.60	0.00	26,721.75 26,721.75
979.000 CASS INFORMATION SYSTEMS INC 14808P109 KR3F10020002: NTGI STRUCTURED	41.4000 41.4000	30,215.05 30,215.05	40,530.60 40,530.60	0.00	10,315.55 10,315.55
1,937.000 AM CASTLE & CO 148411101 KR2F10020002: NTGI STRUCTURED	8.5400 8.5400	28,921.69 28,921.69	16,541.98 16,541.98	0.00	-12,379.71 -12,379.71
700.000 AM CASTLE & CO 148411101 KR3F10020002: NTGI STRUCTURED	8.5400 8.5400	11,284.00 11,284.00	5,978.00 5,978.00	0.00	-5,306.00 -5,306.00
810.000 CATALINA LIGHTING INC 148865207 KR2F10020002: NTGI STRUCTURED	0.0017 0.0017	15,487.65 15,487.65	1.38 1.38	0.00	-15,486.27 -15,486.27
100.000 CATALINA LIGHTING INC 148865207 KR3F10020002: NTGI STRUCTURED	0.0017 0.0017	1.00 1.00	0.17 0.17	0.00	-0.83 -0.83
10.000 CATASYS INC 149049405 KR3F10020002: NTGI STRUCTURED	1.9000 1.9000	40.00 40.00	19.00 19.00	0.00	-21.00 -21.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9.000 CATASYS INC 149049405 KR2F10020002: NTGI STRUCTURED	1.9000 1.9000	7,884.13 7,884.13	17.10 17.10	0.00	-7,867.03 -7,867.03
48,844.000 CATERPILLAR INC 149123101 KR2F19020002: S&P 500 INDEX	99.0300 99.0300	2,462,142.71 2,462,142.71	4,837,021.32 4,837,021.32	0.03	2,374,878.61 2,374,878.61
16,400.000 CATERPILLAR INC 149123101 KR2F10060002: WESTFIELD CAPITAL	99.0300 99.0300	1,420,733.06 1,420,733.06	1,624,092.00 1,624,092.00	0.01	203,358.94 203,358.94
39,600.000 CATERPILLAR INC 149123101 KR2F10090002: INVESCO	99.0300 99.0300	4,314,222.40 4,314,222.40	3,921,588.00 3,921,588.00	0.03	-392,634.40 -392,634.40
6,320.000 CATERPILLAR INC 149123101 KR3F10060002: WESTFIELD CAPITAL	99.0300 99.0300	559,106.92 559,106.92	625,869.60 625,869.60	0.00	66,762.68 66,762.68
22,200.000 CATERPILLAR INC 149123101 KR3F19020002: S&P 500 INDEX	99.0300 99.0300	1,376,460.87 1,376,460.87	2,198,466.00 2,198,466.00	0.01	822,005.13 822,005.13
1,900.000 CATCHMARK TIMBER TRUST INC 14912Y202 KR3F10020002: NTGI STRUCTURED	10.9600 10.9600	25,263.22 25,263.22	20,824.00 20,824.00	0.00	-4,439.22 -4,439.22
4,213.000 CATHAY GENERAL BANCORP 149150104 KR3F10020002: NTGI STRUCTURED	24.8300 24.8300	69,410.13 69,410.13	104,608.79 104,608.79	0.00	35,198.66 35,198.66
7,486.000 CATHAY GENERAL BANCORP 149150104 KR2F10020002: NTGI STRUCTURED	24.8300 24.8300	108,878.44 108,878.44	185,877.38 185,877.38	0.00	76,998.94 76,998.94
2,400.000 CATO CORP/THE 149205106 KR3F10020002: NTGI STRUCTURED	34.4600 34.4600	65,745.78 65,745.78	82,704.00 82,704.00	0.00	16,958.22 16,958.22

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4,916.000 CATO CORP/THE 149205106 KR2F10020002: NTGI STRUCTURED	34.4600 34.4600	51,261.87 51,261.87	169,405.36 169,405.36	0.00	118,143.49 118,143.49
3,760.000 CATSKILL LITIGATION TR UNITS 149353104 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500.000 CAVCO INDUSTRIES INC 149568107 KR3F10020002: NTGI STRUCTURED	68.0000 68.0000	19,304.58 19,304.58	34,000.00 34,000.00	0.00	14,695.42 14,695.42
1,106.000 CAVCO INDUSTRIES INC 149568107 KR2F10020002: NTGI STRUCTURED	68.0000 68.0000	38,139.04 38,139.04	75,208.00 75,208.00	0.00	37,068.96 37,068.96
3,375.000 CAVIUM INC 14964U108 KR3F10020002: NTGI STRUCTURED	49.7300 49.7300	155,651.85 155,651.85	167,838.75 167,838.75	0.00	12,186.90 12,186.90
9,600.000 CAVIUM INC 14964U108 KR3F10060002: WESTFIELD CAPITAL	49.7300 49.7300	456,777.29 456,777.29	477,408.00 477,408.00	0.00	20,630.71 20,630.71
24,870.000 CAVIUM INC 14964U108 KR2F10060002: WESTFIELD CAPITAL	49.7300 49.7300	1,183,305.84 1,183,305.84	1,236,785.10 1,236,785.10	0.01	53,479.26 53,479.26
7,014.000 CAVIUM INC 14964U108 KR2F10020002: NTGI STRUCTURED	49.7300 49.7300	241,050.69 241,050.69	348,806.22 348,806.22	0.00	107,755.53 107,755.53
21,915.000 CEDAR REALTY TRUST INC 150602209 KR2F10020002: NTGI STRUCTURED	5.9000 5.9000	109,433.18 109,433.18	129,298.50 129,298.50	0.00	19,865.32 19,865.32
12,400.000 CEDAR REALTY TRUST INC 150602209 KR3F10020002: NTGI STRUCTURED	5.9000 5.9000	57,232.35 57,232.35	73,160.00 73,160.00	0.00	15,927.65 15,927.65

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603.000 CEL-SCI CORP 150837508 KR2F10020002: NTGI STRUCTURED	0.9117 0.9117	36,290.42 36,290.42	549.76 549.76	0.00	-35,740.66 -35,740.66
40.000 CEL-SCI CORP 150837508 KR3F10020002: NTGI STRUCTURED	0.9117 0.9117	150.00 150.00	36.47 36.47	0.00	-113.53 -113.53
1,100.000 CELADON GROUP INC 150838100 KR3F10020002: NTGI STRUCTURED	19.4500 19.4500	14,135.00 14,135.00	21,395.00 21,395.00	0.00	7,260.00 7,260.00
3,070.000 CELADON GROUP INC 150838100 KR2F10020002: NTGI STRUCTURED	19.4500 19.4500	18,636.52 18,636.52	59,711.50 59,711.50	0.00	41,074.98 41,074.98
12,660.000 CELANESE CORP 150870103 KR3F10030002: SYSTEMATIC	58.5200 58.5200	790,212.67 790,212.67	740,863.20 740,863.20	0.00	-49,349.47 -49,349.47
32,800.000 CELANESE CORP 150870103 KR2F10030002: SYSTEMATIC	58.5200 58.5200	2,048,347.76 2,048,347.76	1,919,456.00 1,919,456.00	0.01	-128,891.76 -128,891.76
28,269.000 CELGENE CORP 151020104 KR3F19020002: S&P 500 INDEX	94.7800 94.7800	894,562.30 894,562.30	2,679,335.82 2,679,335.82	0.02	1,784,773.52 1,784,773.52
19,300.000 CELGENE CORP 151020104 KR3F10060002: WESTFIELD CAPITAL	94.7800 94.7800	682,220.82 682,220.82	1,829,254.00 1,829,254.00	0.01	1,147,033.18 1,147,033.18
62,199.000 CELGENE CORP 151020104 KR2F19020002: S&P 500 INDEX	94.7800 94.7800	2,274,378.99 2,274,378.99	5,895,221.22 5,895,221.22	0.04	3,620,842.23 3,620,842.23
50,120.000 CELGENE CORP 151020104 KR2F10060002: WESTFIELD CAPITAL	94.7800 94.7800	1,542,563.19 1,542,563.19	4,750,373.60 4,750,373.60	0.03	3,207,810.41 3,207,810.41

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2,056.000 CELLDLEX THERAPEUTICS INC 15117B103 KR2F10020002: NTGI STRUCTURED	12.9600 12.9600	35,267.08 35,267.08	26,645.76 26,645.76	0.00	-8,621.32 -8,621.32
800.000 CELLDLEX THERAPEUTICS INC 15117B103 KR3F10020002: NTGI STRUCTURED	12.9600 12.9600	2,512.00 2,512.00	10,368.00 10,368.00	0.00	7,856.00 7,856.00
116,531.000 CEMEX SAB DE CV 151290889 ADR KR3F20050002: AMERICAN CENTURY	13.0400 13.0400	1,538,322.06 1,538,322.06	1,519,564.24 1,519,564.24	0.01	-18,757.82 -18,757.82
337,275.000 CEMEX SAB DE CV 151290889 ADR KR2F20050002: AMERICAN CENTURY	13.0400 13.0400	4,452,030.00 4,452,030.00	4,398,066.00 4,398,066.00	0.03	-53,964.00 -53,964.00
3,100.000 CENTENE CORP 15135B101 KR3F10020002: NTGI STRUCTURED	82.7100 82.7100	108,713.62 108,713.62	256,401.00 256,401.00	0.00	147,687.38 147,687.38
6,229.000 CENTENE CORP 15135B101 KR2F10020002: NTGI STRUCTURED	82.7100 82.7100	83,256.02 83,256.02	515,200.59 515,200.59	0.00	431,944.57 431,944.57
15,197.000 CENTERPOINT ENERGY INC 15189T107 KR3F19020002: S&P 500 INDEX	24.4700 24.4700	295,834.44 295,834.44	371,870.59 371,870.59	0.00	76,036.15 76,036.15
33,437.000 CENTERPOINT ENERGY INC 15189T107 KR2F19020002: S&P 500 INDEX	24.4700 24.4700	592,705.97 592,705.97	818,203.39 818,203.39	0.01	225,497.42 225,497.42
925.000 CENTERSTATE BANKS INC 15201P109 KR2F10020002: NTGI STRUCTURED	10.3500 10.3500	13,788.93 13,788.93	9,573.75 9,573.75	0.00	-4,215.18 -4,215.18
300.000 CENTERSTATE BANKS INC 15201P109 KR3F10020002: NTGI STRUCTURED	10.3500 10.3500	1,929.00 1,929.00	3,105.00 3,105.00	0.00	1,176.00 1,176.00

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1,200.000 CENTRAL GARDEN AND PET CO 153527106 KR3F10020002: NTGI STRUCTURED	7.7500 7.7500	11,075.08 11,075.08	9,300.00 9,300.00	0.00	-1,775.08 -1,775.08
2,293.000 CENTRAL GARDEN AND PET CO 153527106 KR2F10020002: NTGI STRUCTURED	7.7500 7.7500	16,302.54 16,302.54	17,770.75 17,770.75	0.00	1,468.21 1,468.21
1,300.000 CENTRAL GARDEN AND PET CO 153527205 KR3F10020002: NTGI STRUCTURED	8.0400 8.0400	11,947.00 11,947.00	10,452.00 10,452.00	0.00	-1,495.00 -1,495.00
3,474.000 CENTRAL GARDEN AND PET CO 153527205 KR2F10020002: NTGI STRUCTURED	8.0400 8.0400	15,959.57 15,959.57	27,930.96 27,930.96	0.00	11,971.39 11,971.39
100.000 CENTRAL PACIFIC FINANCIAL CO 154760409 KR3F10020002: NTGI STRUCTURED	17.9300 17.9300	1,413.00 1,413.00	1,793.00 1,793.00	0.00	380.00 380.00
352.000 CENTRAL PACIFIC FINANCIAL CO 154760409 KR2F10020002: NTGI STRUCTURED	17.9300 17.9300	38,984.02 38,984.02	6,311.36 6,311.36	0.00	-32,672.66 -32,672.66
200.000 CENTURY ALUMINUM CO 156431108 KR3F10020002: NTGI STRUCTURED	25.9700 25.9700	2,971.00 2,971.00	5,194.00 5,194.00	0.00	2,223.00 2,223.00
420.000 CENTURY ALUMINUM CO 156431108 KR2F10020002: NTGI STRUCTURED	25.9700 25.9700	11,665.77 11,665.77	10,907.40 10,907.40	0.00	-758.37 -758.37
400.000 CENTURY BANCORP INC/MA 156432106 KR2F10020002: NTGI STRUCTURED	34.6200 34.6200	7,236.00 7,236.00	13,848.00 13,848.00	0.00	6,612.00 6,612.00
200.000 CENTURY BANCORP INC/MA 156432106 KR3F10020002: NTGI STRUCTURED	34.6200 34.6200	4,908.00 4,908.00	6,924.00 6,924.00	0.00	2,016.00 2,016.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 CENTRUE FINANCIAL CORP 15643B106 KR3F10020002: NTGI STRUCTURED	0.5200 0.5200	26.50 26.50	52.00 52.00	0.00	25.50 25.50
425.000 CENTRUE FINANCIAL CORP 15643B106 KR2F10020002: NTGI STRUCTURED	0.5200 0.5200	6,334.36 6,334.36	221.00 221.00	0.00	-6,113.36 -6,113.36
20.174 CENTRUS ENERGY CORP 15643U104 KR3F10020002: NTGI STRUCTURED	10.1500 10.1500	19,250.00 19,250.00	204.77 204.77	0.00	-19,045.23 -19,045.23
475.648 CENTRUS ENERGY CORP 15643U104 KR2F10020002: NTGI STRUCTURED	10.1500 10.1500	184,426.96 184,426.96	4,827.83 4,827.83	0.00	-179,599.13 -179,599.13
100.000 CENTURY CASINOS INC 156492100 KR3F10020002: NTGI STRUCTURED	5.1300 5.1300	267.00 267.00	513.00 513.00	0.00	246.00 246.00
197.000 CENTURY CASINOS INC 156492100 KR2F10020002: NTGI STRUCTURED	5.1300 5.1300	247.99 247.99	1,010.61 1,010.61	0.00	762.62 762.62
44,357.000 CENTURYLINK INC 156700106 KR2F19020002: S&P 500 INDEX	40.8900 40.8900	1,678,238.35 1,678,238.35	1,813,757.73 1,813,757.73	0.01	135,519.38 135,519.38
20,160.000 CENTURYLINK INC 156700106 KR3F19020002: S&P 500 INDEX	40.8900 40.8900	772,807.68 772,807.68	824,342.40 824,342.40	0.01	51,534.72 51,534.72
7,627.000 CEPHEID INC 15670R107 KR2F10020002: NTGI STRUCTURED	44.0300 44.0300	128,796.89 128,796.89	335,816.81 335,816.81	0.00	207,019.92 207,019.92
3,500.000 CEPHEID INC 15670R107 KR3F10020002: NTGI STRUCTURED	44.0300 44.0300	116,297.82 116,297.82	154,105.00 154,105.00	0.00	37,807.18 37,807.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,800.000 CENVEO INC 15670S105 KR3F10020002: NTGI STRUCTURED	2.4700 2.4700	17,164.00 17,164.00	6,916.00 6,916.00	0.00	-10,248.00 -10,248.00
7,286.000 CENVEO INC 15670S105 KR2F10020002: NTGI STRUCTURED	2.4700 2.4700	96,544.31 96,544.31	17,996.42 17,996.42	0.00	-78,547.89 -78,547.89
500.000 CERBCO INC CLA 156713109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	2,771.25 2,771.25	0.00 0.00	0.00	-2,771.25 -2,771.25
10,733.000 CERNER CORP 156782104 KR3F19020002: S&P 500 INDEX	59.5700 59.5700	265,486.27 265,486.27	639,364.81 639,364.81	0.00	373,878.54 373,878.54
23,614.000 CERNER CORP 156782104 KR2F19020002: S&P 500 INDEX	59.5700 59.5700	465,305.36 465,305.36	1,406,685.98 1,406,685.98	0.01	941,380.62 941,380.62
2,900.000 CERUS CORP 157085101 KR3F10020002: NTGI STRUCTURED	4.0100 4.0100	8,149.00 8,149.00	11,629.00 11,629.00	0.00	3,480.00 3,480.00
7,449.000 CERUS CORP 157085101 KR2F10020002: NTGI STRUCTURED	4.0100 4.0100	93,545.47 93,545.47	29,870.49 29,870.49	0.00	-63,674.98 -63,674.98
1,742.000 CESCA THERAPEUTICS INC 157131103 KR2F10020002: NTGI STRUCTURED	1.2200 1.2200	19,392.01 19,392.01	2,125.24 2,125.24	0.00	-17,266.77 -17,266.77
700.000 CESCA THERAPEUTICS INC 157131103 KR3F10020002: NTGI STRUCTURED	1.2200 1.2200	1,414.00 1,414.00	854.00 854.00	0.00	-560.00 -560.00
900.000 CEVA INC 157210105 KR3F10020002: NTGI STRUCTURED	13.4400 13.4400	20,036.75 20,036.75	12,096.00 12,096.00	0.00	-7,940.75 -7,940.75

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1,029.000 CEVA INC 157210105 KR2F10020002: NTGI STRUCTURED	13.4400 13.4400	8,225.61 8,225.61	13,829.76 13,829.76	0.00	5,604.15 5,604.15
13,900.000 CHAMBERS STREET PROPERTIES 157842105 KR3F10020002: NTGI STRUCTURED	7.5300 7.5300	112,914.85 112,914.85	104,667.00 104,667.00	0.00	-8,247.85 -8,247.85
13,739.000 CHAMBERS STREET PROPERTIES 157842105 KR2F10020002: NTGI STRUCTURED	7.5300 7.5300	111,927.50 111,927.50	103,454.67 103,454.67	0.00	-8,472.83 -8,472.83
21,400.000 CHAMPION ENTERPRISES INC 158496109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	591,459.21 591,459.21	0.00 0.00	0.00	-591,459.21 -591,459.21
1,300.000 CHAMPION INDUSTRIES INC/WV 158520106 KR3F10020002: NTGI STRUCTURED	0.3301 0.3301	1,763.00 1,763.00	429.13 429.13	0.00	-1,333.87 -1,333.87
2,950.000 CHAMPION INDUSTRIES INC/WV 158520106 KR2F10020002: NTGI STRUCTURED	0.3301 0.3301	19,388.87 19,388.87	973.80 973.80	0.00	-18,415.07 -18,415.07
200.000 CHANNELL COMMERCIAL CORP 159186105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	31.00 31.00	0.00 0.00	0.00	-31.00 -31.00
2,981.000 CHANNELL COMMERCIAL CORP 159186105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,043.57 25,043.57	0.00 0.00	0.00	-25,043.57 -25,043.57
400.000 CHARLES & COLVARD LTD 159765106 KR3F10020002: NTGI STRUCTURED	2.1200 2.1200	1,012.00 1,012.00	848.00 848.00	0.00	-164.00 -164.00
923.000 CHARLES & COLVARD LTD 159765106 KR2F10020002: NTGI STRUCTURED	2.1200 2.1200	3,097.36 3,097.36	1,956.76 1,956.76	0.00	-1,140.60 -1,140.60

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4,823.000 CHARLES RIVER LABORATORIES INT 159864107 KR2F10020002: NTGI STRUCTURED	59.7400 59.7400	187,392.92 187,392.92	288,126.02 288,126.02	0.00	100,733.10 100,733.10
2,465.000 CHARLES RIVER LABORATORIES INT 159864107 KR3F10020002: NTGI STRUCTURED	59.7400 59.7400	89,230.74 89,230.74	147,259.10 147,259.10	0.00	58,028.36 58,028.36
2,700.000 CHART INDUSTRIES INC 16115Q308 KR3F10020002: NTGI STRUCTURED	61.1300 61.1300	134,953.34 134,953.34	165,051.00 165,051.00	0.00	30,097.66 30,097.66
5,593.000 CHART INDUSTRIES INC 16115Q308 KR2F10020002: NTGI STRUCTURED	61.1300 61.1300	150,682.72 150,682.72	341,900.09 341,900.09	0.00	191,217.37 191,217.37
61,241.000 CHARTER COMMUNICATIONS INC DEL 16117M107 CL A KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	150,672.99 150,672.99	0.00 0.00	0.00	-150,672.99 -150,672.99
872.000 CHARTER FINL CORP MD COM 16122W108 KR3F10020002: NTGI STRUCTURED	10.7000 10.7000	7,229.96 7,229.96	9,330.40 9,330.40	0.00	2,100.44 2,100.44
2,279.000 CHARTER FINL CORP MD COM 16122W108 KR2F10020002: NTGI STRUCTURED	10.7000 10.7000	67,731.18 67,731.18	24,385.30 24,385.30	0.00	-43,345.88 -43,345.88
500.000 CHASE CORP 16150R104 KR3F10020002: NTGI STRUCTURED	31.1200 31.1200	8,115.00 8,115.00	15,560.00 15,560.00	0.00	7,445.00 7,445.00
1,481.000 CHASE CORP 16150R104 KR2F10020002: NTGI STRUCTURED	31.1200 31.1200	9,524.98 9,524.98	46,088.72 46,088.72	0.00	36,563.74 36,563.74
2,200.000 CHATHAM LODGING TRUST 16208T102 KR3F10020002: NTGI STRUCTURED	23.0800 23.0800	22,470.08 22,470.08	50,776.00 50,776.00	0.00	28,305.92 28,305.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,100.000 CHATHAM LODGING TRUST 16208T102 KR2F10020002: NTGI STRUCTURED	23.0800 23.0800	62,652.31 62,652.31	140,788.00 140,788.00	0.00	78,135.69 78,135.69
216.000 CHAZAK VALUE CORP COM 16265R106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	172,789.54 172,789.54	0.00 0.00	0.00	-172,789.54 -172,789.54
5,794.000 CHECKPOINT SYSTEMS INC 162825103 KR2F10020002: NTGI STRUCTURED	12.2300 12.2300	59,141.73 59,141.73	70,860.62 70,860.62	0.00	11,718.89 11,718.89
2,900.000 CHECKPOINT SYSTEMS INC 162825103 KR3F10020002: NTGI STRUCTURED	12.2300 12.2300	46,094.62 46,094.62	35,467.00 35,467.00	0.00	-10,627.62 -10,627.62
5,783.000 CHEESECAKE FACTORY INC/THE 163072101 KR2F10020002: NTGI STRUCTURED	45.5000 45.5000	148,457.81 148,457.81	263,126.50 263,126.50	0.00	114,668.69 114,668.69
3,000.000 CHEESECAKE FACTORY INC/THE 163072101 KR3F10020002: NTGI STRUCTURED	45.5000 45.5000	92,611.02 92,611.02	136,500.00 136,500.00	0.00	43,888.98 43,888.98
1,600.000 CHEMED CORP 16359R103 KR3F10020002: NTGI STRUCTURED	102.9000 102.9000	103,788.50 103,788.50	164,640.00 164,640.00	0.00	60,851.50 60,851.50
3,056.000 CHEMED CORP 16359R103 KR2F10020002: NTGI STRUCTURED	102.9000 102.9000	95,828.40 95,828.40	314,462.40 314,462.40	0.00	218,634.00 218,634.00
1,500.000 CHEMICAL FINANCIAL CORP 163731102 KR3F10020002: NTGI STRUCTURED	26.8900 26.8900	28,117.50 28,117.50	40,335.00 40,335.00	0.00	12,217.50 12,217.50
3,015.000 CHEMICAL FINANCIAL CORP 163731102 KR2F10020002: NTGI STRUCTURED	26.8900 26.8900	81,119.64 81,119.64	81,073.35 81,073.35	0.00	-46.29 -46.29

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14,159.000 CHEMTURA CORP 163893209 KR2F10020002: NTGI STRUCTURED	23.3300 23.3300	215,297.37 215,297.37	330,329.47 330,329.47	0.00	115,032.10 115,032.10
5,700.000 CHEMTURA CORP 163893209 KR3F10020002: NTGI STRUCTURED	23.3300 23.3300	82,650.17 82,650.17	132,981.00 132,981.00	0.00	50,330.83 50,330.83
869.000 CHEMTURA CORPORATION 163ESC908 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,210.28 5,210.28	0.00 0.00	0.00	-5,210.28 -5,210.28
400.000 CHEMTURA CORPORATION 163ESC908 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,081.000 CHEROKEE INC 16444H102 KR2F10020002: NTGI STRUCTURED	18.2100 18.2100	56,253.95 56,253.95	56,105.01 56,105.01	0.00	-148.94 -148.94
1,100.000 CHEROKEE INC 16444H102 KR3F10020002: NTGI STRUCTURED	18.2100 18.2100	18,601.00 18,601.00	20,031.00 20,031.00	0.00	1,430.00 1,430.00
84.000 CHESTER BANCORP INC 164903106 KR2F10020002: NTGI STRUCTURED	18.0000 18.0000	1,744.12 1,744.12	1,512.00 1,512.00	0.00	-232.12 -232.12
40,400.000 CHESAPEAKE ENERGY CORP 165167107 KR2F19020002: S&P 500 INDEX	22.9900 22.9900	995,654.94 995,654.94	928,796.00 928,796.00	0.01	-66,858.94 -66,858.94
23,775.000 CHESAPEAKE ENERGY CORP 165167107 KR2F10030002: SYSTEMATIC	22.9900 22.9900	511,174.16 511,174.16	546,587.25 546,587.25	0.00	35,413.09 35,413.09
134,100.000 CHESAPEAKE ENERGY CORP 165167107 KR2F10090002: INVESCO	22.9900 22.9900	3,344,012.44 3,344,012.44	3,082,959.00 3,082,959.00	0.02	-261,053.44 -261,053.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,362.000 CHESAPEAKE ENERGY CORP 165167107 KR3F19020002: S&P 500 INDEX	22.9900 22.9900	540,634.53 540,634.53	422,142.38 422,142.38	0.00	-118,492.15 -118,492.15
9,200.000 CHESAPEAKE ENERGY CORP 165167107 KR3F10030002: SYSTEMATIC	22.9900 22.9900	198,133.08 198,133.08	211,508.00 211,508.00	0.00	13,374.92 13,374.92
4,500.000 CHESAPEAKE LODGING TRUST 165240102 KR2F10020002: NTGI STRUCTURED	29.1500 29.1500	53,513.06 53,513.06	131,175.00 131,175.00	0.00	77,661.94 77,661.94
2,900.000 CHESAPEAKE LODGING TRUST 165240102 KR3F10020002: NTGI STRUCTURED	29.1500 29.1500	85,588.22 85,588.22	84,535.00 84,535.00	0.00	-1,053.22 -1,053.22
1,350.000 CHESAPEAKE UTILITIES CORP 165303108 KR3F10020002: NTGI STRUCTURED	41.6600 41.6600	35,003.70 35,003.70	56,241.00 56,241.00	0.00	21,237.30 21,237.30
2,769.000 CHESAPEAKE UTILITIES CORP 165303108 KR2F10020002: NTGI STRUCTURED	41.6600 41.6600	39,157.06 39,157.06	115,356.54 115,356.54	0.00	76,199.48 76,199.48
67,143.000 CHEVRON CORP 166764100 KR3F19020002: S&P 500 INDEX	119.3200 119.3200	4,152,543.76 4,152,543.76	8,011,502.76 8,011,502.76	0.05	3,858,959.00 3,858,959.00
147,731.000 CHEVRON CORP 166764100 KR2F19020002: S&P 500 INDEX	119.3200 119.3200	5,698,435.57 5,698,435.57	17,627,262.92 17,627,262.92	0.11	11,928,827.35 11,928,827.35
2,062.000 CHEVRON CORP 166764100 KR3F10070002: RIVER ROAD	119.3200 119.3200	220,155.35 220,155.35	246,037.84 246,037.84	0.00	25,882.49 25,882.49
5,688.000 CHEVRON CORP 166764100 KR2F10070002: RIVER ROAD	119.3200 119.3200	600,299.68 600,299.68	678,692.16 678,692.16	0.00	78,392.48 78,392.48

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100.000 CHICAGO RIVET & MACHINE CO 168088102 KR3F10020002: NTGI STRUCTURED	31.0000 31.0000	1,697.50 1,697.50	3,100.00 3,100.00	0.00	1,402.50 1,402.50
162.000 CHICAGO RIVET & MACHINE CO 168088102 KR2F10020002: NTGI STRUCTURED	31.0000 31.0000	3,932.25 3,932.25	5,022.00 5,022.00	0.00	1,089.75 1,089.75
1,300.000 CHIEF CONSOLIDATED MINING CO 168628105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,362.50 5,362.50	0.00 0.00	0.00	-5,362.50 -5,362.50
2,000.000 THE CHILDRENS PLACE INC 168905107 KR3F10020002: NTGI STRUCTURED	47.6600 47.6600	92,625.93 92,625.93	95,320.00 95,320.00	0.00	2,694.07 2,694.07
3,893.000 THE CHILDRENS PLACE INC 168905107 KR2F10020002: NTGI STRUCTURED	47.6600 47.6600	132,320.19 132,320.19	185,540.38 185,540.38	0.00	53,220.19 53,220.19
1,957.000 CHIMERIX INC 16934W106 KR2F10020002: NTGI STRUCTURED	27.6200 27.6200	48,399.73 48,399.73	54,052.34 54,052.34	0.00	5,652.61 5,652.61
1,271.000 CHIMERIX INC 16934W106 KR3F10020002: NTGI STRUCTURED	27.6200 27.6200	32,333.25 32,333.25	35,105.02 35,105.02	0.00	2,771.77 2,771.77
100.000 CHINA SKY ONE MEDICAL INC 16941P102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	212.00 212.00	0.00 0.00	0.00	-212.00 -212.00
481.000 CHINA SKY ONE MEDICAL INC 16941P102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,460.46 6,460.46	0.00 0.00	0.00	-6,460.46 -6,460.46
2,289.000 CHINDEX INTERNATIONAL INC 169467107 KR3F10020002: NTGI STRUCTURED	24.0000 24.0000	34,438.87 34,438.87	54,936.00 54,936.00	0.00	20,497.13 20,497.13

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1,982.000 CHINDEX INTERNATIONAL INC 169467107 KR2F10020002: NTGI STRUCTURED	24.0000 24.0000	38,623.87 38,623.87	47,568.00 47,568.00	0.00	8,944.13 8,944.13
500.000 CHINA CGAME INC 16946P107 KR3F10020002: NTGI STRUCTURED	0.0500 0.0500	388.50 388.50	25.00 25.00	0.00	-363.50 -363.50
1,163.000 CHINA CGAME INC 16946P107 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	36,951.73 36,951.73	58.15 58.15	0.00	-36,893.58 -36,893.58
2,413.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR2F19020002: S&P 500 INDEX	666.5900 666.5900	318,266.11 318,266.11	1,608,481.67 1,608,481.67	0.01	1,290,215.56 1,290,215.56
1,097.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR3F19020002: S&P 500 INDEX	666.5900 666.5900	206,720.07 206,720.07	731,249.23 731,249.23	0.00	524,529.16 524,529.16
1,600.000 CHIQUITA BRANDS INTERNATIONAL 170032809 KR3F10020002: NTGI STRUCTURED	14.2000 14.2000	20,400.00 20,400.00	22,720.00 22,720.00	0.00	2,320.00 2,320.00
3,929.000 CHIQUITA BRANDS INTERNATIONAL 170032809 KR2F10020002: NTGI STRUCTURED	14.2000 14.2000	124,572.70 124,572.70	55,791.80 55,791.80	0.00	-68,780.90 -68,780.90
3,722.000 CHRISTOPHER & BANKS CORP 171046105 KR2F10020002: NTGI STRUCTURED	9.8900 9.8900	15,590.78 15,590.78	36,810.58 36,810.58	0.00	21,219.80 21,219.80
1,400.000 CHRISTOPHER & BANKS CORP 171046105 KR3F10020002: NTGI STRUCTURED	9.8900 9.8900	7,490.00 7,490.00	13,846.00 13,846.00	0.00	6,356.00 6,356.00
8,503.000 CHUBB CORP 171232101 KR3F19020002: S&P 500 INDEX	91.0800 91.0800	365,113.24 365,113.24	774,453.24 774,453.24	0.00	409,340.00 409,340.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,709.000 CHUBB CORP 171232101 KR2F19020002: S&P 500 INDEX	91.0800 91.0800	632,968.39 632,968.39	1,704,015.72 1,704,015.72	0.01	1,071,047.33 1,071,047.33
1,801.000 CHURCHILL DOWNS INC 171484108 KR2F10020002: NTGI STRUCTURED	97.5000 97.5000	54,906.34 54,906.34	175,597.50 175,597.50	0.00	120,691.16 120,691.16
900.000 CHURCHILL DOWNS INC 171484108 KR3F10020002: NTGI STRUCTURED	97.5000 97.5000	38,412.90 38,412.90	87,750.00 87,750.00	0.00	49,337.10 49,337.10
906.000 CHYRONHEGO CORP 171607104 KR2F10020002: NTGI STRUCTURED	2.9800 2.9800	4,971.09 4,971.09	2,699.88 2,699.88	0.00	-2,271.21 -2,271.21
300.000 CHYRONHEGO CORP 171607104 KR3F10020002: NTGI STRUCTURED	2.9800 2.9800	627.00 627.00	894.00 894.00	0.00	267.00 267.00
6,457.000 CIBER INC 17163B102 KR2F10020002: NTGI STRUCTURED	3.4300 3.4300	122,488.78 122,488.78	22,147.51 22,147.51	0.00	-100,341.27 -100,341.27
2,400.000 CIBER INC 17163B102 KR3F10020002: NTGI STRUCTURED	3.4300 3.4300	12,384.00 12,384.00	8,232.00 8,232.00	0.00	-4,152.00 -4,152.00
13,600.000 CIENA CORP 171779309 KR2F10020002: NTGI STRUCTURED	16.7200 16.7200	228,936.77 228,936.77	227,392.00 227,392.00	0.00	-1,544.77 -1,544.77
5,500.000 CIENA CORP 171779309 KR3F10020002: NTGI STRUCTURED	16.7200 16.7200	85,553.15 85,553.15	91,960.00 91,960.00	0.00	6,406.85 6,406.85
6,770.000 CIMAREX ENERGY CO 171798101 KR2F19020002: S&P 500 INDEX	126.5300 126.5300	956,736.40 956,736.40	856,608.10 856,608.10	0.01	-100,128.30 -100,128.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,077.000 CIMAREX ENERGY CO 171798101 KR3F19020002: S&P 500 INDEX	126.5300	434,736.50	389,332.81	0.00	-45,403.69
21,330.000 CIMAREX ENERGY CO 171798101 KR2F10030002: SYSTEMATIC	126.5300	2,060,859.16	2,698,884.90	0.02	638,025.74
8,250.000 CIMAREX ENERGY CO 171798101 KR3F10030002: SYSTEMATIC	126.5300	800,802.03	1,043,872.50	0.01	243,070.47
21,078.000 CINCINNATI BELL INC 171871106 KR2F10020002: NTGI STRUCTURED	3.3700	95,678.06	71,032.86	0.00	-24,645.20
10,100.000 CINCINNATI BELL INC 171871106 KR3F10020002: NTGI STRUCTURED	3.3700	30,290.70	34,037.00	0.00	3,746.30
1,456.000 ESCROW CHROMCRAFT REVINGTON 171ESC106 KR2F10020002: NTGI STRUCTURED	0.0000	0.00	0.00	0.00	0.00
900.000 ESCROW CHROMCRAFT REVINGTON 171ESC106 KR3F10020002: NTGI STRUCTURED	0.0000	0.00	0.00	0.00	0.00
5,208.000 CINCINNATI FINANCIAL CORP 172062101 KR3F19020002: S&P 500 INDEX	47.0500	166,009.94	245,036.40	0.00	79,026.46
11,458.000 CINCINNATI FINANCIAL CORP 172062101 KR2F19020002: S&P 500 INDEX	47.0500	357,675.49	539,098.90	0.00	181,423.41
14,184.000 CINEMARK HOLDINGS INC 17243V102 KR2F10070002: RIVER ROAD	34.0400	404,833.64	482,823.36	0.00	77,989.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,094.000 CINEMARK HOLDINGS INC 17243V102 KR3F10070002: RIVER ROAD	34.0400 34.0400	145,674.56 145,674.56	173,399.76 173,399.76	0.00	27,725.20 27,725.20
5,400.000 CIPRICO INC 172529109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	62,574.61 62,574.61	0.00 0.00	0.00	-62,574.61 -62,574.61
500.000 CIRCLE ENTERTAINMENT INC 17256R105 KR3F10020002: NTGI STRUCTURED	0.0250 0.0250	22.50 22.50	12.50 12.50	0.00	-10.00 -10.00
7,746.000 CIRCLE ENTERTAINMENT INC 17256R105 KR2F10020002: NTGI STRUCTURED	0.0250 0.0250	20,652.55 20,652.55	193.65 193.65	0.00	-20,458.90 -20,458.90
21,085.000 CIRCUIT CITY STORES INC 172737108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,800.21 47,800.21	0.00 0.00	0.00	-47,800.21 -47,800.21
1,000.000 CIRCOR INTERNATIONAL INC 17273K109 KR3F10020002: NTGI STRUCTURED	67.3300 67.3300	38,521.82 38,521.82	67,330.00 67,330.00	0.00	28,808.18 28,808.18
1,825.000 CIRCOR INTERNATIONAL INC 17273K109 KR2F10020002: NTGI STRUCTURED	67.3300 67.3300	25,489.05 25,489.05	122,877.25 122,877.25	0.00	97,388.20 97,388.20
7,642.000 CIRRUS LOGIC INC 172755100 KR2F10020002: NTGI STRUCTURED	20.8500 20.8500	34,813.33 34,813.33	159,335.70 159,335.70	0.00	124,522.37 124,522.37
3,800.000 CIRRUS LOGIC INC 172755100 KR3F10020002: NTGI STRUCTURED	20.8500 20.8500	55,111.49 55,111.49	79,230.00 79,230.00	0.00	24,118.51 24,118.51
396,701.000 CISCO SYSTEMS INC 17275R102 KR2F19020002: S&P 500 INDEX	25.1700 25.1700	3,747,405.41 3,747,405.41	9,984,964.17 9,984,964.17	0.06	6,237,558.76 6,237,558.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
204,900.000 CISCO SYSTEMS INC 17275R102 KR2F10090002: INVESCO	25.1700 25.1700	3,701,684.72 3,701,684.72	5,157,333.00 5,157,333.00	0.03	1,455,648.28 1,455,648.28
180,300.000 CISCO SYSTEMS INC 17275R102 KR3F19020002: S&P 500 INDEX	25.1700 25.1700	2,896,757.76 2,896,757.76	4,538,151.00 4,538,151.00	0.03	1,641,393.24 1,641,393.24
3,416.000 CINTAS CORP 172908105 KR3F19020002: S&P 500 INDEX	70.5900 70.5900	115,324.60 115,324.60	241,135.44 241,135.44	0.00	125,810.84 125,810.84
7,516.000 CINTAS CORP 172908105 KR2F19020002: S&P 500 INDEX	70.5900 70.5900	354,378.62 354,378.62	530,554.44 530,554.44	0.00	176,175.82 176,175.82
492.000 CITIZENS & NORTHERN CORP 172922106 KR2F10020002: NTGI STRUCTURED	19.0000 19.0000	10,685.42 10,685.42	9,348.00 9,348.00	0.00	-1,337.42 -1,337.42
200.000 CITIZENS & NORTHERN CORP 172922106 KR3F10020002: NTGI STRUCTURED	19.0000 19.0000	2,912.00 2,912.00	3,800.00 3,800.00	0.00	888.00 888.00
235,862.000 CITIGROUP INC 172967424 KR2F19020002: S&P 500 INDEX	51.8200 51.8200	16,265,331.58 16,265,331.58	12,222,368.84 12,222,368.84	0.08	-4,042,962.74 -4,042,962.74
107,199.000 CITIGROUP INC 172967424 KR3F19020002: S&P 500 INDEX	51.8200 51.8200	8,730,486.04 8,730,486.04	5,555,052.18 5,555,052.18	0.04	-3,175,433.86 -3,175,433.86
107,600.000 CITIGROUP INC 172967424 KR2F10090002: INVESCO	51.8200 51.8200	4,290,274.03 4,290,274.03	5,575,832.00 5,575,832.00	0.04	1,285,557.97 1,285,557.97
3,163.000 CITI TRENDS INC 17306X102 KR2F10020002: NTGI STRUCTURED	22.1000 22.1000	79,008.15 79,008.15	69,902.30 69,902.30	0.00	-9,105.85 -9,105.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 CITI TRENDS INC 17306X102 KR3F10020002: NTGI STRUCTURED	22.1000 22.1000	18,312.00 18,312.00	26,520.00 26,520.00	0.00	8,208.00 8,208.00
2,400.000 CITIZENS INC/TX 174740100 KR3F10020002: NTGI STRUCTURED	6.4600 6.4600	19,816.58 19,816.58	15,504.00 15,504.00	0.00	-4,312.58 -4,312.58
3,167.000 CITIZENS INC/TX 174740100 KR2F10020002: NTGI STRUCTURED	6.4600 6.4600	22,195.25 22,195.25	20,458.82 20,458.82	0.00	-1,736.43 -1,736.43
5,815.000 CITRIX SYSTEMS INC 177376100 KR3F19020002: S&P 500 INDEX	71.3400 71.3400	292,928.94 292,928.94	414,842.10 414,842.10	0.00	121,913.16 121,913.16
12,795.000 CITRIX SYSTEMS INC 177376100 KR2F19020002: S&P 500 INDEX	71.3400 71.3400	500,295.49 500,295.49	912,795.30 912,795.30	0.01	412,499.81 412,499.81
972.000 CITY BANK/LYNNWOOD WA 17770A109 KR2F10020002: NTGI STRUCTURED	0.0505 0.0505	23,851.24 23,851.24	49.09 49.09	0.00	-23,802.15 -23,802.15
100.000 CITY BANK/LYNNWOOD WA 17770A109 KR3F10020002: NTGI STRUCTURED	0.0505 0.0505	22.50 22.50	5.05 5.05	0.00	-17.45 -17.45
1,100.000 CITY HOLDING CO 177835105 KR3F10020002: NTGI STRUCTURED	42.1300 42.1300	34,605.08 34,605.08	46,343.00 46,343.00	0.00	11,737.92 11,737.92
2,075.000 CITY HOLDING CO 177835105 KR2F10020002: NTGI STRUCTURED	42.1300 42.1300	43,229.30 43,229.30	87,419.75 87,419.75	0.00	44,190.45 44,190.45
3,241.000 CIVEO CORP 178787107 KR2F10020002: NTGI STRUCTURED	11.6100 11.6100	81,323.30 81,323.30	37,628.01 37,628.01	0.00	-43,695.29 -43,695.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,760.000 CIVEO CORP 178787107 KR3F10020002: NTGI STRUCTURED	11.6100 11.6100	145,029.29 145,029.29	66,873.60 66,873.60	0.00	-78,155.69 -78,155.69
5,979.000 CLARCOR INC 179895107 KR2F10020002: NTGI STRUCTURED	63.0800 63.0800	112,314.44 112,314.44	377,155.32 377,155.32	0.00	264,840.88 264,840.88
2,500.000 CLARCOR INC 179895107 KR3F10020002: NTGI STRUCTURED	63.0800 63.0800	108,432.56 108,432.56	157,700.00 157,700.00	0.00	49,267.44 49,267.44
4,600.000 CLEAN ENERGY FUELS CORP 184499101 KR3F10020002: NTGI STRUCTURED	7.8000 7.8000	60,253.00 60,253.00	35,880.00 35,880.00	0.00	-24,373.00 -24,373.00
9,963.000 CLEAN ENERGY FUELS CORP 184499101 KR2F10020002: NTGI STRUCTURED	7.8000 7.8000	130,807.66 130,807.66	77,711.40 77,711.40	0.00	-53,096.26 -53,096.26
219.000 CLEARSTORY SYSTEMS INC 185066107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,393.17 8,393.17	0.00 0.00	0.00	-8,393.17 -8,393.17
2,900.000 CLEARONE INC 18506U104 KR3F10020002: NTGI STRUCTURED	8.4300 8.4300	23,627.14 23,627.14	24,447.00 24,447.00	0.00	819.86 819.86
1,200.000 CLEARWATER PAPER CORP 18538R103 KR3F10020002: NTGI STRUCTURED	60.1100 60.1100	38,620.29 38,620.29	72,132.00 72,132.00	0.00	33,511.71 33,511.71
2,700.000 CLEARWATER PAPER CORP 18538R103 KR2F10020002: NTGI STRUCTURED	60.1100 60.1100	42,122.36 42,122.36	162,297.00 162,297.00	0.00	120,174.64 120,174.64
850.000 CLEVELAND BIOLABS INC 185860103 KR2F10020002: NTGI STRUCTURED	0.4590 0.4590	3,845.23 3,845.23	390.15 390.15	0.00	-3,455.08 -3,455.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 CLEVELAND BIOLABS INC 185860103 KR3F10020002: NTGI STRUCTURED	0.4590 0.4590	1,440.00 1,440.00	137.70 137.70	0.00	-1,302.30 -1,302.30
783.000 CLIFTON BANCORP INC 186873105 KR3F10020002: NTGI STRUCTURED	12.5900 12.5900	8,125.09 8,125.09	9,857.97 9,857.97	0.00	1,732.88 1,732.88
1,878.000 CLIFTON BANCORP INC 186873105 KR2F10020002: NTGI STRUCTURED	12.5900 12.5900	21,158.07 21,158.07	23,644.02 23,644.02	0.00	2,485.95 2,485.95
10,024.000 CLOROX CO 189054109 KR2F19020002: S&P 500 INDEX	96.0400 96.0400	554,070.91 554,070.91	962,704.96 962,704.96	0.01	408,634.05 408,634.05
4,556.000 CLOROX CO 189054109 KR3F19020002: S&P 500 INDEX	96.0400 96.0400	297,886.82 297,886.82	437,558.24 437,558.24	0.00	139,671.42 139,671.42
5,327.000 CLOUD PEAK ENERGY INC 18911Q102 KR2F10020002: NTGI STRUCTURED	12.6200 12.6200	116,896.58 116,896.58	67,226.74 67,226.74	0.00	-49,669.84 -49,669.84
3,430.000 CLOUD PEAK ENERGY INC 18911Q102 KR3F10020002: NTGI STRUCTURED	12.6200 12.6200	66,269.67 66,269.67	43,286.60 43,286.60	0.00	-22,983.07 -22,983.07
482.000 CLOVIS ONCOLOGY INC 189464100 KR2F10020002: NTGI STRUCTURED	45.3600 45.3600	13,758.11 13,758.11	21,863.52 21,863.52	0.00	8,105.41 8,105.41
2,400.000 CLOVIS ONCOLOGY INC 189464100 KR3F10020002: NTGI STRUCTURED	45.3600 45.3600	42,423.00 42,423.00	108,864.00 108,864.00	0.00	66,441.00 66,441.00
9,711.000 COACH INC 189754104 KR3F19020002: S&P 500 INDEX	35.6100 35.6100	589,703.98 589,703.98	345,808.71 345,808.71	0.00	-243,895.27 -243,895.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,365.000 COACH INC 189754104 KR2F19020002: S&P 500 INDEX	35.6100 35.6100	1,267,188.41 1,267,188.41	760,807.65 760,807.65	0.00	-506,380.76 -506,380.76
987.000 COAST DISTRIBUTION SYSTEM/THE 190345108 KR2F10020002: NTGI STRUCTURED	3.2200 3.2200	2,355.65 2,355.65	3,178.14 3,178.14	0.00	822.49 822.49
600.000 COAST DISTRIBUTION SYSTEM/THE 190345108 KR3F10020002: NTGI STRUCTURED	3.2200 3.2200	1,705.50 1,705.50	1,932.00 1,932.00	0.00	226.50 226.50
1,957.000 COBIZ FINANCIAL INC 190897108 KR2F10020002: NTGI STRUCTURED	11.1800 11.1800	11,161.90 11,161.90	21,879.26 21,879.26	0.00	10,717.36 10,717.36
800.000 COBIZ FINANCIAL INC 190897108 KR3F10020002: NTGI STRUCTURED	11.1800 11.1800	4,928.00 4,928.00	8,944.00 8,944.00	0.00	4,016.00 4,016.00
1,569.000 COBRA ELECTRONICS CORP 191042100 KR2F10020002: NTGI STRUCTURED	4.2800 4.2800	6,264.75 6,264.75	6,715.32 6,715.32	0.00	450.57 450.57
500.000 COBRA ELECTRONICS CORP 191042100 KR3F10020002: NTGI STRUCTURED	4.2800 4.2800	1,750.00 1,750.00	2,140.00 2,140.00	0.00	390.00 390.00
600.000 COCA-COLA BOTTLING CO 191098102 CONSOLIDATED KR3F10020002: NTGI STRUCTURED	74.6300 74.6300	39,771.65 39,771.65	44,778.00 44,778.00	0.00	5,006.35 5,006.35
1,056.000 COCA-COLA BOTTLING CO 191098102 CONSOLIDATED KR2F10020002: NTGI STRUCTURED	74.6300 74.6300	62,595.64 62,595.64	78,809.28 78,809.28	0.00	16,213.64 16,213.64
307,089.000 COCA-COLA CO/THE 191216100 KR2F19020002: S&P 500 INDEX	42.6600 42.6600	4,472,221.96 4,472,221.96	13,100,416.74 13,100,416.74	0.08	8,628,194.78 8,628,194.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
139,572.000 COCA-COLA CO/THE 191216100 KR3F19020002: S&P 500 INDEX	42.6600 42.6600	3,744,234.39 3,744,234.39	5,954,141.52 5,954,141.52	0.04	2,209,907.13 2,209,907.13
7,987.000 COCA-COLA ENTERPRISES INC 19122T109 KR3F19020002: S&P 500 INDEX	44.3600 44.3600	199,074.11 199,074.11	354,303.32 354,303.32	0.00	155,229.21 155,229.21
17,574.000 COCA-COLA ENTERPRISES INC 19122T109 KR2F19020002: S&P 500 INDEX	44.3600 44.3600	517,227.11 517,227.11	779,582.64 779,582.64	0.01	262,355.53 262,355.53
400.000 CODEXIS INC 192005106 KR3F10020002: NTGI STRUCTURED	2.3300 2.3300	4,200.00 4,200.00	932.00 932.00	0.00	-3,268.00 -3,268.00
932.000 CODEXIS INC 192005106 KR2F10020002: NTGI STRUCTURED	2.3300 2.3300	9,194.18 9,194.18	2,171.56 2,171.56	0.00	-7,022.62 -7,022.62
1,680.000 CODORUS VALLEY BANCORP INC 192025104 KR2F10020002: NTGI STRUCTURED	20.4500 20.4500	16,638.85 16,638.85	34,356.00 34,356.00	0.00	17,717.15 17,717.15
441.000 CODORUS VALLEY BANCORP INC 192025104 KR3F10020002: NTGI STRUCTURED	20.4500 20.4500	4,196.00 4,196.00	9,018.45 9,018.45	0.00	4,822.45 4,822.45
10,886.000 COEUR MINING INC 192108504 KR2F10020002: NTGI STRUCTURED	4.9600 4.9600	319,112.62 319,112.62	53,994.56 53,994.56	0.00	-265,118.06 -265,118.06
5,200.000 COEUR MINING INC 192108504 KR3F10020002: NTGI STRUCTURED	4.9600 4.9600	101,655.59 101,655.59	25,792.00 25,792.00	0.00	-75,863.59 -75,863.59
9,339.000 COGENT COMMUNICATIONS 19239V302 HOLDINGS INC KR2F10020002: NTGI STRUCTURED	33.6100 33.6100	149,804.21 149,804.21	313,883.79 313,883.79	0.00	164,079.58 164,079.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 COGENT COMMUNICATIONS 19239V302 HOLDINGS INC KR3F10020002: NTGI STRUCTURED	33.6100 33.6100	69,842.44 69,842.44	151,245.00 151,245.00	0.00	81,402.56 81,402.56
10,802.000 COGNEX CORP 192422103 KR2F10020002: NTGI STRUCTURED	40.2700 40.2700	180,362.60 180,362.60	434,996.54 434,996.54	0.00	254,633.94 254,633.94
4,500.000 COGNEX CORP 192422103 KR3F10020002: NTGI STRUCTURED	40.2700 40.2700	78,903.96 78,903.96	181,215.00 181,215.00	0.00	102,311.04 102,311.04
21,495.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR3F19020002: S&P 500 INDEX	44.7700 44.7700	632,448.77 632,448.77	962,331.15 962,331.15	0.01	329,882.38 329,882.38
47,294.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR2F19020002: S&P 500 INDEX	44.7700 44.7700	1,326,879.88 1,326,879.88	2,117,352.38 2,117,352.38	0.01	790,472.50 790,472.50
2,904.000 COHERENT INC 192479103 KR2F10020002: NTGI STRUCTURED	61.3700 61.3700	74,399.70 74,399.70	178,218.48 178,218.48	0.00	103,818.78 103,818.78
1,500.000 COHERENT INC 192479103 KR3F10020002: NTGI STRUCTURED	61.3700 61.3700	79,830.06 79,830.06	92,055.00 92,055.00	0.00	12,224.94 12,224.94
1,800.000 COHEN & STEERS INC 19247A100 KR3F10020002: NTGI STRUCTURED	38.4400 38.4400	52,233.75 52,233.75	69,192.00 69,192.00	0.00	16,958.25 16,958.25
3,696.000 COHEN & STEERS INC 19247A100 KR2F10020002: NTGI STRUCTURED	38.4400 38.4400	123,373.64 123,373.64	142,074.24 142,074.24	0.00	18,700.60 18,700.60
1,900.000 COHU INC 192576106 KR3F10020002: NTGI STRUCTURED	11.9700 11.9700	22,451.65 22,451.65	22,743.00 22,743.00	0.00	291.35 291.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,431.000 COHU INC 192576106 KR2F10020002: NTGI STRUCTURED	11.9700 11.9700	69,493.50 69,493.50	41,069.07 41,069.07	0.00	-28,424.43 -28,424.43
1,509.000 COLDWATER CREEK INC 193068202 KR2F10020002: NTGI STRUCTURED	0.0096 0.0096	62,020.71 62,020.71	14.49 14.49	0.00	-62,006.22 -62,006.22
525.000 COLDWATER CREEK INC 193068202 KR3F10020002: NTGI STRUCTURED	0.0096 0.0096	3,066.00 3,066.00	5.04 5.04	0.00	-3,060.96 -3,060.96
14,600.000 COLFAX CORP 194014106 KR2F10080002: WESTWOOD MGMT	56.9700 56.9700	508,087.37 508,087.37	831,762.00 831,762.00	0.01	323,674.63 323,674.63
5,200.000 COLFAX CORP 194014106 KR3F10080002: WESTWOOD MGMT	56.9700 56.9700	192,510.10 192,510.10	296,244.00 296,244.00	0.00	103,733.90 103,733.90
11,000.000 COLGATE-PALMOLIVE CO 194162103 KR3F10080002: WESTWOOD MGMT	65.2200 65.2200	588,623.82 588,623.82	717,420.00 717,420.00	0.00	128,796.18 128,796.18
66,789.000 COLGATE-PALMOLIVE CO 194162103 KR2F19020002: S&P 500 INDEX	65.2200 65.2200	869,107.06 869,107.06	4,355,978.58 4,355,978.58	0.03	3,486,871.52 3,486,871.52
31,700.000 COLGATE-PALMOLIVE CO 194162103 KR2F10080002: WESTWOOD MGMT	65.2200 65.2200	1,694,104.12 1,694,104.12	2,067,474.00 2,067,474.00	0.01	373,369.88 373,369.88
30,356.000 COLGATE-PALMOLIVE CO 194162103 KR3F19020002: S&P 500 INDEX	65.2200 65.2200	1,358,873.78 1,358,873.78	1,979,818.32 1,979,818.32	0.01	620,944.54 620,944.54
99.000 COLLABRX INC 19422J108 KR2F10020002: NTGI STRUCTURED	1.0800 1.0800	12,277.22 12,277.22	106.92 106.92	0.00	-12,170.30 -12,170.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 COLLABRX INC 19422J108 KR3F10020002: NTGI STRUCTURED	1.0800 1.0800	199.50 199.50	108.00 108.00	0.00	-91.50 -91.50
100.000 COLOMBO BANK 19533Q108 KR3F10020002: NTGI STRUCTURED	0.2500 0.2500	25.50 25.50	25.00 25.00	0.00	-0.50 -0.50
395.000 COLOMBO BANK 19533Q108 KR2F10020002: NTGI STRUCTURED	0.2500 0.2500	3,352.60 3,352.60	98.75 98.75	0.00	-3,253.85 -3,253.85
63,000.000 COLONIAL BANCGROUP INC/THE 195493309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	452,601.42 452,601.42	0.00 0.00	0.00	-452,601.42 -452,601.42
4,500.000 COLONY FINANCIAL INC 19624R106 KR3F10020002: NTGI STRUCTURED	22.3800 22.3800	78,615.97 78,615.97	100,710.00 100,710.00	0.00	22,094.03 22,094.03
7,325.000 COLONY FINANCIAL INC 19624R106 KR2F10020002: NTGI STRUCTURED	22.3800 22.3800	128,399.52 128,399.52	163,933.50 163,933.50	0.00	35,533.98 35,533.98
6,181.000 COLUMBIA BANKING SYSTEM INC 197236102 KR2F10020002: NTGI STRUCTURED	24.8100 24.8100	101,828.09 101,828.09	153,350.61 153,350.61	0.00	51,522.52 51,522.52
3,000.000 COLUMBIA BANKING SYSTEM INC 197236102 KR3F10020002: NTGI STRUCTURED	24.8100 24.8100	52,473.97 52,473.97	74,430.00 74,430.00	0.00	21,956.03 21,956.03
287.000 COLUMBIA LABORATORIES INC 197779200 KR3F10020002: NTGI STRUCTURED	5.8900 5.8900	7,806.40 7,806.40	1,690.43 1,690.43	0.00	-6,115.97 -6,115.97
547.000 COLUMBIA LABORATORIES INC 197779200 KR2F10020002: NTGI STRUCTURED	5.8900 5.8900	30,811.36 30,811.36	3,221.83 3,221.83	0.00	-27,589.53 -27,589.53

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,438.000 COLUMBIA SPORTSWEAR CO 198516106 KR2F10020002: NTGI STRUCTURED	35.7800 35.7800	109,116.79 109,116.79	158,791.64 158,791.64	0.00	49,674.85 49,674.85
2,400.000 COLUMBIA SPORTSWEAR CO 198516106 KR3F10020002: NTGI STRUCTURED	35.7800 35.7800	72,354.58 72,354.58	85,872.00 85,872.00	0.00	13,517.42 13,517.42
1,100.000 COLUMBUS MCKINNON CORP/NY 199333105 KR3F10020002: NTGI STRUCTURED	21.9900 21.9900	19,536.00 19,536.00	24,189.00 24,189.00	0.00	4,653.00 4,653.00
3,106.000 COLUMBUS MCKINNON CORP/NY 199333105 KR2F10020002: NTGI STRUCTURED	21.9900 21.9900	51,743.67 51,743.67	68,300.94 68,300.94	0.00	16,557.27 16,557.27
2,000.000 COMFORT SYSTEMS USA INC 199908104 KR3F10020002: NTGI STRUCTURED	13.5500 13.5500	20,580.00 20,580.00	27,100.00 27,100.00	0.00	6,520.00 6,520.00
5,205.000 COMFORT SYSTEMS USA INC 199908104 KR2F10020002: NTGI STRUCTURED	13.5500 13.5500	59,104.89 59,104.89	70,527.75 70,527.75	0.00	11,422.86 11,422.86
3,375.000 COMARCO INC 200080109 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	42,734.84 42,734.84	506.25 506.25	0.00	-42,228.59 -42,228.59
200.000 COMARCO INC 200080109 KR3F10020002: NTGI STRUCTURED	0.1500 0.1500	45.00 45.00	30.00 30.00	0.00	-15.00 -15.00
10.000 COMBIMATRIX CORP 20009T303 KR3F10020002: NTGI STRUCTURED	1.2500 1.2500	372.00 372.00	12.50 12.50	0.00	-359.50 -359.50
36.000 COMBIMATRIX CORP 20009T303 KR2F10020002: NTGI STRUCTURED	1.2500 1.2500	12,733.55 12,733.55	45.00 45.00	0.00	-12,688.55 -12,688.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 COMCAST CORP 20030N101 KR3F10080002: WESTWOOD MGMT	53.7800 53.7800	546,395.83 546,395.83	806,700.00 806,700.00	0.01	260,304.17 260,304.17
91,511.000 COMCAST CORP 20030N101 KR3F19020002: S&P 500 INDEX	53.7800 53.7800	1,987,841.98 1,987,841.98	4,921,461.58 4,921,461.58	0.03	2,933,619.60 2,933,619.60
19,200.000 COMCAST CORP 20030N101 KR3F10060002: WESTFIELD CAPITAL	53.7800 53.7800	1,031,051.30 1,031,051.30	1,032,576.00 1,032,576.00	0.01	1,524.70 1,524.70
201,346.000 COMCAST CORP 20030N101 KR2F19020002: S&P 500 INDEX	53.7800 53.7800	3,942,750.86 3,942,750.86	10,828,387.88 10,828,387.88	0.07	6,885,637.02 6,885,637.02
49,850.000 COMCAST CORP 20030N101 KR2F10060002: WESTFIELD CAPITAL	53.7800 53.7800	2,684,457.26 2,684,457.26	2,680,933.00 2,680,933.00	0.02	-3,524.26 -3,524.26
38,900.000 COMCAST CORP 20030N101 KR2F10080002: WESTWOOD MGMT	53.7800 53.7800	1,402,146.57 1,402,146.57	2,092,042.00 2,092,042.00	0.01	689,895.43 689,895.43
222.000 COMDIAL CORP 200332401 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	12,186.57 12,186.57	0.00 0.00	0.00	-12,186.57 -12,186.57
6,394.000 COMERICA INC 200340107 KR3F19020002: S&P 500 INDEX	49.8600 49.8600	299,802.64 299,802.64	318,804.84 318,804.84	0.00	19,002.20 19,002.20
14,068.000 COMERICA INC 200340107 KR2F19020002: S&P 500 INDEX	49.8600 49.8600	456,719.32 456,719.32	701,430.48 701,430.48	0.00	244,711.16 244,711.16
6,600.000 COMMERCIAL METALS CO 201723103 KR3F10020002: NTGI STRUCTURED	17.0700 17.0700	78,535.14 78,535.14	112,662.00 112,662.00	0.00	34,126.86 34,126.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,100.000 COMMERCIAL METALS CO 201723103 KR2F10020002: NTGI STRUCTURED	17.0700 17.0700	165,939.80 165,939.80	240,687.00 240,687.00	0.00	74,747.20 74,747.20
17,420.000 COMMSCOPE HOLDING CO INC 20337X109 KR3F10030002: SYSTEMATIC	23.9100 23.9100	383,642.69 383,642.69	416,512.20 416,512.20	0.00	32,869.51 32,869.51
45,095.000 COMMSCOPE HOLDING CO INC 20337X109 KR2F10030002: SYSTEMATIC	23.9100 23.9100	992,090.00 992,090.00	1,078,221.45 1,078,221.45	0.01	86,131.45 86,131.45
200.000 COMMUNICATION INTELLIGENCE COR 20338K106 KR3F10020002: NTGI STRUCTURED	0.0290 0.0290	8.20 8.20	5.80 5.80	0.00	-2.40 -2.40
2,643.000 COMMUNICATION INTELLIGENCE COR 20338K106 KR2F10020002: NTGI STRUCTURED	0.0290 0.0290	2,917.21 2,917.21	76.65 76.65	0.00	-2,840.56 -2,840.56
3,262.000 COMMUNITY BANK SYSTEM INC 203607106 KR2F10020002: NTGI STRUCTURED	33.5900 33.5900	59,093.21 59,093.21	109,570.58 109,570.58	0.00	50,477.37 50,477.37
1,500.000 COMMUNITY BANK SYSTEM INC 203607106 KR3F10020002: NTGI STRUCTURED	33.5900 33.5900	36,320.74 36,320.74	50,385.00 50,385.00	0.00	14,064.26 14,064.26
14,400.000 COMMUNITY HEALTH SYS INC NEW 203668116 RTS KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	0.00 0.00	432.00 432.00	0.00	432.00 432.00
33,046.000 COMMUNITY HEALTH SYS INC NEW 203668116 RTS KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	0.00 0.00	991.38 991.38	0.00	991.38 991.38
800.000 COMMUNICATIONS SYSTEMS INC 203900105 KR3F10020002: NTGI STRUCTURED	11.1600 11.1600	14,123.56 14,123.56	8,928.00 8,928.00	0.00	-5,195.56 -5,195.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,850.000 COMMUNICATIONS SYSTEMS INC 203900105 KR2F10020002: NTGI STRUCTURED	11.1600 11.1600	23,846.91 23,846.91	20,646.00 20,646.00	0.00	-3,200.91 -3,200.91
3,752.000 COMMUNITY TRUST BANCORP INC 204149108 KR2F10020002: NTGI STRUCTURED	33.6300 33.6300	57,258.90 57,258.90	126,179.76 126,179.76	0.00	68,920.86 68,920.86
1,870.000 COMMUNITY TRUST BANCORP INC 204149108 KR3F10020002: NTGI STRUCTURED	33.6300 33.6300	45,897.76 45,897.76	62,888.10 62,888.10	0.00	16,990.34 16,990.34
400.000 COMMUNITY WEST BANCSHARES 204157101 KR3F10020002: NTGI STRUCTURED	6.0500 6.0500	1,448.00 1,448.00	2,420.00 2,420.00	0.00	972.00 972.00
912.000 COMMUNITY WEST BANCSHARES 204157101 KR2F10020002: NTGI STRUCTURED	6.0500 6.0500	10,639.79 10,639.79	5,517.60 5,517.60	0.00	-5,122.19 -5,122.19
5,565.000 COMMVAULT SYSTEMS INC 204166102 KR2F10020002: NTGI STRUCTURED	50.4000 50.4000	194,842.25 194,842.25	280,476.00 280,476.00	0.00	85,633.75 85,633.75
2,400.000 COMMVAULT SYSTEMS INC 204166102 KR3F10020002: NTGI STRUCTURED	50.4000 50.4000	100,095.62 100,095.62	120,960.00 120,960.00	0.00	20,864.38 20,864.38
100.000 COMMUNITYONE BANCORP 20416Q108 KR3F10020002: NTGI STRUCTURED	8.8200 8.8200	1,410.50 1,410.50	882.00 882.00	0.00	-528.50 -528.50
19.000 COMMUNITYONE BANCORP 20416Q108 KR2F10020002: NTGI STRUCTURED	8.8200 8.8200	8,870.68 8,870.68	167.58 167.58	0.00	-8,703.10 -8,703.10
400.000 COMPETITIVE TECHNOLOGIES INC 204512107 KR3F10020002: NTGI STRUCTURED	0.1999 0.1999	620.00 620.00	79.96 79.96	0.00	-540.04 -540.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
969.000 COMPETITIVE TECHNOLOGIES INC 204512107 KR2F10020002: NTGI STRUCTURED	0.1999 0.1999	12,120.37 12,120.37	193.70 193.70	0.00	-11,926.67 -11,926.67
1,586.000 COMPASS MINERALS INTERNATIONAL 20451N101 KR2F10070002: RIVER ROAD	84.2800 84.2800	118,424.54 118,424.54	133,668.08 133,668.08	0.00	15,243.54 15,243.54
551.000 COMPASS MINERALS INTERNATIONAL 20451N101 KR3F10070002: RIVER ROAD	84.2800 84.2800	41,397.70 41,397.70	46,438.28 46,438.28	0.00	5,040.58 5,040.58
3,705.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104 KR3F10070002: RIVER ROAD	17.5100 17.5100	52,965.54 52,965.54	64,874.55 64,874.55	0.00	11,909.01 11,909.01
10,649.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104 KR2F10070002: RIVER ROAD	17.5100 17.5100	150,267.96 150,267.96	186,463.99 186,463.99	0.00	36,196.03 36,196.03
900.000 COMPUTER PROGRAMS & SYSTEMS IN 205306103 KR3F10020002: NTGI STRUCTURED	57.4900 57.4900	49,158.90 49,158.90	51,741.00 51,741.00	0.00	2,582.10 2,582.10
1,762.000 COMPUTER PROGRAMS & SYSTEMS IN 205306103 KR2F10020002: NTGI STRUCTURED	57.4900 57.4900	43,356.05 43,356.05	101,297.38 101,297.38	0.00	57,941.33 57,941.33
5,129.000 COMPUTER SCIENCES CORP 205363104 KR3F19020002: S&P 500 INDEX	61.1500 61.1500	214,576.13 214,576.13	313,638.35 313,638.35	0.00	99,062.22 99,062.22
11,285.000 COMPUTER SCIENCES CORP 205363104 KR2F19020002: S&P 500 INDEX	61.1500 61.1500	448,264.02 448,264.02	690,077.75 690,077.75	0.00	241,813.73 241,813.73
42,300.000 COMPUTER SCIENCES CORP 205363104 KR2F10090002: INVESCO	61.1500 61.1500	1,912,699.06 1,912,699.06	2,586,645.00 2,586,645.00	0.02	673,945.94 673,945.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 COMPUTER SERVICES INC 20539A105 KR3F10020002: NTGI STRUCTURED	36.5000 36.5000	24,628.48 24,628.48	29,200.00 29,200.00	0.00	4,571.52 4,571.52
1,600.000 COMPUTER SERVICES INC 20539A105 KR2F10020002: NTGI STRUCTURED	36.5000 36.5000	55,701.37 55,701.37	58,400.00 58,400.00	0.00	2,698.63 2,698.63
2,500.000 COMPUTER TASK GROUP INC 205477102 KR3F10020002: NTGI STRUCTURED	11.1000 11.1000	29,776.79 29,776.79	27,750.00 27,750.00	0.00	-2,026.79 -2,026.79
5,012.000 COMPUTER TASK GROUP INC 205477102 KR2F10020002: NTGI STRUCTURED	11.1000 11.1000	163,836.28 163,836.28	55,633.20 55,633.20	0.00	-108,203.08 -108,203.08
29,161.000 COMPUWARE CORP 205638109 KR2F10020002: NTGI STRUCTURED	10.6100 10.6100	284,729.75 284,729.75	309,398.21 309,398.21	0.00	24,668.46 24,668.46
14,032.000 COMPUWARE CORP 205638109 KR3F10020002: NTGI STRUCTURED	10.6100 10.6100	137,037.52 137,037.52	148,879.52 148,879.52	0.00	11,842.00 11,842.00
1,056.000 COMPX INTERNATIONAL INC 20563P101 KR2F10020002: NTGI STRUCTURED	10.3000 10.3000	17,952.16 17,952.16	10,876.80 10,876.80	0.00	-7,075.36 -7,075.36
300.000 COMPX INTERNATIONAL INC 20563P101 KR3F10020002: NTGI STRUCTURED	10.3000 10.3000	3,804.00 3,804.00	3,090.00 3,090.00	0.00	-714.00 -714.00
4,200.000 COMSCORE INC 20564W105 KR3F10020002: NTGI STRUCTURED	36.4100 36.4100	106,414.98 106,414.98	152,922.00 152,922.00	0.00	46,507.02 46,507.02
8,614.000 COMSCORE INC 20564W105 KR2F10020002: NTGI STRUCTURED	36.4100 36.4100	139,694.34 139,694.34	313,635.74 313,635.74	0.00	173,941.40 173,941.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,400.000 COMSTOCK RESOURCES INC 205768203 KR3F10020002: NTGI STRUCTURED	18.6200 18.6200	64,288.89 64,288.89	44,688.00 44,688.00	0.00	-19,600.89 -19,600.89
4,805.000 COMSTOCK RESOURCES INC 205768203 KR2F10020002: NTGI STRUCTURED	18.6200 18.6200	133,411.57 133,411.57	89,469.10 89,469.10	0.00	-43,942.47 -43,942.47
1,400.000 COMTECH TELECOMMUNICATIONS COR 205826209 KR3F10020002: NTGI STRUCTURED	37.1500 37.1500	36,347.06 36,347.06	52,010.00 52,010.00	0.00	15,662.94 15,662.94
3,558.000 COMTECH TELECOMMUNICATIONS COR 205826209 KR2F10020002: NTGI STRUCTURED	37.1500 37.1500	64,960.81 64,960.81	132,179.70 132,179.70	0.00	67,218.89 67,218.89
462.000 COMVERSE INC 20585P105 KR3F10020002: NTGI STRUCTURED	22.3300 22.3300	13,957.92 13,957.92	10,316.46 10,316.46	0.00	-3,641.46 -3,641.46
2,338.000 COMVERSE INC 20585P105 KR2F10020002: NTGI STRUCTURED	22.3300 22.3300	65,001.86 65,001.86	52,207.54 52,207.54	0.00	-12,794.32 -12,794.32
15,500.000 CONAGRA FOODS INC 205887102 KR3F10050002: SASCO CAPITAL	33.0400 33.0400	498,573.90 498,573.90	512,120.00 512,120.00	0.00	13,546.10 13,546.10
14,939.000 CONAGRA FOODS INC 205887102 KR3F19020002: S&P 500 INDEX	33.0400 33.0400	354,964.86 354,964.86	493,584.56 493,584.56	0.00	138,619.70 138,619.70
32,869.000 CONAGRA FOODS INC 205887102 KR2F19020002: S&P 500 INDEX	33.0400 33.0400	784,796.84 784,796.84	1,085,991.76 1,085,991.76	0.01	301,194.92 301,194.92
40,830.000 CONAGRA FOODS INC 205887102 KR2F10050002: SASCO CAPITAL	33.0400 33.0400	1,313,174.81 1,313,174.81	1,349,023.20 1,349,023.20	0.01	35,848.39 35,848.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
367.000 COMTRES SYSTEMS CORP 205920200 KR2F10020002: NTGI STRUCTURED	1.6100 1.6100	1,375.00 1,375.00	590.87 590.87	0.00	-784.13 -784.13
6,705.000 CON-WAY INC 205944101 KR2F10020002: NTGI STRUCTURED	47.5000 47.5000	234,504.02 234,504.02	318,487.50 318,487.50	0.00	83,983.48 83,983.48
3,300.000 CON-WAY INC 205944101 KR3F10020002: NTGI STRUCTURED	47.5000 47.5000	115,906.92 115,906.92	156,750.00 156,750.00	0.00	40,843.08 40,843.08
16,750.000 CON-WAY INC 205944101 KR2F10050002: SASCO CAPITAL	47.5000 47.5000	621,113.79 621,113.79	795,625.00 795,625.00	0.01	174,511.21 174,511.21
14,155.000 CON-WAY INC 205944101 KR3F10030002: SYSTEMATIC	47.5000 47.5000	662,046.42 662,046.42	672,362.50 672,362.50	0.00	10,316.08 10,316.08
36,570.000 CON-WAY INC 205944101 KR2F10030002: SYSTEMATIC	47.5000 47.5000	1,707,163.88 1,707,163.88	1,737,075.00 1,737,075.00	0.01	29,911.12 29,911.12
7,500.000 CON-WAY INC 205944101 KR3F10050002: SASCO CAPITAL	47.5000 47.5000	277,890.23 277,890.23	356,250.00 356,250.00	0.00	78,359.77 78,359.77
437.000 CONCEPTS DIRECT INC 206013104 KR2F10020002: NTGI STRUCTURED	0.3500 0.3500	3,695.93 3,695.93	152.95 152.95	0.00	-3,542.98 -3,542.98
500.000 CONCURRENT COMPUTER CORP 206710402 KR3F10020002: NTGI STRUCTURED	7.2800 7.2800	2,905.00 2,905.00	3,640.00 3,640.00	0.00	735.00 735.00
1,022.000 CONCURRENT COMPUTER CORP 206710402 KR2F10020002: NTGI STRUCTURED	7.2800 7.2800	58,649.97 58,649.97	7,440.16 7,440.16	0.00	-51,209.81 -51,209.81

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,100.000 CONE MLS CORP N C 206814105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	168,678.10 168,678.10	0.00 0.00	0.00	-168,678.10 -168,678.10
3,480.000 ESC CONCORD CAMERA CORP 206ESC998 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
4,800.000 CONGOLEUM CORP CL A 207195108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,248.00 25,248.00	0.00 0.00	0.00	-25,248.00 -25,248.00
1,500.000 CONMED CORP 207410101 KR3F10020002: NTGI STRUCTURED	36.8400 36.8400	39,556.32 39,556.32	55,260.00 55,260.00	0.00	15,703.68 15,703.68
2,903.000 CONMED CORP 207410101 KR2F10020002: NTGI STRUCTURED	36.8400 36.8400	63,065.53 63,065.53	106,946.52 106,946.52	0.00	43,880.99 43,880.99
1,200.000 CONNECTICUT WATER SERVICE INC 207797101 KR3F10020002: NTGI STRUCTURED	32.5000 32.5000	30,008.31 30,008.31	39,000.00 39,000.00	0.00	8,991.69 8,991.69
2,368.000 CONNECTICUT WATER SERVICE INC 207797101 KR2F10020002: NTGI STRUCTURED	32.5000 32.5000	51,857.01 51,857.01	76,960.00 76,960.00	0.00	25,102.99 25,102.99
300.000 CONNECTONE BANCORP INC NEW 20786W107 COM KR3F10020002: NTGI STRUCTURED	19.0500 19.0500	3,084.00 3,084.00	5,715.00 5,715.00	0.00	2,631.00 2,631.00
990.000 CONNECTONE BANCORP INC NEW 20786W107 COM KR2F10020002: NTGI STRUCTURED	19.0500 19.0500	14,012.60 14,012.60	18,859.50 18,859.50	0.00	4,846.90 4,846.90
1,829.000 CONN'S INC 208242107 KR2F10020002: NTGI STRUCTURED	30.2700 30.2700	30,060.74 30,060.74	55,363.83 55,363.83	0.00	25,303.09 25,303.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 CONN'S INC 208242107 KR3F10020002: NTGI STRUCTURED	30.2700 30.2700	4,473.00 4,473.00	21,189.00 21,189.00	0.00	16,716.00 16,716.00
43,476.000 CONOCOPHILLIPS 20825C104 KR3F19020002: S&P 500 INDEX	76.5200 76.5200	1,743,522.36 1,743,522.36	3,326,783.52 3,326,783.52	0.02	1,583,261.16 1,583,261.16
95,656.000 CONOCOPHILLIPS 20825C104 KR2F19020002: S&P 500 INDEX	76.5200 76.5200	3,441,119.49 3,441,119.49	7,319,597.12 7,319,597.12	0.05	3,878,477.63 3,878,477.63
1,775.000 CONRAD INDUSTRIES INC 208305102 KR2F10020002: NTGI STRUCTURED	37.8500 37.8500	9,336.50 9,336.50	67,183.75 67,183.75	0.00	57,847.25 57,847.25
700.000 CONRAD INDUSTRIES INC 208305102 KR3F10020002: NTGI STRUCTURED	37.8500 37.8500	9,023.00 9,023.00	26,495.00 26,495.00	0.00	17,472.00 17,472.00
13,970.000 CONSOL ENERGY INC 20854P109 KR3F10050002: SASCO CAPITAL	37.8600 37.8600	408,143.57 408,143.57	528,904.20 528,904.20	0.00	120,760.63 120,760.63
36,170.000 CONSOL ENERGY INC 20854P109 KR2F10050002: SASCO CAPITAL	37.8600 37.8600	1,055,959.72 1,055,959.72	1,369,396.20 1,369,396.20	0.01	313,436.48 313,436.48
8,138.000 CONSOL ENERGY INC 20854P109 KR3F19020002: S&P 500 INDEX	37.8600 37.8600	506,121.36 506,121.36	308,104.68 308,104.68	0.00	-198,016.68 -198,016.68
17,906.000 CONSOL ENERGY INC 20854P109 KR2F19020002: S&P 500 INDEX	37.8600 37.8600	829,277.50 829,277.50	677,921.16 677,921.16	0.00	-151,356.34 -151,356.34
8,008.000 CONSOLIDATED COMMUNICATIONS HO 209034107 KR2F10020002: NTGI STRUCTURED	25.0500 25.0500	118,504.30 118,504.30	200,600.40 200,600.40	0.00	82,096.10 82,096.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,909.000 CONSOLIDATED COMMUNICATIONS HO 209034107 KR3F10020002: NTGI STRUCTURED	25.0500 25.0500	70,268.87 70,268.87	97,920.45 97,920.45	0.00	27,651.58 27,651.58
22,785.000 CONSOLIDATED EDISON INC 209115104 KR2F19020002: S&P 500 INDEX	56.6600 56.6600	911,499.08 911,499.08	1,290,998.10 1,290,998.10	0.01	379,499.02 379,499.02
10,356.000 CONSOLIDATED EDISON INC 209115104 KR3F19020002: S&P 500 INDEX	56.6600 56.6600	500,427.68 500,427.68	586,770.96 586,770.96	0.00	86,343.28 86,343.28
15,004.000 CONSOLIDATED FREIGHTWAYS CORP 209232107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	169,077.11 169,077.11	0.00 0.00	0.00	-169,077.11 -169,077.11
1,993.000 CONSOLIDATED-TOMOKA LAND CO 210226106 KR2F10020002: NTGI STRUCTURED	49.0700 49.0700	56,988.73 56,988.73	97,796.51 97,796.51	0.00	40,807.78 40,807.78
1,700.000 CONSOLIDATED-TOMOKA LAND CO 210226106 KR3F10020002: NTGI STRUCTURED	49.0700 49.0700	49,094.11 49,094.11	83,419.00 83,419.00	0.00	34,324.89 34,324.89
2,587.000 CONSTANT CONTACT INC 210313102 KR2F10020002: NTGI STRUCTURED	27.1400 27.1400	51,057.86 51,057.86	70,211.18 70,211.18	0.00	19,153.32 19,153.32
1,200.000 CONSTANT CONTACT INC 210313102 KR3F10020002: NTGI STRUCTURED	27.1400 27.1400	27,996.86 27,996.86	32,568.00 32,568.00	0.00	4,571.14 4,571.14
5,925.000 CONSTELLATION BRANDS INC 21036P108 KR3F19020002: S&P 500 INDEX	87.1600 87.1600	165,780.04 165,780.04	516,423.00 516,423.00	0.00	350,642.96 350,642.96
13,036.000 CONSTELLATION BRANDS INC 21036P108 KR2F19020002: S&P 500 INDEX	87.1600 87.1600	419,899.85 419,899.85	1,136,217.76 1,136,217.76	0.01	716,317.91 716,317.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 CONSUMER PORTFOLIO SERVICES IN 210502100 KR3F10020002: NTGI STRUCTURED	6.4100 6.4100	91.50 91.50	641.00 641.00	0.00	549.50 549.50
5,230.000 CONSUMER PORTFOLIO SERVICES IN 210502100 KR2F10020002: NTGI STRUCTURED	6.4100 6.4100	7,036.83 7,036.83	33,524.30 33,524.30	0.00	26,487.47 26,487.47
1,200.000 CONTANGO OIL & GAS CO 21075N204 KR3F10020002: NTGI STRUCTURED	33.2400 33.2400	71,532.00 71,532.00	39,888.00 39,888.00	0.00	-31,644.00 -31,644.00
2,403.000 CONTANGO OIL & GAS CO 21075N204 KR2F10020002: NTGI STRUCTURED	33.2400 33.2400	140,253.22 140,253.22	79,875.72 79,875.72	0.00	-60,377.50 -60,377.50
1,312.000 CONTINENTAL INFORMATION SYSTEM 211497102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,571.12 1,571.12	0.00 0.00	0.00	-1,571.12 -1,571.12
731.000 CONTINENTAL MATERIALS CORP 211615307 KR2F10020002: NTGI STRUCTURED	15.2500 15.2500	17,928.15 17,928.15	11,147.75 11,147.75	0.00	-6,780.40 -6,780.40
200.000 CONTINENTAL MATERIALS CORP 211615307 KR3F10020002: NTGI STRUCTURED	15.2500 15.2500	2,938.00 2,938.00	3,050.00 3,050.00	0.00	112.00 112.00
12,686.000 CONVERGYS CORP 212485106 KR2F10020002: NTGI STRUCTURED	17.8200 17.8200	192,458.58 192,458.58	226,064.52 226,064.52	0.00	33,605.94 33,605.94
6,400.000 CONVERGYS CORP 212485106 KR3F10020002: NTGI STRUCTURED	17.8200 17.8200	86,173.00 86,173.00	114,048.00 114,048.00	0.00	27,875.00 27,875.00
8,942.000 CONVERSANT INC 21249J105 KR2F10020002: NTGI STRUCTURED	34.2500 34.2500	64,755.14 64,755.14	306,263.50 306,263.50	0.00	241,508.36 241,508.36

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4,400.000 CONVERSANT INC 21249J105 KR3F10020002: NTGI STRUCTURED	34.2500 34.2500	73,614.59 73,614.59	150,700.00 150,700.00	0.00	77,085.41 77,085.41
11,980.000 COOPER COS INC/THE 216648402 KR2F10060002: WESTFIELD CAPITAL	155.7500 155.7500	956,003.00 956,003.00	1,865,885.00 1,865,885.00	0.01	909,882.00 909,882.00
2,330.000 COOPER COS INC/THE 216648402 KR3F10030002: SYSTEMATIC	155.7500 155.7500	314,108.29 314,108.29	362,897.50 362,897.50	0.00	48,789.21 48,789.21
4,600.000 COOPER COS INC/THE 216648402 KR3F10060002: WESTFIELD CAPITAL	155.7500 155.7500	391,771.99 391,771.99	716,450.00 716,450.00	0.00	324,678.01 324,678.01
6,080.000 COOPER COS INC/THE 216648402 KR2F10030002: SYSTEMATIC	155.7500 155.7500	819,598.80 819,598.80	946,960.00 946,960.00	0.01	127,361.20 127,361.20
4,600.000 COOPER TIRE & RUBBER CO 216831107 KR3F10020002: NTGI STRUCTURED	28.7000 28.7000	87,153.63 87,153.63	132,020.00 132,020.00	0.00	44,866.37 44,866.37
10,105.000 COOPER TIRE & RUBBER CO 216831107 KR2F10020002: NTGI STRUCTURED	28.7000 28.7000	199,000.48 199,000.48	290,013.50 290,013.50	0.00	91,013.02 91,013.02
18,660.000 COPART INC 217204106 KR3F10060002: WESTFIELD CAPITAL	31.3150 31.3150	679,887.83 679,887.83	584,337.90 584,337.90	0.00	-95,549.93 -95,549.93
48,460.000 COPART INC 217204106 KR2F10060002: WESTFIELD CAPITAL	31.3150 31.3150	1,767,131.36 1,767,131.36	1,517,524.90 1,517,524.90	0.01	-249,606.46 -249,606.46
1,012.000 CORCEPT THERAPEUTICS INC 218352102 KR2F10020002: NTGI STRUCTURED	2.6800 2.6800	2,057.21 2,057.21	2,712.16 2,712.16	0.00	654.95 654.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 CORCEPT THERAPEUTICS INC 218352102 KR3F10020002: NTGI STRUCTURED	2.6800 2.6800	1,776.00 1,776.00	1,072.00 1,072.00	0.00	-704.00 -704.00
1,200.000 CORESITE REALTY CORP 21870Q105 KR3F10020002: NTGI STRUCTURED	32.8700 32.8700	30,960.00 30,960.00	39,444.00 39,444.00	0.00	8,484.00 8,484.00
2,300.000 CORESITE REALTY CORP 21870Q105 KR2F10020002: NTGI STRUCTURED	32.8700 32.8700	62,500.43 62,500.43	75,601.00 75,601.00	0.00	13,100.57 13,100.57
988.000 CORELOGIC INC 21871D103 KR3F10020002: NTGI STRUCTURED	27.0700 27.0700	14,686.19 14,686.19	26,745.16 26,745.16	0.00	12,058.97 12,058.97
6,262.000 CORELOGIC INC 21871D103 KR2F10020002: NTGI STRUCTURED	27.0700 27.0700	99,409.35 99,409.35	169,512.34 169,512.34	0.00	70,102.99 70,102.99
8,299.000 CORINTHIAN COLLEGES INC 218868107 KR2F10020002: NTGI STRUCTURED	0.1105 0.1105	148,390.01 148,390.01	917.04 917.04	0.00	-147,472.97 -147,472.97
3,100.000 CORINTHIAN COLLEGES INC 218868107 KR3F10020002: NTGI STRUCTURED	0.1105 0.1105	13,051.00 13,051.00	342.55 342.55	0.00	-12,708.45 -12,708.45
2,000.000 CORNERSTONE ONDEMAND INC 21925Y103 KR3F10020002: NTGI STRUCTURED	34.4100 34.4100	81,406.25 81,406.25	68,820.00 68,820.00	0.00	-12,586.25 -12,586.25
4,796.000 CORNERSTONE ONDEMAND INC 21925Y103 KR2F10020002: NTGI STRUCTURED	34.4100 34.4100	203,360.75 203,360.75	165,030.36 165,030.36	0.00	-38,330.39 -38,330.39
45,649.000 CORNING INC 219350105 KR3F19020002: S&P 500 INDEX	19.3400 19.3400	736,497.64 736,497.64	882,851.66 882,851.66	0.01	146,354.02 146,354.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,438.000 CORNING INC 219350105 KR2F19020002: S&P 500 INDEX	19.3400 19.3400	1,466,136.14 1,466,136.14	1,942,470.92 1,942,470.92	0.01	476,334.78 476,334.78
100.000 CORNWALL RESOURCES INC 219623105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,296.88 11,296.88	0.00 0.00	0.00	-11,296.88 -11,296.88
2,400.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102 KR3F10020002: NTGI STRUCTURED	60.0700 60.0700	98,951.92 98,951.92	144,168.00 144,168.00	0.00	45,216.08 45,216.08
4,818.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102 KR2F10020002: NTGI STRUCTURED	60.0700 60.0700	116,917.05 116,917.05	289,417.26 289,417.26	0.00	172,500.21 172,500.21
5,200.000 CORPORATE OFFICE PROPERTIES TR 22002T108 KR3F10020002: NTGI STRUCTURED	25.7200 25.7200	138,593.49 138,593.49	133,744.00 133,744.00	0.00	-4,849.49 -4,849.49
9,669.000 CORPORATE OFFICE PROPERTIES TR 22002T108 KR2F10020002: NTGI STRUCTURED	25.7200 25.7200	263,956.89 263,956.89	248,686.68 248,686.68	0.00	-15,270.21 -15,270.21
700.000 CORTEX PHARMACEUTICALS INC 220524300 KR3F10020002: NTGI STRUCTURED	0.0690 0.0690	54.32 54.32	48.30 48.30	0.00	-6.02 -6.02
12,136.000 CORTEX PHARMACEUTICALS INC 220524300 KR2F10020002: NTGI STRUCTURED	0.0690 0.0690	70,404.58 70,404.58	837.38 837.38	0.00	-69,567.20 -69,567.20
10,586.000 CORUS BANKSHARES INC 220873103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	82,172.23 82,172.23	0.00 0.00	0.00	-82,172.23 -82,172.23
5,546.000 CORVEL CORP 221006109 KR2F10020002: NTGI STRUCTURED	34.0500 34.0500	33,949.02 33,949.02	188,841.30 188,841.30	0.00	154,892.28 154,892.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 CORVEL CORP 221006109 KR3F10020002: NTGI STRUCTURED	34.0500 34.0500	62,941.07 62,941.07	91,935.00 91,935.00	0.00	28,993.93 28,993.93
1,000.000 COSINE COMMUNICATIONS INC 221222706 KR3F10020002: NTGI STRUCTURED	1.8700 1.8700	1,971.00 1,971.00	1,870.00 1,870.00	0.00	-101.00 -101.00
1,905.000 COSINE COMMUNICATIONS INC 221222706 KR2F10020002: NTGI STRUCTURED	1.8700 1.8700	44,088.01 44,088.01	3,562.35 3,562.35	0.00	-40,525.66 -40,525.66
15,497.000 COSTCO WHOLESALE CORP 22160K105 KR3F19020002: S&P 500 INDEX	125.3200 125.3200	772,666.32 772,666.32	1,942,084.04 1,942,084.04	0.01	1,169,417.72 1,169,417.72
34,098.000 COSTCO WHOLESALE CORP 22160K105 KR2F19020002: S&P 500 INDEX	125.3200 125.3200	1,241,345.51 1,241,345.51	4,273,161.36 4,273,161.36	0.03	3,031,815.85 3,031,815.85
3,468.000 COSTAR GROUP INC 22160N109 KR2F10020002: NTGI STRUCTURED	155.5400 155.5400	329,867.29 329,867.29	539,412.72 539,412.72	0.00	209,545.43 209,545.43
1,685.000 COSTAR GROUP INC 22160N109 KR3F10020002: NTGI STRUCTURED	155.5400 155.5400	129,474.27 129,474.27	262,084.90 262,084.90	0.00	132,610.63 132,610.63
1,437.000 COURIER CORP 222660102 KR2F10020002: NTGI STRUCTURED	12.3200 12.3200	11,738.61 11,738.61	17,703.84 17,703.84	0.00	5,965.23 5,965.23
500.000 COURIER CORP 222660102 KR3F10020002: NTGI STRUCTURED	12.3200 12.3200	5,585.00 5,585.00	6,160.00 6,160.00	0.00	575.00 575.00
20,895.000 COUSINS PROPERTIES INC 222795106 KR2F10020002: NTGI STRUCTURED	11.9500 11.9500	276,708.84 276,708.84	249,695.25 249,695.25	0.00	-27,013.59 -27,013.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,900.000 COUSINS PROPERTIES INC 222795106 KR3F10020002: NTGI STRUCTURED	11.9500 11.9500	87,280.83 87,280.83	118,305.00 118,305.00	0.00	31,024.17 31,024.17
1,937.000 COVENANT TRANSPORTATION GROUP 22284P105 KR2F10020002: NTGI STRUCTURED	18.5900 18.5900	31,672.43 31,672.43	36,008.83 36,008.83	0.00	4,336.40 4,336.40
700.000 COVENANT TRANSPORTATION GROUP 22284P105 KR3F10020002: NTGI STRUCTURED	18.5900 18.5900	6,034.00 6,034.00	13,013.00 13,013.00	0.00	6,979.00 6,979.00
850.000 COVER-ALL TECHNOLOGIES INC 222892101 KR2F10020002: NTGI STRUCTURED	1.1700 1.1700	1,434.37 1,434.37	994.50 994.50	0.00	-439.87 -439.87
300.000 COVER-ALL TECHNOLOGIES INC 222892101 KR3F10020002: NTGI STRUCTURED	1.1700 1.1700	810.00 810.00	351.00 351.00	0.00	-459.00 -459.00
600.000 COWEN GROUP INC 223622101 KR3F10020002: NTGI STRUCTURED	3.7500 3.7500	2,208.00 2,208.00	2,250.00 2,250.00	0.00	42.00 42.00
1,307.000 COWEN GROUP INC 223622101 KR2F10020002: NTGI STRUCTURED	3.7500 3.7500	15,705.19 15,705.19	4,901.25 4,901.25	0.00	-10,803.94 -10,803.94
1,700.000 CRACKER BARREL OLD COUNTRY STO 22410J106 KR3F10020002: NTGI STRUCTURED	103.1900 103.1900	86,130.33 86,130.33	175,423.00 175,423.00	0.00	89,292.67 89,292.67
3,422.000 CRACKER BARREL OLD COUNTRY STO 22410J106 KR2F10020002: NTGI STRUCTURED	103.1900 103.1900	139,401.91 139,401.91	353,116.18 353,116.18	0.00	213,714.27 213,714.27
1,862.000 CRAFT BREW ALLIANCE INC 224122101 KR2F10020002: NTGI STRUCTURED	14.4000 14.4000	6,147.16 6,147.16	26,812.80 26,812.80	0.00	20,665.64 20,665.64

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700.000 CRAFT BREW ALLIANCE INC 224122101 KR3F10020002: NTGI STRUCTURED	14.4000 14.4000	6,776.00 6,776.00	10,080.00 10,080.00	0.00	3,304.00 3,304.00
6,993.000 CRAWFORD & CO 224633107 KR2F10020002: NTGI STRUCTURED	8.2500 8.2500	87,501.46 87,501.46	57,692.25 57,692.25	0.00	-29,809.21 -29,809.21
2,700.000 CRAWFORD & CO 224633107 KR3F10020002: NTGI STRUCTURED	8.2500 8.2500	17,920.16 17,920.16	22,275.00 22,275.00	0.00	4,354.84 4,354.84
2,200.000 CRAY INC 225223304 KR3F10020002: NTGI STRUCTURED	26.2400 26.2400	41,231.28 41,231.28	57,728.00 57,728.00	0.00	16,496.72 16,496.72
4,569.000 CRAY INC 225223304 KR2F10020002: NTGI STRUCTURED	26.2400 26.2400	96,262.61 96,262.61	119,890.56 119,890.56	0.00	23,627.95 23,627.95
237.000 CRAZY WOMAN CREEK BANCORP INC 225233105 KR2F10020002: NTGI STRUCTURED	10.7500 10.7500	2,582.11 2,582.11	2,547.75 2,547.75	0.00	-34.36 -34.36
200.000 CRAZY WOMAN CREEK BANCORP INC 225233105 KR3F10020002: NTGI STRUCTURED	10.7500 10.7500	1,730.50 1,730.50	2,150.00 2,150.00	0.00	419.50 419.50
1,300.000 CREDIT ACCEPTANCE CORP 225310101 KR3F10020002: NTGI STRUCTURED	126.0700 126.0700	107,271.80 107,271.80	163,891.00 163,891.00	0.00	56,619.20 56,619.20
2,648.000 CREDIT ACCEPTANCE CORP 225310101 KR2F10020002: NTGI STRUCTURED	126.0700 126.0700	99,743.10 99,743.10	333,833.36 333,833.36	0.00	234,090.26 234,090.26
500.000 CREXENDO INC 226552107 KR3F10020002: NTGI STRUCTURED	2.7500 2.7500	2,325.00 2,325.00	1,375.00 1,375.00	0.00	-950.00 -950.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,481.000 CREXENDO INC 226552107 KR2F10020002: NTGI STRUCTURED	2.7500 2.7500	30,869.17 30,869.17	4,072.75 4,072.75	0.00	-26,796.42 -26,796.42
5,197.000 CROCS INC 227046109 KR3F10020002: NTGI STRUCTURED	12.5800 12.5800	78,840.85 78,840.85	65,378.26 65,378.26	0.00	-13,462.59 -13,462.59
7,925.000 CROCS INC 227046109 KR2F10020002: NTGI STRUCTURED	12.5800 12.5800	124,990.12 124,990.12	99,696.50 99,696.50	0.00	-25,293.62 -25,293.62
2,612.000 CROSS COUNTRY HEALTHCARE INC 227483104 KR2F10020002: NTGI STRUCTURED	9.2900 9.2900	27,042.85 27,042.85	24,265.48 24,265.48	0.00	-2,777.37 -2,777.37
900.000 CROSS COUNTRY HEALTHCARE INC 227483104 KR3F10020002: NTGI STRUCTURED	9.2900 9.2900	6,516.00 6,516.00	8,361.00 8,361.00	0.00	1,845.00 1,845.00
500.000 CROSSROADS SYSTEMS INC 22765D209 KR3F10020002: NTGI STRUCTURED	2.8200 2.8200	2,300.00 2,300.00	1,410.00 1,410.00	0.00	-890.00 -890.00
1,450.000 CROSSROADS SYSTEMS INC 22765D209 KR2F10020002: NTGI STRUCTURED	2.8200 2.8200	17,091.39 17,091.39	4,089.00 4,089.00	0.00	-13,002.39 -13,002.39
11,805.000 CROWN CASTLE INTERNATIONAL COR 228227104 KR3F19020002: S&P 500 INDEX	80.5300 80.5300	704,144.78 704,144.78	950,656.65 950,656.65	0.01	246,511.87 246,511.87
25,973.000 CROWN CASTLE INTERNATIONAL COR 228227104 KR2F19020002: S&P 500 INDEX	80.5300 80.5300	1,545,841.70 1,545,841.70	2,091,605.69 2,091,605.69	0.01	545,763.99 545,763.99
3,431.000 CROWN CRAFTS INC 228309100 KR2F10020002: NTGI STRUCTURED	7.4500 7.4500	9,671.73 9,671.73	25,560.95 25,560.95	0.00	15,889.22 15,889.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 CROWN CRAFTS INC 228309100 KR3F10020002: NTGI STRUCTURED	7.4500 7.4500	6,214.00 6,214.00	9,685.00 9,685.00	0.00	3,471.00 3,471.00
12,380.000 CROWN HOLDINGS INC 228368106 KR3F10050002: SASCO CAPITAL	44.5200 44.5200	446,381.87 446,381.87	551,157.60 551,157.60	0.00	104,775.73 104,775.73
32,580.000 CROWN HOLDINGS INC 228368106 KR2F10050002: SASCO CAPITAL	44.5200 44.5200	1,175,038.59 1,175,038.59	1,450,461.60 1,450,461.60	0.01	275,423.01 275,423.01
3,000.000 CROWN MEDIA HOLDINGS INC 228411104 KR3F10020002: NTGI STRUCTURED	3.2000 3.2000	5,400.00 5,400.00	9,600.00 9,600.00	0.00	4,200.00 4,200.00
8,031.000 CROWN MEDIA HOLDINGS INC 228411104 KR2F10020002: NTGI STRUCTURED	3.2000 3.2000	50,153.80 50,153.80	25,699.20 25,699.20	0.00	-24,454.60 -24,454.60
1,100.000 CRYOLIFE INC 228903100 KR3F10020002: NTGI STRUCTURED	9.8700 9.8700	5,951.00 5,951.00	10,857.00 10,857.00	0.00	4,906.00 4,906.00
2,962.000 CRYOLIFE INC 228903100 KR2F10020002: NTGI STRUCTURED	9.8700 9.8700	55,125.97 55,125.97	29,234.94 29,234.94	0.00	-25,891.03 -25,891.03
16,975.000 CUBESMART 229663109 KR2F10020002: NTGI STRUCTURED	17.9800 17.9800	184,668.97 184,668.97	305,210.50 305,210.50	0.00	120,541.53 120,541.53
9,700.000 CUBESMART 229663109 KR3F10020002: NTGI STRUCTURED	17.9800 17.9800	103,423.47 103,423.47	174,406.00 174,406.00	0.00	70,982.53 70,982.53
1,500.000 CUBIC CORP 229669106 KR3F10020002: NTGI STRUCTURED	46.8000 46.8000	74,012.21 74,012.21	70,200.00 70,200.00	0.00	-3,812.21 -3,812.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,099.000 CUBIC CORP 229669106 KR2F10020002: NTGI STRUCTURED	46.8000 46.8000	37,155.39 37,155.39	145,033.20 145,033.20	0.00	107,877.81 107,877.81
39,430.000 CUBIST PHARMACEUTICALS INC 229678107 KR2F10060002: WESTFIELD CAPITAL	66.3400 66.3400	2,407,898.53 2,407,898.53	2,615,786.20 2,615,786.20	0.02	207,887.67 207,887.67
15,180.000 CUBIST PHARMACEUTICALS INC 229678107 KR3F10060002: WESTFIELD CAPITAL	66.3400 66.3400	936,866.10 936,866.10	1,007,041.20 1,007,041.20	0.01	70,175.10 70,175.10
3,300.000 CUBIST PHARMACEUTIC CVR W I 229678123 KR3F10020002: NTGI STRUCTURED	0.1200 0.1200	7,095.00 7,095.00	396.00 396.00	0.00	-6,699.00 -6,699.00
1,319.000 CUBIST PHARMACEUTIC CVR W I 229678123 KR2F10020002: NTGI STRUCTURED	0.1100 0.1100	2,835.85 2,835.85	145.09 145.09	0.00	-2,690.76 -2,690.76
2,100.000 CULP INC 230215105 KR3F10020002: NTGI STRUCTURED	18.1500 18.1500	19,423.13 19,423.13	38,115.00 38,115.00	0.00	18,691.87 18,691.87
1,968.000 CULP INC 230215105 KR2F10020002: NTGI STRUCTURED	18.1500 18.1500	15,858.69 15,858.69	35,719.20 35,719.20	0.00	19,860.51 19,860.51
6,048.000 CUMMINS INC 231021106 KR3F19020002: S&P 500 INDEX	131.9800 131.9800	352,945.91 352,945.91	798,215.04 798,215.04	0.01	445,269.13 445,269.13
13,306.000 CUMMINS INC 231021106 KR2F19020002: S&P 500 INDEX	131.9800 131.9800	596,224.56 596,224.56	1,756,125.88 1,756,125.88	0.01	1,159,901.32 1,159,901.32
4,987.000 CUMULUS MEDIA INC 231082108 KR2F10020002: NTGI STRUCTURED	4.0300 4.0300	104,015.62 104,015.62	20,097.61 20,097.61	0.00	-83,918.01 -83,918.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 CUMULUS MEDIA INC 231082108 KR3F10020002: NTGI STRUCTURED	4.0300 4.0300	6,612.00 6,612.00	7,657.00 7,657.00	0.00	1,045.00 1,045.00
3,100.000 CURIS INC 231269101 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	10,106.00 10,106.00	4,371.00 4,371.00	0.00	-5,735.00 -5,735.00
8,277.000 CURIS INC 231269101 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	54,662.01 54,662.01	11,670.57 11,670.57	0.00	-42,991.44 -42,991.44
2,400.000 CURTISS-WRIGHT CORP 231561101 KR3F10020002: NTGI STRUCTURED	65.9200 65.9200	80,209.77 80,209.77	158,208.00 158,208.00	0.00	77,998.23 77,998.23
5,687.000 CURTISS-WRIGHT CORP 231561101 KR2F10020002: NTGI STRUCTURED	65.9200 65.9200	114,355.59 114,355.59	374,887.04 374,887.04	0.00	260,531.45 260,531.45
500.000 CUTERA INC 232109108 KR3F10020002: NTGI STRUCTURED	10.1000 10.1000	3,955.00 3,955.00	5,050.00 5,050.00	0.00	1,095.00 1,095.00
1,437.000 CUTERA INC 232109108 KR2F10020002: NTGI STRUCTURED	10.1000 10.1000	39,459.65 39,459.65	14,513.70 14,513.70	0.00	-24,945.95 -24,945.95
5,500.000 CYBERCARE INC COM 23243T105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	19,093.50 19,093.50	0.00 0.00	0.00	-19,093.50 -19,093.50
600.000 CYBEROPTICS CORP 232517102 KR3F10020002: NTGI STRUCTURED	11.2200 11.2200	5,706.00 5,706.00	6,732.00 6,732.00	0.00	1,026.00 1,026.00
1,709.000 CYBEROPTICS CORP 232517102 KR2F10020002: NTGI STRUCTURED	11.2200 11.2200	20,741.80 20,741.80	19,174.98 19,174.98	0.00	-1,566.82 -1,566.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900.000 CYBERONICS INC 23251P102 KR3F10020002: NTGI STRUCTURED	51.1600 51.1600	82,427.56 82,427.56	148,364.00 148,364.00	0.00	65,936.44 65,936.44
5,840.000 CYBERONICS INC 23251P102 KR2F10020002: NTGI STRUCTURED	51.1600 51.1600	108,211.08 108,211.08	298,774.40 298,774.40	0.00	190,563.32 190,563.32
3,521.000 CYNOSURE INC 232577205 KR2F10020002: NTGI STRUCTURED	21.0000 21.0000	81,413.92 81,413.92	73,941.00 73,941.00	0.00	-7,472.92 -7,472.92
1,812.000 CYNOSURE INC 232577205 KR3F10020002: NTGI STRUCTURED	21.0000 21.0000	40,942.37 40,942.37	38,052.00 38,052.00	0.00	-2,890.37 -2,890.37
191.000 CYTOKINETICS INC 23282W605 KR2F10020002: NTGI STRUCTURED	3.5200 3.5200	5,061.74 5,061.74	672.32 672.32	0.00	-4,389.42 -4,389.42
100.000 CYTOKINETICS INC 23282W605 KR3F10020002: NTGI STRUCTURED	3.5200 3.5200	702.00 702.00	352.00 352.00	0.00	-350.00 -350.00
400.000 CYTORI THERAPEUTICS INC 23283K105 KR3F10020002: NTGI STRUCTURED	0.6760 0.6760	1,928.00 1,928.00	270.40 270.40	0.00	-1,657.60 -1,657.60
825.000 CYTORI THERAPEUTICS INC 23283K105 KR2F10020002: NTGI STRUCTURED	0.6760 0.6760	5,533.43 5,533.43	557.70 557.70	0.00	-4,975.73 -4,975.73
16,150.000 CYRUSONE INC 23283R100 KR2F10070002: RIVER ROAD	24.0400 24.0400	413,911.80 413,911.80	388,246.00 388,246.00	0.00	-25,665.80 -25,665.80
1,387.000 CYRUSONE INC 23283R100 KR3F10020002: NTGI STRUCTURED	24.0400 24.0400	30,209.08 30,209.08	33,343.48 33,343.48	0.00	3,134.40 3,134.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,855.000 CYRUSONE INC 23283R100 KR3F10070002: RIVER ROAD	24.0400 24.0400	150,181.35 150,181.35	140,754.20 140,754.20	0.00	-9,427.15 -9,427.15
4,165.000 CYRUSONE INC 23283R100 KR2F10020002: NTGI STRUCTURED	24.0400 24.0400	92,878.76 92,878.76	100,126.60 100,126.60	0.00	7,247.84 7,247.84
59,195.000 DCP MIDSTREAM PARTNERS LP 23311P100 KR2F35020002: TORTOISE CAP	54.4500 54.4500	2,455,432.12 2,455,432.12	3,223,167.75 3,223,167.75	0.02	767,735.63 767,735.63
18,190.000 DCP MIDSTREAM PARTNERS LP 23311P100 KR3F35020002: TORTOISE CAP	54.4500 54.4500	794,841.77 794,841.77	990,445.50 990,445.50	0.01	195,603.73 195,603.73
18,600.000 DCT INDUSTRIAL TRUST INC 233153105 KR3F10020002: NTGI STRUCTURED	7.5100 7.5100	102,303.59 102,303.59	139,686.00 139,686.00	0.00	37,382.41 37,382.41
34,040.000 DCT INDUSTRIAL TRUST INC 233153105 KR2F10020002: NTGI STRUCTURED	7.5100 7.5100	233,384.53 233,384.53	255,640.40 255,640.40	0.00	22,255.87 22,255.87
100.000 DRI CORP 23330F109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	38.29 38.29	0.00 0.00	0.00	-38.29 -38.29
687.000 DRI CORP 23330F109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,870.08 1,870.08	0.00 0.00	0.00	-1,870.08 -1,870.08
11,727.000 DR HORTON INC 23331A109 KR3F19020002: S&P 500 INDEX	20.5200 20.5200	168,501.93 168,501.93	240,638.04 240,638.04	0.00	72,136.11 72,136.11
25,803.000 DR HORTON INC 23331A109 KR2F19020002: S&P 500 INDEX	20.5200 20.5200	811,726.65 811,726.65	529,477.56 529,477.56	0.00	-282,249.09 -282,249.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 DSP GROUP INC 23332B106 KR2F10020002: NTGI STRUCTURED	8.8700 8.8700	43,291.71 43,291.71	23,949.00 23,949.00	0.00	-19,342.71 -19,342.71
1,000.000 DSP GROUP INC 23332B106 KR3F10020002: NTGI STRUCTURED	8.8700 8.8700	8,440.00 8,440.00	8,870.00 8,870.00	0.00	430.00 430.00
27,925.000 DTE ENERGY CO 233331107 KR2F10030002: SYSTEMATIC	76.0800 76.0800	2,118,720.51 2,118,720.51	2,124,534.00 2,124,534.00	0.01	5,813.49 5,813.49
13,769.000 DTE ENERGY CO 233331107 KR2F19020002: S&P 500 INDEX	76.0800 76.0800	626,818.37 626,818.37	1,047,545.52 1,047,545.52	0.01	420,727.15 420,727.15
6,258.000 DTE ENERGY CO 233331107 KR3F19020002: S&P 500 INDEX	76.0800 76.0800	291,168.99 291,168.99	476,108.64 476,108.64	0.00	184,939.65 184,939.65
10,820.000 DTE ENERGY CO 233331107 KR3F10030002: SYSTEMATIC	76.0800 76.0800	821,079.88 821,079.88	823,185.60 823,185.60	0.01	2,105.72 2,105.72
847.000 DTS INC/CA 23335C101 KR3F10020002: NTGI STRUCTURED	25.2500 25.2500	32,121.32 32,121.32	21,386.75 21,386.75	0.00	-10,734.57 -10,734.57
2,289.000 DTS INC/CA 23335C101 KR2F10020002: NTGI STRUCTURED	25.2500 25.2500	50,075.42 50,075.42	57,797.25 57,797.25	0.00	7,721.83 7,721.83
22.000 DAILY JOURNAL CORP 233912104 KR3F10020002: NTGI STRUCTURED	180.5000 180.5000	2,368.08 2,368.08	3,971.00 3,971.00	0.00	1,602.92 1,602.92
3,100.000 DAKTRONICS INC 234264109 KR3F10020002: NTGI STRUCTURED	12.2900 12.2900	30,444.21 30,444.21	38,099.00 38,099.00	0.00	7,654.79 7,654.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,274.000 DAKTRONICS INC 234264109 KR2F10020002: NTGI STRUCTURED	12.2900 12.2900	20,810.72 20,810.72	77,107.46 77,107.46	0.00	56,296.74 56,296.74
18,700.000 DAN RIV INC GA CLA 235774106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	118,024.00 118,024.00	0.00 0.00	0.00	-118,024.00 -118,024.00
17,094.000 DANA HOLDING CORP 235825205 KR2F10020002: NTGI STRUCTURED	19.1700 19.1700	175,717.33 175,717.33	327,691.98 327,691.98	0.00	151,974.65 151,974.65
8,600.000 DANA HOLDING CORP 235825205 KR3F10020002: NTGI STRUCTURED	19.1700 19.1700	137,516.46 137,516.46	164,862.00 164,862.00	0.00	27,345.54 27,345.54
24,870.000 DANAHER CORP 235851102 KR2F10060002: WESTFIELD CAPITAL	75.9800 75.9800	1,306,100.20 1,306,100.20	1,889,622.60 1,889,622.60	0.01	583,522.40 583,522.40
47,424.000 DANAHER CORP 235851102 KR2F19020002: S&P 500 INDEX	75.9800 75.9800	1,287,925.81 1,287,925.81	3,603,275.52 3,603,275.52	0.02	2,315,349.71 2,315,349.71
9,580.000 DANAHER CORP 235851102 KR3F10060002: WESTFIELD CAPITAL	75.9800 75.9800	524,765.93 524,765.93	727,888.40 727,888.40	0.00	203,122.47 203,122.47
21,554.000 DANAHER CORP 235851102 KR3F19020002: S&P 500 INDEX	75.9800 75.9800	705,007.47 705,007.47	1,637,672.92 1,637,672.92	0.01	932,665.45 932,665.45
4,678.000 DARDEN RESTAURANTS INC 237194105 KR3F19020002: S&P 500 INDEX	51.4600 51.4600	153,161.26 153,161.26	240,729.88 240,729.88	0.00	87,568.62 87,568.62
10,294.000 DARDEN RESTAURANTS INC 237194105 KR2F19020002: S&P 500 INDEX	51.4600 51.4600	490,878.49 490,878.49	529,729.24 529,729.24	0.00	38,850.75 38,850.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,449.000 DARLING INGREDIENTS INC 237266101 KR2F10020002: NTGI STRUCTURED	18.3200 18.3200	151,690.42 151,690.42	264,705.68 264,705.68	0.00	113,015.26 113,015.26
6,800.000 DARLING INGREDIENTS INC 237266101 KR3F10020002: NTGI STRUCTURED	18.3200 18.3200	121,611.05 121,611.05	124,576.00 124,576.00	0.00	2,964.95 2,964.95
3,387.000 DATA I/O CORP 237690102 KR2F10020002: NTGI STRUCTURED	3.2900 3.2900	12,030.05 12,030.05	11,143.23 11,143.23	0.00	-886.82 -886.82
1,300.000 DATA I/O CORP 237690102 KR3F10020002: NTGI STRUCTURED	3.2900 3.2900	7,514.00 7,514.00	4,277.00 4,277.00	0.00	-3,237.00 -3,237.00
1,500.000 DATAWATCH CORP 237917208 KR3F10020002: NTGI STRUCTURED	10.2500 10.2500	27,088.05 27,088.05	15,375.00 15,375.00	0.00	-11,713.05 -11,713.05
1,865.000 DATAWATCH CORP 237917208 KR2F10020002: NTGI STRUCTURED	10.2500 10.2500	21,900.26 21,900.26	19,116.25 19,116.25	0.00	-2,784.01 -2,784.01
500.000 DATALINK CORP 237934104 KR3F10020002: NTGI STRUCTURED	10.6300 10.6300	3,045.00 3,045.00	5,315.00 5,315.00	0.00	2,270.00 2,270.00
1,947.000 DATALINK CORP 237934104 KR2F10020002: NTGI STRUCTURED	10.6300 10.6300	17,501.31 17,501.31	20,696.61 20,696.61	0.00	3,195.30 3,195.30
1,837.000 DATA TRANSLATION INC 238016109 KR2F10020002: NTGI STRUCTURED	0.2800 0.2800	14,484.74 14,484.74	514.36 514.36	0.00	-13,970.38 -13,970.38
268.000 DATARAM CORP 238108302 KR2F10020002: NTGI STRUCTURED	2.5000 2.5000	16,936.73 16,936.73	670.00 670.00	0.00	-16,266.73 -16,266.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
167.000 DATARAM CORP 238108302 KR3F10020002: NTGI STRUCTURED	2.5000 2.5000	1,465.00 1,465.00	417.50 417.50	0.00	-1,047.50 -1,047.50
25,900.000 DATATEC SYS INC COM 238128102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	45,931.48 45,931.48	0.00 0.00	0.00	-45,931.48 -45,931.48
16.000 DATATRAK INTERNATIONAL INC 238134209 KR3F10020002: NTGI STRUCTURED	5.9000 5.9000	96.94 96.94	94.40 94.40	0.00	-2.54 -2.54
51.000 DATATRAK INTERNATIONAL INC 238134209 KR2F10020002: NTGI STRUCTURED	5.9000 5.9000	2,130.79 2,130.79	300.90 300.90	0.00	-1,829.89 -1,829.89
13,366.000 DAVITA HEALTHCARE PARTNERS INC 23918K108 KR2F19020002: S&P 500 INDEX	73.1400 73.1400	595,404.03 595,404.03	977,589.24 977,589.24	0.01	382,185.21 382,185.21
6,075.000 DAVITA HEALTHCARE PARTNERS INC 23918K108 KR3F19020002: S&P 500 INDEX	73.1400 73.1400	270,070.04 270,070.04	444,325.50 444,325.50	0.00	174,255.46 174,255.46
2,937.000 DAWSON GEOPHYSICAL CO 239359102 KR2F10020002: NTGI STRUCTURED	18.1800 18.1800	54,297.14 54,297.14	53,394.66 53,394.66	0.00	-902.48 -902.48
500.000 DAWSON GEOPHYSICAL CO 239359102 KR3F10020002: NTGI STRUCTURED	18.1800 18.1800	15,650.00 15,650.00	9,090.00 9,090.00	0.00	-6,560.00 -6,560.00
1,837.000 DAXOR CORP 239467103 KR2F10020002: NTGI STRUCTURED	6.2100 6.2100	29,830.76 29,830.76	11,407.77 11,407.77	0.00	-18,422.99 -18,422.99
500.000 DAXOR CORP 239467103 KR3F10020002: NTGI STRUCTURED	6.2100 6.2100	5,070.00 5,070.00	3,105.00 3,105.00	0.00	-1,965.00 -1,965.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,342.000 DEALERTRACK TECHNOLOGY INC 242309102 KR2F10020002: NTGI STRUCTURED	43.4100 43.4100	117,762.01 117,762.01	188,486.22 188,486.22	0.00	70,724.21 70,724.21
2,000.000 DEALERTRACK TECHNOLOGY INC 242309102 KR3F10020002: NTGI STRUCTURED	43.4100 43.4100	46,665.07 46,665.07	86,820.00 86,820.00	0.00	40,154.93 40,154.93
5,973.000 DEAN FOODS CO 242370203 KR3F10020002: NTGI STRUCTURED	13.2500 13.2500	96,589.38 96,589.38	79,142.25 79,142.25	0.00	-17,447.13 -17,447.13
12,412.000 DEAN FOODS CO 242370203 KR2F10020002: NTGI STRUCTURED	13.2500 13.2500	200,714.45 200,714.45	164,459.00 164,459.00	0.00	-36,255.45 -36,255.45
2,100.000 DECKERS OUTDOOR CORP 243537107 KR3F10020002: NTGI STRUCTURED	97.1800 97.1800	117,647.88 117,647.88	204,078.00 204,078.00	0.00	86,430.12 86,430.12
19,045.000 DECKERS OUTDOOR CORP 243537107 KR2F10030002: SYSTEMATIC	97.1800 97.1800	1,693,594.49 1,693,594.49	1,850,793.10 1,850,793.10	0.01	157,198.61 157,198.61
4,141.000 DECKERS OUTDOOR CORP 243537107 KR2F10020002: NTGI STRUCTURED	97.1800 97.1800	240,339.77 240,339.77	402,422.38 402,422.38	0.00	162,082.61 162,082.61
7,375.000 DECKERS OUTDOOR CORP 243537107 KR3F10030002: SYSTEMATIC	97.1800 97.1800	656,621.27 656,621.27	716,702.50 716,702.50	0.00	60,081.23 60,081.23
731.000 DECORATOR INDUSTRIES INC 243631207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,117.00 5,117.00	0.00 0.00	0.00	-5,117.00 -5,117.00
100.000 DECORATOR INDUSTRIES INC 243631207 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	20.50 20.50	0.00 0.00	0.00	-20.50 -20.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,884.000 DEERE & CO 244199105 KR2F19020002: S&P 500 INDEX	81.9900 81.9900	877,278.27 877,278.27	2,286,209.16 2,286,209.16	0.01	1,408,930.89 1,408,930.89
12,673.000 DEERE & CO 244199105 KR3F19020002: S&P 500 INDEX	81.9900 81.9900	697,610.76 697,610.76	1,039,059.27 1,039,059.27	0.01	341,448.51 341,448.51
136.000 DELCATH SYSTEMS INC 24661P401 KR2F10020002: NTGI STRUCTURED	1.9800 1.9800	4,531.79 4,531.79	269.28 269.28	0.00	-4,262.51 -4,262.51
50.000 DELCATH SYSTEMS INC 24661P401 KR3F10020002: NTGI STRUCTURED	1.9800 1.9800	4,160.00 4,160.00	99.00 99.00	0.00	-4,061.00 -4,061.00
7,531.000 DELEK US HOLDINGS INC 246647101 KR2F10020002: NTGI STRUCTURED	33.1200 33.1200	101,303.76 101,303.76	249,426.72 249,426.72	0.00	148,122.96 148,122.96
3,800.000 DELEK US HOLDINGS INC 246647101 KR3F10020002: NTGI STRUCTURED	33.1200 33.1200	57,080.66 57,080.66	125,856.00 125,856.00	0.00	68,775.34 68,775.34
1,100.000 DELIA*S INC 246911101 KR3F10020002: NTGI STRUCTURED	0.2760 0.2760	1,738.00 1,738.00	303.60 303.60	0.00	-1,434.40 -1,434.40
2,337.000 DELIA*S INC 246911101 KR2F10020002: NTGI STRUCTURED	0.2760 0.2760	23,341.29 23,341.29	645.01 645.01	0.00	-22,696.28 -22,696.28
400.000 DELPHAX TECHNOLOGIES INC 24712X106 KR3F10020002: NTGI STRUCTURED	0.3800 0.3800	170.00 170.00	152.00 152.00	0.00	-18.00 -18.00
6,674.000 DELPHAX TECHNOLOGIES INC 24712X106 KR2F10020002: NTGI STRUCTURED	0.3800 0.3800	30,654.67 30,654.67	2,536.12 2,536.12	0.00	-28,118.55 -28,118.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,583.000 DELTA AIR LINES INC 247361702 KR2F19020002: S&P 500 INDEX	36.1500 36.1500	1,499,202.29 1,499,202.29	2,370,825.45 2,370,825.45	0.02	871,623.16 871,623.16
39,975.000 DELTA AIR LINES INC 247361702 KR2F10030002: SYSTEMATIC	36.1500 36.1500	1,484,801.69 1,484,801.69	1,445,096.25 1,445,096.25	0.01	-39,705.44 -39,705.44
29,807.000 DELTA AIR LINES INC 247361702 KR3F19020002: S&P 500 INDEX	36.1500 36.1500	689,177.25 689,177.25	1,077,523.05 1,077,523.05	0.01	388,345.80 388,345.80
15,425.000 DELTA AIR LINES INC 247361702 KR3F10030002: SYSTEMATIC	36.1500 36.1500	573,297.37 573,297.37	557,613.75 557,613.75	0.00	-15,683.62 -15,683.62
1,200.000 DELTA APPAREL INC 247368103 KR3F10020002: NTGI STRUCTURED	9.0900 9.0900	19,824.00 19,824.00	10,908.00 10,908.00	0.00	-8,916.00 -8,916.00
3,325.000 DELTA APPAREL INC 247368103 KR2F10020002: NTGI STRUCTURED	9.0900 9.0900	19,111.24 19,111.24	30,224.25 30,224.25	0.00	11,113.01 11,113.01
1,688.000 DELTA NATURAL GAS CO INC 247748106 KR2F10020002: NTGI STRUCTURED	19.7700 19.7700	16,286.42 16,286.42	33,371.76 33,371.76	0.00	17,085.34 17,085.34
500.000 DELTA NATURAL GAS CO INC 247748106 KR3F10020002: NTGI STRUCTURED	19.7700 19.7700	7,980.00 7,980.00	9,885.00 9,885.00	0.00	1,905.00 1,905.00
12,880.000 DELTAGEN INC 24783R103 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	117,464.85 117,464.85	64.40 64.40	0.00	-117,400.45 -117,400.45
800.000 DELTAGEN INC 24783R103 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	44.00 44.00	4.00 4.00	0.00	-40.00 -40.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 DELTIC TIMBER CORP 247850100 KR3F10020002: NTGI STRUCTURED	62.3200 62.3200	56,564.10 56,564.10	56,088.00 56,088.00	0.00	-476.10 -476.10
1,107.000 DELTIC TIMBER CORP 247850100 KR2F10020002: NTGI STRUCTURED	62.3200 62.3200	42,623.99 42,623.99	68,988.24 68,988.24	0.00	26,364.25 26,364.25
12,456.000 DENBURY RESOURCES INC 247916208 KR3F19020002: S&P 500 INDEX	15.0300 15.0300	238,129.84 238,129.84	187,213.68 187,213.68	0.00	-50,916.16 -50,916.16
27,407.000 DENBURY RESOURCES INC 247916208 KR2F19020002: S&P 500 INDEX	15.0300 15.0300	534,963.57 534,963.57	411,927.21 411,927.21	0.00	-123,036.36 -123,036.36
2,700.000 DELUXE CORP 248019101 KR3F10020002: NTGI STRUCTURED	55.1600 55.1600	64,814.62 64,814.62	148,932.00 148,932.00	0.00	84,117.38 84,117.38
5,516.000 DELUXE CORP 248019101 KR2F10020002: NTGI STRUCTURED	55.1600 55.1600	134,504.40 134,504.40	304,262.56 304,262.56	0.00	169,758.16 169,758.16
1,919.000 DEMANDWARE INC 24802Y105 KR3F10020002: NTGI STRUCTURED	50.9200 50.9200	76,002.33 76,002.33	97,715.48 97,715.48	0.00	21,713.15 21,713.15
3,989.000 DEMANDWARE INC 24802Y105 KR2F10020002: NTGI STRUCTURED	50.9200 50.9200	152,559.60 152,559.60	203,119.88 203,119.88	0.00	50,560.28 50,560.28
3,600.000 DENNY'S CORP 24869P104 KR3F10020002: NTGI STRUCTURED	7.0300 7.0300	14,076.00 14,076.00	25,308.00 25,308.00	0.00	11,232.00 11,232.00
9,561.000 DENNY'S CORP 24869P104 KR2F10020002: NTGI STRUCTURED	7.0300 7.0300	28,585.28 28,585.28	67,213.83 67,213.83	0.00	38,628.55 38,628.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,013.000 DENTSPLY INTERNATIONAL INC 249030107 KR3F19020002: S&P 500 INDEX	45.6000 45.6000	189,272.80 189,272.80	228,592.80 228,592.80	0.00	39,320.00 39,320.00
11,030.000 DENTSPLY INTERNATIONAL INC 249030107 KR2F19020002: S&P 500 INDEX	45.6000 45.6000	414,760.14 414,760.14	502,968.00 502,968.00	0.00	88,207.86 88,207.86
5,674.000 DEPOMED INC 249908104 KR2F10020002: NTGI STRUCTURED	15.1900 15.1900	19,256.46 19,256.46	86,188.06 86,188.06	0.00	66,931.60 66,931.60
2,600.000 DEPOMED INC 249908104 KR3F10020002: NTGI STRUCTURED	15.1900 15.1900	20,420.20 20,420.20	39,494.00 39,494.00	0.00	19,073.80 19,073.80
1,000.000 DESTINATION MATERNITY CORP 25065D100 KR3F10020002: NTGI STRUCTURED	15.4400 15.4400	17,420.00 17,420.00	15,440.00 15,440.00	0.00	-1,980.00 -1,980.00
2,868.000 DESTINATION MATERNITY CORP 25065D100 KR2F10020002: NTGI STRUCTURED	15.4400 15.4400	31,973.63 31,973.63	44,281.92 44,281.92	0.00	12,308.29 12,308.29
2,100.000 DESTINATION XL GROUP INC 25065K104 KR3F10020002: NTGI STRUCTURED	4.7200 4.7200	7,840.00 7,840.00	9,912.00 9,912.00	0.00	2,072.00 2,072.00
4,251.000 DESTINATION XL GROUP INC 25065K104 KR2F10020002: NTGI STRUCTURED	4.7200 4.7200	17,918.06 17,918.06	20,064.72 20,064.72	0.00	2,146.66 2,146.66
400.000 DETREX CORP 250685104 KR3F10020002: NTGI STRUCTURED	35.0000 35.0000	3,650.50 3,650.50	14,000.00 14,000.00	0.00	10,349.50 10,349.50
706.000 DETREX CORP 250685104 KR2F10020002: NTGI STRUCTURED	35.0000 35.0000	2,944.94 2,944.94	24,710.00 24,710.00	0.00	21,765.06 21,765.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,597.000 DEVON ENERGY CORP 25179M103 KR3F19020002: S&P 500 INDEX	68.1800 68.1800	520,583.31 520,583.31	927,043.46 927,043.46	0.01	406,460.15 406,460.15
24,400.000 DEVON ENERGY CORP 25179M103 KR2F10050002: SASCO CAPITAL	68.1800 68.1800	1,369,875.17 1,369,875.17	1,663,592.00 1,663,592.00	0.01	293,716.83 293,716.83
29,917.000 DEVON ENERGY CORP 25179M103 KR2F19020002: S&P 500 INDEX	68.1800 68.1800	953,012.22 953,012.22	2,039,741.06 2,039,741.06	0.01	1,086,728.84 1,086,728.84
10,000.000 DEVON ENERGY CORP 25179M103 KR3F10050002: SASCO CAPITAL	68.1800 68.1800	567,039.73 567,039.73	681,800.00 681,800.00	0.00	114,760.27 114,760.27
3,900.000 DEVRY EDUCATION GROUP 251893103 KR3F10020002: NTGI STRUCTURED	42.8100 42.8100	126,052.86 126,052.86	166,959.00 166,959.00	0.00	40,906.14 40,906.14
6,778.000 DEVRY EDUCATION GROUP 251893103 KR2F10020002: NTGI STRUCTURED	42.8100 42.8100	217,061.77 217,061.77	290,166.18 290,166.18	0.00	73,104.41 73,104.41
3,659.000 DEXCOM INC 252131107 KR3F10020002: NTGI STRUCTURED	39.9900 39.9900	154,593.04 154,593.04	146,323.41 146,323.41	0.00	-8,269.63 -8,269.63
6,312.000 DEXCOM INC 252131107 KR2F10020002: NTGI STRUCTURED	39.9900 39.9900	245,226.19 245,226.19	252,416.88 252,416.88	0.00	7,190.69 7,190.69
140.000 DEX MEDIA INC 25213A107 KR3F10020002: NTGI STRUCTURED	9.5600 9.5600	1,428.00 1,428.00	1,338.40 1,338.40	0.00	-89.60 -89.60
220.000 DEX MEDIA INC 25213A107 KR2F10020002: NTGI STRUCTURED	9.5600 9.5600	19,435.47 19,435.47	2,103.20 2,103.20	0.00	-17,332.27 -17,332.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,031.000 DIADEXUS INC 25245P106 KR2F10020002: NTGI STRUCTURED	0.5023 0.5023	32,316.15 32,316.15	1,020.17 1,020.17	0.00	-31,295.98 -31,295.98
200.000 DIADEXUS INC 25245P106 KR3F10020002: NTGI STRUCTURED	0.5023 0.5023	43.00 43.00	100.46 100.46	0.00	57.46 57.46
1,600.000 DIAMOND FOODS INC 252603105 KR3F10020002: NTGI STRUCTURED	28.6100 28.6100	104,068.00 104,068.00	45,776.00 45,776.00	0.00	-58,292.00 -58,292.00
3,316.000 DIAMOND FOODS INC 252603105 KR2F10020002: NTGI STRUCTURED	28.6100 28.6100	88,302.91 88,302.91	94,870.76 94,870.76	0.00	6,567.85 6,567.85
400.000 DIAMOND HILL INVESTMENT GROUP 25264R207 KR3F10020002: NTGI STRUCTURED	123.0500 123.0500	31,890.50 31,890.50	49,220.00 49,220.00	0.00	17,329.50 17,329.50
737.000 DIAMOND HILL INVESTMENT GROUP 25264R207 KR2F10020002: NTGI STRUCTURED	123.0500 123.0500	41,451.99 41,451.99	90,687.85 90,687.85	0.00	49,235.86 49,235.86
2,376.000 DIAMOND OFFSHORE DRILLING INC 25271C102 KR3F19020002: S&P 500 INDEX	34.2700 34.2700	171,566.60 171,566.60	81,425.52 81,425.52	0.00	-90,141.08 -90,141.08
5,228.000 DIAMOND OFFSHORE DRILLING INC 25271C102 KR2F19020002: S&P 500 INDEX	34.2700 34.2700	379,825.49 379,825.49	179,163.56 179,163.56	0.00	-200,661.93 -200,661.93
13,800.000 DIAMONDROCK HOSPITALITY CO 252784301 KR3F10020002: NTGI STRUCTURED	12.6800 12.6800	136,278.53 136,278.53	174,984.00 174,984.00	0.00	38,705.47 38,705.47
24,184.000 DIAMONDROCK HOSPITALITY CO 252784301 KR2F10020002: NTGI STRUCTURED	12.6800 12.6800	258,067.61 258,067.61	306,653.12 306,653.12	0.00	48,585.51 48,585.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,009.000 DIAMONDBACK ENERGY INC 25278X109 KR2F10020002: NTGI STRUCTURED	74.7800 74.7800	248,849.89 248,849.89	299,793.02 299,793.02	0.00	50,943.13 50,943.13
2,675.000 DIAMONDBACK ENERGY INC 25278X109 KR3F10020002: NTGI STRUCTURED	74.7800 74.7800	166,946.98 166,946.98	200,036.50 200,036.50	0.00	33,089.52 33,089.52
7,300.000 DICE HOLDINGS INC 253017107 KR3F10020002: NTGI STRUCTURED	8.3800 8.3800	93,477.84 93,477.84	61,174.00 61,174.00	0.00	-32,303.84 -32,303.84
15,063.000 DICE HOLDINGS INC 253017107 KR2F10020002: NTGI STRUCTURED	8.3800 8.3800	93,202.40 93,202.40	126,227.94 126,227.94	0.00	33,025.54 33,025.54
3,600.000 DIEBOLD INC 253651103 KR3F10020002: NTGI STRUCTURED	35.3200 35.3200	114,863.93 114,863.93	127,152.00 127,152.00	0.00	12,288.07 12,288.07
7,622.000 DIEBOLD INC 253651103 KR2F10020002: NTGI STRUCTURED	35.3200 35.3200	238,388.88 238,388.88	269,209.04 269,209.04	0.00	30,820.16 30,820.16
3,343.000 DIGI INTERNATIONAL INC 253798102 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	38,604.46 38,604.46	25,072.50 25,072.50	0.00	-13,531.96 -13,531.96
3,600.000 DIGI INTERNATIONAL INC 253798102 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	38,753.77 38,753.77	27,000.00 27,000.00	0.00	-11,753.77 -11,753.77
1,268.000 DIGIMARC CORP 25381B101 KR2F10020002: NTGI STRUCTURED	20.7100 20.7100	14,639.08 14,639.08	26,260.28 26,260.28	0.00	11,621.20 11,621.20
1,600.000 DIGIMARC CORP 25381B101 KR3F10020002: NTGI STRUCTURED	20.7100 20.7100	36,289.63 36,289.63	33,136.00 33,136.00	0.00	-3,153.63 -3,153.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 DIGITAL VIDEO SYSTEMS INC 25387R506 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4.50 4.50	0.00 0.00	0.00	-4.50 -4.50
219.000 DIGITAL VIDEO SYSTEMS INC 25387R506 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,748.53 25,748.53	0.00 0.00	0.00	-25,748.53 -25,748.53
2,400.000 DIGITAL RIVER INC 25388B104 KR3F10020002: NTGI STRUCTURED	14.5200 14.5200	68,227.56 68,227.56	34,848.00 34,848.00	0.00	-33,379.56 -33,379.56
4,849.000 DIGITAL RIVER INC 25388B104 KR2F10020002: NTGI STRUCTURED	14.5200 14.5200	137,493.16 137,493.16	70,407.48 70,407.48	0.00	-67,085.68 -67,085.68
709.000 DIGITAL INFO SECURITY CO 25389H100 KR2F10020002: NTGI STRUCTURED	0.0021 0.0021	6,053.09 6,053.09	1.49 1.49	0.00	-6,051.60 -6,051.60
9,121.000 DIGITALGLOBE INC 25389M877 KR2F10020002: NTGI STRUCTURED	28.5000 28.5000	264,749.17 264,749.17	259,948.50 259,948.50	0.00	-4,800.67 -4,800.67
4,820.000 DIGITALGLOBE INC 25389M877 KR3F10020002: NTGI STRUCTURED	28.5000 28.5000	141,528.03 141,528.03	137,370.00 137,370.00	0.00	-4,158.03 -4,158.03
2,700.000 DIME COMMUNITY BANCSHARES INC 253922108 KR3F10020002: NTGI STRUCTURED	14.4000 14.4000	35,672.40 35,672.40	38,880.00 38,880.00	0.00	3,207.60 3,207.60
5,584.000 DIME COMMUNITY BANCSHARES INC 253922108 KR2F10020002: NTGI STRUCTURED	14.4000 14.4000	42,031.43 42,031.43	80,409.60 80,409.60	0.00	38,378.17 38,378.17
2,065.000 DINEEQUITY INC 254423106 KR2F10020002: NTGI STRUCTURED	81.5900 81.5900	48,356.12 48,356.12	168,483.35 168,483.35	0.00	120,127.23 120,127.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 DINEEQUITY INC 254423106 KR3F10020002: NTGI STRUCTURED	81.5900 81.5900	61,665.75 61,665.75	97,908.00 97,908.00	0.00	36,242.25 36,242.25
2,000.000 DIODES INC 254543101 KR3F10020002: NTGI STRUCTURED	23.9200 23.9200	46,066.82 46,066.82	47,840.00 47,840.00	0.00	1,773.18 1,773.18
3,843.000 DIODES INC 254543101 KR2F10020002: NTGI STRUCTURED	23.9200 23.9200	15,383.75 15,383.75	91,924.56 91,924.56	0.00	76,540.81 76,540.81
100.000 DISCOVERY LABORATORIES INC 254668403 KR3F10020002: NTGI STRUCTURED	1.8400 1.8400	192.00 192.00	184.00 184.00	0.00	-8.00 -8.00
261.000 DISCOVERY LABORATORIES INC 254668403 KR2F10020002: NTGI STRUCTURED	1.8400 1.8400	6,820.26 6,820.26	480.24 480.24	0.00	-6,340.02 -6,340.02
55,839.000 WALT DISNEY CO/THE 254687106 KR3F19020002: S&P 500 INDEX	89.0300 89.0300	1,793,943.68 1,793,943.68	4,971,346.17 4,971,346.17	0.03	3,177,402.49 3,177,402.49
9,470.000 WALT DISNEY CO/THE 254687106 KR3F10060002: WESTFIELD CAPITAL	89.0300 89.0300	469,344.59 469,344.59	843,114.10 843,114.10	0.01	373,769.51 373,769.51
122,858.000 WALT DISNEY CO/THE 254687106 KR2F19020002: S&P 500 INDEX	89.0300 89.0300	2,333,983.06 2,333,983.06	10,938,047.74 10,938,047.74	0.07	8,604,064.68 8,604,064.68
24,600.000 WALT DISNEY CO/THE 254687106 KR2F10060002: WESTFIELD CAPITAL	89.0300 89.0300	1,131,257.19 1,131,257.19	2,190,138.00 2,190,138.00	0.01	1,058,880.81 1,058,880.81
11,500.000 DISCOVER FINANCIAL SERVICES 254709108 KR2F10090002: INVESCO	64.3900 64.3900	287,627.69 287,627.69	740,485.00 740,485.00	0.00	452,857.31 452,857.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,665.000 DISCOVER FINANCIAL SERVICES 254709108 KR2F10030002: SYSTEMATIC	64.3900 64.3900	1,507,762.99 1,507,762.99	1,588,179.35 1,588,179.35	0.01	80,416.36 80,416.36
16,332.000 DISCOVER FINANCIAL SERVICES 254709108 KR3F19020002: S&P 500 INDEX	64.3900 64.3900	313,911.69 313,911.69	1,051,617.48 1,051,617.48	0.01	737,705.79 737,705.79
9,545.000 DISCOVER FINANCIAL SERVICES 254709108 KR3F10030002: SYSTEMATIC	64.3900 64.3900	583,524.31 583,524.31	614,602.55 614,602.55	0.00	31,078.24 31,078.24
35,935.000 DISCOVER FINANCIAL SERVICES 254709108 KR2F19020002: S&P 500 INDEX	64.3900 64.3900	432,100.33 432,100.33	2,313,854.65 2,313,854.65	0.01	1,881,754.32 1,881,754.32
11,511.000 DISCOVERY COMMUNICATIONS INC 25470F104 KR2F19020002: S&P 500 INDEX	37.8000 37.8000	260,157.88 260,157.88	435,115.80 435,115.80	0.00	174,957.92 174,957.92
5,232.000 DISCOVERY COMMUNICATIONS INC 25470F104 KR3F19020002: S&P 500 INDEX	37.8000 37.8000	123,157.05 123,157.05	197,769.60 197,769.60	0.00	74,612.55 74,612.55
9,662.000 DISCOVERY COMMUNICATIONS INC 25470F302 KR3F19020002: S&P 500 INDEX	37.2800 37.2800	251,904.28 251,904.28	360,199.36 360,199.36	0.00	108,295.08 108,295.08
21,259.000 DISCOVERY COMMUNICATIONS INC 25470F302 KR2F19020002: S&P 500 INDEX	37.2800 37.2800	539,086.93 539,086.93	792,535.52 792,535.52	0.01	253,448.59 253,448.59
39,071.000 DIRECTV 25490A309 KR2F19020002: S&P 500 INDEX	86.5200 86.5200	1,746,131.12 1,746,131.12	3,380,422.92 3,380,422.92	0.02	1,634,291.80 1,634,291.80
17,758.000 DIRECTV 25490A309 KR3F19020002: S&P 500 INDEX	86.5200 86.5200	658,425.12 658,425.12	1,536,422.16 1,536,422.16	0.01	877,997.04 877,997.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 DIVERSICARE HEALTHCARE SEVICE 255104101 KR3F10020002: NTGI STRUCTURED	10.7500 10.7500	4,020.00 4,020.00	6,450.00 6,450.00	0.00	2,430.00 2,430.00
2,056.000 DIVERSICARE HEALTHCARE SEVICE 255104101 KR2F10020002: NTGI STRUCTURED	10.7500 10.7500	4,160.77 4,160.77	22,102.00 22,102.00	0.00	17,941.23 17,941.23
6,229.000 DIVINE INC 255402406 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	801,696.87 801,696.87	0.00 0.00	0.00	-801,696.87 -801,696.87
500.000 DIXIE GROUP INC/THE 255519100 KR3F10020002: NTGI STRUCTURED	8.6700 8.6700	2,100.00 2,100.00	4,335.00 4,335.00	0.00	2,235.00 2,235.00
1,394.000 DIXIE GROUP INC/THE 255519100 KR2F10020002: NTGI STRUCTURED	8.6700 8.6700	11,462.75 11,462.75	12,085.98 12,085.98	0.00	623.23 623.23
1.000 DOLL TECHNOLOGY GROUP INC 256647108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	268.75 268.75	0.00 0.00	0.00	-268.75 -268.75
23,603.000 DOLLAR GENERAL CORP 256677105 KR2F19020002: S&P 500 INDEX	61.1100 61.1100	1,191,384.31 1,191,384.31	1,442,379.33 1,442,379.33	0.01	250,995.02 250,995.02
10,728.000 DOLLAR GENERAL CORP 256677105 KR3F19020002: S&P 500 INDEX	61.1100 61.1100	544,738.81 544,738.81	655,588.08 655,588.08	0.00	110,849.27 110,849.27
7,271.000 DOLLAR TREE INC 256746108 KR3F19020002: S&P 500 INDEX	56.0700 56.0700	314,259.08 314,259.08	407,684.97 407,684.97	0.00	93,425.89 93,425.89
15,997.000 DOLLAR TREE INC 256746108 KR2F19020002: S&P 500 INDEX	56.0700 56.0700	682,643.03 682,643.03	896,951.79 896,951.79	0.01	214,308.76 214,308.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 DOLAN COMPANY ESCROW 256ESC401 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	17,778.75 17,778.75	0.00 0.00	0.00	-17,778.75 -17,778.75
5,289.000 DOLAN COMPANY ESCROW 256ESC401 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	80,432.68 80,432.68	0.00 0.00	0.00	-80,432.68 -80,432.68
13,730.000 DOMINION RESOURCES INC/VA 25746U109 KR3F10050002: SASCO CAPITAL	69.0900 69.0900	763,133.22 763,133.22	948,605.70 948,605.70	0.01	185,472.48 185,472.48
36,140.000 DOMINION RESOURCES INC/VA 25746U109 KR2F10050002: SASCO CAPITAL	69.0900 69.0900	2,059,622.16 2,059,622.16	2,496,912.60 2,496,912.60	0.02	437,290.44 437,290.44
45,330.000 DOMINION RESOURCES INC/VA 25746U109 KR2F19020002: S&P 500 INDEX	69.0900 69.0900	1,306,067.70 1,306,067.70	3,131,849.70 3,131,849.70	0.02	1,825,782.00 1,825,782.00
20,602.000 DOMINION RESOURCES INC/VA 25746U109 KR3F19020002: S&P 500 INDEX	69.0900 69.0900	794,135.42 794,135.42	1,423,392.18 1,423,392.18	0.01	629,256.76 629,256.76
4,200.000 DOMTAR CORP 257559203 KR3F10020002: NTGI STRUCTURED	35.1300 35.1300	167,996.00 167,996.00	147,546.00 147,546.00	0.00	-20,450.00 -20,450.00
8,800.000 DOMTAR CORP 257559203 KR2F10020002: NTGI STRUCTURED	35.1300 35.1300	348,737.40 348,737.40	309,144.00 309,144.00	0.00	-39,593.40 -39,593.40
4,829.000 DONEGAL GROUP INC 257701201 KR2F10020002: NTGI STRUCTURED	15.3600 15.3600	85,322.48 85,322.48	74,173.44 74,173.44	0.00	-11,149.04 -11,149.04
2,400.000 DONEGAL GROUP INC 257701201 KR3F10020002: NTGI STRUCTURED	15.3600 15.3600	31,873.78 31,873.78	36,864.00 36,864.00	0.00	4,990.22 4,990.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 DONEGAL GROUP INC 257701300 KR3F10020002: NTGI STRUCTURED	21.4300 21.4300	1,720.50 1,720.50	2,143.00 2,143.00	0.00	422.50 422.50
1,331.000 DONEGAL GROUP INC 257701300 KR2F10020002: NTGI STRUCTURED	21.4300 21.4300	13,355.56 13,355.56	28,523.33 28,523.33	0.00	15,167.77 15,167.77
3,972.000 RR DONNELLEY & SONS CO 257867101 KR2F10020002: NTGI STRUCTURED	16.4600 16.4600	73,005.36 73,005.36	65,379.12 65,379.12	0.00	-7,626.24 -7,626.24
90,350.000 RR DONNELLEY & SONS CO 257867101 KR2F10030002: SYSTEMATIC	16.4600 16.4600	1,719,444.54 1,719,444.54	1,487,161.00 1,487,161.00	0.01	-232,283.54 -232,283.54
34,825.000 RR DONNELLEY & SONS CO 257867101 KR3F10030002: SYSTEMATIC	16.4600 16.4600	662,451.02 662,451.02	573,219.50 573,219.50	0.00	-89,231.52 -89,231.52
90.000 DORAL FINANCIAL CORP 25811P852 KR3F10020002: NTGI STRUCTURED	6.6400 6.6400	3,258.00 3,258.00	597.60 597.60	0.00	-2,660.40 -2,660.40
153.000 DORAL FINANCIAL CORP 25811P852 KR2F10020002: NTGI STRUCTURED	6.6400 6.6400	166,528.36 166,528.36	1,015.92 1,015.92	0.00	-165,512.44 -165,512.44
6,186.000 DORMAN PRODUCTS INC 258278100 KR2F10020002: NTGI STRUCTURED	40.0600 40.0600	16,373.10 16,373.10	247,811.16 247,811.16	0.00	231,438.06 231,438.06
3,100.000 DORMAN PRODUCTS INC 258278100 KR3F10020002: NTGI STRUCTURED	40.0600 40.0600	61,760.79 61,760.79	124,186.00 124,186.00	0.00	62,425.21 62,425.21
5,630.000 DOT HILL SYSTEMS CORP 25848T109 KR2F10020002: NTGI STRUCTURED	3.7800 3.7800	25,763.55 25,763.55	21,281.40 21,281.40	0.00	-4,482.15 -4,482.15

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2,200.000 DOT HILL SYSTEMS CORP 25848T109 KR3F10020002: NTGI STRUCTURED	3.7800 3.7800	6,270.00 6,270.00	8,316.00 8,316.00	0.00	2,046.00 2,046.00
5,889.000 DOVER CORP 260003108 KR3F19020002: S&P 500 INDEX	80.3300 80.3300	227,812.93 227,812.93	473,063.37 473,063.37	0.00	245,250.44 245,250.44
12,957.000 DOVER CORP 260003108 KR2F19020002: S&P 500 INDEX	80.3300 80.3300	392,512.40 392,512.40	1,040,835.81 1,040,835.81	0.01	648,323.41 648,323.41
1,500.000 DOVER DOWNS GAMING & ENTERTAIN 260095104 KR3F10020002: NTGI STRUCTURED	0.9900 0.9900	4,935.00 4,935.00	1,485.00 1,485.00	0.00	-3,450.00 -3,450.00
4,197.000 DOVER DOWNS GAMING & ENTERTAIN 260095104 KR2F10020002: NTGI STRUCTURED	0.9900 0.9900	29,919.26 29,919.26	4,155.03 4,155.03	0.00	-25,764.23 -25,764.23
1,900.000 DOVER MOTORSPORTS INC 260174107 KR3F10020002: NTGI STRUCTURED	2.3100 2.3100	3,477.00 3,477.00	4,389.00 4,389.00	0.00	912.00 912.00
6,674.000 DOVER MOTORSPORTS INC 260174107 KR2F10020002: NTGI STRUCTURED	2.3100 2.3100	36,140.96 36,140.96	15,416.94 15,416.94	0.00	-20,724.02 -20,724.02
87,323.000 DOW CHEMICAL CO/THE 260543103 KR2F19020002: S&P 500 INDEX	52.4400 52.4400	2,774,788.70 2,774,788.70	4,579,218.12 4,579,218.12	0.03	1,804,429.42 1,804,429.42
21,000.000 DOW CHEMICAL CO/THE 260543103 KR2F10090002: INVESCO	52.4400 52.4400	1,069,610.06 1,069,610.06	1,101,240.00 1,101,240.00	0.01	31,629.94 31,629.94
12,870.000 DOW CHEMICAL CO/THE 260543103 KR3F10050002: SASCO CAPITAL	52.4400 52.4400	430,530.48 430,530.48	674,902.80 674,902.80	0.00	244,372.32 244,372.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,860.000 DOW CHEMICAL CO/THE 260543103 KR2F10050002: SASCO CAPITAL	52.4400 52.4400	1,133,599.34 1,133,599.34	1,775,618.40 1,775,618.40	0.01	642,019.06 642,019.06
39,688.000 DOW CHEMICAL CO/THE 260543103 KR3F19020002: S&P 500 INDEX	52.4400 52.4400	1,272,823.39 1,272,823.39	2,081,238.72 2,081,238.72	0.01	808,415.33 808,415.33
6,899.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR3F19020002: S&P 500 INDEX	64.3100 64.3100	278,566.08 278,566.08	443,674.69 443,674.69	0.00	165,108.61 165,108.61
15,180.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F19020002: S&P 500 INDEX	64.3100 64.3100	301,013.13 301,013.13	976,225.80 976,225.80	0.01	675,212.67 675,212.67
7,605.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F10070002: RIVER ROAD	64.3100 64.3100	315,944.82 315,944.82	489,077.55 489,077.55	0.00	173,132.73 173,132.73
2,758.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR3F10070002: RIVER ROAD	64.3100 64.3100	116,241.08 116,241.08	177,366.98 177,366.98	0.00	61,125.90 61,125.90
37,700.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F10090002: INVESCO	64.3100 64.3100	2,230,433.61 2,230,433.61	2,424,487.00 2,424,487.00	0.02	194,053.39 194,053.39
6,569.000 DREAMWORKS ANIMATION SKG INC 26153C103 KR2F10020002: NTGI STRUCTURED	27.2700 27.2700	139,814.36 139,814.36	179,136.63 179,136.63	0.00	39,322.27 39,322.27
3,175.000 DREAMWORKS ANIMATION SKG INC 26153C103 KR3F10020002: NTGI STRUCTURED	27.2700 27.2700	60,787.67 60,787.67	86,582.25 86,582.25	0.00	25,794.58 25,794.58
2,600.000 DREW INDUSTRIES INC 26168L205 KR2F10020002: NTGI STRUCTURED	42.1900 42.1900	17,933.39 17,933.39	109,694.00 109,694.00	0.00	91,760.61 91,760.61

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1,200.000 DREW INDUSTRIES INC 26168L205 KR3F10020002: NTGI STRUCTURED	42.1900 42.1900	29,274.00 29,274.00	50,628.00 50,628.00	0.00	21,354.00 21,354.00
100.000 DRIVER HARRIS CO COM PAR \$0.83 262093206 1/3 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	387.50 387.50	0.00 0.00	0.00	-387.50 -387.50
71,203.000 EI DU PONT DE NEMOURS & CO 263534109 KR2F19020002: S&P 500 INDEX	71.7600 71.7600	2,796,032.52 2,796,032.52	5,109,527.28 5,109,527.28	0.03	2,313,494.76 2,313,494.76
32,362.000 EI DU PONT DE NEMOURS & CO 263534109 KR3F19020002: S&P 500 INDEX	71.7600 71.7600	1,458,960.72 1,458,960.72	2,322,297.12 2,322,297.12	0.01	863,336.40 863,336.40
3,937.000 DUALSTAR TECHNOLOGIES CORP 263572109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	18,268.52 18,268.52	0.00 0.00	0.00	-18,268.52 -18,268.52
800.000 DUCOMMUN INC 264147109 KR3F10020002: NTGI STRUCTURED	27.4100 27.4100	15,632.00 15,632.00	21,928.00 21,928.00	0.00	6,296.00 6,296.00
2,056.000 DUCOMMUN INC 264147109 KR2F10020002: NTGI STRUCTURED	27.4100 27.4100	21,720.30 21,720.30	56,354.96 56,354.96	0.00	34,634.66 34,634.66
25,008.000 DUKE ENERGY CORP NEW COM 26441C204 KR3F19020002: S&P 500 INDEX	74.7700 74.7700	1,437,139.73 1,437,139.73	1,869,848.16 1,869,848.16	0.01	432,708.43 432,708.43
55,023.000 DUKE ENERGY CORP NEW COM 26441C204 KR2F19020002: S&P 500 INDEX	74.7700 74.7700	2,840,195.86 2,840,195.86	4,114,069.71 4,114,069.71	0.03	1,273,873.85 1,273,873.85
2,829.000 DUN & BRADSTREET CORP 26483E100 KR2F19020002: S&P 500 INDEX	117.4700 117.4700	215,363.68 215,363.68	332,322.63 332,322.63	0.00	116,958.95 116,958.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,286.000 DUN & BRADSTREET CORP 26483E100 KR3F19020002: S&P 500 INDEX	117.4700 117.4700	95,939.35 95,939.35	151,066.42 151,066.42	0.00	55,127.07 55,127.07
5,100.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR3F10020002: NTGI STRUCTURED	27.0400 27.0400	125,409.86 125,409.86	137,904.00 137,904.00	0.00	12,494.14 12,494.14
41,450.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR3F10030002: SYSTEMATIC	27.0400 27.0400	1,074,872.85 1,074,872.85	1,120,808.00 1,120,808.00	0.01	45,935.15 45,935.15
10,311.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR2F10020002: NTGI STRUCTURED	27.0400 27.0400	133,916.69 133,916.69	278,809.44 278,809.44	0.00	144,892.75 144,892.75
107,025.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR2F10030002: SYSTEMATIC	27.0400 27.0400	2,772,831.24 2,772,831.24	2,893,956.00 2,893,956.00	0.02	121,124.76 121,124.76
3,400.000 DURATA THERAPEUTICS INC 26658A107 KR2F10020002: NTGI STRUCTURED	12.6800 12.6800	52,949.90 52,949.90	43,112.00 43,112.00	0.00	-9,837.90 -9,837.90
3,100.000 DURECT CORP 266605104 KR3F10020002: NTGI STRUCTURED	1.4700 1.4700	9,300.00 9,300.00	4,557.00 4,557.00	0.00	-4,743.00 -4,743.00
6,511.000 DURECT CORP 266605104 KR2F10020002: NTGI STRUCTURED	1.4700 1.4700	42,766.21 42,766.21	9,571.17 9,571.17	0.00	-33,195.04 -33,195.04
16,019.000 DYAX CORP 26746E103 KR2F10020002: NTGI STRUCTURED	10.1200 10.1200	206,740.37 206,740.37	162,112.28 162,112.28	0.00	-44,628.09 -44,628.09
8,675.000 DYAX CORP 26746E103 KR3F10020002: NTGI STRUCTURED	10.1200 10.1200	78,631.93 78,631.93	87,791.00 87,791.00	0.00	9,159.07 9,159.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 DYCOM INDUSTRIES INC 267475101 KR3F10020002: NTGI STRUCTURED	30.7100 30.7100	31,505.00 31,505.00	61,420.00 61,420.00	0.00	29,915.00 29,915.00
3,838.000 DYCOM INDUSTRIES INC 267475101 KR2F10020002: NTGI STRUCTURED	30.7100 30.7100	90,295.63 90,295.63	117,864.98 117,864.98	0.00	27,569.35 27,569.35
1,600.000 DYNACQ HEALTHCARE INC 26779V105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3,024.00 3,024.00	0.00 0.00	0.00	-3,024.00 -3,024.00
4,688.000 DYNACQ HEALTHCARE INC 26779V105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	50,098.10 50,098.10	0.00 0.00	0.00	-50,098.10 -50,098.10
1,775.000 DYNAMIC MATERIALS CORP 267888105 KR2F10020002: NTGI STRUCTURED	19.0500 19.0500	3,767.56 3,767.56	33,813.75 33,813.75	0.00	30,046.19 30,046.19
600.000 DYNAMIC MATERIALS CORP 267888105 KR3F10020002: NTGI STRUCTURED	19.0500 19.0500	12,720.00 12,720.00	11,430.00 11,430.00	0.00	-1,290.00 -1,290.00
1,801.000 DYNAVAX TECHNOLOGIES CORP 268158102 KR3F10020002: NTGI STRUCTURED	1.4300 1.4300	5,820.13 5,820.13	2,575.43 2,575.43	0.00	-3,244.70 -3,244.70
6,109.000 DYNAVAX TECHNOLOGIES CORP 268158102 KR2F10020002: NTGI STRUCTURED	1.4300 1.4300	18,947.99 18,947.99	8,735.87 8,735.87	0.00	-10,212.12 -10,212.12
6,100.000 DYNEX CAPITAL INC 26817Q506 KR3F10020002: NTGI STRUCTURED	8.0800 8.0800	62,422.94 62,422.94	49,288.00 49,288.00	0.00	-13,134.94 -13,134.94
6,025.000 DYNEX CAPITAL INC 26817Q506 KR2F10020002: NTGI STRUCTURED	8.0800 8.0800	64,645.42 64,645.42	48,682.00 48,682.00	0.00	-15,963.42 -15,963.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,100.000 DYNEGY INC/NEW 26817R108 KR3F10020002: NTGI STRUCTURED	28.8600 28.8600	117,738.31 117,738.31	176,046.00 176,046.00	0.00	58,307.69 58,307.69
13,000.000 DYNEGY INC/NEW 26817R108 KR2F10020002: NTGI STRUCTURED	28.8600 28.8600	250,397.98 250,397.98	375,180.00 375,180.00	0.00	124,782.02 124,782.02
69.000 EBT INTL INC 268248200 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	17,020.84 17,020.84	0.00 0.00	0.00	-17,020.84 -17,020.84
16.000 EACO CORP 26824A205 KR2F10020002: NTGI STRUCTURED	14.1000 14.1000	475.00 475.00	225.60 225.60	0.00	-249.40 -249.40
789.000 EDCI HOLDINGS INC 268315207 KR2F10020002: NTGI STRUCTURED	0.6000 0.6000	15,992.52 15,992.52	473.40 473.40	0.00	-15,519.12 -15,519.12
400.000 EDCI HOLDINGS INC 268315207 KR3F10020002: NTGI STRUCTURED	0.6000 0.6000	0.00 0.00	240.00 240.00	0.00	240.00 240.00
2,825.000 ELXSI CORP 268613205 KR2F10020002: NTGI STRUCTURED	11.0900 11.0900	41,270.09 41,270.09	31,329.25 31,329.25	0.00	-9,940.84 -9,940.84
200.000 ELXSI CORP 268613205 KR3F10020002: NTGI STRUCTURED	11.0900 11.0900	601.00 601.00	2,218.00 2,218.00	0.00	1,617.00 1,617.00
1,137.000 EMAK WORLDWIDE INC 26861V104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	14,793.45 14,793.45	0.00 0.00	0.00	-14,793.45 -14,793.45
71,730.000 EMC CORP/MA 268648102 KR3F19020002: S&P 500 INDEX	29.2600 29.2600	1,465,211.01 1,465,211.01	2,098,819.80 2,098,819.80	0.01	633,608.79 633,608.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
157,823.000 EMC CORP/MA 268648102 KR2F19020002: S&P 500 INDEX	29.2600 29.2600	2,999,103.14 2,999,103.14	4,617,900.98 4,617,900.98	0.03	1,618,797.84 1,618,797.84
1,625.000 EMC INSURANCE GROUP INC 268664109 KR2F10020002: NTGI STRUCTURED	28.8800 28.8800	19,512.04 19,512.04	46,930.00 46,930.00	0.00	27,417.96 27,417.96
800.000 EMC INSURANCE GROUP INC 268664109 KR3F10020002: NTGI STRUCTURED	28.8800 28.8800	17,060.00 17,060.00	23,104.00 23,104.00	0.00	6,044.00 6,044.00
42,590.000 EOG RESOURCES INC 26875P101 KR2F19020002: S&P 500 INDEX	99.0200 99.0200	1,773,928.88 1,773,928.88	4,217,261.80 4,217,261.80	0.03	2,443,332.92 2,443,332.92
45,100.000 EOG RESOURCES INC 26875P101 KR2F10090002: INVESCO	99.0200 99.0200	3,936,153.93 3,936,153.93	4,465,802.00 4,465,802.00	0.03	529,648.07 529,648.07
10,100.000 EOG RESOURCES INC 26875P101 KR2F10080002: WESTWOOD MGMT	99.0200 99.0200	954,858.54 954,858.54	1,000,102.00 1,000,102.00	0.01	45,243.46 45,243.46
19,357.000 EOG RESOURCES INC 26875P101 KR3F19020002: S&P 500 INDEX	99.0200 99.0200	845,423.50 845,423.50	1,916,730.14 1,916,730.14	0.01	1,071,306.64 1,071,306.64
3,600.000 EOG RESOURCES INC 26875P101 KR3F10080002: WESTWOOD MGMT	99.0200 99.0200	340,345.62 340,345.62	356,472.00 356,472.00	0.00	16,126.38 16,126.38
400.000 EPIX PHARMACEUTICALS INC 26881Q309 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.48 2.48	0.00 0.00	0.00	-2.48 -2.48
6,052.000 EPIX PHARMACEUTICALS INC 26881Q309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,224.95 47,224.95	0.00 0.00	0.00	-47,224.95 -47,224.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,400.000 EPIQ SYSTEMS INC 26882D109 KR3F10020002: NTGI STRUCTURED	17.5600 17.5600	46,529.42 46,529.42	59,704.00 59,704.00	0.00	13,174.58 13,174.58
5,447.000 EPIQ SYSTEMS INC 26882D109 KR2F10020002: NTGI STRUCTURED	17.5600 17.5600	64,130.12 64,130.12	95,649.32 95,649.32	0.00	31,519.20 31,519.20
2,521.000 ESB FINANCIAL CORP 26884F102 KR2F10020002: NTGI STRUCTURED	11.6800 11.6800	13,518.85 13,518.85	29,445.28 29,445.28	0.00	15,926.43 15,926.43
960.000 ESB FINANCIAL CORP 26884F102 KR3F10020002: NTGI STRUCTURED	11.6800 11.6800	9,712.00 9,712.00	11,212.80 11,212.80	0.00	1,500.80 1,500.80
8,400.000 EQT CORP 26884L109 KR3F10080002: WESTWOOD MGMT	91.5400 91.5400	523,929.00 523,929.00	768,936.00 768,936.00	0.00	245,007.00 245,007.00
23,300.000 EQT CORP 26884L109 KR2F10080002: WESTWOOD MGMT	91.5400 91.5400	1,371,216.58 1,371,216.58	2,132,882.00 2,132,882.00	0.01	761,665.42 761,665.42
11,786.000 EQT CORP 26884L109 KR2F19020002: S&P 500 INDEX	91.5400 91.5400	560,201.83 560,201.83	1,078,890.44 1,078,890.44	0.01	518,688.61 518,688.61
5,357.000 EQT CORP 26884L109 KR3F19020002: S&P 500 INDEX	91.5400 91.5400	267,751.85 267,751.85	490,379.78 490,379.78	0.00	222,627.93 222,627.93
5,818.000 EPR PPTYS COM SH BEN INT 26884U109 KR2F10020002: NTGI STRUCTURED	50.6800 50.6800	193,184.33 193,184.33	294,856.24 294,856.24	0.00	101,671.91 101,671.91
2,900.000 EPR PPTYS COM SH BEN INT 26884U109 KR3F10020002: NTGI STRUCTURED	50.6800 50.6800	131,962.81 131,962.81	146,972.00 146,972.00	0.00	15,009.19 15,009.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 ERA GROUP INC 26885G109 KR3F10020002: NTGI STRUCTURED	21.7500 21.7500	25,810.74 25,810.74	19,575.00 19,575.00	0.00	-6,235.74 -6,235.74
1,900.000 ERA GROUP INC 26885G109 KR2F10020002: NTGI STRUCTURED	21.7500 21.7500	54,489.34 54,489.34	41,325.00 41,325.00	0.00	-13,164.34 -13,164.34
19,700.000 EPL TECHNOLOGIES INC 268920204 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	45,190.77 45,190.77	0.00 0.00	0.00	-45,190.77 -45,190.77
10,209.000 E*TRADE FINANCIAL CORP 269246401 KR3F19020002: S&P 500 INDEX	22.5900 22.5900	146,507.35 146,507.35	230,621.31 230,621.31	0.00	84,113.96 84,113.96
22,461.000 E*TRADE FINANCIAL CORP 269246401 KR2F19020002: S&P 500 INDEX	22.5900 22.5900	1,439,791.18 1,439,791.18	507,393.99 507,393.99	0.00	-932,397.19 -932,397.19
12,400.000 EARTH CARE CO COM 27031N105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	112,199.00 112,199.00	0.00 0.00	0.00	-112,199.00 -112,199.00
1,800.000 EARTH SHELL CORP 27032B209 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	83,753.96 83,753.96	0.00 0.00	0.00	-83,753.96 -83,753.96
8,100.000 EARTH LINK HOLDINGS CORP 27033X101 KR3F10020002: NTGI STRUCTURED	3.4200 3.4200	60,466.05 60,466.05	27,702.00 27,702.00	0.00	-32,764.05 -32,764.05
16,716.000 EARTH LINK HOLDINGS CORP 27033X101 KR2F10020002: NTGI STRUCTURED	3.4200 3.4200	120,613.95 120,613.95	57,168.72 57,168.72	0.00	-63,445.23 -63,445.23
837.000 EASTERN CO/THE 276317104 KR2F10020002: NTGI STRUCTURED	15.9800 15.9800	9,767.53 9,767.53	13,375.26 13,375.26	0.00	3,607.73 3,607.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 EASTERN CO/THE 276317104 KR3F10020002: NTGI STRUCTURED	15.9800 15.9800	3,220.00 3,220.00	3,196.00 3,196.00	0.00	-24.00 -24.00
118.000 EASTERN VIRGINIA BANKSHARES IN 277196101 KR3F10020002: NTGI STRUCTURED	6.2200 6.2200	264.38 264.38	733.96 733.96	0.00	469.58 469.58
88.000 EASTERN VIRGINIA BANKSHARES IN 277196101 KR2F10020002: NTGI STRUCTURED	6.2200 6.2200	1,692.49 1,692.49	547.36 547.36	0.00	-1,145.13 -1,145.13
3,624.000 EASTGROUP PROPERTIES INC 277276101 KR2F10020002: NTGI STRUCTURED	60.5900 60.5900	105,290.30 105,290.30	219,578.16 219,578.16	0.00	114,287.86 114,287.86
1,800.000 EASTGROUP PROPERTIES INC 277276101 KR3F10020002: NTGI STRUCTURED	60.5900 60.5900	78,101.92 78,101.92	109,062.00 109,062.00	0.00	30,960.08 30,960.08
11,602.000 EASTMAN CHEMICAL CO 277432100 KR2F19020002: S&P 500 INDEX	80.8900 80.8900	607,055.65 607,055.65	938,485.78 938,485.78	0.01	331,430.13 331,430.13
9,120.000 EASTMAN CHEMICAL CO 277432100 KR3F10060002: WESTFIELD CAPITAL	80.8900 80.8900	645,925.87 645,925.87	737,716.80 737,716.80	0.00	91,790.93 91,790.93
5,273.000 EASTMAN CHEMICAL CO 277432100 KR3F19020002: S&P 500 INDEX	80.8900 80.8900	192,443.72 192,443.72	426,532.97 426,532.97	0.00	234,089.25 234,089.25
23,680.000 EASTMAN CHEMICAL CO 277432100 KR2F10060002: WESTFIELD CAPITAL	80.8900 80.8900	1,629,989.18 1,629,989.18	1,915,475.20 1,915,475.20	0.01	285,486.02 285,486.02
1,517.000 EASTMAN KODAK CO 277461406 KR2F10020002: NTGI STRUCTURED	21.9700 21.9700	44,140.39 44,140.39	33,328.49 33,328.49	0.00	-10,811.90 -10,811.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
87,872.000 EBAY INC 278642103 KR2F19020002: S&P 500 INDEX	56.6300 56.6300	2,427,219.02 2,427,219.02	4,976,191.36 4,976,191.36	0.03	2,548,972.34 2,548,972.34
39,938.000 EBAY INC 278642103 KR3F19020002: S&P 500 INDEX	56.6300 56.6300	1,090,477.30 1,090,477.30	2,261,688.94 2,261,688.94	0.01	1,171,211.64 1,171,211.64
2,100.000 EBIX INC 278715206 KR3F10020002: NTGI STRUCTURED	14.1800 14.1800	42,285.25 42,285.25	29,778.00 29,778.00	0.00	-12,507.25 -12,507.25
4,379.000 EBIX INC 278715206 KR2F10020002: NTGI STRUCTURED	14.1800 14.1800	34,555.37 34,555.37	62,094.22 62,094.22	0.00	27,538.85 27,538.85
2,800.000 ECHELON CORP 27874N105 KR3F10020002: NTGI STRUCTURED	2.0400 2.0400	24,500.00 24,500.00	5,712.00 5,712.00	0.00	-18,788.00 -18,788.00
7,250.000 ECHELON CORP 27874N105 KR2F10020002: NTGI STRUCTURED	2.0400 2.0400	55,561.41 55,561.41	14,790.00 14,790.00	0.00	-40,771.41 -40,771.41
9,535.000 ECOLAB INC 278865100 KR3F19020002: S&P 500 INDEX	114.8300 114.8300	548,338.35 548,338.35	1,094,904.05 1,094,904.05	0.01	546,565.70 546,565.70
20,979.000 ECOLAB INC 278865100 KR2F19020002: S&P 500 INDEX	114.8300 114.8300	1,158,242.12 1,158,242.12	2,409,018.57 2,409,018.57	0.02	1,250,776.45 1,250,776.45
268.000 ECOLOGY AND ENVIRONMENT INC 278878103 KR2F10020002: NTGI STRUCTURED	9.7900 9.7900	2,085.62 2,085.62	2,623.72 2,623.72	0.00	538.10 538.10
100.000 ECOLOGY AND ENVIRONMENT INC 278878103 KR3F10020002: NTGI STRUCTURED	9.7900 9.7900	1,914.00 1,914.00	979.00 979.00	0.00	-935.00 -935.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,527.000 EDGEWATER TECHNOLOGY INC 280358102 KR2F10020002: NTGI STRUCTURED	6.8700 6.8700	55,181.65 55,181.65	44,840.49 44,840.49	0.00	-10,341.16 -10,341.16
2,500.000 EDGEWATER TECHNOLOGY INC 280358102 KR3F10020002: NTGI STRUCTURED	6.8700 6.8700	6,850.00 6,850.00	17,175.00 17,175.00	0.00	10,325.00 10,325.00
11,520.000 EDISON INTERNATIONAL 281020107 KR3F19020002: S&P 500 INDEX	55.9200 55.9200	487,038.50 487,038.50	644,198.40 644,198.40	0.00	157,159.90 157,159.90
20,000.000 EDISON INTERNATIONAL 281020107 KR2F10090002: INVESCO	55.9200 55.9200	1,099,178.51 1,099,178.51	1,118,400.00 1,118,400.00	0.01	19,221.49 19,221.49
25,347.000 EDISON INTERNATIONAL 281020107 KR2F19020002: S&P 500 INDEX	55.9200 55.9200	473,196.00 473,196.00	1,417,404.24 1,417,404.24	0.01	944,208.24 944,208.24
6,600.000 EDUCATION REALTY TRUST INC 28140H104 KR3F10020002: NTGI STRUCTURED	10.2800 10.2800	66,596.21 66,596.21	67,848.00 67,848.00	0.00	1,251.79 1,251.79
11,876.000 EDUCATION REALTY TRUST INC 28140H104 KR2F10020002: NTGI STRUCTURED	10.2800 10.2800	134,552.80 134,552.80	122,085.28 122,085.28	0.00	-12,467.52 -12,467.52
300.000 EDUCATION HOLDINGS 1 INC 28141C104 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	41.25 41.25	0.00 0.00	0.00	-41.25 -41.25
4,113.000 EDUCATION HOLDINGS 1 INC 28141C104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	23,255.88 23,255.88	0.00 0.00	0.00	-23,255.88 -23,255.88
500.000 EDUCATIONAL DEVELOPMENT CORP 281479105 KR3F10020002: NTGI STRUCTURED	4.6300 4.6300	2,699.50 2,699.50	2,315.00 2,315.00	0.00	-384.50 -384.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
725.000 EDUCATIONAL DEVELOPMENT CORP 281479105 KR2F10020002: NTGI STRUCTURED	4.6300 4.6300	2,382.29 2,382.29	3,356.75 3,356.75	0.00	974.46 974.46
3,749.000 EDWARDS LIFESCIENCES CORP 28176E108 KR3F19020002: S&P 500 INDEX	102.1500 102.1500	222,993.88 222,993.88	382,960.35 382,960.35	0.00	159,966.47 159,966.47
8,249.000 EDWARDS LIFESCIENCES CORP 28176E108 KR2F19020002: S&P 500 INDEX	102.1500 102.1500	367,043.16 367,043.16	842,635.35 842,635.35	0.01	475,592.19 475,592.19
312.000 EGAIN CORP 28225C806 KR2F10020002: NTGI STRUCTURED	6.0000 6.0000	14,682.86 14,682.86	1,872.00 1,872.00	0.00	-12,810.86 -12,810.86
1,900.000 EGAIN CORP 28225C806 KR3F10020002: NTGI STRUCTURED	6.0000 6.0000	27,160.11 27,160.11	11,400.00 11,400.00	0.00	-15,760.11 -15,760.11
1,400.000 EHEALTH INC 28238P109 KR3F10020002: NTGI STRUCTURED	24.1300 24.1300	18,144.00 18,144.00	33,782.00 33,782.00	0.00	15,638.00 15,638.00
3,649.000 EHEALTH INC 28238P109 KR2F10020002: NTGI STRUCTURED	24.1300 24.1300	71,499.34 71,499.34	88,050.37 88,050.37	0.00	16,551.03 16,551.03
1,600.000 8X8 INC 282914100 KR3F10020002: NTGI STRUCTURED	6.6800 6.6800	5,760.00 5,760.00	10,688.00 10,688.00	0.00	4,928.00 4,928.00
7,722.000 8X8 INC 282914100 KR2F10020002: NTGI STRUCTURED	6.6800 6.6800	57,524.02 57,524.02	51,582.96 51,582.96	0.00	-5,941.06 -5,941.06
7,517.000 EL PASO ELECTRIC CO 283677854 KR2F10020002: NTGI STRUCTURED	36.5500 36.5500	80,668.83 80,668.83	274,746.35 274,746.35	0.00	194,077.52 194,077.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,800.000 EL PASO ELECTRIC CO 283677854 KR3F10020002: NTGI STRUCTURED	36.5500 36.5500	116,427.32 116,427.32	138,890.00 138,890.00	0.00	22,462.68 22,462.68
2,740.000 ELDORADO RESORTS INC 28470R102 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	22,864.84 22,864.84	11,645.00 11,645.00	0.00	-11,219.84 -11,219.84
980.836 ELDORADO RESORTS INC 28470R102 KR3F10020002: NTGI STRUCTURED	4.2500 4.2500	3,783.00 3,783.00	4,168.55 4,168.55	0.00	385.55 385.55
200.000 ELECSYS CORP 28473M100 KR3F10020002: NTGI STRUCTURED	10.9400 10.9400	942.50 942.50	2,188.00 2,188.00	0.00	1,245.50 1,245.50
225.000 ELECSYS CORP 28473M100 KR2F10020002: NTGI STRUCTURED	10.9400 10.9400	362.10 362.10	2,461.50 2,461.50	0.00	2,099.40 2,099.40
3,299.000 ELECTRO RENT CORP 285218103 KR2F10020002: NTGI STRUCTURED	13.7700 13.7700	41,796.80 41,796.80	45,427.23 45,427.23	0.00	3,630.43 3,630.43
1,300.000 ELECTRO RENT CORP 285218103 KR3F10020002: NTGI STRUCTURED	13.7700 13.7700	21,273.20 21,273.20	17,901.00 17,901.00	0.00	-3,372.20 -3,372.20
1,200.000 ELECTRO SCIENTIFIC INDUSTRIES 285229100 KR3F10020002: NTGI STRUCTURED	6.7900 6.7900	19,509.43 19,509.43	8,148.00 8,148.00	0.00	-11,361.43 -11,361.43
2,993.000 ELECTRO SCIENTIFIC INDUSTRIES 285229100 KR2F10020002: NTGI STRUCTURED	6.7900 6.7900	56,140.24 56,140.24	20,322.47 20,322.47	0.00	-35,817.77 -35,817.77
50.000 ELECTRO-SENSORS INC 285233102 KR2F10020002: NTGI STRUCTURED	3.7300 3.7300	89.58 89.58	186.50 186.50	0.00	96.92 96.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 ELECTRO-SENSORS INC 285233102 KR3F10020002: NTGI STRUCTURED	3.7300 3.7300	834.50 834.50	746.00 746.00	0.00	-88.50 -88.50
87,800.000 ELECTRONIC ARTS INC 285512109 KR2F10090002: INVESCO	35.6100 35.6100	3,019,008.19 3,019,008.19	3,126,558.00 3,126,558.00	0.02	107,549.81 107,549.81
49,925.000 ELECTRONIC ARTS INC 285512109 KR2F10030002: SYSTEMATIC	35.6100 35.6100	1,536,304.63 1,536,304.63	1,777,829.25 1,777,829.25	0.01	241,524.62 241,524.62
24,320.000 ELECTRONIC ARTS INC 285512109 KR2F19020002: S&P 500 INDEX	35.6100 35.6100	915,826.14 915,826.14	866,035.20 866,035.20	0.01	-49,790.94 -49,790.94
11,054.000 ELECTRONIC ARTS INC 285512109 KR3F19020002: S&P 500 INDEX	35.6100 35.6100	213,762.05 213,762.05	393,632.94 393,632.94	0.00	179,870.89 179,870.89
19,295.000 ELECTRONIC ARTS INC 285512109 KR3F10030002: SYSTEMATIC	35.6100 35.6100	594,881.89 594,881.89	687,094.95 687,094.95	0.00	92,213.06 92,213.06
1,662.000 ELECTRONIC TELE-COMMUNICATIONS 285861100 KR2F10020002: NTGI STRUCTURED	0.0550 0.0550	8,654.86 8,654.86	91.41 91.41	0.00	-8,563.45 -8,563.45
2,600.000 ELECTRONICS FOR IMAGING INC 286082102 KR3F10020002: NTGI STRUCTURED	44.1700 44.1700	43,900.64 43,900.64	114,842.00 114,842.00	0.00	70,941.36 70,941.36
5,095.000 ELECTRONICS FOR IMAGING INC 286082102 KR2F10020002: NTGI STRUCTURED	44.1700 44.1700	105,686.50 105,686.50	225,046.15 225,046.15	0.00	119,359.65 119,359.65
10,360.000 ELECTRONICS FOR IMAGING INC 286082102 KR3F10060002: WESTFIELD CAPITAL	44.1700 44.1700	472,780.62 472,780.62	457,601.20 457,601.20	0.00	-15,179.42 -15,179.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,900.000 ELECTRONICS FOR IMAGING INC 286082102 KR2F10060002: WESTFIELD CAPITAL	44.1700 44.1700	1,227,582.33 1,227,582.33	1,188,173.00 1,188,173.00	0.01	-39,409.33 -39,409.33
2,175.000 ELIZABETH ARDEN INC 28660G106 KR2F10020002: NTGI STRUCTURED	16.7400 16.7400	18,579.26 18,579.26	36,409.50 36,409.50	0.00	17,830.24 17,830.24
1,100.000 ELIZABETH ARDEN INC 28660G106 KR3F10020002: NTGI STRUCTURED	16.7400 16.7400	32,086.08 32,086.08	18,414.00 18,414.00	0.00	-13,672.08 -13,672.08
800.000 ELLIE MAE INC 28849P100 KR3F10020002: NTGI STRUCTURED	32.6000 32.6000	24,712.72 24,712.72	26,080.00 26,080.00	0.00	1,367.28 1,367.28
1,700.000 ELLIE MAE INC 28849P100 KR2F10020002: NTGI STRUCTURED	32.6000 32.6000	52,514.36 52,514.36	55,420.00 55,420.00	0.00	2,905.64 2,905.64
3,200.000 ELLINGTON RESIDENTIAL MORTGAGE 288578107 KR2F10020002: NTGI STRUCTURED	16.1900 16.1900	52,691.50 52,691.50	51,808.00 51,808.00	0.00	-883.50 -883.50
400.000 PERRY ELLIS INTERNATIONAL INC 288853104 KR3F10020002: NTGI STRUCTURED	20.3500 20.3500	9,880.00 9,880.00	8,140.00 8,140.00	0.00	-1,740.00 -1,740.00
1,131.000 PERRY ELLIS INTERNATIONAL INC 288853104 KR2F10020002: NTGI STRUCTURED	20.3500 20.3500	11,249.54 11,249.54	23,015.85 23,015.85	0.00	11,766.31 11,766.31
8,000.000 EMAGIN CORP 29076N206 KR3F10020002: NTGI STRUCTURED	2.3600 2.3600	24,606.13 24,606.13	18,880.00 18,880.00	0.00	-5,726.13 -5,726.13
356.000 EMAGIN CORP 29076N206 KR2F10020002: NTGI STRUCTURED	2.3600 2.3600	14,179.57 14,179.57	840.16 840.16	0.00	-13,339.41 -13,339.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,110.000 EMCORE CORP 290846203 KR2F10020002: NTGI STRUCTURED	5.6900 5.6900	29,400.51 29,400.51	6,315.90 6,315.90	0.00	-23,084.61 -23,084.61
525.000 EMCORE CORP 290846203 KR3F10020002: NTGI STRUCTURED	5.6900 5.6900	4,767.00 4,767.00	2,987.25 2,987.25	0.00	-1,779.75 -1,779.75
3,300.000 EMCOR GROUP INC 29084Q100 KR3F10020002: NTGI STRUCTURED	39.9600 39.9600	94,944.89 94,944.89	131,868.00 131,868.00	0.00	36,923.11 36,923.11
7,772.000 EMCOR GROUP INC 29084Q100 KR2F10020002: NTGI STRUCTURED	39.9600 39.9600	118,698.98 118,698.98	310,569.12 310,569.12	0.00	191,870.14 191,870.14
3,400.000 EMERGENT BIOSOLUTIONS INC 29089Q105 KR3F10020002: NTGI STRUCTURED	21.3100 21.3100	77,341.50 77,341.50	72,454.00 72,454.00	0.00	-4,887.50 -4,887.50
7,128.000 EMERGENT BIOSOLUTIONS INC 29089Q105 KR2F10020002: NTGI STRUCTURED	21.3100 21.3100	94,464.02 94,464.02	151,897.68 151,897.68	0.00	57,433.66 57,433.66
54,295.000 EMERSON ELECTRIC CO 291011104 KR2F19020002: S&P 500 INDEX	62.5800 62.5800	943,175.83 943,175.83	3,397,781.10 3,397,781.10	0.02	2,454,605.27 2,454,605.27
2,589.000 EMERSON ELECTRIC CO 291011104 KR3F10070002: RIVER ROAD	62.5800 62.5800	132,290.36 132,290.36	162,019.62 162,019.62	0.00	29,729.26 29,729.26
24,677.000 EMERSON ELECTRIC CO 291011104 KR3F19020002: S&P 500 INDEX	62.5800 62.5800	978,002.61 978,002.61	1,544,286.66 1,544,286.66	0.01	566,284.05 566,284.05
7,579.000 EMERSON ELECTRIC CO 291011104 KR2F10070002: RIVER ROAD	62.5800 62.5800	387,209.19 387,209.19	474,293.82 474,293.82	0.00	87,084.63 87,084.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,987.000 EMERSON RADIO CORP 291087203 KR2F10020002: NTGI STRUCTURED	1.9800 1.9800	29,191.32 29,191.32	9,874.26 9,874.26	0.00	-19,317.06 -19,317.06
1,900.000 EMERSON RADIO CORP 291087203 KR3F10020002: NTGI STRUCTURED	1.9800 1.9800	3,648.00 3,648.00	3,762.00 3,762.00	0.00	114.00 114.00
1,600.000 EMISPHERE TECHNOLOGIES INC 291345106 KR3F10020002: NTGI STRUCTURED	0.3800 0.3800	2,640.00 2,640.00	608.00 608.00	0.00	-2,032.00 -2,032.00
4,812.000 EMISPHERE TECHNOLOGIES INC 291345106 KR2F10020002: NTGI STRUCTURED	0.3800 0.3800	62,261.78 62,261.78	1,828.56 1,828.56	0.00	-60,433.22 -60,433.22
5,342.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108 KR2F10020002: NTGI STRUCTURED	24.1500 24.1500	120,002.63 120,002.63	129,009.30 129,009.30	0.00	9,006.67 9,006.67
2,300.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108 KR3F10020002: NTGI STRUCTURED	24.1500 24.1500	44,344.91 44,344.91	55,545.00 55,545.00	0.00	11,200.09 11,200.09
39.000 EMPIRE RESOURTS INC 292052206 KR3F10020002: NTGI STRUCTURED	6.7100 6.7100	75.83 75.83	261.69 261.69	0.00	185.86 185.86
149.000 EMPIRE RESOURTS INC 292052206 KR2F10020002: NTGI STRUCTURED	6.7100 6.7100	5,980.07 5,980.07	999.79 999.79	0.00	-4,980.28 -4,980.28
487.000 EMPIRE RESOURCES INC 29206E100 KR2F10020002: NTGI STRUCTURED	5.3100 5.3100	856.77 856.77	2,585.97 2,585.97	0.00	1,729.20 1,729.20
200.000 EMPIRE RESOURCES INC 29206E100 KR3F10020002: NTGI STRUCTURED	5.3100 5.3100	758.00 758.00	1,062.00 1,062.00	0.00	304.00 304.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,151.000 EMPIRE STATE REALTY TRUST INC 292104106 KR2F10020002: NTGI STRUCTURED	15.0200 15.0200	68,782.46 68,782.46	62,348.02 62,348.02	0.00	-6,434.44 -6,434.44
4,800.000 EMPIRE STATE REALTY TRUST INC 292104106 KR3F10020002: NTGI STRUCTURED	15.0200 15.0200	79,183.73 79,183.73	72,096.00 72,096.00	0.00	-7,087.73 -7,087.73
2,600.000 EMPLOYERS HOLDINGS INC 292218104 KR3F10020002: NTGI STRUCTURED	19.2500 19.2500	41,816.97 41,816.97	50,050.00 50,050.00	0.00	8,233.03 8,233.03
39,100.000 EMPLOYERS HOLDINGS INC 292218104 KR3F10080002: WESTWOOD MGMT	19.2500 19.2500	785,331.97 785,331.97	752,675.00 752,675.00	0.00	-32,656.97 -32,656.97
103,100.000 EMPLOYERS HOLDINGS INC 292218104 KR2F10080002: WESTWOOD MGMT	19.2500 19.2500	2,071,946.91 2,071,946.91	1,984,675.00 1,984,675.00	0.01	-87,271.91 -87,271.91
5,330.000 EMPLOYERS HOLDINGS INC 292218104 KR2F10020002: NTGI STRUCTURED	19.2500 19.2500	98,719.80 98,719.80	102,602.50 102,602.50	0.00	3,882.70 3,882.70
7,699.000 EMULEX CORP 292475209 KR2F10020002: NTGI STRUCTURED	4.9400 4.9400	137,488.49 137,488.49	38,033.06 38,033.06	0.00	-99,455.43 -99,455.43
3,700.000 EMULEX CORP 292475209 KR3F10020002: NTGI STRUCTURED	4.9400 4.9400	31,029.79 31,029.79	18,278.00 18,278.00	0.00	-12,751.79 -12,751.79
40,425.000 ENCANA CORP 292505104 KR3F10030002: SYSTEMATIC	21.2100 21.2100	934,060.70 934,060.70	857,414.25 857,414.25	0.01	-76,646.45 -76,646.45
104,725.000 ENCANA CORP 292505104 KR2F10030002: SYSTEMATIC	21.2100 21.2100	2,421,797.18 2,421,797.18	2,221,217.25 2,221,217.25	0.01	-200,579.93 -200,579.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
106,200.000 ENCANA CORP 292505104 KR2F10090002: INVESCO	21.2100 21.2100	2,400,016.49 2,400,016.49	2,252,502.00 2,252,502.00	0.01	-147,514.49 -147,514.49
13,054.000 ENBRIDGE ENERGY PARTNERS LP 29250R106 KR2F35020002: TORTOISE CAP	38.8500 38.8500	509,946.68 509,946.68	507,147.90 507,147.90	0.00	-2,798.78 -2,798.78
3,945.000 ENBRIDGE ENERGY PARTNERS LP 29250R106 KR3F35020002: TORTOISE CAP	38.8500 38.8500	154,109.06 154,109.06	153,263.25 153,263.25	0.00	-845.81 -845.81
56.000 ENBRIDGE ENERGY MANAGEMENT LLC 29250X103 KR2F10020002: NTGI STRUCTURED	37.2100 37.2100	468.82 468.82	2,083.76 2,083.76	0.00	1,614.94 1,614.94
244.000 ENBRIDGE ENERGY MANAGEMENT LLC 29250X103 KR3F10020002: NTGI STRUCTURED	37.2100 37.2100	6,051.91 6,051.91	9,079.24 9,079.24	0.00	3,027.33 3,027.33
1,400.000 ENANTA PHARMACEUTICALS INC 29251M106 KR2F10020002: NTGI STRUCTURED	39.5700 39.5700	54,817.98 54,817.98	55,398.00 55,398.00	0.00	580.02 580.02
3,065.000 ENCORE CAPITAL GROUP INC 292554102 KR2F10020002: NTGI STRUCTURED	44.3100 44.3100	78,959.98 78,959.98	135,810.15 135,810.15	0.00	56,850.17 56,850.17
1,319.000 ENCORE CAPITAL GROUP INC 292554102 KR3F10020002: NTGI STRUCTURED	44.3100 44.3100	52,241.37 52,241.37	58,444.89 58,444.89	0.00	6,203.52 6,203.52
3,687.000 ENCORE WIRE CORP 292562105 KR2F10020002: NTGI STRUCTURED	37.0900 37.0900	29,710.03 29,710.03	136,750.83 136,750.83	0.00	107,040.80 107,040.80
1,900.000 ENCORE WIRE CORP 292562105 KR3F10020002: NTGI STRUCTURED	37.0900 37.0900	47,726.35 47,726.35	70,471.00 70,471.00	0.00	22,744.65 22,744.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,096.000 ENDEAVOR INTERNATIONAL CORP 29259G200 KR3F10020002: NTGI STRUCTURED	0.2990 0.2990	27,378.63 27,378.63	2,420.70 2,420.70	0.00	-24,957.93 -24,957.93
737.000 ENDEAVOR INTERNATIONAL CORP 29259G200 KR2F10020002: NTGI STRUCTURED	0.2990 0.2990	6,248.47 6,248.47	220.36 220.36	0.00	-6,028.11 -6,028.11
2,668.000 ENERGY CONVERSION DEVICES INC 292659109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	69,739.78 69,739.78	0.00 0.00	0.00	-69,739.78 -69,739.78
900.000 ENERGY CONVERSION DEVICES INC 292659109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1,071.00 1,071.00	0.00 0.00	0.00	-1,071.00 -1,071.00
4,069.000 ENERGIZER HOLDINGS INC 29266R108 KR2F10070002: RIVER ROAD	123.2100 123.2100	393,441.96 393,441.96	501,341.49 501,341.49	0.00	107,899.53 107,899.53
1,462.000 ENERGIZER HOLDINGS INC 29266R108 KR3F10070002: RIVER ROAD	123.2100 123.2100	141,482.65 141,482.65	180,133.02 180,133.02	0.00	38,650.37 38,650.37
1,600.000 ENDOLOGIX INC 29266S106 KR3F10020002: NTGI STRUCTURED	10.6000 10.6000	12,192.00 12,192.00	16,960.00 16,960.00	0.00	4,768.00 4,768.00
4,268.000 ENDOLOGIX INC 29266S106 KR2F10020002: NTGI STRUCTURED	10.6000 10.6000	28,612.66 28,612.66	45,240.80 45,240.80	0.00	16,628.14 16,628.14
2,300.000 ENER1 INC 29267A203 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2,944.00 2,944.00	0.00 0.00	0.00	-2,944.00 -2,944.00
6,565.000 ENER1 INC 29267A203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	51,687.57 51,687.57	0.00 0.00	0.00	-51,687.57 -51,687.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10.000 ENERGY FOCUS INC 29268T300 KR3F10020002: NTGI STRUCTURED	5.8200 5.8200	36.60 36.60	58.20 58.20	0.00	21.60 21.60
99.000 ENERGY FOCUS INC 29268T300 KR2F10020002: NTGI STRUCTURED	5.8200 5.8200	6,716.34 6,716.34	576.18 576.18	0.00	-6,140.16 -6,140.16
1,376.000 ENDOCYTE INC 29269A102 KR3F10020002: NTGI STRUCTURED	6.0800 6.0800	19,581.17 19,581.17	8,366.08 8,366.08	0.00	-11,215.09 -11,215.09
2,972.000 ENDOCYTE INC 29269A102 KR2F10020002: NTGI STRUCTURED	6.0800 6.0800	42,439.97 42,439.97	18,069.76 18,069.76	0.00	-24,370.21 -24,370.21
5,868.000 ENERGY RECOVERY INC 29270J100 KR2F10020002: NTGI STRUCTURED	3.5400 3.5400	40,874.22 40,874.22	20,772.72 20,772.72	0.00	-20,101.50 -20,101.50
2,200.000 ENERGY RECOVERY INC 29270J100 KR3F10020002: NTGI STRUCTURED	3.5400 3.5400	6,072.00 6,072.00	7,788.00 7,788.00	0.00	1,716.00 1,716.00
42,770.000 ENERGY TRANSFER EQUITY LP 29273V100 KR3F35020002: TORTOISE CAP	61.6900 61.6900	1,011,923.20 1,011,923.20	2,638,481.30 2,638,481.30	0.02	1,626,558.10 1,626,558.10
140,885.000 ENERGY TRANSFER EQUITY LP 29273V100 KR2F35020002: TORTOISE CAP	61.6900 61.6900	2,952,575.74 2,952,575.74	8,691,195.65 8,691,195.65	0.06	5,738,619.91 5,738,619.91
6,854.000 ENERSYS 29275Y102 KR2F10020002: NTGI STRUCTURED	58.6400 58.6400	144,635.56 144,635.56	401,918.56 401,918.56	0.00	257,283.00 257,283.00
3,400.000 ENERSYS 29275Y102 KR3F10020002: NTGI STRUCTURED	58.6400 58.6400	110,303.66 110,303.66	199,376.00 199,376.00	0.00	89,072.34 89,072.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,067.000 ENERNOC INC 292764107 KR2F10020002: NTGI STRUCTURED	16.9600 16.9600	76,834.85 76,834.85	68,976.32 68,976.32	0.00	-7,858.53 -7,858.53
300.000 ENERNOC INC 292764107 KR3F10020002: NTGI STRUCTURED	16.9600 16.9600	4,785.00 4,785.00	5,088.00 5,088.00	0.00	303.00 303.00
1,600.000 ENGLOBAL CORP 293306106 KR3F10020002: NTGI STRUCTURED	2.1500 2.1500	5,264.00 5,264.00	3,440.00 3,440.00	0.00	-1,824.00 -1,824.00
3,962.000 ENGLOBAL CORP 293306106 KR2F10020002: NTGI STRUCTURED	2.1500 2.1500	6,095.59 6,095.59	8,518.30 8,518.30	0.00	2,422.71 2,422.71
8,718.000 ENHERENT CORP 293313102 KR2F10020002: NTGI STRUCTURED	0.0012 0.0012	21,260.53 21,260.53	10.46 10.46	0.00	-21,250.07 -21,250.07
500.000 ENHERENT CORP 293313102 KR3F10020002: NTGI STRUCTURED	0.0012 0.0012	5.50 5.50	0.60 0.60	0.00	-4.90 -4.90
8,495.000 ENLINK MIDSTREAM PARTNERS LP 29336U107 KR3F35020002: TORTOISE CAP	30.4500 30.4500	238,465.55 238,465.55	258,672.75 258,672.75	0.00	20,207.20 20,207.20
28,125.000 ENLINK MIDSTREAM PARTNERS LP 29336U107 KR2F35020002: TORTOISE CAP	30.4500 30.4500	782,413.55 782,413.55	856,406.25 856,406.25	0.01	73,992.70 73,992.70
1,400.000 ENNIS INC 293389102 KR3F10020002: NTGI STRUCTURED	13.1700 13.1700	24,794.00 24,794.00	18,438.00 18,438.00	0.00	-6,356.00 -6,356.00
3,724.000 ENNIS INC 293389102 KR2F10020002: NTGI STRUCTURED	13.1700 13.1700	35,149.63 35,149.63	49,045.08 49,045.08	0.00	13,895.45 13,895.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 ENPRO INDUSTRIES INC 29355X107 KR3F10020002: NTGI STRUCTURED	60.5300 60.5300	48,050.75 48,050.75	66,583.00 66,583.00	0.00	18,532.25 18,532.25
2,206.000 ENPRO INDUSTRIES INC 29355X107 KR2F10020002: NTGI STRUCTURED	60.5300 60.5300	24,121.93 24,121.93	133,529.18 133,529.18	0.00	109,407.25 109,407.25
2,573.000 ENSIGN GROUP INC/THE 29358P101 KR2F10020002: NTGI STRUCTURED	34.8000 34.8000	31,375.26 31,375.26	89,540.40 89,540.40	0.00	58,165.14 58,165.14
1,200.000 ENSIGN GROUP INC/THE 29358P101 KR3F10020002: NTGI STRUCTURED	34.8000 34.8000	20,702.03 20,702.03	41,760.00 41,760.00	0.00	21,057.97 21,057.97
11,000.000 ENTEGRIS INC 29362U104 KR3F10020002: NTGI STRUCTURED	11.5000 11.5000	100,772.15 100,772.15	126,500.00 126,500.00	0.00	25,727.85 25,727.85
22,441.000 ENTEGRIS INC 29362U104 KR2F10020002: NTGI STRUCTURED	11.5000 11.5000	130,758.54 130,758.54	258,071.50 258,071.50	0.00	127,312.96 127,312.96
4,237.000 ENTERCOM COMMUNICATIONS CORP 293639100 KR2F10020002: NTGI STRUCTURED	8.0300 8.0300	130,093.04 130,093.04	34,023.11 34,023.11	0.00	-96,069.93 -96,069.93
1,500.000 ENTERCOM COMMUNICATIONS CORP 293639100 KR3F10020002: NTGI STRUCTURED	8.0300 8.0300	12,405.00 12,405.00	12,045.00 12,045.00	0.00	-360.00 -360.00
41,900.000 ENTERGY CORP 29364G103 KR2F10090002: INVESCO	77.3300 77.3300	3,271,944.78 3,271,944.78	3,240,127.00 3,240,127.00	0.02	-31,817.78 -31,817.78
6,351.000 ENTERGY CORP 29364G103 KR3F19020002: S&P 500 INDEX	77.3300 77.3300	446,670.27 446,670.27	491,122.83 491,122.83	0.00	44,452.56 44,452.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,973.000 ENTERGY CORP 29364G103 KR2F19020002: S&P 500 INDEX	77.3300 77.3300	718,254.10 718,254.10	1,080,532.09 1,080,532.09	0.01	362,277.99 362,277.99
200.000 ENTERPRISE BANCORP INC/MA 293668109 KR3F10020002: NTGI STRUCTURED	18.8400 18.8400	3,528.00 3,528.00	3,768.00 3,768.00	0.00	240.00 240.00
400.000 ENTERPRISE BANCORP INC/MA 293668109 KR2F10020002: NTGI STRUCTURED	18.8400 18.8400	5,530.14 5,530.14	7,536.00 7,536.00	0.00	2,005.86 2,005.86
455.000 ENTERPRISE FINANCIAL SERVICES 293712105 KR2F10020002: NTGI STRUCTURED	16.7200 16.7200	14,080.09 14,080.09	7,607.60 7,607.60	0.00	-6,472.49 -6,472.49
200.000 ENTERPRISE FINANCIAL SERVICES 293712105 KR3F10020002: NTGI STRUCTURED	16.7200 16.7200	2,548.00 2,548.00	3,344.00 3,344.00	0.00	796.00 796.00
74,094.000 ENTERPRISE PRODUCTS PARTNERS L 293792107 KR3F35020002: TORTOISE CAP	40.3000 40.3000	1,926,492.40 1,926,492.40	2,985,988.20 2,985,988.20	0.02	1,059,495.80 1,059,495.80
245,308.000 ENTERPRISE PRODUCTS PARTNERS L 293792107 KR2F35020002: TORTOISE CAP	40.3000 40.3000	5,239,476.44 5,239,476.44	9,885,912.40 9,885,912.40	0.06	4,646,435.96 4,646,435.96
13,100.000 ENTRADE INC COM 29382L100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	139,129.57 139,129.57	0.00 0.00	0.00	-139,129.57 -139,129.57
7,961.000 ENTRAVISION COMMUNICATIONS COR 29382R107 KR2F10020002: NTGI STRUCTURED	3.9600 3.9600	110,865.28 110,865.28	31,525.56 31,525.56	0.00	-79,339.72 -79,339.72
3,000.000 ENTRAVISION COMMUNICATIONS COR 29382R107 KR3F10020002: NTGI STRUCTURED	3.9600 3.9600	5,880.00 5,880.00	11,880.00 11,880.00	0.00	6,000.00 6,000.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 ENTRPRIZE CORP 293847109 KR3F10020002: NTGI STRUCTURED	0.5200 0.5200	13.00 13.00	52.00 52.00	0.00	39.00 39.00
862.000 ENTRPRIZE CORP 293847109 KR2F10020002: NTGI STRUCTURED	0.5200 0.5200	112.06 112.06	448.24 448.24	0.00	336.18 336.18
2,875.000 ENTROPIC COMMUNICATIONS INC 29384R105 KR2F10020002: NTGI STRUCTURED	2.6600 2.6600	12,588.46 12,588.46	7,647.50 7,647.50	0.00	-4,940.96 -4,940.96
1,000.000 ENTROPIC COMMUNICATIONS INC 29384R105 KR3F10020002: NTGI STRUCTURED	2.6600 2.6600	7,800.00 7,800.00	2,660.00 2,660.00	0.00	-5,140.00 -5,140.00
6,283.000 ENZON PHARMACEUTICALS INC 293904108 KR2F10020002: NTGI STRUCTURED	1.0800 1.0800	98,024.89 98,024.89	6,785.64 6,785.64	0.00	-91,239.25 -91,239.25
5,800.000 ENZON PHARMACEUTICALS INC 293904108 KR3F10020002: NTGI STRUCTURED	1.0800 1.0800	48,223.26 48,223.26	6,264.00 6,264.00	0.00	-41,959.26 -41,959.26
6,500.000 ENVIRONMENTAL TECHNOLOGIES INC 293961108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	59,442.50 59,442.50	0.00 0.00	0.00	-59,442.50 -59,442.50
3,311.000 ENVENTIS CORP 29402J101 KR2F10020002: NTGI STRUCTURED	18.1800 18.1800	48,950.80 48,950.80	60,193.98 60,193.98	0.00	11,243.18 11,243.18
1,200.000 ENVENTIS CORP 29402J101 KR3F10020002: NTGI STRUCTURED	18.1800 18.1800	13,776.00 13,776.00	21,816.00 21,816.00	0.00	8,040.00 8,040.00
868.000 ENVESTNET INC 29404K106 KR2F10020002: NTGI STRUCTURED	45.0000 45.0000	41,376.41 41,376.41	39,060.00 39,060.00	0.00	-2,316.41 -2,316.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 ENVESTNET INC 29404K106 KR3F10020002: NTGI STRUCTURED	45.0000 45.0000	62,573.20 62,573.20	58,500.00 58,500.00	0.00	-4,073.20 -4,073.20
700.000 ENVIRONMENTAL TECTONICS CORP 294092101 KR3F10020002: NTGI STRUCTURED	2.1000 2.1000	1,680.00 1,680.00	1,470.00 1,470.00	0.00	-210.00 -210.00
1,643.000 ENVIRONMENTAL TECTONICS CORP 294092101 KR2F10020002: NTGI STRUCTURED	2.1000 2.1000	13,320.54 13,320.54	3,450.30 3,450.30	0.00	-9,870.24 -9,870.24
2,500.000 ENZO BIOCHEM INC 294100102 KR3F10020002: NTGI STRUCTURED	5.1500 5.1500	8,349.98 8,349.98	12,875.00 12,875.00	0.00	4,525.02 4,525.02
3,163.000 ENZO BIOCHEM INC 294100102 KR2F10020002: NTGI STRUCTURED	5.1500 5.1500	59,578.60 59,578.60	16,289.45 16,289.45	0.00	-43,289.15 -43,289.15
290.000 ENVIT CAPITAL GROUP INC 29413N109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,457.81 20,457.81	0.00 0.00	0.00	-20,457.81 -20,457.81
1,400.000 EPAM SYSTEMS INC 29414B104 KR3F10020002: NTGI STRUCTURED	43.7900 43.7900	29,022.00 29,022.00	61,306.00 61,306.00	0.00	32,284.00 32,284.00
1,500.000 EPAM SYSTEMS INC 29414B104 KR2F10020002: NTGI STRUCTURED	43.7900 43.7900	52,285.99 52,285.99	65,685.00 65,685.00	0.00	13,399.01 13,399.01
1,300.000 EPLUS INC 294268107 KR3F10020002: NTGI STRUCTURED	56.0500 56.0500	31,914.13 31,914.13	72,865.00 72,865.00	0.00	40,950.87 40,950.87
2,706.000 EPLUS INC 294268107 KR2F10020002: NTGI STRUCTURED	56.0500 56.0500	25,730.88 25,730.88	151,671.30 151,671.30	0.00	125,940.42 125,940.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25.000 EPIRUS BIOPHARMACEUTICALS INC 29428P107 KR3F10020002: NTGI STRUCTURED	7.1900 7.1900	3,510.00 3,510.00	179.75 179.75	0.00	-3,330.25 -3,330.25
55.000 EPIRUS BIOPHARMACEUTICALS INC 29428P107 KR2F10020002: NTGI STRUCTURED	7.1900 7.1900	28,535.21 28,535.21	395.45 395.45	0.00	-28,139.76 -28,139.76
819.000 EPIZYME INC 29428V104 KR3F10020002: NTGI STRUCTURED	27.1100 27.1100	29,055.74 29,055.74	22,203.09 22,203.09	0.00	-6,852.65 -6,852.65
1,702.000 EPIZYME INC 29428V104 KR2F10020002: NTGI STRUCTURED	27.1100 27.1100	60,382.36 60,382.36	46,141.22 46,141.22	0.00	-14,241.14 -14,241.14
9,474.000 EQUIFAX INC 294429105 KR2F19020002: S&P 500 INDEX	74.7400 74.7400	352,164.85 352,164.85	708,086.76 708,086.76	0.00	355,921.91 355,921.91
4,306.000 EQUIFAX INC 294429105 KR3F19020002: S&P 500 INDEX	74.7400 74.7400	135,683.12 135,683.12	321,830.44 321,830.44	0.00	186,147.32 186,147.32
394.000 EQUIFIN INC 29442V106 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	344.75 344.75	1.97 1.97	0.00	-342.78 -342.78
9,454.000 EQUITY COMWLTH COM SH BEN INT 294628102 KR2F10020002: NTGI STRUCTURED	25.7100 25.7100	271,378.49 271,378.49	243,062.34 243,062.34	0.00	-28,316.15 -28,316.15
3,519.000 EQUITY COMWLTH COM SH BEN INT 294628102 KR3F10020002: NTGI STRUCTURED	25.7100 25.7100	81,379.14 81,379.14	90,473.49 90,473.49	0.00	9,094.35 9,094.35
3,600.000 EQUITY ONE INC 294752100 KR3F10020002: NTGI STRUCTURED	21.6300 21.6300	63,274.29 63,274.29	77,868.00 77,868.00	0.00	14,593.71 14,593.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,624.000 EQUITY ONE INC 294752100 KR2F10020002: NTGI STRUCTURED	21.6300 21.6300	153,575.35 153,575.35	229,797.12 229,797.12	0.00	76,221.77 76,221.77
28,142.000 EQUITY RESIDENTIAL 29476L107 KR2F19020002: S&P 500 INDEX	61.5800 61.5800	1,040,372.50 1,040,372.50	1,732,984.36 1,732,984.36	0.01	692,611.86 692,611.86
12,791.000 EQUITY RESIDENTIAL 29476L107 KR3F19020002: S&P 500 INDEX	61.5800 61.5800	765,564.09 765,564.09	787,669.78 787,669.78	0.01	22,105.69 22,105.69
3,481.000 ERBA DIAGNOSTICS INC 29490B101 KR2F10020002: NTGI STRUCTURED	3.5200 3.5200	13,759.29 13,759.29	12,253.12 12,253.12	0.00	-1,506.17 -1,506.17
300.000 ERBA DIAGNOSTICS INC 29490B101 KR3F10020002: NTGI STRUCTURED	3.5200 3.5200	169.50 169.50	1,056.00 1,056.00	0.00	886.50 886.50
200.000 EROOM SYSTEM TECHNOLOGIES INC 296016108 KR3F10020002: NTGI STRUCTURED	0.0510 0.0510	27.00 27.00	10.20 10.20	0.00	-16.80 -16.80
3,025.000 EROOM SYSTEM TECHNOLOGIES INC 296016108 KR2F10020002: NTGI STRUCTURED	0.0510 0.0510	5,037.93 5,037.93	154.28 154.28	0.00	-4,883.65 -4,883.65
800.000 ESCALADE INC 296056104 KR3F10020002: NTGI STRUCTURED	12.0600 12.0600	4,704.00 4,704.00	9,648.00 9,648.00	0.00	4,944.00 4,944.00
1,968.000 ESCALADE INC 296056104 KR2F10020002: NTGI STRUCTURED	12.0600 12.0600	5,831.05 5,831.05	23,734.08 23,734.08	0.00	17,903.03 17,903.03
2,600.000 ESCALERA RESOURCES CO 296064108 KR3F10020002: NTGI STRUCTURED	1.9000 1.9000	19,292.00 19,292.00	4,940.00 4,940.00	0.00	-14,352.00 -14,352.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,849.000 ESCALERA RESOURCES CO 296064108 KR2F10020002: NTGI STRUCTURED	1.9000 1.9000	24,134.80 24,134.80	13,013.10 13,013.10	0.00	-11,121.70 -11,121.70
3,796.000 ESCO TECHNOLOGIES INC 296315104 KR2F10020002: NTGI STRUCTURED	34.7800 34.7800	34,515.66 34,515.66	132,024.88 132,024.88	0.00	97,509.22 97,509.22
1,800.000 ESCO TECHNOLOGIES INC 296315104 KR3F10020002: NTGI STRUCTURED	34.7800 34.7800	60,258.15 60,258.15	62,604.00 62,604.00	0.00	2,345.85 2,345.85
294.000 ESPEY MANUFACTURING & ELECTRON 296650104 KR2F10020002: NTGI STRUCTURED	20.1300 20.1300	1,874.25 1,874.25	5,918.22 5,918.22	0.00	4,043.97 4,043.97
100.000 ESPEY MANUFACTURING & ELECTRON 296650104 KR3F10020002: NTGI STRUCTURED	20.1300 20.1300	2,523.00 2,523.00	2,013.00 2,013.00	0.00	-510.00 -510.00
2,245.000 ESSEX PROPERTY TRUST INC 297178105 KR3F19020002: S&P 500 INDEX	178.7500 178.7500	391,398.48 391,398.48	401,293.75 401,293.75	0.00	9,895.27 9,895.27
4,939.000 ESSEX PROPERTY TRUST INC 297178105 KR2F19020002: S&P 500 INDEX	178.7500 178.7500	861,024.52 861,024.52	882,846.25 882,846.25	0.01	21,821.73 21,821.73
1,900.000 ESTERLINE TECHNOLOGIES CORP 297425100 KR3F10020002: NTGI STRUCTURED	111.2700 111.2700	141,609.43 141,609.43	211,413.00 211,413.00	0.00	69,803.57 69,803.57
3,624.000 ESTERLINE TECHNOLOGIES CORP 297425100 KR2F10020002: NTGI STRUCTURED	111.2700 111.2700	128,103.28 128,103.28	403,242.48 403,242.48	0.00	275,139.20 275,139.20
900.000 ETHAN ALLEN INTERIORS INC 297602104 KR3F10020002: NTGI STRUCTURED	22.8000 22.8000	17,892.00 17,892.00	20,520.00 20,520.00	0.00	2,628.00 2,628.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,537.000 ETHAN ALLEN INTERIORS INC 297602104 KR2F10020002: NTGI STRUCTURED	22.8000 22.8000	88,232.54 88,232.54	57,843.60 57,843.60	0.00	-30,388.94 -30,388.94
3,146.000 EUROBANCSHARES INC 298716101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	12,049.45 12,049.45	0.00 0.00	0.00	-12,049.45 -12,049.45
4,981.000 EURONET WORLDWIDE INC 298736109 KR2F10020002: NTGI STRUCTURED	47.7900 47.7900	115,347.88 115,347.88	238,041.99 238,041.99	0.00	122,694.11 122,694.11
2,500.000 EURONET WORLDWIDE INC 298736109 KR3F10020002: NTGI STRUCTURED	47.7900 47.7900	44,462.78 44,462.78	119,475.00 119,475.00	0.00	75,012.22 75,012.22
300.000 EVANS & SUTHERLAND COMPUTER CO 299096107 KR3F10020002: NTGI STRUCTURED	0.2550 0.2550	91.50 91.50	76.50 76.50	0.00	-15.00 -15.00
3,856.000 EVANS & SUTHERLAND COMPUTER CO 299096107 KR2F10020002: NTGI STRUCTURED	0.2550 0.2550	48,786.09 48,786.09	983.28 983.28	0.00	-47,802.81 -47,802.81
2,462.000 EVERCEL INC 299759100 KR2F10020002: NTGI STRUCTURED	0.9800 0.9800	41,167.13 41,167.13	2,412.76 2,412.76	0.00	-38,754.37 -38,754.37
200.000 EVERCEL INC 299759100 KR3F10020002: NTGI STRUCTURED	0.9800 0.9800	139.00 139.00	196.00 196.00	0.00	57.00 57.00
1,800.000 EVERCORE PARTNERS INC 29977A105 KR3F10020002: NTGI STRUCTURED	47.0000 47.0000	79,743.82 79,743.82	84,600.00 84,600.00	0.00	4,856.18 4,856.18
3,684.000 EVERCORE PARTNERS INC 29977A105 KR2F10020002: NTGI STRUCTURED	47.0000 47.0000	158,211.77 158,211.77	173,148.00 173,148.00	0.00	14,936.23 14,936.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,247.000 EVERBANK FINANCIAL CORP 29977G102 KR2F10020002: NTGI STRUCTURED	17.6600 17.6600	143,691.37 143,691.37	127,982.02 127,982.02	0.00	-15,709.35 -15,709.35
400.000 EVERGREEN ENERGY INC 30024B203 KR3F10020002: NTGI STRUCTURED	0.0060 0.0060	760.00 760.00	2.40 2.40	0.00	-757.60 -757.60
1,152.000 EVERGREEN ENERGY INC 30024B203 KR2F10020002: NTGI STRUCTURED	0.0060 0.0060	65,997.14 65,997.14	6.91 6.91	0.00	-65,990.23 -65,990.23
8,073.000 EVERGREEN SOLAR INC 30033R306 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	184,226.36 184,226.36	0.00 0.00	0.00	-184,226.36 -184,226.36
500.000 EVERGREEN SOLAR INC 30033R306 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	18.00 18.00	0.00 0.00	0.00	-18.00 -18.00
969.000 EVOLUTION PETROLEUM CORP 30049A107 KR2F10020002: NTGI STRUCTURED	9.1800 9.1800	5,190.72 5,190.72	8,895.42 8,895.42	0.00	3,704.70 3,704.70
300.000 EVOLUTION PETROLEUM CORP 30049A107 KR3F10020002: NTGI STRUCTURED	9.1800 9.1800	2,136.00 2,136.00	2,754.00 2,754.00	0.00	618.00 618.00
7,153.000 EVOLVING SYSTEMS INC 30049R209 KR2F10020002: NTGI STRUCTURED	9.1600 9.1600	77,999.03 77,999.03	65,521.48 65,521.48	0.00	-12,477.55 -12,477.55
3,100.000 EVOLVING SYSTEMS INC 30049R209 KR3F10020002: NTGI STRUCTURED	9.1600 9.1600	27,836.41 27,836.41	28,396.00 28,396.00	0.00	559.59 559.59
100.000 EVOQ PROPERTIES INC 300504107 KR3F10020002: NTGI STRUCTURED	12.3000 12.3000	266.50 266.50	1,230.00 1,230.00	0.00	963.50 963.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
723.000 EVOQ PROPERTIES INC 300504107 KR2F10020002: NTGI STRUCTURED	12.3000 12.3000	2,241.30 2,241.30	8,892.90 8,892.90	0.00	6,651.60 6,651.60
5,290.000 EXACT SCIENCES CORP 30063P105 KR3F10020002: NTGI STRUCTURED	19.3800 19.3800	99,131.60 99,131.60	102,520.20 102,520.20	0.00	3,388.60 3,388.60
10,993.000 EXACT SCIENCES CORP 30063P105 KR2F10020002: NTGI STRUCTURED	19.3800 19.3800	160,216.58 160,216.58	213,044.34 213,044.34	0.00	52,827.76 52,827.76
7,600.000 EXAR CORP 300645108 KR3F10020002: NTGI STRUCTURED	8.9500 8.9500	46,336.84 46,336.84	68,020.00 68,020.00	0.00	21,683.16 21,683.16
15,659.000 EXAR CORP 300645108 KR2F10020002: NTGI STRUCTURED	8.9500 8.9500	181,319.30 181,319.30	140,148.05 140,148.05	0.00	-41,171.25 -41,171.25
3,784.000 EXACTECH INC 30064E109 KR2F10020002: NTGI STRUCTURED	22.8900 22.8900	47,621.01 47,621.01	86,615.76 86,615.76	0.00	38,994.75 38,994.75
1,455.000 EXACTECH INC 30064E109 KR3F10020002: NTGI STRUCTURED	22.8900 22.8900	26,597.83 26,597.83	33,304.95 33,304.95	0.00	6,707.12 6,707.12
2,630.000 EXAMWORKS GROUP INC 30066A105 KR2F10020002: NTGI STRUCTURED	32.7500 32.7500	48,489.91 48,489.91	86,132.50 86,132.50	0.00	37,642.59 37,642.59
1,812.000 EXAMWORKS GROUP INC 30066A105 KR3F10020002: NTGI STRUCTURED	32.7500 32.7500	32,405.04 32,405.04	59,343.00 59,343.00	0.00	26,937.96 26,937.96
4,200.000 EXCEL TRUST INC 30068C109 KR2F10020002: NTGI STRUCTURED	11.7700 11.7700	53,166.54 53,166.54	49,434.00 49,434.00	0.00	-3,732.54 -3,732.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,843.000 EXELON CORP 30161N101 KR2F19020002: S&P 500 INDEX	34.0900 34.0900	2,539,777.08 2,539,777.08	2,278,677.87 2,278,677.87	0.01	-261,099.21 -261,099.21
30,380.000 EXELON CORP 30161N101 KR3F19020002: S&P 500 INDEX	34.0900 34.0900	1,189,850.11 1,189,850.11	1,035,654.20 1,035,654.20	0.01	-154,195.91 -154,195.91
114,100.000 EXELON CORP 30161N101 KR2F10090002: INVESCO	34.0900 34.0900	4,196,100.20 4,196,100.20	3,889,669.00 3,889,669.00	0.02	-306,431.20 -306,431.20
14,914.000 EXELIXIS INC 30161Q104 KR2F10020002: NTGI STRUCTURED	1.5300 1.5300	214,486.47 214,486.47	22,818.42 22,818.42	0.00	-191,668.05 -191,668.05
7,200.000 EXELIXIS INC 30161Q104 KR3F10020002: NTGI STRUCTURED	1.5300 1.5300	61,860.00 61,860.00	11,016.00 11,016.00	0.00	-50,844.00 -50,844.00
206.000 EXIDE TECHNOLOGIES 302051206 KR2F10020002: NTGI STRUCTURED	0.1650 0.1650	636.54 636.54	33.99 33.99	0.00	-602.55 -602.55
100.000 EXIDE TECHNOLOGIES 302051206 KR3F10020002: NTGI STRUCTURED	0.1650 0.1650	724.00 724.00	16.50 16.50	0.00	-707.50 -707.50
2,005.000 EXLSERVICE HOLDINGS INC 302081104 KR2F10020002: NTGI STRUCTURED	24.4100 24.4100	41,820.14 41,820.14	48,942.05 48,942.05	0.00	7,121.91 7,121.91
1,800.000 EXLSERVICE HOLDINGS INC 302081104 KR3F10020002: NTGI STRUCTURED	24.4100 24.4100	46,144.00 46,144.00	43,938.00 43,938.00	0.00	-2,206.00 -2,206.00
3,508.000 EXPEDIA INC 30212P303 KR3F19020002: S&P 500 INDEX	87.6200 87.6200	127,255.55 127,255.55	307,370.96 307,370.96	0.00	180,115.41 180,115.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,400.000 EXPEDIA INC 30212P303 KR2F10090002: INVESCO	87.6200 87.6200	712,605.60 712,605.60	736,008.00 736,008.00	0.00	23,402.40 23,402.40
7,718.000 EXPEDIA INC 30212P303 KR2F19020002: S&P 500 INDEX	87.6200 87.6200	263,445.96 263,445.96	676,251.16 676,251.16	0.00	412,805.20 412,805.20
15,179.000 EXPEDITORS INTERNATIONAL OF WA 302130109 KR2F19020002: S&P 500 INDEX	40.5800 40.5800	505,057.99 505,057.99	615,963.82 615,963.82	0.00	110,905.83 110,905.83
6,899.000 EXPEDITORS INTERNATIONAL OF WA 302130109 KR3F19020002: S&P 500 INDEX	40.5800 40.5800	176,955.71 176,955.71	279,961.42 279,961.42	0.00	103,005.71 103,005.71
3,862.000 EXPONENT INC 30214U102 KR2F10020002: NTGI STRUCTURED	70.8800 70.8800	71,193.33 71,193.33	273,738.56 273,738.56	0.00	202,545.23 202,545.23
2,000.000 EXPONENT INC 30214U102 KR3F10020002: NTGI STRUCTURED	70.8800 70.8800	89,679.63 89,679.63	141,760.00 141,760.00	0.00	52,080.37 52,080.37
10,800.000 EXPRESS INC 30219E103 KR2F10020002: NTGI STRUCTURED	15.6100 15.6100	190,834.49 190,834.49	168,588.00 168,588.00	0.00	-22,246.49 -22,246.49
5,100.000 EXPRESS INC 30219E103 KR3F10020002: NTGI STRUCTURED	15.6100 15.6100	90,218.17 90,218.17	79,611.00 79,611.00	0.00	-10,607.17 -10,607.17
57,994.000 EXPRESS SCRIPTS HOLDING CO 30219G108 KR2F19020002: S&P 500 INDEX	70.6300 70.6300	2,185,876.25 2,185,876.25	4,096,116.22 4,096,116.22	0.03	1,910,239.97 1,910,239.97
26,358.000 EXPRESS SCRIPTS HOLDING CO 30219G108 KR3F19020002: S&P 500 INDEX	70.6300 70.6300	1,019,813.13 1,019,813.13	1,861,665.54 1,861,665.54	0.01	841,852.41 841,852.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 EXTERRAN HOLDINGS INC 30225X103 KR3F10020002: NTGI STRUCTURED	44.3100 44.3100	62,511.64 62,511.64	141,792.00 141,792.00	0.00	79,280.36 79,280.36
6,549.000 EXTERRAN HOLDINGS INC 30225X103 KR2F10020002: NTGI STRUCTURED	44.3100 44.3100	153,468.72 153,468.72	290,186.19 290,186.19	0.00	136,717.47 136,717.47
4,300.000 EXTREME NETWORKS 30226D106 KR3F10020002: NTGI STRUCTURED	4.7900 4.7900	13,846.00 13,846.00	20,597.00 20,597.00	0.00	6,751.00 6,751.00
11,343.000 EXTREME NETWORKS 30226D106 KR2F10020002: NTGI STRUCTURED	4.7900 4.7900	45,877.21 45,877.21	54,332.97 54,332.97	0.00	8,455.76 8,455.76
2,400.000 EZCORP INC 302301106 KR3F10020002: NTGI STRUCTURED	9.9100 9.9100	74,994.67 74,994.67	23,784.00 23,784.00	0.00	-51,210.67 -51,210.67
4,756.000 EZCORP INC 302301106 KR2F10020002: NTGI STRUCTURED	9.9100 9.9100	37,446.19 37,446.19	47,131.96 47,131.96	0.00	9,685.77 9,685.77
300.000 EZENIA! INC 302311105 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	15.00 15.00	6.00 6.00	0.00	-9.00 -9.00
5,156.000 EZENIA! INC 302311105 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	36,616.51 36,616.51	103.12 103.12	0.00	-36,513.39 -36,513.39
150,793.000 EXXON MOBIL CORP 30231G102 KR3F19020002: S&P 500 INDEX	94.0500 94.0500	8,095,361.83 8,095,361.83	14,182,081.65 14,182,081.65	0.09	6,086,719.82 6,086,719.82
20,000.000 EXXON MOBIL CORP 30231G102 KR2F10090002: INVESCO	94.0500 94.0500	1,488,200.10 1,488,200.10	1,881,000.00 1,881,000.00	0.01	392,799.90 392,799.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
331,779.000 EXXON MOBIL CORP 30231G102 KR2F19020002: S&P 500 INDEX	94.0500 94.0500	13,134,560.86 13,134,560.86	31,203,814.95 31,203,814.95	0.20	18,069,254.09 18,069,254.09
1,700.000 FBL FINANCIAL GROUP INC 30239F106 KR3F10020002: NTGI STRUCTURED	44.7000 44.7000	51,412.03 51,412.03	75,990.00 75,990.00	0.00	24,577.97 24,577.97
3,624.000 FBL FINANCIAL GROUP INC 30239F106 KR2F10020002: NTGI STRUCTURED	44.7000 44.7000	74,628.02 74,628.02	161,992.80 161,992.80	0.00	87,364.78 87,364.78
5,608.000 FEI CO 30241L109 KR2F10020002: NTGI STRUCTURED	75.4200 75.4200	184,836.04 184,836.04	422,955.36 422,955.36	0.00	238,119.32 238,119.32
8,020.000 FEI CO 30241L109 KR3F10060002: WESTFIELD CAPITAL	75.4200 75.4200	698,124.10 698,124.10	604,868.40 604,868.40	0.00	-93,255.70 -93,255.70
20,820.000 FEI CO 30241L109 KR2F10060002: WESTFIELD CAPITAL	75.4200 75.4200	1,811,510.69 1,811,510.69	1,570,244.40 1,570,244.40	0.01	-241,266.29 -241,266.29
2,699.000 FEI CO 30241L109 KR3F10020002: NTGI STRUCTURED	75.4200 75.4200	140,335.97 140,335.97	203,558.58 203,558.58	0.00	63,222.61 63,222.61
300.000 FFD FINANCIAL CORP 30243C107 KR3F10020002: NTGI STRUCTURED	25.5000 25.5000	4,336.50 4,336.50	7,650.00 7,650.00	0.00	3,313.50 3,313.50
456.000 FFD FINANCIAL CORP 30243C107 KR2F10020002: NTGI STRUCTURED	25.5000 25.5000	6,659.31 6,659.31	11,628.00 11,628.00	0.00	4,968.69 4,968.69
11,026.000 FLIR SYSTEMS INC 302445101 KR2F19020002: S&P 500 INDEX	31.3400 31.3400	347,824.62 347,824.62	345,554.84 345,554.84	0.00	-2,269.78 -2,269.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,011.000 FLIR SYSTEMS INC 302445101 KR3F19020002: S&P 500 INDEX	31.3400 31.3400	152,762.76 152,762.76	157,044.74 157,044.74	0.00	4,281.98 4,281.98
1,554.000 FBR & CO 30247C400 KR2F10020002: NTGI STRUCTURED	27.5200 27.5200	31,623.08 31,623.08	42,766.08 42,766.08	0.00	11,143.00 11,143.00
1,531.000 FBR & CO 30247C400 KR3F10020002: NTGI STRUCTURED	27.5200 27.5200	30,696.47 30,696.47	42,133.12 42,133.12	0.00	11,436.65 11,436.65
4,708.000 FMC CORP 302491303 KR3F19020002: S&P 500 INDEX	57.1900 57.1900	169,934.36 169,934.36	269,250.52 269,250.52	0.00	99,316.16 99,316.16
14,800.000 FMC CORP 302491303 KR2F10050002: SASCO CAPITAL	57.1900 57.1900	757,583.77 757,583.77	846,412.00 846,412.00	0.01	88,828.23 88,828.23
10,360.000 FMC CORP 302491303 KR2F19020002: S&P 500 INDEX	57.1900 57.1900	445,703.87 445,703.87	592,488.40 592,488.40	0.00	146,784.53 146,784.53
6,000.000 FMC CORP 302491303 KR3F10050002: SASCO CAPITAL	57.1900 57.1900	307,099.52 307,099.52	343,140.00 343,140.00	0.00	36,040.48 36,040.48
18,271.000 FMC TECHNOLOGIES INC 30249U101 KR2F19020002: S&P 500 INDEX	54.3100 54.3100	447,531.06 447,531.06	992,298.01 992,298.01	0.01	544,766.95 544,766.95
8,304.000 FMC TECHNOLOGIES INC 30249U101 KR3F19020002: S&P 500 INDEX	54.3100 54.3100	298,044.96 298,044.96	450,990.24 450,990.24	0.00	152,945.28 152,945.28
24,553.000 FNB CORP/PA 302520101 KR2F10020002: NTGI STRUCTURED	11.9900 11.9900	281,024.13 281,024.13	294,390.47 294,390.47	0.00	13,366.34 13,366.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,591.000 FNB CORP/PA 302520101 KR3F10020002: NTGI STRUCTURED	11.9900 11.9900	102,261.31 102,261.31	126,986.09 126,986.09	0.00	24,724.78 24,724.78
3,600.000 FVNB CORP COM 302674106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	127,872.00 127,872.00	0.00 0.00	0.00	-127,872.00 -127,872.00
5,468.000 FX ENERGY INC 302695101 KR2F10020002: NTGI STRUCTURED	3.0400 3.0400	37,668.88 37,668.88	16,622.72 16,622.72	0.00	-21,046.16 -21,046.16
2,100.000 FX ENERGY INC 302695101 KR3F10020002: NTGI STRUCTURED	3.0400 3.0400	16,632.00 16,632.00	6,384.00 6,384.00	0.00	-10,248.00 -10,248.00
4,400.000 FAB INDS INC COM 302747100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	64,523.50 64,523.50	0.00 0.00	0.00	-64,523.50 -64,523.50
2,166.000 FTD COS INC 30281V108 KR2F10020002: NTGI STRUCTURED	34.1100 34.1100	112,368.51 112,368.51	73,882.26 73,882.26	0.00	-38,486.25 -38,486.25
1,080.000 FTD COS INC 30281V108 KR3F10020002: NTGI STRUCTURED	34.1100 34.1100	23,777.40 23,777.40	36,838.80 36,838.80	0.00	13,061.40 13,061.40
1,953.000 FTI CONSULTING INC 302941109 KR3F10020002: NTGI STRUCTURED	34.9600 34.9600	52,393.54 52,393.54	68,276.88 68,276.88	0.00	15,883.34 15,883.34
4,499.000 FTI CONSULTING INC 302941109 KR2F10020002: NTGI STRUCTURED	34.9600 34.9600	145,710.48 145,710.48	157,285.04 157,285.04	0.00	11,574.56 11,574.56
68,950.000 FACEBOOK INC 30303M102 KR3F19020002: S&P 500 INDEX	79.0400 79.0400	4,012,259.14 4,012,259.14	5,449,808.00 5,449,808.00	0.03	1,437,548.86 1,437,548.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,400.000 FACEBOOK INC 30303M102 KR3F10060002: WESTFIELD CAPITAL	79.0400 79.0400	540,431.26 540,431.26	822,016.00 822,016.00	0.01	281,584.74 281,584.74
151,707.000 FACEBOOK INC 30303M102 KR2F19020002: S&P 500 INDEX	79.0400 79.0400	8,848,692.31 8,848,692.31	11,990,921.28 11,990,921.28	0.08	3,142,228.97 3,142,228.97
26,990.000 FACEBOOK INC 30303M102 KR2F10060002: WESTFIELD CAPITAL	79.0400 79.0400	1,369,839.78 1,369,839.78	2,133,289.60 2,133,289.60	0.01	763,449.82 763,449.82
5,731.000 FACTORY 2-U STORES INC 303072102 KR2F10020002: NTGI STRUCTURED	0.0012 0.0012	156,965.08 156,965.08	6.88 6.88	0.00	-156,958.20 -156,958.20
5,712.000 FAIR ISAAC CORP 303250104 KR2F10020002: NTGI STRUCTURED	55.1000 55.1000	161,031.11 161,031.11	314,731.20 314,731.20	0.00	153,700.09 153,700.09
2,800.000 FAIR ISAAC CORP 303250104 KR3F10020002: NTGI STRUCTURED	55.1000 55.1000	86,345.60 86,345.60	154,280.00 154,280.00	0.00	67,934.40 67,934.40
7,200.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103 KR3F10020002: NTGI STRUCTURED	15.5300 15.5300	113,723.78 113,723.78	111,816.00 111,816.00	0.00	-1,907.78 -1,907.78
14,760.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103 KR2F10020002: NTGI STRUCTURED	15.5300 15.5300	133,786.58 133,786.58	229,222.80 229,222.80	0.00	95,436.22 95,436.22
32,600.000 FAIRPOINT COMMUNICATIONS INC 305560104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	354,682.69 354,682.69	0.00 0.00	0.00	-354,682.69 -354,682.69
7,000.000 FALCON PRODS INC 306075102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	64,219.22 64,219.22	0.00 0.00	0.00	-64,219.22 -64,219.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,630.000 FALCONSTOR SOFTWARE INC 306137100 KR2F10020002: NTGI STRUCTURED	1.1500 1.1500	54,891.36 54,891.36	6,474.50 6,474.50	0.00	-48,416.86 -48,416.86
2,200.000 FALCONSTOR SOFTWARE INC 306137100 KR3F10020002: NTGI STRUCTURED	1.1500 1.1500	8,338.00 8,338.00	2,530.00 2,530.00	0.00	-5,808.00 -5,808.00
7,447.000 FAMILY DOLLAR STORES INC 307000109 KR2F19020002: S&P 500 INDEX	77.2400 77.2400	398,414.57 398,414.57	575,206.28 575,206.28	0.00	176,791.71 176,791.71
3,385.000 FAMILY DOLLAR STORES INC 307000109 KR3F19020002: S&P 500 INDEX	77.2400 77.2400	134,182.78 134,182.78	261,457.40 261,457.40	0.00	127,274.62 127,274.62
800.000 FAMOUS DAVE'S OF AMERICA INC 307068106 KR3F10020002: NTGI STRUCTURED	26.9200 26.9200	7,200.00 7,200.00	21,536.00 21,536.00	0.00	14,336.00 14,336.00
2,143.000 FAMOUS DAVE'S OF AMERICA INC 307068106 KR2F10020002: NTGI STRUCTURED	26.9200 26.9200	6,315.22 6,315.22	57,689.56 57,689.56	0.00	51,374.34 51,374.34
800.000 FARMER BROS CO 307675108 KR3F10020002: NTGI STRUCTURED	28.9500 28.9500	7,392.00 7,392.00	23,160.00 23,160.00	0.00	15,768.00 15,768.00
1,981.000 FARMER BROS CO 307675108 KR2F10020002: NTGI STRUCTURED	28.9500 28.9500	36,486.87 36,486.87	57,349.95 57,349.95	0.00	20,863.08 20,863.08
900.000 FARMERS CAPITAL BANK CORP 309562106 KR3F10020002: NTGI STRUCTURED	22.5300 22.5300	5,175.00 5,175.00	20,277.00 20,277.00	0.00	15,102.00 15,102.00
2,187.000 FARMERS CAPITAL BANK CORP 309562106 KR2F10020002: NTGI STRUCTURED	22.5300 22.5300	73,932.25 73,932.25	49,273.11 49,273.11	0.00	-24,659.14 -24,659.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 FARO TECHNOLOGIES INC 311642102 KR2F10020002: NTGI STRUCTURED	50.7500 50.7500	23,546.60 23,546.60	106,575.00 106,575.00	0.00	83,028.40 83,028.40
1,000.000 FARO TECHNOLOGIES INC 311642102 KR3F10020002: NTGI STRUCTURED	50.7500 50.7500	40,923.64 40,923.64	50,750.00 50,750.00	0.00	9,826.36 9,826.36
21,241.000 FASTENAL CO 311900104 KR2F19020002: S&P 500 INDEX	44.9000 44.9000	600,221.46 600,221.46	953,720.90 953,720.90	0.01	353,499.44 353,499.44
9,654.000 FASTENAL CO 311900104 KR3F19020002: S&P 500 INDEX	44.9000 44.9000	264,749.11 264,749.11	433,464.60 433,464.60	0.00	168,715.49 168,715.49
23,100.000 FEDDERS CORP 313135501 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	140,550.14 140,550.14	0.00 0.00	0.00	-140,550.14 -140,550.14
100.000 FEDERAL AGRICULTURAL MORTGAGE 313148306 KR3F10020002: NTGI STRUCTURED	32.1400 32.1400	1,955.00 1,955.00	3,214.00 3,214.00	0.00	1,259.00 1,259.00
194.000 FEDERAL AGRICULTURAL MORTGAGE 313148306 KR2F10020002: NTGI STRUCTURED	32.1400 32.1400	6,757.59 6,757.59	6,235.16 6,235.16	0.00	-522.43 -522.43
2,400.000 FEDERAL MOGUL CORP COM 313549107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,002.00 8,002.00	0.00 0.00	0.00	-8,002.00 -8,002.00
181.000 FEDERAL-MOGUL CORP 313549115 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	0.00 0.00	0.18 0.18	0.00	0.18 0.18
300.000 FEDERAL SCREW WORKS 313819104 KR3F10020002: NTGI STRUCTURED	2.7500 2.7500	1,679.50 1,679.50	825.00 825.00	0.00	-854.50 -854.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
515.000 FEDERAL SCREW WORKS 313819104 KR2F10020002: NTGI STRUCTURED	2.7500 2.7500	15,919.13 15,919.13	1,416.25 1,416.25	0.00	-14,502.88 -14,502.88
3,800.000 FEDERAL SIGNAL CORP 313855108 KR3F10020002: NTGI STRUCTURED	13.2400 13.2400	22,762.00 22,762.00	50,312.00 50,312.00	0.00	27,550.00 27,550.00
10,110.000 FEDERAL SIGNAL CORP 313855108 KR2F10020002: NTGI STRUCTURED	13.2400 13.2400	104,480.70 104,480.70	133,856.40 133,856.40	0.00	29,375.70 29,375.70
872.000 FEDERATED NATIONAL HOLDING CO 31422T101 KR2F10020002: NTGI STRUCTURED	28.0900 28.0900	16,891.60 16,891.60	24,494.48 24,494.48	0.00	7,602.88 7,602.88
400.000 FEDERATED NATIONAL HOLDING CO 31422T101 KR3F10020002: NTGI STRUCTURED	28.0900 28.0900	1,080.00 1,080.00	11,236.00 11,236.00	0.00	10,156.00 10,156.00
9,386.000 FEDEX CORP 31428X106 KR3F19020002: S&P 500 INDEX	161.4500 161.4500	643,209.04 643,209.04	1,515,369.70 1,515,369.70	0.01	872,160.66 872,160.66
20,651.000 FEDEX CORP 31428X106 KR2F19020002: S&P 500 INDEX	161.4500 161.4500	1,405,831.85 1,405,831.85	3,334,103.95 3,334,103.95	0.02	1,928,272.10 1,928,272.10
5,749.000 FELCOR LODGING TRUST INC 31430F101 KR2F10020002: NTGI STRUCTURED	9.3600 9.3600	105,907.28 105,907.28	53,810.64 53,810.64	0.00	-52,096.64 -52,096.64
6,100.000 FELCOR LODGING TRUST INC 31430F101 KR3F10020002: NTGI STRUCTURED	9.3600 9.3600	25,482.68 25,482.68	57,096.00 57,096.00	0.00	31,613.32 31,613.32
5,100.000 FERRO CORP 315405100 KR3F10020002: NTGI STRUCTURED	14.4900 14.4900	61,341.86 61,341.86	73,899.00 73,899.00	0.00	12,557.14 12,557.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,108.000 FERRO CORP 315405100 KR2F10020002: NTGI STRUCTURED	14.4900 14.4900	133,975.13 133,975.13	146,464.92 146,464.92	0.00	12,489.79 12,489.79
5,763.000 F5 NETWORKS INC 315616102 KR2F19020002: S&P 500 INDEX	118.7400 118.7400	620,934.11 620,934.11	684,298.62 684,298.62	0.00	63,364.51 63,364.51
13,905.000 F5 NETWORKS INC 315616102 KR2F10030002: SYSTEMATIC	118.7400 118.7400	1,508,771.93 1,508,771.93	1,651,079.70 1,651,079.70	0.01	142,307.77 142,307.77
10,230.000 F5 NETWORKS INC 315616102 KR2F10060002: WESTFIELD CAPITAL	118.7400 118.7400	1,232,029.20 1,232,029.20	1,214,710.20 1,214,710.20	0.01	-17,319.00 -17,319.00
2,619.000 F5 NETWORKS INC 315616102 KR3F19020002: S&P 500 INDEX	118.7400 118.7400	287,264.49 287,264.49	310,980.06 310,980.06	0.00	23,715.57 23,715.57
5,415.000 F5 NETWORKS INC 315616102 KR3F10030002: SYSTEMATIC	118.7400 118.7400	588,351.15 588,351.15	642,977.10 642,977.10	0.00	54,625.95 54,625.95
3,930.000 F5 NETWORKS INC 315616102 KR3F10060002: WESTFIELD CAPITAL	118.7400 118.7400	473,304.70 473,304.70	466,648.20 466,648.20	0.00	-6,656.50 -6,656.50
7,024.000 FIBERCORE INC 31563B109 KR2F10020002: NTGI STRUCTURED	0.0021 0.0021	11,984.28 11,984.28	14.75 14.75	0.00	-11,969.53 -11,969.53
400.000 FIBERCORE INC 31563B109 KR3F10020002: NTGI STRUCTURED	0.0021 0.0021	4.44 4.44	0.84 0.84	0.00	-3.60 -3.60
6,800.000 FIBERMARK INC COM 315646109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	79,665.13 79,665.13	0.00 0.00	0.00	-79,665.13 -79,665.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,092.000 FIDELITY NATIONAL INFORMATION 31620M106 KR3F19020002: S&P 500 INDEX	56.3000 56.3000	325,636.59 325,636.59	568,179.60 568,179.60	0.00	242,543.01 242,543.01
22,205.000 FIDELITY NATIONAL INFORMATION 31620M106 KR2F19020002: S&P 500 INDEX	56.3000 56.3000	730,396.15 730,396.15	1,250,141.50 1,250,141.50	0.01	519,745.35 519,745.35
2,566.000 FIDELITY SOUTHERN CORP 316394105 KR2F10020002: NTGI STRUCTURED	13.7000 13.7000	19,059.38 19,059.38	35,154.20 35,154.20	0.00	16,094.82 16,094.82
768.000 FIDELITY SOUTHERN CORP 316394105 KR3F10020002: NTGI STRUCTURED	13.7000 13.7000	4,628.50 4,628.50	10,521.60 10,521.60	0.00	5,893.10 5,893.10
64,901.000 FIFTH THIRD BANCORP 316773100 KR2F19020002: S&P 500 INDEX	20.0200 20.0200	926,529.25 926,529.25	1,299,318.02 1,299,318.02	0.01	372,788.77 372,788.77
29,497.000 FIFTH THIRD BANCORP 316773100 KR3F19020002: S&P 500 INDEX	20.0200 20.0200	386,034.88 386,034.88	590,529.94 590,529.94	0.00	204,495.06 204,495.06
2,465.000 FINANCIAL ENGINES INC 317485100 KR3F10020002: NTGI STRUCTURED	34.2150 34.2150	68,211.24 68,211.24	84,339.98 84,339.98	0.00	16,128.74 16,128.74
4,734.000 FINANCIAL ENGINES INC 317485100 KR2F10020002: NTGI STRUCTURED	34.2150 34.2150	208,669.97 208,669.97	161,973.81 161,973.81	0.00	-46,696.16 -46,696.16
637.000 FINANCIAL INSTITUTIONS INC 317585404 KR2F10020002: NTGI STRUCTURED	22.4800 22.4800	13,601.88 13,601.88	14,319.76 14,319.76	0.00	717.88 717.88
300.000 FINANCIAL INSTITUTIONS INC 317585404 KR3F10020002: NTGI STRUCTURED	22.4800 22.4800	4,767.00 4,767.00	6,744.00 6,744.00	0.00	1,977.00 1,977.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,067.000 FINISAR CORP 31787A507 KR2F10020002: NTGI STRUCTURED	16.6300 16.6300	242,182.72 242,182.72	200,674.21 200,674.21	0.00	-41,508.51 -41,508.51
5,214.000 FINISAR CORP 31787A507 KR3F10020002: NTGI STRUCTURED	16.6300 16.6300	102,285.46 102,285.46	86,708.82 86,708.82	0.00	-15,576.64 -15,576.64
4,800.000 FINLAY ENTERPRISES INC COM NEW 317884203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	63,662.48 63,662.48	0.00 0.00	0.00	-63,662.48 -63,662.48
3,000.000 FINISH LINE INC/THE 317923100 KR3F10020002: NTGI STRUCTURED	25.0300 25.0300	66,491.91 66,491.91	75,090.00 75,090.00	0.00	8,598.09 8,598.09
6,260.000 FINISH LINE INC/THE 317923100 KR2F10020002: NTGI STRUCTURED	25.0300 25.0300	42,620.99 42,620.99	156,687.80 156,687.80	0.00	114,066.81 114,066.81
50,900.000 FINOVA GROUP INC COM 317928109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	136,412.00 136,412.00	0.00 0.00	0.00	-136,412.00 -136,412.00
5,246.000 FIREEYE INC 31816Q101 KR3F41200002: DAG VENTURES III QP	30.5600 30.5600	166,350.66 166,350.66	160,317.76 160,317.76	0.00	-6,032.90 -6,032.90
47,214.000 FIREEYE INC 31816Q101 KR2F41200002: DAG VENTURES III QP	30.5600 30.5600	1,497,155.94 1,497,155.94	1,442,859.84 1,442,859.84	0.01	-54,296.10 -54,296.10
1,700.000 FIRST ACCEPTANCE CORP 318457108 KR3F10020002: NTGI STRUCTURED	2.4600 2.4600	2,958.00 2,958.00	4,182.00 4,182.00	0.00	1,224.00 1,224.00
5,831.000 FIRST ACCEPTANCE CORP 318457108 KR2F10020002: NTGI STRUCTURED	2.4600 2.4600	61,948.21 61,948.21	14,344.26 14,344.26	0.00	-47,603.95 -47,603.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,456.000 FIRST AMERICAN FINANCIAL CORP 31847R102 KR2F10020002: NTGI STRUCTURED	27.1200 27.1200	226,665.70 226,665.70	283,566.72 283,566.72	0.00	56,901.02 56,901.02
5,591.000 FIRST AMERICAN FINANCIAL CORP 31847R102 KR3F10020002: NTGI STRUCTURED	27.1200 27.1200	133,850.02 133,850.02	151,627.92 151,627.92	0.00	17,777.90 17,777.90
2,059.000 FIRST BANCORP INC/ME 31866P102 KR2F10020002: NTGI STRUCTURED	16.6700 16.6700	38,007.13 38,007.13	34,323.53 34,323.53	0.00	-3,683.60 -3,683.60
800.000 FIRST BANCORP INC/ME 31866P102 KR3F10020002: NTGI STRUCTURED	16.6700 16.6700	11,400.00 11,400.00	13,336.00 13,336.00	0.00	1,936.00 1,936.00
300.000 FIRST BANCORP/PUERTO RICO 318672706 KR3F10020002: NTGI STRUCTURED	4.7500 4.7500	1,231.10 1,231.10	1,425.00 1,425.00	0.00	193.90 193.90
619.000 FIRST BANCORP/PUERTO RICO 318672706 KR2F10020002: NTGI STRUCTURED	4.7500 4.7500	66,075.19 66,075.19	2,940.25 2,940.25	0.00	-63,134.94 -63,134.94
900.000 FIRST BANCORP/TROY NC 318910106 KR3F10020002: NTGI STRUCTURED	16.0200 16.0200	9,486.00 9,486.00	14,418.00 14,418.00	0.00	4,932.00 4,932.00
2,171.000 FIRST BANCORP/TROY NC 318910106 KR2F10020002: NTGI STRUCTURED	16.0200 16.0200	22,553.36 22,553.36	34,779.42 34,779.42	0.00	12,226.06 12,226.06
1,400.000 FIRST BUSEY CORP 319383105 KR3F10020002: NTGI STRUCTURED	5.5700 5.5700	7,042.00 7,042.00	7,798.00 7,798.00	0.00	756.00 756.00
3,703.000 FIRST BUSEY CORP 319383105 KR2F10020002: NTGI STRUCTURED	5.5700 5.5700	56,202.15 56,202.15	20,625.71 20,625.71	0.00	-35,576.44 -35,576.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,664.000 FIRST CASH FINANCIAL SERVICES 31942D107 KR2F10020002: NTGI STRUCTURED	55.9800 55.9800	46,052.16 46,052.16	205,110.72 205,110.72	0.00	159,058.56 159,058.56
1,700.000 FIRST CASH FINANCIAL SERVICES 31942D107 KR3F10020002: NTGI STRUCTURED	55.9800 55.9800	70,053.67 70,053.67	95,166.00 95,166.00	0.00	25,112.33 25,112.33
1,328.000 FIRST CITIZENS BANCSHARES INC/ 31946M103 KR2F10020002: NTGI STRUCTURED	216.6300 216.6300	122,282.68 122,282.68	287,684.64 287,684.64	0.00	165,401.96 165,401.96
741.000 FIRST CITIZENS BANCSHARES INC/ 31946M103 KR3F10020002: NTGI STRUCTURED	216.6300 216.6300	135,693.81 135,693.81	160,522.83 160,522.83	0.00	24,829.02 24,829.02
13,122.000 FIRST COMMONWEALTH FINANCIAL C 319829107 KR2F10020002: NTGI STRUCTURED	8.3900 8.3900	132,037.38 132,037.38	110,093.58 110,093.58	0.00	-21,943.80 -21,943.80
6,400.000 FIRST COMMONWEALTH FINANCIAL C 319829107 KR3F10020002: NTGI STRUCTURED	8.3900 8.3900	33,540.44 33,540.44	53,696.00 53,696.00	0.00	20,155.56 20,155.56
536.000 FIRST COMMUNITY BANCSHARES INC 31983A103 KR2F10020002: NTGI STRUCTURED	14.2900 14.2900	17,803.41 17,803.41	7,659.44 7,659.44	0.00	-10,143.97 -10,143.97
200.000 FIRST COMMUNITY BANCSHARES INC 31983A103 KR3F10020002: NTGI STRUCTURED	14.2900 14.2900	2,744.00 2,744.00	2,858.00 2,858.00	0.00	114.00 114.00
1,400.000 FIRST DEFIANCE FINANCIAL CORP 32006W106 KR3F10020002: NTGI STRUCTURED	27.0100 27.0100	19,950.00 19,950.00	37,814.00 37,814.00	0.00	17,864.00 17,864.00
3,692.000 FIRST DEFIANCE FINANCIAL CORP 32006W106 KR2F10020002: NTGI STRUCTURED	27.0100 27.0100	57,995.80 57,995.80	99,720.92 99,720.92	0.00	41,725.12 41,725.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,800.000 FIRST FINANCIAL BANCORP 320209109 KR3F10020002: NTGI STRUCTURED	15.8300 15.8300	75,528.80 75,528.80	75,984.00 75,984.00	0.00	455.20 455.20
9,874.000 FIRST FINANCIAL BANCORP 320209109 KR2F10020002: NTGI STRUCTURED	15.8300 15.8300	173,983.00 173,983.00	156,305.42 156,305.42	0.00	-17,677.58 -17,677.58
9,562.000 FIRST FINANCIAL BANKSHARES INC 32020R109 KR2F10020002: NTGI STRUCTURED	27.7900 27.7900	86,734.95 86,734.95	265,727.98 265,727.98	0.00	178,993.03 178,993.03
4,800.000 FIRST FINANCIAL BANKSHARES INC 32020R109 KR3F10020002: NTGI STRUCTURED	27.7900 27.7900	81,668.38 81,668.38	133,392.00 133,392.00	0.00	51,723.62 51,723.62
2,687.000 FIRST FINANCIAL CORP/IN 320218100 KR2F10020002: NTGI STRUCTURED	30.9500 30.9500	51,279.50 51,279.50	83,162.65 83,162.65	0.00	31,883.15 31,883.15
1,200.000 FIRST FINANCIAL CORP/IN 320218100 KR3F10020002: NTGI STRUCTURED	30.9500 30.9500	38,700.86 38,700.86	37,140.00 37,140.00	0.00	-1,560.86 -1,560.86
20.000 FIRST FINANCIAL SERVICE CORP 32022D108 KR2F10020002: NTGI STRUCTURED	3.5900 3.5900	448.13 448.13	71.80 71.80	0.00	-376.33 -376.33
200.000 FIRST FINANCIAL SERVICE CORP 32022D108 KR3F10020002: NTGI STRUCTURED	3.5900 3.5900	383.50 383.50	718.00 718.00	0.00	334.50 334.50
0.827 FIRST HORIZON NATIONAL CORP 320517105 KR2F10020002: NTGI STRUCTURED	12.2800 12.2800	0.00 0.00	10.16 10.16	0.00	10.16 10.16
8.465 FIRST HORIZON NATIONAL CORP 320517105 KR3F19010002: TRANSITION ACCT	12.2800 12.2800	98.67 98.67	103.95 103.95	0.00	5.28 5.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7.116 FIRST HORIZON NATIONAL CORP 320517105 KR2F19010002: TRANSITION ACCT	12.2800 12.2800	82.97 82.97	87.38 87.38	0.00	4.41 4.41
1,200.000 FIRST INDEPENDENCE CORP/KS 32054B103 KR2F10020002: NTGI STRUCTURED	14.2500 14.2500	12,799.50 12,799.50	17,100.00 17,100.00	0.00	4,300.50 4,300.50
12,753.000 FIRST INDUSTRIAL REALTY TRUST 32054K103 KR2F10020002: NTGI STRUCTURED	16.9100 16.9100	252,787.58 252,787.58	215,653.23 215,653.23	0.00	-37,134.35 -37,134.35
6,300.000 FIRST INDUSTRIAL REALTY TRUST 32054K103 KR3F10020002: NTGI STRUCTURED	16.9100 16.9100	83,463.53 83,463.53	106,533.00 106,533.00	0.00	23,069.47 23,069.47
1,100.000 FIRST OF LONG ISLAND CORP/THE 320734106 KR3F10020002: NTGI STRUCTURED	34.4500 34.4500	29,167.42 29,167.42	37,895.00 37,895.00	0.00	8,727.58 8,727.58
1,893.000 FIRST OF LONG ISLAND CORP/THE 320734106 KR2F10020002: NTGI STRUCTURED	34.4500 34.4500	23,539.18 23,539.18	65,213.85 65,213.85	0.00	41,674.67 41,674.67
324.000 FIRST MARBLEHEAD CORP/THE 320771207 KR2F10020002: NTGI STRUCTURED	2.8400 2.8400	10,705.34 10,705.34	920.16 920.16	0.00	-9,785.18 -9,785.18
140.000 FIRST MARBLEHEAD CORP/THE 320771207 KR3F10020002: NTGI STRUCTURED	2.8400 2.8400	2,058.00 2,058.00	397.60 397.60	0.00	-1,660.40 -1,660.40
4,513.000 FIRST MARINER BANCORP 320795107 KR2F10020002: NTGI STRUCTURED	0.0510 0.0510	16,997.04 16,997.04	230.16 230.16	0.00	-16,766.88 -16,766.88
300.000 FIRST MARINER BANCORP 320795107 KR3F10020002: NTGI STRUCTURED	0.0510 0.0510	43.50 43.50	15.30 15.30	0.00	-28.20 -28.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,268.000 FIRST MERCHANTS CORP 320817109 KR2F10020002: NTGI STRUCTURED	20.2100 20.2100	112,049.73 112,049.73	126,676.28 126,676.28	0.00	14,626.55 14,626.55
2,040.000 FIRST MERCHANTS CORP 320817109 KR3F10020002: NTGI STRUCTURED	20.2100 20.2100	17,194.00 17,194.00	41,228.40 41,228.40	0.00	24,034.40 24,034.40
5,900.000 FIRST MIDWEST BANCORP INC/IL 320867104 KR3F10020002: NTGI STRUCTURED	16.0900 16.0900	67,819.89 67,819.89	94,931.00 94,931.00	0.00	27,111.11 27,111.11
11,901.000 FIRST MIDWEST BANCORP INC/IL 320867104 KR2F10020002: NTGI STRUCTURED	16.0900 16.0900	242,186.30 242,186.30	191,487.09 191,487.09	0.00	-50,699.21 -50,699.21
5,000.000 FIRST HUMANICS G/O IL 320ESC114 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7,029.000 FIRST POTOMAC REALTY TRUST 33610F109 KR2F10020002: NTGI STRUCTURED	11.7500 11.7500	133,964.82 133,964.82	82,590.75 82,590.75	0.00	-51,374.07 -51,374.07
3,300.000 FIRST POTOMAC REALTY TRUST 33610F109 KR3F10020002: NTGI STRUCTURED	11.7500 11.7500	48,762.63 48,762.63	38,775.00 38,775.00	0.00	-9,987.63 -9,987.63
4,449.000 FIRST PLACE FINANCIAL CORP/OH 33610T109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	55,796.42 55,796.42	0.00 0.00	0.00	-55,796.42 -55,796.42
1,500.000 FIRST PLACE FINANCIAL CORP/OH 33610T109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1,695.00 1,695.00	0.00 0.00	0.00	-1,695.00 -1,695.00
40.000 FIRST SECURITY GROUP INC/TN 336312202 KR2F10020002: NTGI STRUCTURED	1.9800 1.9800	4,691.93 4,691.93	79.20 79.20	0.00	-4,612.73 -4,612.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 FIRST SECURITY GROUP INC/TN 336312202 KR3F10020002: NTGI STRUCTURED	1.9800 1.9800	230.50 230.50	198.00 198.00	0.00	-32.50 -32.50
2,657.000 FIRST SOLAR INC 336433107 KR3F19020002: S&P 500 INDEX	65.8100 65.8100	201,508.38 201,508.38	174,857.17 174,857.17	0.00	-26,651.21 -26,651.21
18,730.000 FIRST SOLAR INC 336433107 KR2F10030002: SYSTEMATIC	65.8100 65.8100	1,148,844.99 1,148,844.99	1,232,621.30 1,232,621.30	0.01	83,776.31 83,776.31
7,250.000 FIRST SOLAR INC 336433107 KR3F10030002: SYSTEMATIC	65.8100 65.8100	445,196.44 445,196.44	477,122.50 477,122.50	0.00	31,926.06 31,926.06
5,846.000 FIRST SOLAR INC 336433107 KR2F19020002: S&P 500 INDEX	65.8100 65.8100	494,874.58 494,874.58	384,725.26 384,725.26	0.00	-110,149.32 -110,149.32
2,469.000 FIRST STATE BANCORPORATION/NM 336453105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,048.83 20,048.83	0.00 0.00	0.00	-20,048.83 -20,048.83
200.000 FIRST STATE BANCORPORATION/NM 336453105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.54 1.54	0.00 0.00	0.00	-1.54 -1.54
591.000 FIRST SOUTH BANCORP INC/WASHIN 33646W100 KR2F10020002: NTGI STRUCTURED	8.0600 8.0600	7,516.61 7,516.61	4,763.46 4,763.46	0.00	-2,753.15 -2,753.15
300.000 FIRST SOUTH BANCORP INC/WASHIN 33646W100 KR3F10020002: NTGI STRUCTURED	8.1000 8.1000	1,020.00 1,020.00	2,430.00 2,430.00	0.00	1,410.00 1,410.00
2,586.000 1ST SOURCE CORP 336901103 KR2F10020002: NTGI STRUCTURED	28.4800 28.4800	63,102.60 63,102.60	73,649.28 73,649.28	0.00	10,546.68 10,546.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 1ST SOURCE CORP 336901103 KR3F10020002: NTGI STRUCTURED	28.4800 28.4800	24,679.71 24,679.71	34,176.00 34,176.00	0.00	9,496.29 9,496.29
500.000 FIRST UNITED CORP 33741H107 KR3F10020002: NTGI STRUCTURED	7.9700 7.9700	2,637.50 2,637.50	3,985.00 3,985.00	0.00	1,347.50 1,347.50
1,437.000 FIRST UNITED CORP 33741H107 KR2F10020002: NTGI STRUCTURED	7.9700 7.9700	17,162.91 17,162.91	11,452.89 11,452.89	0.00	-5,710.02 -5,710.02
2,780.000 FIRST VIRTUAL COMMUNICATIONS 337484307 INC COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	104,794.67 104,794.67	0.00 0.00	0.00	-104,794.67 -104,794.67
5,800.000 FISCHER IMAGING CORP 337719108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,907.00 68,907.00	0.00 0.00	0.00	-68,907.00 -68,907.00
8,812.000 FISERV INC 337738108 KR3F19020002: S&P 500 INDEX	64.6350 64.6350	201,093.33 201,093.33	569,563.62 569,563.62	0.00	368,470.29 368,470.29
19,388.000 FISERV INC 337738108 KR2F19020002: S&P 500 INDEX	64.6350 64.6350	631,039.19 631,039.19	1,253,143.38 1,253,143.38	0.01	622,104.19 622,104.19
9,577.000 FIRSTMERIT CORP 337915102 KR3F10020002: NTGI STRUCTURED	17.6000 17.6000	152,851.20 152,851.20	168,555.20 168,555.20	0.00	15,704.00 15,704.00
18,272.000 FIRSTMERIT CORP 337915102 KR2F10020002: NTGI STRUCTURED	17.6000 17.6000	364,802.97 364,802.97	321,587.20 321,587.20	0.00	-43,215.77 -43,215.77
20.000 FLAGSTAR BANCORP INC 337930705 KR3F10020002: NTGI STRUCTURED	16.8300 16.8300	256.00 256.00	336.60 336.60	0.00	80.60 80.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83.000 FLAGSTAR BANCORP INC 337930705 KR2F10020002: NTGI STRUCTURED	16.8300 16.8300	41,481.18 41,481.18	1,396.89 1,396.89	0.00	-40,084.29 -40,084.29
32,701.000 FIRSTENERGY CORP 337932107 KR2F19020002: S&P 500 INDEX	33.5700 33.5700	1,268,393.08 1,268,393.08	1,097,772.57 1,097,772.57	0.01	-170,620.51 -170,620.51
14,863.000 FIRSTENERGY CORP 337932107 KR3F19020002: S&P 500 INDEX	33.5700 33.5700	536,552.91 536,552.91	498,950.91 498,950.91	0.00	-37,602.00 -37,602.00
3,887.000 FIVE BELOW INC 33829M101 KR2F10020002: NTGI STRUCTURED	39.6100 39.6100	154,735.81 154,735.81	153,964.07 153,964.07	0.00	-771.74 -771.74
3,465.000 FIVE BELOW INC 33829M101 KR3F10020002: NTGI STRUCTURED	39.6100 39.6100	138,235.34 138,235.34	137,248.65 137,248.65	0.00	-986.69 -986.69
4,500.000 FIVE OAKS INVESTMENT CORP 33830W106 KR2F10020002: NTGI STRUCTURED	10.5000 10.5000	52,832.32 52,832.32	47,250.00 47,250.00	0.00	-5,582.32 -5,582.32
1,200.000 FIVE STAR QUALITY CARE INC 33832D106 KR3F10020002: NTGI STRUCTURED	3.7700 3.7700	6,576.00 6,576.00	4,524.00 4,524.00	0.00	-2,052.00 -2,052.00
3,186.000 FIVE STAR QUALITY CARE INC 33832D106 KR2F10020002: NTGI STRUCTURED	3.7700 3.7700	10,204.84 10,204.84	12,011.22 12,011.22	0.00	1,806.38 1,806.38
19.000 FLANIGAN'S ENTERPRISES INC 338517105 KR2F10020002: NTGI STRUCTURED	19.7500 19.7500	90.25 90.25	375.25 375.25	0.00	285.00 285.00
100.000 FLANIGAN'S ENTERPRISES INC 338517105 KR3F10020002: NTGI STRUCTURED	19.7500 19.7500	800.50 800.50	1,975.00 1,975.00	0.00	1,174.50 1,174.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,000.000 FLEETWOOD ENTERPRISES INC COM 339099103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	246,882.38 246,882.38	0.00 0.00	0.00	-246,882.38 -246,882.38
200.000 FLEXSTEEL INDUSTRIES INC 339382103 KR3F10020002: NTGI STRUCTURED	33.7300 33.7300	2,868.00 2,868.00	6,746.00 6,746.00	0.00	3,878.00 3,878.00
531.000 FLEXSTEEL INDUSTRIES INC 339382103 KR2F10020002: NTGI STRUCTURED	33.7300 33.7300	7,226.83 7,226.83	17,910.63 17,910.63	0.00	10,683.80 10,683.80
6,363.000 FLOTEK INDUSTRIES INC 343389102 KR2F10020002: NTGI STRUCTURED	26.0700 26.0700	132,883.14 132,883.14	165,883.41 165,883.41	0.00	33,000.27 33,000.27
2,400.000 FLOTEK INDUSTRIES INC 343389102 KR3F10020002: NTGI STRUCTURED	26.0700 26.0700	35,646.60 35,646.60	62,568.00 62,568.00	0.00	26,921.40 26,921.40
12,254.000 FLUOR CORP 343412102 KR2F19020002: S&P 500 INDEX	66.7900 66.7900	260,353.26 260,353.26	818,444.66 818,444.66	0.01	558,091.40 558,091.40
5,569.000 FLUOR CORP 343412102 KR3F19020002: S&P 500 INDEX	66.7900 66.7900	341,079.95 341,079.95	371,953.51 371,953.51	0.00	30,873.56 30,873.56
10,643.000 FLOWSERVE CORP 34354P105 KR2F19020002: S&P 500 INDEX	70.5200 70.5200	393,040.11 393,040.11	750,544.36 750,544.36	0.00	357,504.25 357,504.25
4,837.000 FLOWSERVE CORP 34354P105 KR3F19020002: S&P 500 INDEX	70.5200 70.5200	178,695.62 178,695.62	341,105.24 341,105.24	0.00	162,409.62 162,409.62
7,300.000 FLOUR CITY INTL INC COM NEW 343858205 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	12,554.28 12,554.28	0.00 0.00	0.00	-12,554.28 -12,554.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,365.000 FLUIDIGM CORP 34385P108 KR2F10020002: NTGI STRUCTURED	24.5000 24.5000	41,796.15 41,796.15	57,942.50 57,942.50	0.00	16,146.35 16,146.35
3,585.000 FLUIDIGM CORP 34385P108 KR3F10020002: NTGI STRUCTURED	24.5000 24.5000	58,226.52 58,226.52	87,832.50 87,832.50	0.00	29,605.98 29,605.98
1,000.000 FLUSHING FINANCIAL CORP 343873105 KR3F10020002: NTGI STRUCTURED	18.2700 18.2700	12,470.00 12,470.00	18,270.00 18,270.00	0.00	5,800.00 5,800.00
2,820.000 FLUSHING FINANCIAL CORP 343873105 KR2F10020002: NTGI STRUCTURED	18.2700 18.2700	22,163.56 22,163.56	51,521.40 51,521.40	0.00	29,357.84 29,357.84
29,300.000 FLYI INC 34407T104 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	294,023.18 294,023.18	0.00 0.00	0.00	-294,023.18 -294,023.18
9,459.000 FOAMEX INTL INC COM NEW 344123203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	80,869.95 80,869.95	0.00 0.00	0.00	-80,869.95 -80,869.95
19,974.000 FOCUS ENHANCEMENTS INC 344159108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	27,265.31 27,265.31	0.00 0.00	0.00	-27,265.31 -27,265.31
14,675.000 FOOT LOCKER INC 344849104 KR3F10030002: SYSTEMATIC	55.6500 55.6500	734,473.75 734,473.75	816,663.75 816,663.75	0.01	82,190.00 82,190.00
37,890.000 FOOT LOCKER INC 344849104 KR2F10030002: SYSTEMATIC	55.6500 55.6500	1,896,004.11 1,896,004.11	2,108,578.50 2,108,578.50	0.01	212,574.39 212,574.39
5,500.000 FOOTBALL EQUITIES INC 344869102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,772.16 11,772.16	0.00 0.00	0.00	-11,772.16 -11,772.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 FOOTSTAR INC 344912209 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	625.00 625.00	0.00 0.00	0.00	-625.00 -625.00
17,000.000 FOOTSTAR INC 344912209 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	541,291.46 541,291.46	0.00 0.00	0.00	-541,291.46 -541,291.46
301,731.000 FORD MOTOR CO 345370860 KR2F19020002: S&P 500 INDEX	14.7900 14.7900	2,112,261.57 2,112,261.57	4,462,601.49 4,462,601.49	0.03	2,350,339.92 2,350,339.92
137,136.000 FORD MOTOR CO 345370860 KR3F19020002: S&P 500 INDEX	14.7900 14.7900	1,145,087.51 1,145,087.51	2,028,241.44 2,028,241.44	0.01	883,153.93 883,153.93
11,570.000 FOREST OIL CORP 346091705 KR2F10020002: NTGI STRUCTURED	1.1700 1.1700	75,673.63 75,673.63	13,536.90 13,536.90	0.00	-62,136.73 -62,136.73
979.000 FOREST OIL CORP 346091705 KR3F10020002: NTGI STRUCTURED	1.1700 1.1700	7,069.35 7,069.35	1,145.43 1,145.43	0.00	-5,923.92 -5,923.92
3,780.000 FORESTAR GROUP INC 346233109 KR2F10020002: NTGI STRUCTURED	17.7200 17.7200	67,687.54 67,687.54	66,981.60 66,981.60	0.00	-705.94 -705.94
1,400.000 FORESTAR GROUP INC 346233109 KR3F10020002: NTGI STRUCTURED	17.7200 17.7200	22,456.00 22,456.00	24,808.00 24,808.00	0.00	2,352.00 2,352.00
5,576.000 FORMFACTOR INC 346375108 KR2F10020002: NTGI STRUCTURED	7.1700 7.1700	186,915.68 186,915.68	39,979.92 39,979.92	0.00	-146,935.76 -146,935.76
2,100.000 FORMFACTOR INC 346375108 KR3F10020002: NTGI STRUCTURED	7.1700 7.1700	18,900.00 18,900.00	15,057.00 15,057.00	0.00	-3,843.00 -3,843.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 FORRESTER RESEARCH INC 346563109 KR2F10020002: NTGI STRUCTURED	36.8600 36.8600	42,134.17 42,134.17	92,150.00 92,150.00	0.00	50,015.83 50,015.83
1,200.000 FORRESTER RESEARCH INC 346563109 KR3F10020002: NTGI STRUCTURED	36.8600 36.8600	41,827.71 41,827.71	44,232.00 44,232.00	0.00	2,404.29 2,404.29
5,919.000 FORUM ENERGY TECHNOLOGIES INC 34984V100 KR2F10020002: NTGI STRUCTURED	30.6100 30.6100	172,460.51 172,460.51	181,180.59 181,180.59	0.00	8,720.08 8,720.08
3,805.000 FORUM ENERGY TECHNOLOGIES INC 34984V100 KR3F10020002: NTGI STRUCTURED	30.6100 30.6100	113,974.50 113,974.50	116,471.05 116,471.05	0.00	2,496.55 2,496.55
1,600.000 FORWARD AIR CORP 349853101 KR3F10020002: NTGI STRUCTURED	44.8300 44.8300	52,742.67 52,742.67	71,728.00 71,728.00	0.00	18,985.33 18,985.33
3,317.000 FORWARD AIR CORP 349853101 KR2F10020002: NTGI STRUCTURED	44.8300 44.8300	38,424.47 38,424.47	148,701.11 148,701.11	0.00	110,276.64 110,276.64
3,622.000 FOSSIL GROUP INC 34988V106 KR2F19020002: S&P 500 INDEX	93.9000 93.9000	449,906.66 449,906.66	340,105.80 340,105.80	0.00	-109,800.86 -109,800.86
1,646.000 FOSSIL GROUP INC 34988V106 KR3F19020002: S&P 500 INDEX	93.9000 93.9000	201,197.81 201,197.81	154,559.40 154,559.40	0.00	-46,638.41 -46,638.41
2,381.000 LB FOSTER CO 350060109 KR2F10020002: NTGI STRUCTURED	45.9400 45.9400	17,317.47 17,317.47	109,383.14 109,383.14	0.00	92,065.67 92,065.67
1,200.000 LB FOSTER CO 350060109 KR3F10020002: NTGI STRUCTURED	45.9400 45.9400	36,983.08 36,983.08	55,128.00 55,128.00	0.00	18,144.92 18,144.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,800.000 FOUNTAIN PWR BOAT INDS INC COM 350755302 NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	14,644.25 14,644.25	0.00 0.00	0.00	-14,644.25 -14,644.25
1,812.000 4LICENSING CORP 35104T107 KR2F10020002: NTGI STRUCTURED	1.0800 1.0800	40,214.67 40,214.67	1,956.96 1,956.96	0.00	-38,257.71 -38,257.71
200.000 4LICENSING CORP 35104T107 KR3F10020002: NTGI STRUCTURED	1.0800 1.0800	23.00 23.00	216.00 216.00	0.00	193.00 193.00
3,605.000 FRANCESCAS HOLDINGS CORP 351793104 KR2F10020002: NTGI STRUCTURED	13.9300 13.9300	101,682.64 101,682.64	50,217.65 50,217.65	0.00	-51,464.99 -51,464.99
1,241.000 FRANCESCAS HOLDINGS CORP 351793104 KR3F10020002: NTGI STRUCTURED	13.9300 13.9300	35,361.18 35,361.18	17,287.13 17,287.13	0.00	-18,074.05 -18,074.05
61,300.000 FRANKFORT TOWER INDUSTRIES INC 35241ESC9 COM ESCROW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,200.000 FRANKLIN COVEY CO 353469109 KR3F10020002: NTGI STRUCTURED	19.5900 19.5900	17,314.00 17,314.00	43,098.00 43,098.00	0.00	25,784.00 25,784.00
5,662.000 FRANKLIN COVEY CO 353469109 KR2F10020002: NTGI STRUCTURED	19.5900 19.5900	79,892.84 79,892.84	110,918.58 110,918.58	0.00	31,025.74 31,025.74
5,634.000 FRANKLIN ELECTRIC CO INC 353514102 KR2F10020002: NTGI STRUCTURED	34.7400 34.7400	59,632.90 59,632.90	195,725.16 195,725.16	0.00	136,092.26 136,092.26
2,700.000 FRANKLIN ELECTRIC CO INC 353514102 KR3F10020002: NTGI STRUCTURED	34.7400 34.7400	61,594.47 61,594.47	93,798.00 93,798.00	0.00	32,203.53 32,203.53

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,647.000 FRANKLIN RESOURCES INC 354613101 KR2F19020002: S&P 500 INDEX	54.6100 54.6100	858,665.89 858,665.89	1,673,632.67 1,673,632.67	0.01	814,966.78 814,966.78
13,929.000 FRANKLIN RESOURCES INC 354613101 KR3F19020002: S&P 500 INDEX	54.6100 54.6100	465,087.96 465,087.96	760,662.69 760,662.69	0.00	295,574.73 295,574.73
9,007.000 FRANKLIN STREET PROPERTIES COR 35471R106 KR2F10020002: NTGI STRUCTURED	11.2200 11.2200	160,241.30 160,241.30	101,058.54 101,058.54	0.00	-59,182.76 -59,182.76
4,500.000 FRANKLIN STREET PROPERTIES COR 35471R106 KR3F10020002: NTGI STRUCTURED	11.2200 11.2200	55,757.57 55,757.57	50,490.00 50,490.00	0.00	-5,267.57 -5,267.57
3,721.000 FRED'S INC 356108100 KR2F10020002: NTGI STRUCTURED	14.0000 14.0000	23,063.86 23,063.86	52,094.00 52,094.00	0.00	29,030.14 29,030.14
1,400.000 FRED'S INC 356108100 KR3F10020002: NTGI STRUCTURED	14.0000 14.0000	19,866.00 19,866.00	19,600.00 19,600.00	0.00	-266.00 -266.00
36,739.000 FREEPORT-MCMORAN INC 35671D857 KR3F19020002: S&P 500 INDEX	32.6500 32.6500	1,054,622.65 1,054,622.65	1,199,528.35 1,199,528.35	0.01	144,905.70 144,905.70
36,000.000 FREEPORT-MCMORAN INC 35671D857 KR2F10050002: SASCO CAPITAL	32.6500 32.6500	1,340,660.57 1,340,660.57	1,175,400.00 1,175,400.00	0.01	-165,260.57 -165,260.57
80,834.000 FREEPORT-MCMORAN INC 35671D857 KR2F19020002: S&P 500 INDEX	32.6500 32.6500	2,366,455.33 2,366,455.33	2,639,230.10 2,639,230.10	0.02	272,774.77 272,774.77
13,670.000 FREEPORT-MCMORAN INC 35671D857 KR3F10050002: SASCO CAPITAL	32.6500 32.6500	509,077.06 509,077.06	446,325.50 446,325.50	0.00	-62,751.56 -62,751.56

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632.000 FREIGHTCAR AMERICA INC 357023100 KR2F10020002: NTGI STRUCTURED	33.3000 33.3000	30,693.65 30,693.65	21,045.60 21,045.60	0.00	-9,648.05 -9,648.05
300.000 FREIGHTCAR AMERICA INC 357023100 KR3F10020002: NTGI STRUCTURED	33.3000 33.3000	7,194.00 7,194.00	9,990.00 9,990.00	0.00	2,796.00 2,796.00
1,412.000 FREQUENCY ELECTRONICS INC 358010106 KR2F10020002: NTGI STRUCTURED	10.6700 10.6700	15,591.27 15,591.27	15,066.04 15,066.04	0.00	-525.23 -525.23
2,800.000 FREQUENCY ELECTRONICS INC 358010106 KR3F10020002: NTGI STRUCTURED	10.6700 10.6700	31,509.00 31,509.00	29,876.00 29,876.00	0.00	-1,633.00 -1,633.00
6,600.000 FRESH CHOICE INC 358032100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	16,031.00 16,031.00	0.00 0.00	0.00	-16,031.00 -16,031.00
2,717.000 FRESH MARKET INC/THE 35804H106 KR2F10020002: NTGI STRUCTURED	34.9300 34.9300	92,092.45 92,092.45	94,904.81 94,904.81	0.00	2,812.36 2,812.36
2,735.000 FRESH MARKET INC/THE 35804H106 KR3F10020002: NTGI STRUCTURED	34.9300 34.9300	92,555.90 92,555.90	95,533.55 95,533.55	0.00	2,977.65 2,977.65
2,178.000 FRIEDMAN INDUSTRIES INC 358435105 KR2F10020002: NTGI STRUCTURED	7.9500 7.9500	9,225.50 9,225.50	17,315.10 17,315.10	0.00	8,089.60 8,089.60
1,389.000 FRIEDMAN INDUSTRIES INC 358435105 KR3F10020002: NTGI STRUCTURED	7.9500 7.9500	13,547.65 13,547.65	11,042.55 11,042.55	0.00	-2,505.10 -2,505.10
10,900.000 FRIEDMANS INC CL A 358438109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	93,022.92 93,022.92	0.00 0.00	0.00	-93,022.92 -93,022.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,356.000 FRISCH'S RESTAURANTS INC 358748101 KR3F10020002: NTGI STRUCTURED	28.0000 28.0000	47,782.88 47,782.88	65,968.00 65,968.00	0.00	18,185.12 18,185.12
2,754.000 FRISCH'S RESTAURANTS INC 358748101 KR2F10020002: NTGI STRUCTURED	28.0000 28.0000	55,629.03 55,629.03	77,112.00 77,112.00	0.00	21,482.97 21,482.97
35,433.000 FRONTIER COMMUNICATIONS CORP 35906A108 KR3F19020002: S&P 500 INDEX	6.5100 6.5100	299,231.59 299,231.59	230,668.83 230,668.83	0.00	-68,562.76 -68,562.76
77,960.000 FRONTIER COMMUNICATIONS CORP 35906A108 KR2F19020002: S&P 500 INDEX	6.5100 6.5100	474,816.99 474,816.99	507,519.60 507,519.60	0.00	32,702.61 32,702.61
507.000 FRONTIER FINANCIAL CORP 35907K204 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	53,671.69 53,671.69	0.00 0.00	0.00	-53,671.69 -53,671.69
100.000 FRONTIER FINANCIAL CORP 35907K204 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	5.60 5.60	0.00 0.00	0.00	-5.60 -5.60
46,400.000 FRONTIER INS GROUP INC NEW 359081106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	847,287.25 847,287.25	0.00 0.00	0.00	-847,287.25 -847,287.25
30,400.000 FRONTLINE CAP GROUP COM 35921N101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	407,276.67 407,276.67	0.00 0.00	0.00	-407,276.67 -407,276.67
2,340.000 FUEL TECH INC 359523107 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	35,679.54 35,679.54	9,945.00 9,945.00	0.00	-25,734.54 -25,734.54
900.000 FUEL TECH INC 359523107 KR3F10020002: NTGI STRUCTURED	4.2500 4.2500	6,651.00 6,651.00	3,825.00 3,825.00	0.00	-2,826.00 -2,826.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 FUELCELL ENERGY INC 35952H106 KR3F10020002: NTGI STRUCTURED	2.0900 2.0900	3,066.00 3,066.00	4,389.00 4,389.00	0.00	1,323.00 1,323.00
5,468.000 FUELCELL ENERGY INC 35952H106 KR2F10020002: NTGI STRUCTURED	2.0900 2.0900	111,919.11 111,919.11	11,428.12 11,428.12	0.00	-100,490.99 -100,490.99
2,100.000 FUEL SYSTEMS SOLUTIONS INC 35952W103 KR3F10020002: NTGI STRUCTURED	8.9100 8.9100	48,214.25 48,214.25	18,711.00 18,711.00	0.00	-29,503.25 -29,503.25
4,266.000 FUEL SYSTEMS SOLUTIONS INC 35952W103 KR2F10020002: NTGI STRUCTURED	8.9100 8.9100	80,628.03 80,628.03	38,010.06 38,010.06	0.00	-42,617.97 -42,617.97
7,538.000 HB FULLER CO 359694106 KR2F10020002: NTGI STRUCTURED	39.7000 39.7000	97,156.38 97,156.38	299,258.60 299,258.60	0.00	202,102.22 202,102.22
3,800.000 HB FULLER CO 359694106 KR3F10020002: NTGI STRUCTURED	39.7000 39.7000	84,560.51 84,560.51	150,860.00 150,860.00	0.00	66,299.49 66,299.49
21,537.000 FULTON FINANCIAL CORP 360271100 KR2F10020002: NTGI STRUCTURED	11.0800 11.0800	236,342.05 236,342.05	238,629.96 238,629.96	0.00	2,287.91 2,287.91
7,100.000 FULTON FINANCIAL CORP 360271100 KR3F10020002: NTGI STRUCTURED	11.0800 11.0800	74,421.03 74,421.03	78,668.00 78,668.00	0.00	4,246.97 4,246.97
1,793.000 FUQI INTERNATIONAL INC 36102A207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	30,704.18 30,704.18	0.00 0.00	0.00	-30,704.18 -30,704.18
1,000.000 FUQI INTERNATIONAL INC 36102A207 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2,657.00 2,657.00	0.00 0.00	0.00	-2,657.00 -2,657.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200.000 FURMANITE CORP 361086101 KR3F10020002: NTGI STRUCTURED	6.7600 6.7600	45,840.92 45,840.92	41,912.00 41,912.00	0.00	-3,928.92 -3,928.92
12,867.000 FURMANITE CORP 361086101 KR2F10020002: NTGI STRUCTURED	6.7600 6.7600	59,723.68 59,723.68	86,980.92 86,980.92	0.00	27,257.24 27,257.24
3,000.000 FUTUREFUEL CORP 36116M106 KR2F10020002: NTGI STRUCTURED	11.8900 11.8900	50,148.80 50,148.80	35,670.00 35,670.00	0.00	-14,478.80 -14,478.80
2,737.000 G&K SERVICES INC 361268105 KR2F10020002: NTGI STRUCTURED	55.3800 55.3800	103,422.74 103,422.74	151,575.06 151,575.06	0.00	48,152.32 48,152.32
1,300.000 G&K SERVICES INC 361268105 KR3F10020002: NTGI STRUCTURED	55.3800 55.3800	39,515.67 39,515.67	71,994.00 71,994.00	0.00	32,478.33 32,478.33
2,306.000 GAMCO INVESTORS INCORPORATED 361438104 CLASS A KR2F10020002: NTGI STRUCTURED	70.7400 70.7400	72,874.89 72,874.89	163,126.44 163,126.44	0.00	90,251.55 90,251.55
1,200.000 GAMCO INVESTORS INCORPORATED 361438104 CLASS A KR3F10020002: NTGI STRUCTURED	70.7400 70.7400	58,000.08 58,000.08	84,888.00 84,888.00	0.00	26,887.92 26,887.92
48,485.000 GATX CORP 361448103 KR2F10030002: SYSTEMATIC	58.3700 58.3700	3,096,514.74 3,096,514.74	2,830,069.45 2,830,069.45	0.02	-266,445.29 -266,445.29
18,755.000 GATX CORP 361448103 KR3F10030002: SYSTEMATIC	58.3700 58.3700	1,197,878.43 1,197,878.43	1,094,729.35 1,094,729.35	0.01	-103,149.08 -103,149.08
13,620.000 GEO GROUP INC/THE 36162J106 KR2F10070002: RIVER ROAD	38.2200 38.2200	457,234.48 457,234.48	520,556.40 520,556.40	0.00	63,321.92 63,321.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,263.000 GEO GROUP INC/THE 36162J106 KR2F10020002: NTGI STRUCTURED	38.2200 38.2200	123,215.85 123,215.85	583,351.86 583,351.86	0.00	460,136.01 460,136.01
7,572.000 GEO GROUP INC/THE 36162J106 KR3F10020002: NTGI STRUCTURED	38.2200 38.2200	152,556.39 152,556.39	289,401.84 289,401.84	0.00	136,845.45 136,845.45
4,902.000 GEO GROUP INC/THE 36162J106 KR3F10070002: RIVER ROAD	38.2200 38.2200	164,454.31 164,454.31	187,354.44 187,354.44	0.00	22,900.13 22,900.13
3,800.000 GFI GROUP INC 361652209 KR3F10020002: NTGI STRUCTURED	5.4100 5.4100	17,138.00 17,138.00	20,558.00 20,558.00	0.00	3,420.00 3,420.00
9,926.000 GFI GROUP INC 361652209 KR2F10020002: NTGI STRUCTURED	5.4100 5.4100	127,216.75 127,216.75	53,699.66 53,699.66	0.00	-73,517.09 -73,517.09
133,750.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR2F10030002: SYSTEMATIC	10.8300 10.8300	2,335,378.87 2,335,378.87	1,448,512.50 1,448,512.50	0.01	-886,866.37 -886,866.37
51,775.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR3F10030002: SYSTEMATIC	10.8300 10.8300	904,260.81 904,260.81	560,723.25 560,723.25	0.00	-343,537.56 -343,537.56
895.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR3F10020002: NTGI STRUCTURED	10.8300 10.8300	10,067.98 10,067.98	9,692.85 9,692.85	0.00	-375.13 -375.13
7,912.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR2F10020002: NTGI STRUCTURED	10.8300 10.8300	103,981.67 103,981.67	85,686.96 85,686.96	0.00	-18,294.71 -18,294.71
1,568.000 FURIEX PHARMACEUTICALS INC 361CVR996 CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 FURIEX PHARMACEUTICALS INC 361CVR996 CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
600.000 GP STRATEGIES CORP 36225V104 KR3F10020002: NTGI STRUCTURED	28.7200 28.7200	7,524.00 7,524.00	17,232.00 17,232.00	0.00	9,708.00 9,708.00
1,775.000 GP STRATEGIES CORP 36225V104 KR2F10020002: NTGI STRUCTURED	28.7200 28.7200	11,988.72 11,988.72	50,978.00 50,978.00	0.00	38,989.28 38,989.28
2,546.000 GSE SYSTEMS INC 36227K106 KR2F10020002: NTGI STRUCTURED	1.4900 1.4900	13,297.26 13,297.26	3,793.54 3,793.54	0.00	-9,503.72 -9,503.72
900.000 GSE SYSTEMS INC 36227K106 KR3F10020002: NTGI STRUCTURED	1.4900 1.4900	1,935.00 1,935.00	1,341.00 1,341.00	0.00	-594.00 -594.00
670.000 GSV INC 36230D206 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	23,843.97 23,843.97	6.70 6.70	0.00	-23,837.27 -23,837.27
100.000 GSV INC 36230D206 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	0.95 0.95	1.00 1.00	0.00	0.05 0.05
1,722.000 G-III APPAREL GROUP LTD 36237H101 KR2F10020002: NTGI STRUCTURED	82.8600 82.8600	8,841.51 8,841.51	142,684.92 142,684.92	0.00	133,843.41 133,843.41
600.000 G-III APPAREL GROUP LTD 36237H101 KR3F10020002: NTGI STRUCTURED	82.8600 82.8600	20,334.00 20,334.00	49,716.00 49,716.00	0.00	29,382.00 29,382.00
1,881.000 GA EXPRESS INC 362389108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,410.75 1,410.75	0.00 0.00	0.00	-1,410.75 -1,410.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 GAIAM INC 36268Q103 KR3F10020002: NTGI STRUCTURED	7.3400 7.3400	2,380.00 2,380.00	3,670.00 3,670.00	0.00	1,290.00 1,290.00
1,031.000 GAIAM INC 36268Q103 KR2F10020002: NTGI STRUCTURED	7.3400 7.3400	15,503.51 15,503.51	7,567.54 7,567.54	0.00	-7,935.97 -7,935.97
100.000 GAINSCO INC 363127309 KR3F10020002: NTGI STRUCTURED	8.6100 8.6100	700.00 700.00	861.00 861.00	0.00	161.00 161.00
335.000 GAINSCO INC 363127309 KR2F10020002: NTGI STRUCTURED	8.6100 8.6100	11,962.85 11,962.85	2,884.35 2,884.35	0.00	-9,078.50 -9,078.50
100.000 GALENA BIOPHARMA COM 363256108 KR3F10020002: NTGI STRUCTURED	2.0600 2.0600	100.00 100.00	206.00 206.00	0.00	106.00 106.00
206.000 GALENA BIOPHARMA COM 363256108 KR2F10020002: NTGI STRUCTURED	2.0600 2.0600	1,422.09 1,422.09	424.36 424.36	0.00	-997.73 -997.73
4,118.000 GAMETECH INTERNATIONAL INC 36466D102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,540.21 20,540.21	0.00 0.00	0.00	-20,540.21 -20,540.21
300.000 GAMETECH INTERNATIONAL INC 36466D102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	34.20 34.20	0.00 0.00	0.00	-34.20 -34.20
150.000 GAMING PARTNERS INTERNATIONAL 36467A107 KR2F10020002: NTGI STRUCTURED	8.4400 8.4400	754.00 754.00	1,266.00 1,266.00	0.00	512.00 512.00
100.000 GAMING PARTNERS INTERNATIONAL 36467A107 KR3F10020002: NTGI STRUCTURED	8.4400 8.4400	737.00 737.00	844.00 844.00	0.00	107.00 107.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,984.000 GAMESTOP CORP 36467W109 KR3F19020002: S&P 500 INDEX	41.2000 41.2000	92,968.47 92,968.47	164,140.80 164,140.80	0.00	71,172.33 71,172.33
78,700.000 GAMESTOP CORP 36467W109 KR2F10090002: INVESCO	41.2000 41.2000	2,030,667.41 2,030,667.41	3,242,440.00 3,242,440.00	0.02	1,211,772.59 1,211,772.59
8,765.000 GAMESTOP CORP 36467W109 KR2F19020002: S&P 500 INDEX	41.2000 41.2000	198,308.76 198,308.76	361,118.00 361,118.00	0.00	162,809.24 162,809.24
17,555.000 GANNETT CO INC 364730101 KR2F19020002: S&P 500 INDEX	29.6700 29.6700	166,748.93 166,748.93	520,856.85 520,856.85	0.00	354,107.92 354,107.92
24,275.000 GANNETT CO INC 364730101 KR3F10030002: SYSTEMATIC	29.6700 29.6700	584,206.20 584,206.20	720,239.25 720,239.25	0.00	136,033.05 136,033.05
62,725.000 GANNETT CO INC 364730101 KR2F10030002: SYSTEMATIC	29.6700 29.6700	1,501,390.01 1,501,390.01	1,861,050.75 1,861,050.75	0.01	359,660.74 359,660.74
7,979.000 GANNETT CO INC 364730101 KR3F19020002: S&P 500 INDEX	29.6700 29.6700	114,226.14 114,226.14	236,736.93 236,736.93	0.00	122,510.79 122,510.79
21,314.000 GAP INC/THE 364760108 KR2F19020002: S&P 500 INDEX	41.6900 41.6900	438,640.69 438,640.69	888,580.66 888,580.66	0.01	449,939.97 449,939.97
9,687.000 GAP INC/THE 364760108 KR3F19020002: S&P 500 INDEX	41.6900 41.6900	213,508.81 213,508.81	403,851.03 403,851.03	0.00	190,342.22 190,342.22
87.000 GARGOYLES INC 366033108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	40.78 40.78	0.00 0.00	0.00	-40.78 -40.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 GARGOYLES INC 366033108 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.35 1.35	0.00 0.00	0.00	-1.35 -1.35
1,634.000 GAS NATURAL INC 367204104 KR2F10020002: NTGI STRUCTURED	11.8100 11.8100	9,790.11 9,790.11	19,297.54 19,297.54	0.00	9,507.43 9,507.43
1,590.000 GAS NATURAL INC 367204104 KR3F10020002: NTGI STRUCTURED	11.8100 11.8100	17,323.21 17,323.21	18,777.90 18,777.90	0.00	1,454.69 1,454.69
2,852.000 GASTAR EXPL INC NEW COM 36729W202 KR2F10020002: NTGI STRUCTURED	5.8700 5.8700	27,768.92 27,768.92	16,741.24 16,741.24	0.00	-11,027.68 -11,027.68
1,000.000 GASTAR EXPL INC NEW COM 36729W202 KR3F10020002: NTGI STRUCTURED	5.8700 5.8700	3,340.00 3,340.00	5,870.00 5,870.00	0.00	2,530.00 2,530.00
40,870.000 GAZPROM OAO 368287207 ADR KR3F20020002: BOSTON CO NON-US VAL	6.9800 6.9800	370,161.31 370,161.31	285,272.60 285,272.60	0.00	-84,888.71 -84,888.71
105,590.000 GAZPROM OAO 368287207 ADR KR2F20020002: BOSTON CO NON-US VAL	6.9800 6.9800	923,523.83 923,523.83	737,018.20 737,018.20	0.00	-186,505.63 -186,505.63
937.000 GEEKNET INC 36846Q203 KR2F10020002: NTGI STRUCTURED	9.3000 9.3000	30,157.15 30,157.15	8,714.10 8,714.10	0.00	-21,443.05 -21,443.05
200.000 GEEKNET INC 36846Q203 KR3F10020002: NTGI STRUCTURED	9.3000 9.3000	5,362.00 5,362.00	1,860.00 1,860.00	0.00	-3,502.00 -3,502.00
3,400.000 GENCORP INC 368682100 KR3F10020002: NTGI STRUCTURED	15.9700 15.9700	42,943.02 42,943.02	54,298.00 54,298.00	0.00	11,354.98 11,354.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,518.000 GENCORP INC 368682100 KR2F10020002: NTGI STRUCTURED	15.9700 15.9700	35,321.80 35,321.80	72,152.46 72,152.46	0.00	36,830.66 36,830.66
3,534.000 GENERAC HOLDINGS INC 368736104 KR3F10020002: NTGI STRUCTURED	40.5400 40.5400	165,404.21 165,404.21	143,268.36 143,268.36	0.00	-22,135.85 -22,135.85
7,162.000 GENERAC HOLDINGS INC 368736104 KR2F10020002: NTGI STRUCTURED	40.5400 40.5400	335,321.29 335,321.29	290,347.48 290,347.48	0.00	-44,973.81 -44,973.81
1,662.000 GENERAL BEARING CORP ESCROW 36914ESC3 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500.000 GENERAL BEARING CORP ESCROW 36914ESC3 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,800.000 GENERAL CABLE CORP 369300108 KR2F10020002: NTGI STRUCTURED	15.0800 15.0800	144,119.95 144,119.95	87,464.00 87,464.00	0.00	-56,655.95 -56,655.95
2,700.000 GENERAL CABLE CORP 369300108 KR3F10020002: NTGI STRUCTURED	15.0800 15.0800	67,091.22 67,091.22	40,716.00 40,716.00	0.00	-26,375.22 -26,375.22
3,100.000 GENERAL COMMUNICATION INC 369385109 KR3F10020002: NTGI STRUCTURED	10.9100 10.9100	34,531.79 34,531.79	33,821.00 33,821.00	0.00	-710.79 -710.79
6,318.000 GENERAL COMMUNICATION INC 369385109 KR2F10020002: NTGI STRUCTURED	10.9100 10.9100	32,946.42 32,946.42	68,929.38 68,929.38	0.00	35,982.96 35,982.96
1,255.000 GENERAL DATACOMM INDUSTRIES IN 369487608 KR2F10020002: NTGI STRUCTURED	0.0240 0.0240	29,422.76 29,422.76	30.12 30.12	0.00	-29,392.64 -29,392.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,230.000 GENERAL DYNAMICS CORP 369550108 KR3F19020002: S&P 500 INDEX	127.0900 127.0900	790,011.89 790,011.89	1,427,220.70 1,427,220.70	0.01	637,208.81 637,208.81
24,708.000 GENERAL DYNAMICS CORP 369550108 KR2F19020002: S&P 500 INDEX	127.0900 127.0900	1,092,189.49 1,092,189.49	3,140,139.72 3,140,139.72	0.02	2,047,950.23 2,047,950.23
780,604.000 GENERAL ELECTRIC CO 369604103 KR2F19020002: S&P 500 INDEX	25.6200 25.6200	12,036,287.94 12,036,287.94	19,999,074.48 19,999,074.48	0.13	7,962,786.54 7,962,786.54
354,784.000 GENERAL ELECTRIC CO 369604103 KR3F19020002: S&P 500 INDEX	25.6200 25.6200	9,368,416.22 9,368,416.22	9,089,566.08 9,089,566.08	0.06	-278,850.14 -278,850.14
81,800.000 GENERAL ELECTRIC CO 369604103 KR2F10090002: INVESCO	25.6200 25.6200	1,638,135.06 1,638,135.06	2,095,716.00 2,095,716.00	0.01	457,580.94 457,580.94
48,819.000 GENERAL GROWTH PROPERTIES INC 370023103 KR2F19020002: S&P 500 INDEX	23.5500 23.5500	1,056,919.18 1,056,919.18	1,149,687.45 1,149,687.45	0.01	92,768.27 92,768.27
22,188.000 GENERAL GROWTH PROPERTIES INC 370023103 KR3F19020002: S&P 500 INDEX	23.5500 23.5500	481,094.40 481,094.40	522,527.40 522,527.40	0.00	41,433.00 41,433.00
14,600.000 GENERAL MILLS INC 370334104 KR3F10080002: WESTWOOD MGMT	50.4500 50.4500	574,393.82 574,393.82	736,570.00 736,570.00	0.00	162,176.18 162,176.18
47,651.000 GENERAL MILLS INC 370334104 KR2F19020002: S&P 500 INDEX	50.4500 50.4500	1,581,517.66 1,581,517.66	2,403,992.95 2,403,992.95	0.02	822,475.29 822,475.29
21,657.000 GENERAL MILLS INC 370334104 KR3F19020002: S&P 500 INDEX	50.4500 50.4500	848,951.83 848,951.83	1,092,595.65 1,092,595.65	0.01	243,643.82 243,643.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,700.000 GENERAL MILLS INC 370334104 KR2F10080002: WESTWOOD MGMT	50.4500 50.4500	1,562,031.35 1,562,031.35	2,053,315.00 2,053,315.00	0.01	491,283.65 491,283.65
1,500.000 GENERAL MOLY INC 370373102 KR3F10020002: NTGI STRUCTURED	0.7450 0.7450	6,870.00 6,870.00	1,117.50 1,117.50	0.00	-5,752.50 -5,752.50
3,887.000 GENERAL MOLY INC 370373102 KR2F10020002: NTGI STRUCTURED	0.7450 0.7450	25,237.04 25,237.04	2,895.82 2,895.82	0.00	-22,341.22 -22,341.22
23,100.000 GENERAL MOTORS CO 37045V100 KR3F10080002: WESTWOOD MGMT	31.9400 31.9400	669,488.78 669,488.78	737,814.00 737,814.00	0.00	68,325.22 68,325.22
63,900.000 GENERAL MOTORS CO 37045V100 KR2F10080002: WESTWOOD MGMT	31.9400 31.9400	1,873,926.35 1,873,926.35	2,040,966.00 2,040,966.00	0.01	167,039.65 167,039.65
47,056.000 GENERAL MOTORS CO 37045V100 KR2F30060002: LOOMIS	31.9400 31.9400	1,344,261.58 1,344,261.58	1,502,968.64 1,502,968.64	0.01	158,707.06 158,707.06
104,865.000 GENERAL MOTORS CO 37045V100 KR2F19020002: S&P 500 INDEX	31.9400 31.9400	3,764,240.09 3,764,240.09	3,349,388.10 3,349,388.10	0.02	-414,851.99 -414,851.99
14,774.000 GENERAL MOTORS CO 37045V100 KR3F30060002: LOOMIS	31.9400 31.9400	422,096.81 422,096.81	471,881.56 471,881.56	0.00	49,784.75 49,784.75
47,661.000 GENERAL MOTORS CO 37045V100 KR3F19020002: S&P 500 INDEX	31.9400 31.9400	1,706,295.88 1,706,295.88	1,522,292.34 1,522,292.34	0.01	-184,003.54 -184,003.54
1,800.000 GENERAL STEEL HOLDINGS INC 370853103 KR3F10020002: NTGI STRUCTURED	0.9879 0.9879	2,761.50 2,761.50	1,778.22 1,778.22	0.00	-983.28 -983.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,123.000 GENERAL STEEL HOLDINGS INC 370853103 KR2F10020002: NTGI STRUCTURED	0.9879 0.9879	58,923.97 58,923.97	4,073.11 4,073.11	0.00	-54,850.86 -54,850.86
2,756.000 GENESCO INC 371532102 KR2F10020002: NTGI STRUCTURED	74.7500 74.7500	91,008.89 91,008.89	206,011.00 206,011.00	0.00	115,002.11 115,002.11
1,300.000 GENESCO INC 371532102 KR3F10020002: NTGI STRUCTURED	74.7500 74.7500	66,221.71 66,221.71	97,175.00 97,175.00	0.00	30,953.29 30,953.29
6,900.000 GENESIS WORLDWIDE INC 37184G104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	32,237.00 32,237.00	0.00 0.00	0.00	-32,237.00 -32,237.00
13,218.000 GENESIS ENERGY LP 371927104 KR3F35020002: TORTOISE CAP	52.6400 52.6400	648,222.99 648,222.99	695,795.52 695,795.52	0.00	47,572.53 47,572.53
44,636.000 GENESIS ENERGY LP 371927104 KR2F35020002: TORTOISE CAP	52.6400 52.6400	2,139,385.76 2,139,385.76	2,349,639.04 2,349,639.04	0.02	210,253.28 210,253.28
3,800.000 GENIE ENERGY LTD 372284208 KR3F10020002: NTGI STRUCTURED	7.0300 7.0300	34,279.36 34,279.36	26,714.00 26,714.00	0.00	-7,565.36 -7,565.36
400.000 GENMARK DIAGNOSTICS INC 372309104 KR2F10020002: NTGI STRUCTURED	8.9700 8.9700	4,792.44 4,792.44	3,588.00 3,588.00	0.00	-1,204.44 -1,204.44
4,787.000 GENOMIC HEALTH INC 37244C101 KR2F10020002: NTGI STRUCTURED	28.3100 28.3100	114,936.02 114,936.02	135,519.97 135,519.97	0.00	20,583.95 20,583.95
2,300.000 GENOMIC HEALTH INC 37244C101 KR3F10020002: NTGI STRUCTURED	28.3100 28.3100	62,822.64 62,822.64	65,113.00 65,113.00	0.00	2,290.36 2,290.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,910.000 GENUINE PARTS CO 372460105 KR2F19020002: S&P 500 INDEX	87.7100 87.7100	433,382.57 433,382.57	1,044,626.10 1,044,626.10	0.01	611,243.53 611,243.53
5,413.000 GENUINE PARTS CO 372460105 KR3F19020002: S&P 500 INDEX	87.7100 87.7100	227,325.88 227,325.88	474,774.23 474,774.23	0.00	247,448.35 247,448.35
200.000 GENVEC INC 37246C307 KR3F10020002: NTGI STRUCTURED	2.0800 2.0800	598.00 598.00	416.00 416.00	0.00	-182.00 -182.00
506.000 GENVEC INC 37246C307 KR2F10020002: NTGI STRUCTURED	2.0800 2.0800	17,621.99 17,621.99	1,052.48 1,052.48	0.00	-16,569.51 -16,569.51
7,701.000 GENTIVA HEALTH SERVICES INC 37247A102 KR2F10020002: NTGI STRUCTURED	16.7800 16.7800	108,079.87 108,079.87	129,222.78 129,222.78	0.00	21,142.91 21,142.91
4,400.000 GENTIVA HEALTH SERVICES INC 37247A102 KR3F10020002: NTGI STRUCTURED	16.7800 16.7800	64,274.28 64,274.28	73,832.00 73,832.00	0.00	9,557.72 9,557.72
17,559.000 GENWORTH FINANCIAL INC 37247D106 KR3F19020002: S&P 500 INDEX	13.1000 13.1000	165,430.24 165,430.24	230,022.90 230,022.90	0.00	64,592.66 64,592.66
38,634.000 GENWORTH FINANCIAL INC 37247D106 KR2F19020002: S&P 500 INDEX	13.1000 13.1000	1,054,460.78 1,054,460.78	506,105.40 506,105.40	0.00	-548,355.38 -548,355.38
1,169.000 GEOPETRO RESOURCES CO 37248H304 KR2F10020002: NTGI STRUCTURED	0.0410 0.0410	2,775.32 2,775.32	47.93 47.93	0.00	-2,727.39 -2,727.39
100.000 GEOPETRO RESOURCES CO 37248H304 KR3F10020002: NTGI STRUCTURED	0.0410 0.0410	29.50 29.50	4.10 4.10	0.00	-25.40 -25.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,856.000 GEOGLOBAL RESOURCES INC 37249T109 KR2F10020002: NTGI STRUCTURED	0.0159 0.0159	6,189.03 6,189.03	29.51 29.51	0.00	-6,159.52 -6,159.52
200.000 GEOGLOBAL RESOURCES INC 37249T109 KR3F10020002: NTGI STRUCTURED	0.0159 0.0159	71.00 71.00	3.18 3.18	0.00	-67.82 -67.82
6,474.000 GEOMET INC 37250U201 KR2F10020002: NTGI STRUCTURED	0.0180 0.0180	46,630.81 46,630.81	116.53 116.53	0.00	-46,514.28 -46,514.28
2,200.000 GEOMET INC 37250U201 KR3F10020002: NTGI STRUCTURED	0.0180 0.0180	2,508.00 2,508.00	39.60 39.60	0.00	-2,468.40 -2,468.40
2,253.000 GENTHERM INC COM 37253A103 KR3F10020002: NTGI STRUCTURED	42.2300 42.2300	88,301.27 88,301.27	95,144.19 95,144.19	0.00	6,842.92 6,842.92
4,681.000 GENTHERM INC COM 37253A103 KR2F10020002: NTGI STRUCTURED	42.2300 42.2300	146,808.91 146,808.91	197,678.63 197,678.63	0.00	50,869.72 50,869.72
1,174.000 GEOSPACE TECHNOLOGIES CORP 37364X109 KR3F10020002: NTGI STRUCTURED	35.1500 35.1500	61,105.46 61,105.46	41,266.10 41,266.10	0.00	-19,839.36 -19,839.36
2,162.000 GEOSPACE TECHNOLOGIES CORP 37364X109 KR2F10020002: NTGI STRUCTURED	35.1500 35.1500	20,212.43 20,212.43	75,994.30 75,994.30	0.00	55,781.87 55,781.87
45,210.000 GERDAU SA 373737105 ADR KR3F20020002: BOSTON CO NON-US VAL	4.8000 4.8000	262,945.36 262,945.36	217,008.00 217,008.00	0.00	-45,937.36 -45,937.36
4,768.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW KR3F10020002: NTGI STRUCTURED	0.0000	0.00	0.00	0.00	0.00
200.000 GERMAN AMERICAN BANCORP INC 373865104 KR3F10020002: NTGI STRUCTURED	25.8100	3,228.00	5,162.00	0.00	1,934.00
761.000 GERMAN AMERICAN BANCORP INC 373865104 KR2F10020002: NTGI STRUCTURED	25.8100	10,719.86	19,641.41	0.00	8,921.55
2,800.000 GERON CORP 374163103 KR3F10020002: NTGI STRUCTURED	2.0000	11,368.00	5,600.00	0.00	-5,768.00
7,286.000 GERON CORP 374163103 KR2F10020002: NTGI STRUCTURED	2.0000	70,968.18	14,572.00	0.00	-56,396.18
3,608.000 GETTY REALTY CORP 374297109 KR2F10020002: NTGI STRUCTURED	17.0000	64,252.16	61,336.00	0.00	-2,916.16
2,700.000 GETTY REALTY CORP 374297109 KR3F10020002: NTGI STRUCTURED	17.0000	53,197.43	45,900.00	0.00	-7,297.43
2,993.000 GIBRALTAR INDUSTRIES INC 374689107 KR2F10020002: NTGI STRUCTURED	13.6900	46,856.25	40,974.17	0.00	-5,882.08
1,100.000 GIBRALTAR INDUSTRIES INC 374689107 KR3F10020002: NTGI STRUCTURED	13.6900	12,485.00	15,059.00	0.00	2,574.00
1,162.000 GIGA-TRONICS INC 375175106 KR2F10020002: NTGI STRUCTURED	1.9500	2,975.83	2,265.90	0.00	-709.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 GIGA-TRONICS INC 375175106 KR3F10020002: NTGI STRUCTURED	1.9500 1.9500	1,186.50 1,186.50	1,170.00 1,170.00	0.00	-16.50 -16.50
117,603.000 GILEAD SCIENCES INC 375558103 KR2F19020002: S&P 500 INDEX	106.4500 106.4500	2,578,915.41 2,578,915.41	12,518,839.35 12,518,839.35	0.08	9,939,923.94 9,939,923.94
53,450.000 GILEAD SCIENCES INC 375558103 KR3F19020002: S&P 500 INDEX	106.4500 106.4500	771,140.61 771,140.61	5,689,752.50 5,689,752.50	0.04	4,918,611.89 4,918,611.89
55,400.000 GILEAD SCIENCES INC 375558103 KR2F10090002: INVESCO	106.4500 106.4500	5,167,585.90 5,167,585.90	5,897,330.00 5,897,330.00	0.04	729,744.10 729,744.10
4,400.000 GLACIER BANCORP INC 37637Q105 KR3F10020002: NTGI STRUCTURED	25.8600 25.8600	59,759.49 59,759.49	113,784.00 113,784.00	0.00	54,024.51 54,024.51
8,756.000 GLACIER BANCORP INC 37637Q105 KR2F10020002: NTGI STRUCTURED	25.8600 25.8600	96,943.56 96,943.56	226,430.16 226,430.16	0.00	129,486.60 129,486.60
306.000 GLACIER WATER SERVICES INC 376395109 KR2F10020002: NTGI STRUCTURED	18.1500 18.1500	5,029.49 5,029.49	5,553.90 5,553.90	0.00	524.41 524.41
100.000 GLACIER WATER SERVICES INC 376395109 KR3F10020002: NTGI STRUCTURED	18.1500 18.1500	3,100.00 3,100.00	1,815.00 1,815.00	0.00	-1,285.00 -1,285.00
3,812.000 GLADSTONE COMMERCIAL CORP 376536108 KR2F10020002: NTGI STRUCTURED	16.9900 16.9900	61,994.84 61,994.84	64,765.88 64,765.88	0.00	2,771.04 2,771.04
1,700.000 GLADSTONE COMMERCIAL CORP 376536108 KR3F10020002: NTGI STRUCTURED	16.9900 16.9900	27,981.00 27,981.00	28,883.00 28,883.00	0.00	902.00 902.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 PH GLATFELTER CO 377316104 KR3F10020002: NTGI STRUCTURED	21.9500 21.9500	29,520.43 29,520.43	43,900.00 43,900.00	0.00	14,379.57 14,379.57
4,231.000 PH GLATFELTER CO 377316104 KR2F10020002: NTGI STRUCTURED	21.9500 21.9500	56,429.53 56,429.53	92,870.45 92,870.45	0.00	36,440.92 36,440.92
13,800.000 GLAXOSMITHKLINE PLC 37733W105 ADR KR3F10080002: WESTWOOD MGMT	45.9700 45.9700	742,540.12 742,540.12	634,386.00 634,386.00	0.00	-108,154.12 -108,154.12
39,800.000 GLAXOSMITHKLINE PLC 37733W105 ADR KR2F10080002: WESTWOOD MGMT	45.9700 45.9700	2,138,462.52 2,138,462.52	1,829,606.00 1,829,606.00	0.01	-308,856.52 -308,856.52
437.000 GLEACHER & CO INC 377341201 KR2F10020002: NTGI STRUCTURED	6.7900 6.7900	51,679.72 51,679.72	2,967.23 2,967.23	0.00	-48,712.49 -48,712.49
185.000 GLEACHER & CO INC 377341201 KR3F10020002: NTGI STRUCTURED	6.7900 6.7900	7,316.75 7,316.75	1,256.15 1,256.15	0.00	-6,060.60 -6,060.60
300.000 GLOBAL TECHNOLOGIES LTD 378949101 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	1.53 1.53	0.03 0.03	0.00	-1.50 -1.50
3,768.000 GLOBAL TECHNOLOGIES LTD 378949101 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	8,149.88 8,149.88	0.38 0.38	0.00	-8,149.50 -8,149.50
12,545.000 GLOBAL CASH ACCESS HOLDINGS IN 378967103 KR2F10020002: NTGI STRUCTURED	6.7500 6.7500	117,832.06 117,832.06	84,678.75 84,678.75	0.00	-33,153.31 -33,153.31
4,700.000 GLOBAL CASH ACCESS HOLDINGS IN 378967103 KR3F10020002: NTGI STRUCTURED	6.7500 6.7500	12,925.00 12,925.00	31,725.00 31,725.00	0.00	18,800.00 18,800.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,709.000 GLOBALSTAR INC 378973408 KR2F10020002: NTGI STRUCTURED	3.6600 3.6600	98,375.22 98,375.22	46,514.94 46,514.94	0.00	-51,860.28 -51,860.28
4,700.000 GLOBALSTAR INC 378973408 KR3F10020002: NTGI STRUCTURED	3.6600 3.6600	5,593.00 5,593.00	17,202.00 17,202.00	0.00	11,609.00 11,609.00
18,322.000 GLIMCHER REALTY TRUST 379302102 KR2F10020002: NTGI STRUCTURED	13.5400 13.5400	202,109.33 202,109.33	248,079.88 248,079.88	0.00	45,970.55 45,970.55
6,347.000 GLIMCHER REALTY TRUST 379302102 KR3F10020002: NTGI STRUCTURED	13.5400 13.5400	55,127.84 55,127.84	85,938.38 85,938.38	0.00	30,810.54 30,810.54
8,301.000 GLOBE SPECIALTY METALS INC 37954N206 KR2F10020002: NTGI STRUCTURED	18.1900 18.1900	89,140.23 89,140.23	150,995.19 150,995.19	0.00	61,854.96 61,854.96
4,000.000 GLOBE SPECIALTY METALS INC 37954N206 KR3F10020002: NTGI STRUCTURED	18.1900 18.1900	82,485.33 82,485.33	72,760.00 72,760.00	0.00	-9,725.33 -9,725.33
4,202.000 GLOBUS MEDICAL INC A 379577208 KR3F10020002: NTGI STRUCTURED	19.6700 19.6700	74,391.30 74,391.30	82,653.34 82,653.34	0.00	8,262.04 8,262.04
8,732.000 GLOBUS MEDICAL INC A 379577208 KR2F10020002: NTGI STRUCTURED	19.6700 19.6700	154,535.90 154,535.90	171,758.44 171,758.44	0.00	17,222.54 17,222.54
33,000.000 ESC GLOBIX CORPORATION 37957F895 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500.000 GLOWPOINT INC 379887201 KR3F10020002: NTGI STRUCTURED	1.2800 1.2800	1,100.00 1,100.00	640.00 640.00	0.00	-460.00 -460.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,143.000 GLOWPOINT INC 379887201 KR2F10020002: NTGI STRUCTURED	1.2800 1.2800	11,103.53 11,103.53	1,463.04 1,463.04	0.00	-9,640.49 -9,640.49
3,100.000 GOLDEN ENTERPRISES INC 381010107 KR3F10020002: NTGI STRUCTURED	4.6600 4.6600	10,509.00 10,509.00	14,446.00 14,446.00	0.00	3,937.00 3,937.00
8,555.000 GOLDEN ENTERPRISES INC 381010107 KR2F10020002: NTGI STRUCTURED	4.6600 4.6600	32,440.74 32,440.74	39,866.30 39,866.30	0.00	7,425.56 7,425.56
300.000 GOLDFIELD CORP 381370105 KR3F10020002: NTGI STRUCTURED	1.9100 1.9100	88.47 88.47	573.00 573.00	0.00	484.53 484.53
2,624.000 GOLDFIELD CORP 381370105 KR2F10020002: NTGI STRUCTURED	1.9100 1.9100	656.00 656.00	5,011.84 5,011.84	0.00	4,355.84 4,355.84
31,876.000 GOLDMAN SACHS GROUP INC/THE 38141G104 KR2F19020002: S&P 500 INDEX	183.5700 183.5700	2,816,185.26 2,816,185.26	5,851,477.32 5,851,477.32	0.04	3,035,292.06 3,035,292.06
14,488.000 GOLDMAN SACHS GROUP INC/THE 38141G104 KR3F19020002: S&P 500 INDEX	183.5700 183.5700	1,569,560.44 1,569,560.44	2,659,562.16 2,659,562.16	0.02	1,090,001.72 1,090,001.72
1,906.000 GOODRICH PETROLEUM CORP 382410405 KR2F10020002: NTGI STRUCTURED	14.8200 14.8200	64,081.52 64,081.52	28,246.92 28,246.92	0.00	-35,834.60 -35,834.60
1,600.000 GOODRICH PETROLEUM CORP 382410405 KR3F10020002: NTGI STRUCTURED	14.8200 14.8200	39,062.98 39,062.98	23,712.00 23,712.00	0.00	-15,350.98 -15,350.98
9,735.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR3F19020002: S&P 500 INDEX	22.5850 22.5850	132,896.56 132,896.56	219,864.98 219,864.98	0.00	86,968.42 86,968.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,418.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR2F19020002: S&P 500 INDEX	22.5850 22.5850	286,105.24 286,105.24	483,725.53 483,725.53	0.00	197,620.29 197,620.29
10,045.000 GOOGLE INC 38259P508 KR3F19020002: S&P 500 INDEX	588.4100 588.4100	2,658,143.44 2,658,143.44	5,910,578.45 5,910,578.45	0.04	3,252,435.01 3,252,435.01
3,964.000 GOOGLE INC 38259P508 KR2F10060002: WESTFIELD CAPITAL	588.4100 588.4100	1,109,888.98 1,109,888.98	2,332,457.24 2,332,457.24	0.01	1,222,568.26 1,222,568.26
660.000 GOOGLE INC 38259P508 KR2F10090002: INVESCO	588.4100 588.4100	352,213.14 352,213.14	388,350.60 388,350.60	0.00	36,137.46 36,137.46
22,102.000 GOOGLE INC 38259P508 KR2F19020002: S&P 500 INDEX	588.4100 588.4100	5,273,164.32 5,273,164.32	13,005,037.82 13,005,037.82	0.08	7,731,873.50 7,731,873.50
1,529.000 GOOGLE INC 38259P508 KR3F10060002: WESTFIELD CAPITAL	588.4100 588.4100	472,149.71 472,149.71	899,678.89 899,678.89	0.01	427,529.18 427,529.18
3,964.000 GOOGLE INC 38259P706 KR2F10060002: WESTFIELD CAPITAL	577.3600 577.3600	1,107,413.72 1,107,413.72	2,288,655.04 2,288,655.04	0.01	1,181,241.32 1,181,241.32
840.000 GOOGLE INC 38259P706 KR2F10090002: INVESCO	577.3600 577.3600	440,852.81 440,852.81	484,982.40 484,982.40	0.00	44,129.59 44,129.59
22,100.000 GOOGLE INC 38259P706 KR2F19020002: S&P 500 INDEX	577.3600 577.3600	5,258,334.56 5,258,334.56	12,759,656.00 12,759,656.00	0.08	7,501,321.44 7,501,321.44
1,529.000 GOOGLE INC 38259P706 KR3F10060002: WESTFIELD CAPITAL	577.3600 577.3600	469,793.34 469,793.34	882,783.44 882,783.44	0.01	412,990.10 412,990.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,044.000 GOOGLE INC 38259P706 KR3F19020002: S&P 500 INDEX	577.3600 577.3600	2,648,872.81 2,648,872.81	5,799,003.84 5,799,003.84	0.04	3,150,131.03 3,150,131.03
5,861.000 GORMAN-RUPP CO/THE 383082104 KR2F10020002: NTGI STRUCTURED	30.0400 30.0400	38,559.68 38,559.68	176,064.44 176,064.44	0.00	137,504.76 137,504.76
2,250.000 GORMAN-RUPP CO/THE 383082104 KR3F10020002: NTGI STRUCTURED	30.0400 30.0400	53,821.71 53,821.71	67,590.00 67,590.00	0.00	13,768.29 13,768.29
4,359.000 GOVERNMENT PROPERTIES INCOME T 38376A103 KR3F10020002: NTGI STRUCTURED	21.9100 21.9100	103,904.49 103,904.49	95,505.69 95,505.69	0.00	-8,398.80 -8,398.80
5,649.000 GOVERNMENT PROPERTIES INCOME T 38376A103 KR2F10020002: NTGI STRUCTURED	21.9100 21.9100	134,875.44 134,875.44	123,769.59 123,769.59	0.00	-11,105.85 -11,105.85
14,095.000 GRAFTECH INTERNATIONAL LTD 384313102 KR2F10020002: NTGI STRUCTURED	4.5800 4.5800	137,292.58 137,292.58	64,555.10 64,555.10	0.00	-72,737.48 -72,737.48
6,667.000 GRAFTECH INTERNATIONAL LTD 384313102 KR3F10020002: NTGI STRUCTURED	4.5800 4.5800	92,816.68 92,816.68	30,534.86 30,534.86	0.00	-62,281.82 -62,281.82
2,903.000 GRAHAM CORP 384556106 KR2F10020002: NTGI STRUCTURED	28.7500 28.7500	8,351.76 8,351.76	83,461.25 83,461.25	0.00	75,109.49 75,109.49
1,500.000 GRAHAM CORP 384556106 KR3F10020002: NTGI STRUCTURED	28.7500 28.7500	30,680.74 30,680.74	43,125.00 43,125.00	0.00	12,444.26 12,444.26
4,736.000 WW GRAINGER INC 384802104 KR2F19020002: S&P 500 INDEX	251.6500 251.6500	692,575.14 692,575.14	1,191,814.40 1,191,814.40	0.01	499,239.26 499,239.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,152.000 WW GRAINGER INC 384802104 KR3F19020002: S&P 500 INDEX	251.6500 251.6500	259,211.17 259,211.17	541,550.80 541,550.80	0.00	282,339.63 282,339.63
20,419.000 GRAMERCY PROPERTY TRUST INC 38489R100 KR2F10020002: NTGI STRUCTURED	5.7600 5.7600	138,156.32 138,156.32	117,613.44 117,613.44	0.00	-20,542.88 -20,542.88
9,300.000 GRAMERCY PROPERTY TRUST INC 38489R100 KR3F10020002: NTGI STRUCTURED	5.7600 5.7600	29,050.75 29,050.75	53,568.00 53,568.00	0.00	24,517.25 24,517.25
15,923.000 GRAN TIERRA ENERGY INC 38500T101 KR3F10020002: NTGI STRUCTURED	5.5400 5.5400	91,304.31 91,304.31	88,213.42 88,213.42	0.00	-3,090.89 -3,090.89
35,550.000 GRAN TIERRA ENERGY INC 38500T101 KR2F10020002: NTGI STRUCTURED	5.5400 5.5400	205,787.35 205,787.35	196,947.00 196,947.00	0.00	-8,840.35 -8,840.35
5,447.000 GRAND CANYON EDUCATION INC 38526M106 KR2F10020002: NTGI STRUCTURED	40.7700 40.7700	155,732.86 155,732.86	222,074.19 222,074.19	0.00	66,341.33 66,341.33
2,572.000 GRAND CANYON EDUCATION INC 38526M106 KR3F10020002: NTGI STRUCTURED	40.7700 40.7700	100,990.30 100,990.30	104,860.44 104,860.44	0.00	3,870.14 3,870.14
70.000 GRANITE BROADCASTING CORP 387241805 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	779.84 779.84	0.00 0.00	0.00	-779.84 -779.84
1,900.000 GRANITE CONSTRUCTION INC 387328107 KR3F10020002: NTGI STRUCTURED	31.8100 31.8100	48,752.64 48,752.64	60,439.00 60,439.00	0.00	11,686.36 11,686.36
3,740.000 GRANITE CONSTRUCTION INC 387328107 KR2F10020002: NTGI STRUCTURED	31.8100 31.8100	116,619.10 116,619.10	118,969.40 118,969.40	0.00	2,350.30 2,350.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,390.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR2F10020002: NTGI STRUCTURED	12.4300 12.4300	369,063.33 369,063.33	539,337.70 539,337.70	0.00	170,274.37 170,274.37
68,950.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR2F10030002: SYSTEMATIC	12.4300 12.4300	588,653.15 588,653.15	857,048.50 857,048.50	0.01	268,395.35 268,395.35
26,600.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR3F10030002: SYSTEMATIC	12.4300 12.4300	227,789.57 227,789.57	330,638.00 330,638.00	0.00	102,848.43 102,848.43
20,880.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR3F10020002: NTGI STRUCTURED	12.4300 12.4300	187,908.75 187,908.75	259,538.40 259,538.40	0.00	71,629.65 71,629.65
1,400.000 GRAY TELEVISION INC 389375106 KR3F10020002: NTGI STRUCTURED	7.8800 7.8800	3,080.00 3,080.00	11,032.00 11,032.00	0.00	7,952.00 7,952.00
3,812.000 GRAY TELEVISION INC 389375106 KR2F10020002: NTGI STRUCTURED	7.8800 7.8800	30,863.79 30,863.79	30,038.56 30,038.56	0.00	-825.23 -825.23
1,356.000 GRAY TELEVISION INC 389375205 KR2F10020002: NTGI STRUCTURED	6.2000 6.2000	20,438.83 20,438.83	8,407.20 8,407.20	0.00	-12,031.63 -12,031.63
900.000 GRAY TELEVISION INC 389375205 KR3F10020002: NTGI STRUCTURED	6.2000 6.2000	1,653.00 1,653.00	5,580.00 5,580.00	0.00	3,927.00 3,927.00
44.000 GREAT AMERICAN BANCORP INC 38982K107 KR2F10020002: NTGI STRUCTURED	10.0000 10.0000	635.25 635.25	440.00 440.00	0.00	-195.25 -195.25
100.000 GREAT AMERICAN BANCORP INC 38982K107 KR3F10020002: NTGI STRUCTURED	10.0000 10.0000	3,900.50 3,900.50	1,000.00 1,000.00	0.00	-2,900.50 -2,900.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,300.000 GREAT LAKES DREDGE & DOCK CORP 390607109 KR3F10020002: NTGI STRUCTURED	6.1800 6.1800	29,506.87 29,506.87	32,754.00 32,754.00	0.00	3,247.13 3,247.13
11,104.000 GREAT LAKES DREDGE & DOCK CORP 390607109 KR2F10020002: NTGI STRUCTURED	6.1800 6.1800	64,099.98 64,099.98	68,622.72 68,622.72	0.00	4,522.74 4,522.74
2,056.000 GREAT SOUTHERN BANCORP INC 390905107 KR2F10020002: NTGI STRUCTURED	30.3400 30.3400	24,503.36 24,503.36	62,379.04 62,379.04	0.00	37,875.68 37,875.68
800.000 GREAT SOUTHERN BANCORP INC 390905107 KR3F10020002: NTGI STRUCTURED	30.3400 30.3400	14,104.00 14,104.00	24,272.00 24,272.00	0.00	10,168.00 10,168.00
3,127.000 GREATBATCH INC 39153L106 KR2F10020002: NTGI STRUCTURED	42.6100 42.6100	73,989.68 73,989.68	133,241.47 133,241.47	0.00	59,251.79 59,251.79
1,500.000 GREATBATCH INC 39153L106 KR3F10020002: NTGI STRUCTURED	42.6100 42.6100	38,852.21 38,852.21	63,915.00 63,915.00	0.00	25,062.79 25,062.79
1,312.000 GREATER ATLANTIC FINANCIAL COR 391601101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,917.12 5,917.12	0.00 0.00	0.00	-5,917.12 -5,917.12
2,973.000 GREEN PLAINS INC 393222104 KR2F10020002: NTGI STRUCTURED	37.3900 37.3900	36,184.38 36,184.38	111,160.47 111,160.47	0.00	74,976.09 74,976.09
900.000 GREEN PLAINS INC 393222104 KR3F10020002: NTGI STRUCTURED	37.3900 37.3900	25,966.04 25,966.04	33,651.00 33,651.00	0.00	7,684.96 7,684.96
4,524.000 GREENBRIER COS INC 393657101 KR2F10020002: NTGI STRUCTURED	73.3800 73.3800	50,730.70 50,730.70	331,971.12 331,971.12	0.00	281,240.42 281,240.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 GREENBRIER COS INC 393657101 KR3F10020002: NTGI STRUCTURED	73.3800 73.3800	47,214.64 47,214.64	161,436.00 161,436.00	0.00	114,221.36 114,221.36
3,100.000 GREENHILL & CO INC 395259104 KR2F10020002: NTGI STRUCTURED	46.4900 46.4900	148,493.85 148,493.85	144,119.00 144,119.00	0.00	-4,374.85 -4,374.85
100.000 GREENHUNTER RESOURCES INC 39530A104 KR3F10020002: NTGI STRUCTURED	1.5400 1.5400	82.50 82.50	154.00 154.00	0.00	71.50 71.50
1,131.000 GREENHUNTER RESOURCES INC 39530A104 KR2F10020002: NTGI STRUCTURED	1.5400 1.5400	15,189.42 15,189.42	1,741.74 1,741.74	0.00	-13,447.68 -13,447.68
2,900.000 GREIF INC 397624107 KR2F10020002: NTGI STRUCTURED	43.8100 43.8100	160,572.17 160,572.17	127,049.00 127,049.00	0.00	-33,523.17 -33,523.17
644.000 GRIFFIN LAND & NURSERIES INC 398231100 KR2F10020002: NTGI STRUCTURED	28.7000 28.7000	12,044.08 12,044.08	18,482.80 18,482.80	0.00	6,438.72 6,438.72
200.000 GRIFFIN LAND & NURSERIES INC 398231100 KR3F10020002: NTGI STRUCTURED	28.7000 28.7000	5,470.00 5,470.00	5,740.00 5,740.00	0.00	270.00 270.00
8,346.000 GRIFFON CORP 398433102 KR2F10020002: NTGI STRUCTURED	11.3900 11.3900	67,392.53 67,392.53	95,060.94 95,060.94	0.00	27,668.41 27,668.41
4,000.000 GRIFFON CORP 398433102 KR3F10020002: NTGI STRUCTURED	11.3900 11.3900	39,234.67 39,234.67	45,560.00 45,560.00	0.00	6,325.33 6,325.33
1,100.000 GROUP 1 AUTOMOTIVE INC 398905109 KR3F10020002: NTGI STRUCTURED	72.7100 72.7100	42,801.92 42,801.92	79,981.00 79,981.00	0.00	37,179.08 37,179.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,206.000 GROUP 1 AUTOMOTIVE INC 398905109 KR2F10020002: NTGI STRUCTURED	72.7100 72.7100	49,186.35 49,186.35	160,398.26 160,398.26	0.00	111,211.91 111,211.91
4,600.000 GTX INC 40052B108 KR3F10020002: NTGI STRUCTURED	0.7375 0.7375	25,346.00 25,346.00	3,392.50 3,392.50	0.00	-21,953.50 -21,953.50
12,168.000 GTX INC 40052B108 KR2F10020002: NTGI STRUCTURED	0.7375 0.7375	134,301.35 134,301.35	8,973.90 8,973.90	0.00	-125,327.45 -125,327.45
948.000 GUARANTY BANCORP 40075T607 KR2F10020002: NTGI STRUCTURED	13.5100 13.5100	43,753.47 43,753.47	12,807.48 12,807.48	0.00	-30,945.99 -30,945.99
380.000 GUARANTY BANCORP 40075T607 KR3F10020002: NTGI STRUCTURED	13.5100 13.5100	2,546.00 2,546.00	5,133.80 5,133.80	0.00	2,587.80 2,587.80
8,154.000 GUESS? INC 401617105 KR2F10020002: NTGI STRUCTURED	21.9700 21.9700	197,888.73 197,888.73	179,143.38 179,143.38	0.00	-18,745.35 -18,745.35
3,924.000 GUESS? INC 401617105 KR3F10020002: NTGI STRUCTURED	21.9700 21.9700	95,042.55 95,042.55	86,210.28 86,210.28	0.00	-8,832.27 -8,832.27
1,662.000 GUIDED THERAPEUTICS INC 40171F105 KR2F10020002: NTGI STRUCTURED	0.3100 0.3100	13,682.32 13,682.32	515.22 515.22	0.00	-13,167.10 -13,167.10
200.000 GUIDED THERAPEUTICS INC 40171F105 KR3F10020002: NTGI STRUCTURED	0.3100 0.3100	191.00 191.00	62.00 62.00	0.00	-129.00 -129.00
4,148.000 GUIDEWIRE SOFTWARE INC 40171V100 KR3F10020002: NTGI STRUCTURED	44.3400 44.3400	192,081.90 192,081.90	183,922.32 183,922.32	0.00	-8,159.58 -8,159.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,643.000 GUIDEWIRE SOFTWARE INC 40171V100 KR2F10020002: NTGI STRUCTURED	44.3400 44.3400	399,963.60 399,963.60	383,230.62 383,230.62	0.00	-16,732.98 -16,732.98
700.000 GULF ISLAND FABRICATION INC 402307102 KR3F10020002: NTGI STRUCTURED	17.2000 17.2000	20,251.00 20,251.00	12,040.00 12,040.00	0.00	-8,211.00 -8,211.00
2,033.000 GULF ISLAND FABRICATION INC 402307102 KR2F10020002: NTGI STRUCTURED	17.2000 17.2000	30,070.71 30,070.71	34,967.60 34,967.60	0.00	4,896.89 4,896.89
6,296.000 GULFMARK OFFSHORE INC 402629208 KR2F10020002: NTGI STRUCTURED	31.3500 31.3500	141,840.09 141,840.09	197,379.60 197,379.60	0.00	55,539.51 55,539.51
3,100.000 GULFMARK OFFSHORE INC 402629208 KR3F10020002: NTGI STRUCTURED	31.3500 31.3500	132,953.24 132,953.24	97,185.00 97,185.00	0.00	-35,768.24 -35,768.24
700.000 GYRODYNE CO OF AMERICA INC 403820103 KR3F10020002: NTGI STRUCTURED	4.8200 4.8200	0.00 0.00	3,374.00 3,374.00	0.00	3,374.00 3,374.00
982.000 GYRODYNE CO OF AMERICA INC 403820103 KR2F10020002: NTGI STRUCTURED	4.8200 4.8200	0.00 0.00	4,733.24 4,733.24	0.00	4,733.24 4,733.24
1,863.000 H&E EQUIPMENT SERVICES INC 404030108 KR2F10020002: NTGI STRUCTURED	40.2800 40.2800	27,696.82 27,696.82	75,041.64 75,041.64	0.00	47,344.82 47,344.82
700.000 H&E EQUIPMENT SERVICES INC 404030108 KR3F10020002: NTGI STRUCTURED	40.2800 40.2800	9,233.00 9,233.00	28,196.00 28,196.00	0.00	18,963.00 18,963.00
42,180.000 HCA HOLDINGS INC 40412C101 KR2F10030002: SYSTEMATIC	70.5200 70.5200	2,671,349.44 2,671,349.44	2,974,533.60 2,974,533.60	0.02	303,184.16 303,184.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,325.000 HCA HOLDINGS INC 40412C101 KR3F10030002: SYSTEMATIC	70.5200 70.5200	1,033,987.96 1,033,987.96	1,151,239.00 1,151,239.00	0.01	117,251.04 117,251.04
8,350.000 HCC INSURANCE HOLDINGS INC 404132102 KR3F10030002: SYSTEMATIC	48.2900 48.2900	312,189.69 312,189.69	403,221.50 403,221.50	0.00	91,031.81 91,031.81
21,575.000 HCC INSURANCE HOLDINGS INC 404132102 KR2F10030002: SYSTEMATIC	48.2900 48.2900	804,839.46 804,839.46	1,041,856.75 1,041,856.75	0.01	237,017.29 237,017.29
264.000 HC2 HLDGS INC 404139107 KR2F10020002: NTGI STRUCTURED	4.5000 4.5000	4,118.40 4,118.40	1,188.00 1,188.00	0.00	-2,930.40 -2,930.40
100.000 HC2 HLDGS INC 404139107 KR3F10020002: NTGI STRUCTURED	4.5000 4.5000	1,440.00 1,440.00	450.00 450.00	0.00	-990.00 -990.00
16,223.000 HCP INC 40414L109 KR3F19020002: S&P 500 INDEX	39.7100 39.7100	575,179.58 575,179.58	644,215.33 644,215.33	0.00	69,035.75 69,035.75
35,695.000 HCP INC 40414L109 KR2F19020002: S&P 500 INDEX	39.7100 39.7100	1,084,271.93 1,084,271.93	1,417,448.45 1,417,448.45	0.01	333,176.52 333,176.52
19,481.000 HDFC BANK LTD 40415F101 ADR KR3F20050002: AMERICAN CENTURY	46.5800 46.5800	901,520.63 901,520.63	907,424.98 907,424.98	0.01	5,904.35 5,904.35
56,373.000 HDFC BANK LTD 40415F101 ADR KR2F20050002: AMERICAN CENTURY	46.5800 46.5800	2,606,123.79 2,606,123.79	2,625,854.34 2,625,854.34	0.02	19,730.55 19,730.55
100.000 HEI INC 404160103 KR3F10020002: NTGI STRUCTURED	0.5800 0.5800	83.50 83.50	58.00 58.00	0.00	-25.50 -25.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,344.000 HEI INC 404160103 KR2F10020002: NTGI STRUCTURED	0.5800 0.5800	8,481.63 8,481.63	779.52 779.52	0.00	-7,702.11 -7,702.11
6,020.000 HD SUPPLY HOLDINGS INC 40416M105 KR3F10050002: SASCO CAPITAL	27.2600 27.2600	166,453.00 166,453.00	164,105.20 164,105.20	0.00	-2,347.80 -2,347.80
15,840.000 HD SUPPLY HOLDINGS INC 40416M105 KR2F10050002: SASCO CAPITAL	27.2600 27.2600	437,976.00 437,976.00	431,798.40 431,798.40	0.00	-6,177.60 -6,177.60
1,590.000 HF FINANCIAL CORP 404172108 KR2F10020002: NTGI STRUCTURED	13.4400 13.4400	17,433.36 17,433.36	21,369.60 21,369.60	0.00	3,936.24 3,936.24
500.000 HF FINANCIAL CORP 404172108 KR3F10020002: NTGI STRUCTURED	13.4400 13.4400	5,310.00 5,310.00	6,720.00 6,720.00	0.00	1,410.00 1,410.00
1,453.000 HFF INC 40418F108 KR2F10020002: NTGI STRUCTURED	28.9500 28.9500	48,436.27 48,436.27	42,064.35 42,064.35	0.00	-6,371.92 -6,371.92
32.000 HKN INC 40420K707 KR2F10020002: NTGI STRUCTURED	66.9900 66.9900	43,573.82 43,573.82	2,143.68 2,143.68	0.00	-41,430.14 -41,430.14
12.000 HKN INC 40420K707 KR3F10020002: NTGI STRUCTURED	66.9900 66.9900	931.20 931.20	803.88 803.88	0.00	-127.32 -127.32
700.000 HMN FINANCIAL INC 40424G108 KR3F10020002: NTGI STRUCTURED	13.2000 13.2000	1,607.50 1,607.50	9,240.00 9,240.00	0.00	7,632.50 7,632.50
1,137.000 HMN FINANCIAL INC 40424G108 KR2F10020002: NTGI STRUCTURED	13.2000 13.2000	15,254.28 15,254.28	15,008.40 15,008.40	0.00	-245.88 -245.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 HNI CORP 404251100 KR3F10020002: NTGI STRUCTURED	35.9900 35.9900	77,112.93 77,112.93	115,168.00 115,168.00	0.00	38,055.07 38,055.07
6,505.000 HNI CORP 404251100 KR2F10020002: NTGI STRUCTURED	35.9900 35.9900	134,268.19 134,268.19	234,114.95 234,114.95	0.00	99,846.76 99,846.76
10,311.000 HMS HOLDINGS CORP 40425J101 KR2F10020002: NTGI STRUCTURED	18.8500 18.8500	55,725.88 55,725.88	194,362.35 194,362.35	0.00	138,636.47 138,636.47
5,100.000 HMS HOLDINGS CORP 40425J101 KR3F10020002: NTGI STRUCTURED	18.8500 18.8500	129,130.14 129,130.14	96,135.00 96,135.00	0.00	-32,995.14 -32,995.14
9,161.000 HSN INC 404303109 KR2F10020002: NTGI STRUCTURED	61.3700 61.3700	103,567.40 103,567.40	562,210.57 562,210.57	0.00	458,643.17 458,643.17
4,600.000 HSN INC 404303109 KR3F10020002: NTGI STRUCTURED	61.3700 61.3700	152,759.75 152,759.75	282,302.00 282,302.00	0.00	129,542.25 129,542.25
7,659.000 HACKETT GROUP INC/THE 404609109 KR2F10020002: NTGI STRUCTURED	5.9600 5.9600	127,103.53 127,103.53	45,647.64 45,647.64	0.00	-81,455.89 -81,455.89
2,200.000 HACKETT GROUP INC/THE 404609109 KR3F10020002: NTGI STRUCTURED	5.9600 5.9600	10,846.00 10,846.00	13,112.00 13,112.00	0.00	2,266.00 2,266.00
31,500.000 HAEMONETICS CORP 405024100 KR2F10080002: WESTWOOD MGMT	34.9200 34.9200	1,045,883.95 1,045,883.95	1,099,980.00 1,099,980.00	0.01	54,096.05 54,096.05
5,524.000 HAEMONETICS CORP 405024100 KR2F10020002: NTGI STRUCTURED	34.9200 34.9200	64,838.36 64,838.36	192,898.08 192,898.08	0.00	128,059.72 128,059.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,000.000 HAEMONETICS CORP 405024100 KR3F10080002: WESTWOOD MGMT	34.9200 34.9200	398,610.78 398,610.78	419,040.00 419,040.00	0.00	20,429.22 20,429.22
2,700.000 HAEMONETICS CORP 405024100 KR3F10020002: NTGI STRUCTURED	34.9200 34.9200	87,185.73 87,185.73	94,284.00 94,284.00	0.00	7,098.27 7,098.27
2,100.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR3F10020002: NTGI STRUCTURED	102.3500 102.3500	73,167.18 73,167.18	214,935.00 214,935.00	0.00	141,767.82 141,767.82
4,933.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR2F10020002: NTGI STRUCTURED	102.3500 102.3500	172,195.33 172,195.33	504,892.55 504,892.55	0.00	332,697.22 332,697.22
13,200.000 HALCON RESOURCES CORP 40537Q209 KR3F10020002: NTGI STRUCTURED	3.9600 3.9600	61,724.36 61,724.36	52,272.00 52,272.00	0.00	-9,452.36 -9,452.36
27,582.000 HALCON RESOURCES CORP 40537Q209 KR2F10020002: NTGI STRUCTURED	3.9600 3.9600	167,163.80 167,163.80	109,224.72 109,224.72	0.00	-57,939.08 -57,939.08
1,497.000 HALLADOR ENERGY CO 40609P105 KR3F10020002: NTGI STRUCTURED	11.8400 11.8400	11,116.46 11,116.46	17,724.48 17,724.48	0.00	6,608.02 6,608.02
1,897.000 HALLADOR ENERGY CO 40609P105 KR2F10020002: NTGI STRUCTURED	11.8400 11.8400	13,829.13 13,829.13	22,460.48 22,460.48	0.00	8,631.35 8,631.35
12,310.000 HALLIBURTON CO 406216101 KR3F10060002: WESTFIELD CAPITAL	64.5100 64.5100	482,948.45 482,948.45	794,118.10 794,118.10	0.01	311,169.65 311,169.65
66,168.000 HALLIBURTON CO 406216101 KR2F19020002: S&P 500 INDEX	64.5100 64.5100	1,515,718.28 1,515,718.28	4,268,497.68 4,268,497.68	0.03	2,752,779.40 2,752,779.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,073.000 HALLIBURTON CO 406216101 KR3F19020002: S&P 500 INDEX	64.5100 64.5100	683,724.28 683,724.28	1,940,009.23 1,940,009.23	0.01	1,256,284.95 1,256,284.95
31,970.000 HALLIBURTON CO 406216101 KR2F10060002: WESTFIELD CAPITAL	64.5100 64.5100	1,155,734.40 1,155,734.40	2,062,384.70 2,062,384.70	0.01	906,650.30 906,650.30
1,044.000 HALLMARK FINANCIAL SERVICES 40624Q203 KR2F10020002: NTGI STRUCTURED	10.3100 10.3100	10,638.63 10,638.63	10,763.64 10,763.64	0.00	125.01 125.01
400.000 HALLMARK FINANCIAL SERVICES 40624Q203 KR3F10020002: NTGI STRUCTURED	10.3100 10.3100	2,856.00 2,856.00	4,124.00 4,124.00	0.00	1,268.00 1,268.00
13,859.000 HALOZYME THERAPEUTICS INC 40637H109 KR2F10020002: NTGI STRUCTURED	9.1000 9.1000	97,487.77 97,487.77	126,116.90 126,116.90	0.00	28,629.13 28,629.13
2,400.000 HALOZYME THERAPEUTICS INC 40637H109 KR3F10020002: NTGI STRUCTURED	9.1000 9.1000	15,504.00 15,504.00	21,840.00 21,840.00	0.00	6,336.00 6,336.00
2,075.000 HAMPSHIRE GROUP LTD 408859106 KR2F10020002: NTGI STRUCTURED	2.8200 2.8200	22,204.89 22,204.89	5,851.50 5,851.50	0.00	-16,353.39 -16,353.39
700.000 HAMPSHIRE GROUP LTD 408859106 KR3F10020002: NTGI STRUCTURED	2.8200 2.8200	2,632.00 2,632.00	1,974.00 1,974.00	0.00	-658.00 -658.00
300.000 HANCOCK FABRICS INC/DE 409900107 KR3F10020002: NTGI STRUCTURED	0.7900 0.7900	205.50 205.50	237.00 237.00	0.00	31.50 31.50
3,681.000 HANCOCK FABRICS INC/DE 409900107 KR2F10020002: NTGI STRUCTURED	0.7900 0.7900	18,355.21 18,355.21	2,907.99 2,907.99	0.00	-15,447.22 -15,447.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,383.000 HANCOCK HOLDING CO 410120109 KR2F10020002: NTGI STRUCTURED	32.0500 32.0500	243,054.94 243,054.94	300,725.15 300,725.15	0.00	57,670.21 57,670.21
4,107.000 HANCOCK HOLDING CO 410120109 KR3F10020002: NTGI STRUCTURED	32.0500 32.0500	128,106.75 128,106.75	131,629.35 131,629.35	0.00	3,522.60 3,522.60
472.000 HANDY & HARMAN LTD 410315105 KR2F10020002: NTGI STRUCTURED	26.2600 26.2600	7,090.10 7,090.10	12,394.72 12,394.72	0.00	5,304.62 5,304.62
300.000 HANDY & HARMAN LTD 410315105 KR3F10020002: NTGI STRUCTURED	26.2600 26.2600	4,549.61 4,549.61	7,878.00 7,878.00	0.00	3,328.39 3,328.39
14,255.000 HANESBRANDS INC 410345102 KR2F10030002: SYSTEMATIC	107.4400 107.4400	991,996.65 991,996.65	1,531,557.20 1,531,557.20	0.01	539,560.55 539,560.55
5,550.000 HANESBRANDS INC 410345102 KR3F10030002: SYSTEMATIC	107.4400 107.4400	389,247.13 389,247.13	596,292.00 596,292.00	0.00	207,044.87 207,044.87
2,400.000 HANGER INC 41043F208 KR3F10020002: NTGI STRUCTURED	20.5200 20.5200	57,184.00 57,184.00	49,248.00 49,248.00	0.00	-7,936.00 -7,936.00
4,830.000 HANGER INC 41043F208 KR2F10020002: NTGI STRUCTURED	20.5200 20.5200	65,690.84 65,690.84	99,111.60 99,111.60	0.00	33,420.76 33,420.76
388.000 HANMI FINANCIAL CORP 410495204 KR2F10020002: NTGI STRUCTURED	20.1600 20.1600	21,450.54 21,450.54	7,822.08 7,822.08	0.00	-13,628.46 -13,628.46
200.000 HANMI FINANCIAL CORP 410495204 KR3F10020002: NTGI STRUCTURED	20.1600 20.1600	1,664.00 1,664.00	4,032.00 4,032.00	0.00	2,368.00 2,368.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100 KR3F10020002: NTGI STRUCTURED	13.8200 13.8200	25,393.31 25,393.31	26,258.00 26,258.00	0.00	864.69 864.69
2,400.000 HANOVER INSURANCE GROUP INC/TH 410867105 KR3F10020002: NTGI STRUCTURED	61.4200 61.4200	91,907.58 91,907.58	147,408.00 147,408.00	0.00	55,500.42 55,500.42
5,000.000 HANOVER INSURANCE GROUP INC/TH 410867105 KR2F10020002: NTGI STRUCTURED	61.4200 61.4200	186,875.05 186,875.05	307,100.00 307,100.00	0.00	120,224.95 120,224.95
6,280.000 HANDLEMAN CO DEL 410ESC008 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
400.000 HANDLEMAN CO DEL 410ESC008 COM KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500.000 HANSEN MEDICAL INC 411307101 KR3F10020002: NTGI STRUCTURED	1.1800 1.1800	1,360.00 1,360.00	590.00 590.00	0.00	-770.00 -770.00
1,581.000 HANSEN MEDICAL INC 411307101 KR2F10020002: NTGI STRUCTURED	1.1800 1.1800	28,123.32 28,123.32	1,865.58 1,865.58	0.00	-26,257.74 -26,257.74
3,273.000 HARBINGER GROUP INC 41146A106 KR2F10020002: NTGI STRUCTURED	13.1200 13.1200	24,924.80 24,924.80	42,941.76 42,941.76	0.00	18,016.96 18,016.96
1,200.000 HARBINGER GROUP INC 41146A106 KR3F10020002: NTGI STRUCTURED	13.1200 13.1200	7,092.00 7,092.00	15,744.00 15,744.00	0.00	8,652.00 8,652.00
100.000 HARBOR DIVERSIFIED INC 41150R102 KR3F10020002: NTGI STRUCTURED	0.0921 0.0921	16.50 16.50	9.21 9.21	0.00	-7.29 -7.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
994.000 HARBOR DIVERSIFIED INC 41150R102 KR2F10020002: NTGI STRUCTURED	0.0921 0.0921	13,564.22 13,564.22	91.55 91.55	0.00	-13,472.67 -13,472.67
233.000 HARBOURTON CAPITAL GROUP INC 41162R207 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	1,398.02 1,398.02	0.26 0.26	0.00	-1,397.76 -1,397.76
900.000 HARDINGE INC 412324303 KR3F10020002: NTGI STRUCTURED	10.9400 10.9400	9,144.00 9,144.00	9,846.00 9,846.00	0.00	702.00 702.00
2,537.000 HARDINGE INC 412324303 KR2F10020002: NTGI STRUCTURED	10.9400 10.9400	25,964.68 25,964.68	27,754.78 27,754.78	0.00	1,790.10 1,790.10
7,689.000 HARLEY-DAVIDSON INC 412822108 KR3F19020002: S&P 500 INDEX	58.2000 58.2000	368,283.71 368,283.71	447,499.80 447,499.80	0.00	79,216.09 79,216.09
16,918.000 HARLEY-DAVIDSON INC 412822108 KR2F19020002: S&P 500 INDEX	58.2000 58.2000	376,227.20 376,227.20	984,627.60 984,627.60	0.01	608,400.40 608,400.40
5,298.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR2F19020002: S&P 500 INDEX	98.0400 98.0400	235,783.69 235,783.69	519,415.92 519,415.92	0.00	283,632.23 283,632.23
17,600.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR2F10090002: INVESCO	98.0400 98.0400	1,579,437.20 1,579,437.20	1,725,504.00 1,725,504.00	0.01	146,066.80 146,066.80
2,408.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR3F19020002: S&P 500 INDEX	98.0400 98.0400	113,200.72 113,200.72	236,080.32 236,080.32	0.00	122,879.60 122,879.60
3,200.000 HARMONIC INC 413160102 KR3F10020002: NTGI STRUCTURED	6.3400 6.3400	22,112.00 22,112.00	20,288.00 20,288.00	0.00	-1,824.00 -1,824.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,430.000 HARMONIC INC 413160102 KR2F10020002: NTGI STRUCTURED	6.3400 6.3400	233,099.10 233,099.10	53,446.20 53,446.20	0.00	-179,652.90 -179,652.90
1,731.000 HARRIS & HARRIS GROUP INC 413833104 KR2F10020002: NTGI STRUCTURED	2.9800 2.9800	7,971.58 7,971.58	5,158.38 5,158.38	0.00	-2,813.20 -2,813.20
600.000 HARRIS & HARRIS GROUP INC 413833104 KR3F10020002: NTGI STRUCTURED	2.9800 2.9800	3,096.00 3,096.00	1,788.00 1,788.00	0.00	-1,308.00 -1,308.00
3,704.000 HARRIS CORP 413875105 KR3F19020002: S&P 500 INDEX	66.4000 66.4000	166,511.57 166,511.57	245,945.60 245,945.60	0.00	79,434.03 79,434.03
8,151.000 HARRIS CORP 413875105 KR2F19020002: S&P 500 INDEX	66.4000 66.4000	357,314.05 357,314.05	541,226.40 541,226.40	0.00	183,912.35 183,912.35
9,500.000 HARSCO CORP 415864107 KR2F10020002: NTGI STRUCTURED	21.4100 21.4100	186,760.69 186,760.69	203,395.00 203,395.00	0.00	16,634.31 16,634.31
4,500.000 HARSCO CORP 415864107 KR3F10020002: NTGI STRUCTURED	21.4100 21.4100	89,322.28 89,322.28	96,345.00 96,345.00	0.00	7,022.72 7,022.72
6,174.000 HARTE-HANKS INC 416196103 KR2F10020002: NTGI STRUCTURED	6.3700 6.3700	118,755.24 118,755.24	39,328.38 39,328.38	0.00	-79,426.86 -79,426.86
2,300.000 HARTE-HANKS INC 416196103 KR3F10020002: NTGI STRUCTURED	6.3700 6.3700	18,768.00 18,768.00	14,651.00 14,651.00	0.00	-4,117.00 -4,117.00
61,500.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F10080002: WESTWOOD MGMT	37.2500 37.2500	1,638,357.51 1,638,357.51	2,290,875.00 2,290,875.00	0.01	652,517.49 652,517.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,625.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F10030002: SYSTEMATIC	37.2500 37.2500	1,986,033.42 1,986,033.42	2,072,031.25 2,072,031.25	0.01	85,997.83 85,997.83
34,837.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F19020002: S&P 500 INDEX	37.2500 37.2500	1,687,029.11 1,687,029.11	1,297,678.25 1,297,678.25	0.01	-389,350.86 -389,350.86
21,525.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F10030002: SYSTEMATIC	37.2500 37.2500	768,466.57 768,466.57	801,806.25 801,806.25	0.01	33,339.68 33,339.68
15,833.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F19020002: S&P 500 INDEX	37.2500 37.2500	509,647.02 509,647.02	589,779.25 589,779.25	0.00	80,132.23 80,132.23
22,200.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F10080002: WESTWOOD MGMT	37.2500 37.2500	607,794.39 607,794.39	826,950.00 826,950.00	0.01	219,155.61 219,155.61
1,700.000 HARVARD BIOSCIENCE INC 416906105 KR3F10020002: NTGI STRUCTURED	4.0900 4.0900	7,039.67 7,039.67	6,953.00 6,953.00	0.00	-86.67 -86.67
4,562.000 HARVARD BIOSCIENCE INC 416906105 KR2F10020002: NTGI STRUCTURED	4.0900 4.0900	23,853.66 23,853.66	18,658.58 18,658.58	0.00	-5,195.08 -5,195.08
1,115.000 HARVARD APPARATUS REGENERATIVE 41690A106 KR2F10020002: NTGI STRUCTURED	8.1000 8.1000	6,639.76 6,639.76	9,031.50 9,031.50	0.00	2,391.74 2,391.74
425.000 HARVARD APPARATUS REGENERATIVE 41690A106 KR3F10020002: NTGI STRUCTURED	8.1000 8.1000	2,004.33 2,004.33	3,442.50 3,442.50	0.00	1,438.17 1,438.17
5,174.000 HARVEST NATURAL RESOURCES INC 41754V103 KR2F10020002: NTGI STRUCTURED	3.6700 3.6700	121,163.54 121,163.54	18,988.58 18,988.58	0.00	-102,174.96 -102,174.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 HARVEST NATURAL RESOURCES INC 41754V103 KR3F10020002: NTGI STRUCTURED	3.6700 3.6700	24,605.00 24,605.00	6,973.00 6,973.00	0.00	-17,632.00 -17,632.00
4,413.000 HASBRO INC 418056107 KR3F10070002: RIVER ROAD	54.9950 54.9950	170,033.96 170,033.96	242,692.94 242,692.94	0.00	72,658.98 72,658.98
12,264.000 HASBRO INC 418056107 KR2F10070002: RIVER ROAD	54.9950 54.9950	461,696.41 461,696.41	674,458.68 674,458.68	0.00	212,762.27 212,762.27
8,926.000 HASBRO INC 418056107 KR2F19020002: S&P 500 INDEX	54.9950 54.9950	374,780.87 374,780.87	490,885.37 490,885.37	0.00	116,104.50 116,104.50
4,057.000 HASBRO INC 418056107 KR3F19020002: S&P 500 INDEX	54.9950 54.9950	167,944.03 167,944.03	223,114.72 223,114.72	0.00	55,170.69 55,170.69
100.000 HASTINGS MANUFACTURING CO 418398103 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.77 0.77	0.00 0.00	0.00	-0.77 -0.77
162.000 HASTINGS MANUFACTURING CO 418398103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,894.32 1,894.32	0.00 0.00	0.00	-1,894.32 -1,894.32
5,311.000 HATTERAS FINANCIAL CORP 41902R103 KR2F10020002: NTGI STRUCTURED	17.9600 17.9600	104,988.60 104,988.60	95,385.56 95,385.56	0.00	-9,603.04 -9,603.04
6,164.000 HATTERAS FINANCIAL CORP 41902R103 KR3F10020002: NTGI STRUCTURED	17.9600 17.9600	122,071.92 122,071.92	110,705.44 110,705.44	0.00	-11,366.48 -11,366.48
1,400.000 HAUPPAUGE DIGITAL INC 419131107 KR3F10020002: NTGI STRUCTURED	0.1700 0.1700	2,601.00 2,601.00	238.00 238.00	0.00	-2,363.00 -2,363.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 HAUPPAUGE DIGITAL INC 419131107 KR2F10020002: NTGI STRUCTURED	0.1700 0.1700	29,659.20 29,659.20	425.00 425.00	0.00	-29,234.20 -29,234.20
2,331.000 HAVERTY FURNITURE COS INC 419596101 KR2F10020002: NTGI STRUCTURED	21.7900 21.7900	35,477.52 35,477.52	50,792.49 50,792.49	0.00	15,314.97 15,314.97
900.000 HAVERTY FURNITURE COS INC 419596101 KR3F10020002: NTGI STRUCTURED	21.7900 21.7900	9,594.00 9,594.00	19,611.00 19,611.00	0.00	10,017.00 10,017.00
6,849.000 HAWAIIAN HOLDINGS INC 419879101 KR2F10020002: NTGI STRUCTURED	13.4500 13.4500	16,914.27 16,914.27	92,119.05 92,119.05	0.00	75,204.78 75,204.78
2,600.000 HAWAIIAN HOLDINGS INC 419879101 KR3F10020002: NTGI STRUCTURED	13.4500 13.4500	14,326.00 14,326.00	34,970.00 34,970.00	0.00	20,644.00 20,644.00
2,551.000 HAWKINS INC 420261109 KR2F10020002: NTGI STRUCTURED	35.9600 35.9600	40,324.13 40,324.13	91,733.96 91,733.96	0.00	51,409.83 51,409.83
1,200.000 HAWKINS INC 420261109 KR3F10020002: NTGI STRUCTURED	35.9600 35.9600	42,450.00 42,450.00	43,152.00 43,152.00	0.00	702.00 702.00
1.000 HAYDEN HALL INC 420677106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,900.00 1,900.00	0.00 0.00	0.00	-1,900.00 -1,900.00
2,330.000 HAYNES INTERNATIONAL INC 420877201 KR2F10020002: NTGI STRUCTURED	45.9900 45.9900	113,210.71 113,210.71	107,156.70 107,156.70	0.00	-6,054.01 -6,054.01
300.000 HAYNES INTERNATIONAL INC 420877201 KR3F10020002: NTGI STRUCTURED	45.9900 45.9900	16,209.00 16,209.00	13,797.00 13,797.00	0.00	-2,412.00 -2,412.00

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4,600.000 HEALTHCARE SERVICES GROUP INC 421906108 KR3F10020002: NTGI STRUCTURED	28.6100 28.6100	75,967.15 75,967.15	131,606.00 131,606.00	0.00	55,638.85 55,638.85
9,415.000 HEALTHCARE SERVICES GROUP INC 421906108 KR2F10020002: NTGI STRUCTURED	28.6100 28.6100	28,895.45 28,895.45	269,363.15 269,363.15	0.00	240,467.70 240,467.70
12,096.000 HEALTHSOUTH CORP 421924309 KR2F10020002: NTGI STRUCTURED	36.9000 36.9000	202,662.69 202,662.69	446,342.40 446,342.40	0.00	243,679.71 243,679.71
6,000.000 HEALTHSOUTH CORP 421924309 KR3F10020002: NTGI STRUCTURED	36.9000 36.9000	149,085.89 149,085.89	221,400.00 221,400.00	0.00	72,314.11 72,314.11
10,971.000 HEALTHCARE REALTY TRUST INC 421946104 KR2F10020002: NTGI STRUCTURED	23.6800 23.6800	301,775.56 301,775.56	259,793.28 259,793.28	0.00	-41,982.28 -41,982.28
5,177.000 HEALTHCARE REALTY TRUST INC 421946104 KR3F10020002: NTGI STRUCTURED	23.6800 23.6800	111,477.32 111,477.32	122,591.36 122,591.36	0.00	11,114.04 11,114.04
5,500.000 HEADWATERS INC 42210P102 KR3F10020002: NTGI STRUCTURED	12.5400 12.5400	35,048.00 35,048.00	68,970.00 68,970.00	0.00	33,922.00 33,922.00
6,793.000 HEADWATERS INC 42210P102 KR2F10020002: NTGI STRUCTURED	12.5400 12.5400	79,677.90 79,677.90	85,184.22 85,184.22	0.00	5,506.32 5,506.32
25,210.000 HEALTH CARE REIT INC 42217K106 KR2F19020002: S&P 500 INDEX	62.3700 62.3700	1,412,967.95 1,412,967.95	1,572,347.70 1,572,347.70	0.01	159,379.75 159,379.75
11,458.000 HEALTH CARE REIT INC 42217K106 KR3F19020002: S&P 500 INDEX	62.3700 62.3700	649,978.58 649,978.58	714,635.46 714,635.46	0.00	64,656.88 64,656.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 HEALTHWATCH INC COM PAR \$0.05 422214809 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,111.63 11,111.63	0.00 0.00	0.00	-11,111.63 -11,111.63
400.000 HEALTHSTREAM INC 42222N103 KR3F10020002: NTGI STRUCTURED	24.0100 24.0100	4,988.00 4,988.00	9,604.00 9,604.00	0.00	4,616.00 4,616.00
3,489.000 HEALTHSTREAM INC 42222N103 KR2F10020002: NTGI STRUCTURED	24.0100 24.0100	65,262.30 65,262.30	83,770.89 83,770.89	0.00	18,508.59 18,508.59
1,100.000 HEALTHWAYS INC 422245100 KR3F10020002: NTGI STRUCTURED	16.0200 16.0200	16,401.00 16,401.00	17,622.00 17,622.00	0.00	1,221.00 1,221.00
5,513.000 HEALTHWAYS INC 422245100 KR2F10020002: NTGI STRUCTURED	16.0200 16.0200	43,247.75 43,247.75	88,318.26 88,318.26	0.00	45,070.51 45,070.51
309.000 HEALTHWAREHOUSE.COM INC 42227G202 KR2F10020002: NTGI STRUCTURED	0.1501 0.1501	22,717.63 22,717.63	46.38 46.38	0.00	-22,671.25 -22,671.25
100.000 HEALTHWAREHOUSE.COM INC 42227G202 KR3F10020002: NTGI STRUCTURED	0.1501 0.1501	499.00 499.00	15.01 15.01	0.00	-483.99 -483.99
5,400.000 HEARTLAND EXPRESS INC 422347104 KR3F10020002: NTGI STRUCTURED	23.9600 23.9600	85,283.13 85,283.13	129,384.00 129,384.00	0.00	44,100.87 44,100.87
11,171.000 HEARTLAND EXPRESS INC 422347104 KR2F10020002: NTGI STRUCTURED	23.9600 23.9600	107,854.02 107,854.02	267,657.16 267,657.16	0.00	159,803.14 159,803.14
745.000 HEARTLAND FINANCIAL USA INC 42234Q102 KR2F10020002: NTGI STRUCTURED	23.8800 23.8800	20,276.11 20,276.11	17,790.60 17,790.60	0.00	-2,485.51 -2,485.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 HEARTLAND FINANCIAL USA INC 42234Q102 KR3F10020002: NTGI STRUCTURED	23.8800 23.8800	4,305.00 4,305.00	7,164.00 7,164.00	0.00	2,859.00 2,859.00
6,749.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108 KR2F10020002: NTGI STRUCTURED	47.7200 47.7200	125,129.88 125,129.88	322,062.28 322,062.28	0.00	196,932.40 196,932.40
3,300.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108 KR3F10020002: NTGI STRUCTURED	47.7200 47.7200	68,987.11 68,987.11	157,476.00 157,476.00	0.00	88,488.89 88,488.89
2,253.000 HEARTWARE INTERNATIONAL INC 422368100 KR2F10020002: NTGI STRUCTURED	77.6300 77.6300	197,763.94 197,763.94	174,900.39 174,900.39	0.00	-22,863.55 -22,863.55
1,084.000 HEARTWARE INTERNATIONAL INC 422368100 KR3F10020002: NTGI STRUCTURED	77.6300 77.6300	95,014.29 95,014.29	84,150.92 84,150.92	0.00	-10,863.37 -10,863.37
29,488.000 HECLA MINING CO 422704106 KR2F10020002: NTGI STRUCTURED	2.4800 2.4800	189,159.78 189,159.78	73,130.24 73,130.24	0.00	-116,029.54 -116,029.54
14,200.000 HECLA MINING CO 422704106 KR3F10020002: NTGI STRUCTURED	2.4800 2.4800	103,789.13 103,789.13	35,216.00 35,216.00	0.00	-68,573.13 -68,573.13
1,125.000 HEDGEPTH PHARMACEUTICALS INC 42278K102 COM KR2F10020002: NTGI STRUCTURED	0.1200 0.1200	21,116.25 21,116.25	135.00 135.00	0.00	-20,981.25 -20,981.25
100.000 HEDGEPTH PHARMACEUTICALS INC 42278K102 COM KR3F10020002: NTGI STRUCTURED	0.1200 0.1200	4.00 4.00	12.00 12.00	0.00	8.00 8.00
3,820.000 HEICO CORP 422806109 KR3F10020002: NTGI STRUCTURED	46.7000 46.7000	134,930.67 134,930.67	178,394.00 178,394.00	0.00	43,463.33 43,463.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,188.000 HEICO CORP 422806109 KR2F10020002: NTGI STRUCTURED	46.7000 46.7000	193,728.35 193,728.35	382,379.60 382,379.60	0.00	188,651.25 188,651.25
500.000 HEIDRICK & STRUGGLES INTERNATI 422819102 KR3F10020002: NTGI STRUCTURED	20.5400 20.5400	10,825.00 10,825.00	10,270.00 10,270.00	0.00	-555.00 -555.00
1,481.000 HEIDRICK & STRUGGLES INTERNATI 422819102 KR2F10020002: NTGI STRUCTURED	20.5400 20.5400	24,814.89 24,814.89	30,419.74 30,419.74	0.00	5,604.85 5,604.85
100.000 HEARUSA INC ESCROW 422ESC301 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
407.000 HEARUSA INC ESCROW 422ESC301 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
197.000 HELICOS BIOSCIENCES CORP 42326R109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	948.75 948.75	0.00 0.00	0.00	-948.75 -948.75
100.000 HELICOS BIOSCIENCES CORP 42326R109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	7.50 7.50	0.00 0.00	0.00	-7.50 -7.50
75.000 HELIOS AND MATHESON INFORMATIO 42327L200 KR2F10020002: NTGI STRUCTURED	2.5900 2.5900	3,061.87 3,061.87	194.25 194.25	0.00	-2,867.62 -2,867.62
100.000 HELIOS AND MATHESON INFORMATIO 42327L200 KR3F10020002: NTGI STRUCTURED	2.6100 2.6100	127.50 127.50	261.00 261.00	0.00	133.50 133.50
12,967.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107 KR2F10020002: NTGI STRUCTURED	22.0600 22.0600	161,477.75 161,477.75	286,052.02 286,052.02	0.00	124,574.27 124,574.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107 KR3F10020002: NTGI STRUCTURED	22.0600 22.0600	99,973.98 99,973.98	136,772.00 136,772.00	0.00	36,798.02 36,798.02
600.000 HELM CAP GROUP INC COM 423418102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	187.50 187.50	0.00 0.00	0.00	-187.50 -187.50
8,420.000 HELMERICH & PAYNE INC 423452101 KR2F19020002: S&P 500 INDEX	97.8700 97.8700	312,883.31 312,883.31	824,065.40 824,065.40	0.01	511,182.09 511,182.09
8,800.000 HELMERICH & PAYNE INC 423452101 KR2F10090002: INVESCO	97.8700 97.8700	728,914.73 728,914.73	861,256.00 861,256.00	0.01	132,341.27 132,341.27
3,827.000 HELMERICH & PAYNE INC 423452101 KR3F19020002: S&P 500 INDEX	97.8700 97.8700	158,691.45 158,691.45	374,548.49 374,548.49	0.00	215,857.04 215,857.04
337.000 HEMACARE CORP 423498104 KR2F10020002: NTGI STRUCTURED	0.1550 0.1550	315.94 315.94	52.24 52.24	0.00	-263.70 -263.70
100.000 HEMACARE CORP 423498104 KR3F10020002: NTGI STRUCTURED	0.1550 0.1550	27.00 27.00	15.50 15.50	0.00	-11.50 -11.50
5,855.000 HEMISPHERX BIOPHARMA INC 42366C103 KR2F10020002: NTGI STRUCTURED	0.3209 0.3209	40,379.09 40,379.09	1,878.87 1,878.87	0.00	-38,500.22 -38,500.22
400.000 HEMISPHERX BIOPHARMA INC 42366C103 KR3F10020002: NTGI STRUCTURED	0.3209 0.3209	86.00 86.00	128.36 128.36	0.00	42.36 42.36
600.000 HERITAGE COMMERCE CORP 426927109 KR3F10020002: NTGI STRUCTURED	8.2100 8.2100	3,096.00 3,096.00	4,926.00 4,926.00	0.00	1,830.00 1,830.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,713.000 HERITAGE COMMERCE CORP 426927109 KR2F10020002: NTGI STRUCTURED	8.2100 8.2100	17,094.31 17,094.31	14,063.73 14,063.73	0.00	-3,030.58 -3,030.58
14,230.000 HERCULES OFFSHORE INC 427093109 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	114,196.93 114,196.93	31,306.00 31,306.00	0.00	-82,890.93 -82,890.93
9,200.000 HERCULES OFFSHORE INC 427093109 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	68,379.51 68,379.51	20,240.00 20,240.00	0.00	-48,139.51 -48,139.51
3,534.000 HERITAGE FINANCIAL CORP/WA 42722X106 KR2F10020002: NTGI STRUCTURED	15.8400 15.8400	25,511.76 25,511.76	55,978.56 55,978.56	0.00	30,466.80 30,466.80
1,334.000 HERITAGE FINANCIAL CORP/WA 42722X106 KR3F10020002: NTGI STRUCTURED	15.8400 15.8400	18,438.00 18,438.00	21,130.56 21,130.56	0.00	2,692.56 2,692.56
5.000 HERON THERAPEUTICS INC 427746102 KR3F10020002: NTGI STRUCTURED	8.3400 8.3400	24.50 24.50	41.70 41.70	0.00	17.20 17.20
84.000 HERON THERAPEUTICS INC 427746102 KR2F10020002: NTGI STRUCTURED	8.3400 8.3400	34,319.23 34,319.23	700.56 700.56	0.00	-33,618.67 -33,618.67
9,100.000 HERSHA HOSPITALITY TRUST 427825104 KR3F10020002: NTGI STRUCTURED	6.3700 6.3700	35,537.81 35,537.81	57,967.00 57,967.00	0.00	22,429.19 22,429.19
20,056.000 HERSHA HOSPITALITY TRUST 427825104 KR2F10020002: NTGI STRUCTURED	6.3700 6.3700	88,567.81 88,567.81	127,756.72 127,756.72	0.00	39,188.91 39,188.91
11,608.000 HERSHEY CO/THE 427866108 KR2F19020002: S&P 500 INDEX	95.4300 95.4300	646,262.99 646,262.99	1,107,751.44 1,107,751.44	0.01	461,488.45 461,488.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,276.000 HERSHEY CO/THE 427866108 KR3F19020002: S&P 500 INDEX	95.4300 95.4300	315,498.85 315,498.85	503,488.68 503,488.68	0.00	187,989.83 187,989.83
300.000 HESKA CORP 42805E306 KR3F10020002: NTGI STRUCTURED	13.1900 13.1900	2,835.00 2,835.00	3,957.00 3,957.00	0.00	1,122.00 1,122.00
864.000 HESKA CORP 42805E306 KR2F10020002: NTGI STRUCTURED	13.1900 13.1900	6,396.06 6,396.06	11,396.16 11,396.16	0.00	5,000.10 5,000.10
20,349.000 HESS CORP 42809H107 KR2F19020002: S&P 500 INDEX	94.3200 94.3200	1,521,053.49 1,521,053.49	1,919,317.68 1,919,317.68	0.01	398,264.19 398,264.19
9,249.000 HESS CORP 42809H107 KR3F19020002: S&P 500 INDEX	94.3200 94.3200	421,293.58 421,293.58	872,365.68 872,365.68	0.01	451,072.10 451,072.10
9,300.000 HESS CORP 42809H107 KR2F10090002: INVESCO	94.3200 94.3200	921,304.50 921,304.50	877,176.00 877,176.00	0.01	-44,128.50 -44,128.50
65,989.000 HEWLETT-PACKARD CO 428236103 KR3F19020002: S&P 500 INDEX	35.4700 35.4700	1,295,520.03 1,295,520.03	2,340,629.83 2,340,629.83	0.02	1,045,109.80 1,045,109.80
144,800.000 HEWLETT-PACKARD CO 428236103 KR2F10090002: INVESCO	35.4700 35.4700	3,365,398.35 3,365,398.35	5,136,056.00 5,136,056.00	0.03	1,770,657.65 1,770,657.65
145,190.000 HEWLETT-PACKARD CO 428236103 KR2F19020002: S&P 500 INDEX	35.4700 35.4700	1,766,878.80 1,766,878.80	5,149,889.30 5,149,889.30	0.03	3,383,010.50 3,383,010.50
2,500.000 HHGREGG INC 42833L108 KR3F10020002: NTGI STRUCTURED	6.3100 6.3100	36,716.07 36,716.07	15,775.00 15,775.00	0.00	-20,941.07 -20,941.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,175.000 HHGREGG INC 42833L108 KR2F10020002: NTGI STRUCTURED	6.3100 6.3100	79,533.34 79,533.34	32,654.25 32,654.25	0.00	-46,879.09 -46,879.09
1,600.000 HIBBETT SPORTS INC 428567101 KR3F10020002: NTGI STRUCTURED	42.6300 42.6300	67,362.26 67,362.26	68,208.00 68,208.00	0.00	845.74 845.74
3,010.000 HIBBETT SPORTS INC 428567101 KR2F10020002: NTGI STRUCTURED	42.6300 42.6300	24,760.76 24,760.76	128,316.30 128,316.30	0.00	103,555.54 103,555.54
9,998.000 HIGHWOODS PROPERTIES INC 431284108 KR2F10020002: NTGI STRUCTURED	38.9000 38.9000	302,167.44 302,167.44	388,922.20 388,922.20	0.00	86,754.76 86,754.76
5,300.000 HIGHWOODS PROPERTIES INC 431284108 KR3F10020002: NTGI STRUCTURED	38.9000 38.9000	182,094.45 182,094.45	206,170.00 206,170.00	0.00	24,075.55 24,075.55
4,181.000 HILL INTERNATIONAL INC 431466101 KR2F10020002: NTGI STRUCTURED	4.0000 4.0000	62,428.11 62,428.11	16,724.00 16,724.00	0.00	-45,704.11 -45,704.11
1,500.000 HILL INTERNATIONAL INC 431466101 KR3F10020002: NTGI STRUCTURED	4.0000 4.0000	7,680.00 7,680.00	6,000.00 6,000.00	0.00	-1,680.00 -1,680.00
7,300.000 HILL-ROM HOLDINGS INC 431475102 KR2F10020002: NTGI STRUCTURED	41.4300 41.4300	261,467.02 261,467.02	302,439.00 302,439.00	0.00	40,971.98 40,971.98
3,500.000 HILL-ROM HOLDINGS INC 431475102 KR3F10020002: NTGI STRUCTURED	41.4300 41.4300	125,916.16 125,916.16	145,005.00 145,005.00	0.00	19,088.84 19,088.84
5,045.000 HILLENBRAND INC 431571108 KR2F10020002: NTGI STRUCTURED	30.8900 30.8900	111,791.27 111,791.27	155,840.05 155,840.05	0.00	44,048.78 44,048.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,246.000 HILLENBRAND INC 431571108 KR3F10020002: NTGI STRUCTURED	30.8900 30.8900	68,109.43 68,109.43	100,268.94 100,268.94	0.00	32,159.51 32,159.51
6,999.000 HILLTOP HOLDINGS INC 432748101 KR2F10020002: NTGI STRUCTURED	20.0500 20.0500	106,996.80 106,996.80	140,329.95 140,329.95	0.00	33,333.15 33,333.15
3,300.000 HILLTOP HOLDINGS INC 432748101 KR3F10020002: NTGI STRUCTURED	20.0500 20.0500	50,062.77 50,062.77	66,165.00 66,165.00	0.00	16,102.23 16,102.23
21,200.000 HINES HORTICULTURE INC COM 433245107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	154,300.74 154,300.74	0.00 0.00	0.00	-154,300.74 -154,300.74
50.000 HINGHAM INSTITUTION FOR SAVING 433323102 KR3F10020002: NTGI STRUCTURED	81.5500 81.5500	3,271.00 3,271.00	4,077.50 4,077.50	0.00	806.50 806.50
106.000 HINGHAM INSTITUTION FOR SAVING 433323102 KR2F10020002: NTGI STRUCTURED	81.5500 81.5500	3,442.97 3,442.97	8,644.30 8,644.30	0.00	5,201.33 5,201.33
200.000 HISPANIC EXPRESS INC 43358F104 KR2F10020002: NTGI STRUCTURED	6.5000 6.5000	381.25 381.25	1,300.00 1,300.00	0.00	918.75 918.75
2,639.000 HOLLYWOOD MEDIA CORP 436233100 KR2F10020002: NTGI STRUCTURED	1.2800 1.2800	26,759.80 26,759.80	3,377.92 3,377.92	0.00	-23,381.88 -23,381.88
1,300.000 HOLLYWOOD MEDIA CORP 436233100 KR3F10020002: NTGI STRUCTURED	1.2800 1.2800	1,937.00 1,937.00	1,664.00 1,664.00	0.00	-273.00 -273.00
90,125.000 HOLOGIC INC 436440101 KR2F10030002: SYSTEMATIC	24.3300 24.3300	2,178,862.77 2,178,862.77	2,192,741.25 2,192,741.25	0.01	13,878.48 13,878.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,875.000 HOLOGIC INC 436440101 KR3F10030002: SYSTEMATIC	24.3300 24.3300	843,071.79 843,071.79	848,508.75 848,508.75	0.01	5,436.96 5,436.96
43.000 HOLOGRAPHIC STORAGE LTD 43644Q104 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	162,196.98 162,196.98	4.30 4.30	0.00	-162,192.68 -162,192.68
6,820.000 HOME BANCSHARES INC/AR 436893200 KR2F10020002: NTGI STRUCTURED	29.4100 29.4100	65,751.12 65,751.12	200,576.20 200,576.20	0.00	134,825.08 134,825.08
3,500.000 HOME BANCSHARES INC/AR 436893200 KR3F10020002: NTGI STRUCTURED	29.4100 29.4100	44,255.45 44,255.45	102,935.00 102,935.00	0.00	58,679.55 58,679.55
22,900.000 HOME DEPOT INC/THE 437076102 KR2F10080002: WESTWOOD MGMT	91.7400 91.7400	1,843,354.14 1,843,354.14	2,100,846.00 2,100,846.00	0.01	257,491.86 257,491.86
46,500.000 HOME DEPOT INC/THE 437076102 KR2F10090002: INVESCO	91.7400 91.7400	3,645,333.29 3,645,333.29	4,265,910.00 4,265,910.00	0.03	620,576.71 620,576.71
104,708.000 HOME DEPOT INC/THE 437076102 KR2F19020002: S&P 500 INDEX	91.7400 91.7400	3,245,206.10 3,245,206.10	9,605,911.92 9,605,911.92	0.06	6,360,705.82 6,360,705.82
5,410.000 HOME DEPOT INC/THE 437076102 KR3F10060002: WESTFIELD CAPITAL	91.7400 91.7400	273,021.94 273,021.94	496,313.40 496,313.40	0.00	223,291.46 223,291.46
14,000.000 HOME DEPOT INC/THE 437076102 KR2F10060002: WESTFIELD CAPITAL	91.7400 91.7400	658,948.74 658,948.74	1,284,360.00 1,284,360.00	0.01	625,411.26 625,411.26
47,590.000 HOME DEPOT INC/THE 437076102 KR3F19020002: S&P 500 INDEX	91.7400 91.7400	1,761,371.13 1,761,371.13	4,365,906.60 4,365,906.60	0.03	2,604,535.47 2,604,535.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,500.000 HOME DEPOT INC/THE 437076102 KR3F10080002: WESTWOOD MGMT	91.7400 91.7400	684,235.44 684,235.44	779,790.00 779,790.00	0.01	95,554.56 95,554.56
25,900.000 HOMEBANC CORP GA 43738R109 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	173,258.77 173,258.77	0.00 0.00	0.00	-173,258.77 -173,258.77
27,670.000 HONEYWELL INTERNATIONAL INC 438516106 KR3F19020002: S&P 500 INDEX	93.1200 93.1200	1,119,737.94 1,119,737.94	2,576,630.40 2,576,630.40	0.02	1,456,892.46 1,456,892.46
60,879.000 HONEYWELL INTERNATIONAL INC 438516106 KR2F19020002: S&P 500 INDEX	93.1200 93.1200	2,733,547.23 2,733,547.23	5,669,052.48 5,669,052.48	0.04	2,935,505.25 2,935,505.25
900.000 HOOKER FURNITURE CORP 439038100 KR3F10020002: NTGI STRUCTURED	15.2100 15.2100	15,348.24 15,348.24	13,689.00 13,689.00	0.00	-1,659.24 -1,659.24
700.000 HOOPER HOLMES INC 439104100 KR3F10020002: NTGI STRUCTURED	0.6074 0.6074	490.14 490.14	425.18 425.18	0.00	-64.96 -64.96
11,623.000 HOOPER HOLMES INC 439104100 KR2F10020002: NTGI STRUCTURED	0.6074 0.6074	113,308.12 113,308.12	7,059.81 7,059.81	0.00	-106,248.31 -106,248.31
612.000 HOPFED BANCORP INC 439734104 KR3F10020002: NTGI STRUCTURED	11.4400 11.4400	4,656.00 4,656.00	7,001.28 7,001.28	0.00	2,345.28 2,345.28
1,363.000 HOPFED BANCORP INC 439734104 KR2F10020002: NTGI STRUCTURED	11.4400 11.4400	19,813.95 19,813.95	15,592.72 15,592.72	0.00	-4,221.23 -4,221.23
3,500.000 HORACE MANN EDUCATORS CORP 440327104 KR3F10020002: NTGI STRUCTURED	28.5100 28.5100	53,463.50 53,463.50	99,785.00 99,785.00	0.00	46,321.50 46,321.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,280.000 HORACE MANN EDUCATORS CORP 440327104 KR2F10020002: NTGI STRUCTURED	28.5100 28.5100	97,152.79 97,152.79	207,552.80 207,552.80	0.00	110,400.01 110,400.01
10,453.000 HORMEL FOODS CORP 440452100 KR2F19020002: S&P 500 INDEX	51.3900 51.3900	165,979.49 165,979.49	537,179.67 537,179.67	0.00	371,200.18 371,200.18
4,751.000 HORMEL FOODS CORP 440452100 KR3F19020002: S&P 500 INDEX	51.3900 51.3900	92,960.74 92,960.74	244,153.89 244,153.89	0.00	151,193.15 151,193.15
2,100.000 HORNBECK OFFSHORE SERVICES INC 440543106 KR3F10020002: NTGI STRUCTURED	32.7300 32.7300	73,201.42 73,201.42	68,733.00 68,733.00	0.00	-4,468.42 -4,468.42
4,194.000 HORNBECK OFFSHORE SERVICES INC 440543106 KR2F10020002: NTGI STRUCTURED	32.7300 32.7300	176,936.10 176,936.10	137,269.62 137,269.62	0.00	-39,666.48 -39,666.48
4,500.000 HORSEHEAD HOLDING CORP 440694305 KR3F10020002: NTGI STRUCTURED	16.5300 16.5300	45,085.00 45,085.00	74,385.00 74,385.00	0.00	29,300.00 29,300.00
3,962.000 HORSEHEAD HOLDING CORP 440694305 KR2F10020002: NTGI STRUCTURED	16.5300 16.5300	41,925.82 41,925.82	65,491.86 65,491.86	0.00	23,566.04 23,566.04
5,966.000 HOSPIRA INC 441060100 KR3F19020002: S&P 500 INDEX	52.0300 52.0300	280,005.80 280,005.80	310,410.98 310,410.98	0.00	30,405.18 30,405.18
13,127.000 HOSPIRA INC 441060100 KR2F19020002: S&P 500 INDEX	52.0300 52.0300	198,250.89 198,250.89	682,997.81 682,997.81	0.00	484,746.92 484,746.92
26,764.000 HOST HOTELS & RESORTS INC 44107P104 KR3F19020002: S&P 500 INDEX	21.3300 21.3300	429,888.00 429,888.00	570,876.12 570,876.12	0.00	140,988.12 140,988.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,887.000 HOST HOTELS & RESORTS INC 44107P104 KR2F19020002: S&P 500 INDEX	21.3300 21.3300	1,100,455.34 1,100,455.34	1,256,059.71 1,256,059.71	0.01	155,604.37 155,604.37
4,444.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109 KR2F10020002: NTGI STRUCTURED	19.4400 19.4400	84,286.75 84,286.75	86,391.36 86,391.36	0.00	2,104.61 2,104.61
5,452.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109 KR3F10020002: NTGI STRUCTURED	19.4400 19.4400	103,439.12 103,439.12	105,986.88 105,986.88	0.00	2,547.76 2,547.76
2,112.000 HOUSTON AMERICAN ENERGY CORP 44183U100 KR2F10020002: NTGI STRUCTURED	0.3050 0.3050	19,878.57 19,878.57	644.16 644.16	0.00	-19,234.41 -19,234.41
900.000 HOUSTON AMERICAN ENERGY CORP 44183U100 KR3F10020002: NTGI STRUCTURED	0.3050 0.3050	14,868.00 14,868.00	274.50 274.50	0.00	-14,593.50 -14,593.50
662.000 HOUSTON WIRE & CABLE CO 44244K109 KR2F10020002: NTGI STRUCTURED	11.9800 11.9800	13,540.42 13,540.42	7,930.76 7,930.76	0.00	-5,609.66 -5,609.66
300.000 HOUSTON WIRE & CABLE CO 44244K109 KR3F10020002: NTGI STRUCTURED	11.9800 11.9800	4,245.00 4,245.00	3,594.00 3,594.00	0.00	-651.00 -651.00
2,300.000 HOVNANIAN ENTERPRISES INC 442487203 KR3F10020002: NTGI STRUCTURED	3.6700 3.6700	4,508.00 4,508.00	8,441.00 8,441.00	0.00	3,933.00 3,933.00
6,099.000 HOVNANIAN ENTERPRISES INC 442487203 KR2F10020002: NTGI STRUCTURED	3.6700 3.6700	141,192.82 141,192.82	22,383.33 22,383.33	0.00	-118,809.49 -118,809.49
17,014.000 HUDSON CITY BANCORP INC 443683107 KR3F19020002: S&P 500 INDEX	9.7200 9.7200	194,207.45 194,207.45	165,376.08 165,376.08	0.00	-28,831.37 -28,831.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,434.000 HUDSON CITY BANCORP INC 443683107 KR2F19020002: S&P 500 INDEX	9.7200 9.7200	514,531.07 514,531.07	363,858.48 363,858.48	0.00	-150,672.59 -150,672.59
200.000 HUDSON GLOBAL INC 443787106 KR3F10020002: NTGI STRUCTURED	3.7800 3.7800	908.00 908.00	756.00 756.00	0.00	-152.00 -152.00
487.000 HUDSON GLOBAL INC 443787106 KR2F10020002: NTGI STRUCTURED	3.7800 3.7800	4,311.81 4,311.81	1,840.86 1,840.86	0.00	-2,470.95 -2,470.95
2,504.000 HUDSON PACIFIC PROPERTIES INC 444097109 KR2F10020002: NTGI STRUCTURED	24.6600 24.6600	62,137.02 62,137.02	61,748.64 61,748.64	0.00	-388.38 -388.38
3,000.000 HUDSON PACIFIC PROPERTIES INC 444097109 KR3F10020002: NTGI STRUCTURED	24.6600 24.6600	74,577.78 74,577.78	73,980.00 73,980.00	0.00	-597.78 -597.78
5,000.000 HUFFY CORP COM 444356109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	49,941.34 49,941.34	0.00 0.00	0.00	-49,941.34 -49,941.34
12,001.000 HUMANA INC 444859102 KR2F19020002: S&P 500 INDEX	130.2900 130.2900	549,641.09 549,641.09	1,563,610.29 1,563,610.29	0.01	1,013,969.20 1,013,969.20
5,454.000 HUMANA INC 444859102 KR3F19020002: S&P 500 INDEX	130.2900 130.2900	442,583.52 442,583.52	710,601.66 710,601.66	0.00	268,018.14 268,018.14
28,888.000 HUNTINGTON BANCSHARES INC/OH 446150104 KR3F19020002: S&P 500 INDEX	9.7300 9.7300	184,302.41 184,302.41	281,080.24 281,080.24	0.00	96,777.83 96,777.83
63,560.000 HUNTINGTON BANCSHARES INC/OH 446150104 KR2F19020002: S&P 500 INDEX	9.7300 9.7300	1,423,462.75 1,423,462.75	618,438.80 618,438.80	0.00	-805,023.95 -805,023.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,025.000 HUNTINGTON INGALLS INDUSTRIES 446413106 KR2F10030002: SYSTEMATIC	104.2100 104.2100	706,063.39 706,063.39	836,285.25 836,285.25	0.01	130,221.86 130,221.86
3,105.000 HUNTINGTON INGALLS INDUSTRIES 446413106 KR3F10030002: SYSTEMATIC	104.2100 104.2100	273,219.82 273,219.82	323,572.05 323,572.05	0.00	50,352.23 50,352.23
32,780.000 HUNTSMAN CORP 447011107 KR3F10060002: WESTFIELD CAPITAL	25.9900 25.9900	897,045.47 897,045.47	851,952.20 851,952.20	0.01	-45,093.27 -45,093.27
85,120.000 HUNTSMAN CORP 447011107 KR2F10060002: WESTFIELD CAPITAL	25.9900 25.9900	2,326,505.53 2,326,505.53	2,212,268.80 2,212,268.80	0.01	-114,236.73 -114,236.73
100,650.000 HUNTSMAN CORP 447011107 KR2F10030002: SYSTEMATIC	25.9900 25.9900	2,341,287.38 2,341,287.38	2,615,893.50 2,615,893.50	0.02	274,606.12 274,606.12
38,875.000 HUNTSMAN CORP 447011107 KR3F10030002: SYSTEMATIC	25.9900 25.9900	905,877.44 905,877.44	1,010,361.25 1,010,361.25	0.01	104,483.81 104,483.81
1,306.000 HURCO COS INC 447324104 KR2F10020002: NTGI STRUCTURED	37.6600 37.6600	6,757.28 6,757.28	49,183.96 49,183.96	0.00	42,426.68 42,426.68
400.000 HURCO COS INC 447324104 KR3F10020002: NTGI STRUCTURED	37.6600 37.6600	11,980.00 11,980.00	15,064.00 15,064.00	0.00	3,084.00 3,084.00
2,761.000 HURON CONSULTING GROUP INC 447462102 KR2F10020002: NTGI STRUCTURED	60.9700 60.9700	161,749.58 161,749.58	168,338.17 168,338.17	0.00	6,588.59 6,588.59
1,000.000 HURON CONSULTING GROUP INC 447462102 KR3F10020002: NTGI STRUCTURED	60.9700 60.9700	30,782.73 30,782.73	60,970.00 60,970.00	0.00	30,187.27 30,187.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,787.000 HUTCHINSON TECHNOLOGY INC 448407106 KR2F10020002: NTGI STRUCTURED	3.6600 3.6600	85,943.63 85,943.63	10,200.42 10,200.42	0.00	-75,743.21 -75,743.21
1,000.000 HUTCHINSON TECHNOLOGY INC 448407106 KR3F10020002: NTGI STRUCTURED	3.6600 3.6600	2,350.00 2,350.00	3,660.00 3,660.00	0.00	1,310.00 1,310.00
2,343.000 HUTTIG BUILDING PRODUCTS INC 448451104 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	9,978.71 9,978.71	8,669.10 8,669.10	0.00	-1,309.61 -1,309.61
200.000 HUTTIG BUILDING PRODUCTS INC 448451104 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	73.00 73.00	740.00 740.00	0.00	667.00 667.00
41.000 HYBRID ENERGY HOLDINGS INC 44861A103 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	12.30 12.30	0.00 0.00	0.00	-12.30 -12.30
100.000 HYBRID ENERGY HOLDINGS INC 44861A103 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	0.51 0.51	0.01 0.01	0.00	-0.50 -0.50
4,641.000 IDT CORP 448947507 KR2F10020002: NTGI STRUCTURED	16.0600 16.0600	61,323.63 61,323.63	74,534.46 74,534.46	0.00	13,210.83 13,210.83
2,200.000 IDT CORP 448947507 KR3F10020002: NTGI STRUCTURED	16.0600 16.0600	26,296.82 26,296.82	35,332.00 35,332.00	0.00	9,035.18 9,035.18
162.000 HYPERDYNAMICS CORP 448954206 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	5,637.60 5,637.60	291.60 291.60	0.00	-5,346.00 -5,346.00
397.000 HYPERDYNAMICS CORP 448954206 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	5,626.87 5,626.87	714.60 714.60	0.00	-4,912.27 -4,912.27

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206.000 HYPERFEED TECHNOLOGIES INC 44913S508 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,575.92 11,575.92	0.00 0.00	0.00	-11,575.92 -11,575.92
1,400.000 HYPERION THERAPEUTICS INC 44915N101 KR2F10020002: NTGI STRUCTURED	25.2200 25.2200	34,668.62 34,668.62	35,308.00 35,308.00	0.00	639.38 639.38
1,224.000 HYSTER-YALE MATERIALS HANDLING 449172105 KR2F10020002: NTGI STRUCTURED	71.6200 71.6200	26,344.60 26,344.60	87,662.88 87,662.88	0.00	61,318.28 61,318.28
574.000 HYSTER-YALE MATERIALS HANDLING 449172105 KR3F10020002: NTGI STRUCTURED	71.6200 71.6200	33,989.50 33,989.50	41,109.88 41,109.88	0.00	7,120.38 7,120.38
1,356.000 ICF INTERNATIONAL INC 44925C103 KR2F10020002: NTGI STRUCTURED	30.7900 30.7900	36,622.81 36,622.81	41,751.24 41,751.24	0.00	5,128.43 5,128.43
500.000 ICF INTERNATIONAL INC 44925C103 KR3F10020002: NTGI STRUCTURED	30.7900 30.7900	12,685.00 12,685.00	15,395.00 15,395.00	0.00	2,710.00 2,710.00
500.000 ICU MEDICAL INC 44930G107 KR3F10020002: NTGI STRUCTURED	64.1800 64.1800	20,960.00 20,960.00	32,090.00 32,090.00	0.00	11,130.00 11,130.00
1,415.000 ICU MEDICAL INC 44930G107 KR2F10020002: NTGI STRUCTURED	64.1800 64.1800	21,937.15 21,937.15	90,814.70 90,814.70	0.00	68,877.55 68,877.55
1.000 ICTC GROUP INC 44931F108 KR2F10020002: NTGI STRUCTURED	20.0000 20.0000	7,469.77 7,469.77	20.00 20.00	0.00	-7,449.77 -7,449.77
1,107.000 ICAD INC 44934S206 KR2F10020002: NTGI STRUCTURED	9.8500 9.8500	12,361.62 12,361.62	10,903.95 10,903.95	0.00	-1,457.67 -1,457.67

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420.000 ICAD INC 44934S206 KR3F10020002: NTGI STRUCTURED	9.8500 9.8500	2,121.00 2,121.00	4,137.00 4,137.00	0.00	2,016.00 2,016.00
700.000 ID SYSTEMS INC 449489103 KR3F10020002: NTGI STRUCTURED	7.3900 7.3900	2,933.00 2,933.00	5,173.00 5,173.00	0.00	2,240.00 2,240.00
1,818.000 ID SYSTEMS INC 449489103 KR2F10020002: NTGI STRUCTURED	7.3900 7.3900	19,784.94 19,784.94	13,435.02 13,435.02	0.00	-6,349.92 -6,349.92
2,700.000 IEC ELECTRONICS CORP 44949L105 KR2F10020002: NTGI STRUCTURED	4.5100 4.5100	4,625.47 4,625.47	12,177.00 12,177.00	0.00	7,551.53 7,551.53
1,000.000 IEC ELECTRONICS CORP 44949L105 KR3F10020002: NTGI STRUCTURED	4.5100 4.5100	6,510.00 6,510.00	4,510.00 4,510.00	0.00	-2,000.00 -2,000.00
531.000 IGI LABORATORIES INC 449575109 KR2F10020002: NTGI STRUCTURED	9.3200 9.3200	929.25 929.25	4,948.92 4,948.92	0.00	4,019.67 4,019.67
200.000 IGI LABORATORIES INC 449575109 KR3F10020002: NTGI STRUCTURED	9.3200 9.3200	224.00 224.00	1,864.00 1,864.00	0.00	1,640.00 1,640.00
26,400.000 IGO CORPORATIONS 449592997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,900.000 IPC THE HOSPITALIST CO INC 44984A105 KR3F10020002: NTGI STRUCTURED	44.7900 44.7900	89,556.15 89,556.15	85,101.00 85,101.00	0.00	-4,455.15 -4,455.15
3,735.000 IPC THE HOSPITALIST CO INC 44984A105 KR2F10020002: NTGI STRUCTURED	44.7900 44.7900	96,211.83 96,211.83	167,290.65 167,290.65	0.00	71,078.82 71,078.82

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5,000.000 ISTAR FINANCIAL INC 45031U101 KR3F10020002: NTGI STRUCTURED	13.5000 13.5000	72,133.00 72,133.00	67,500.00 67,500.00	0.00	-4,633.00 -4,633.00
3,424.000 ISTAR FINANCIAL INC 45031U101 KR2F10020002: NTGI STRUCTURED	13.5000 13.5000	42,059.30 42,059.30	46,224.00 46,224.00	0.00	4,164.70 4,164.70
3,000.000 ITT EDUCATIONAL SERVICES INC 45068B109 KR2F10020002: NTGI STRUCTURED	4.2900 4.2900	167,293.75 167,293.75	12,870.00 12,870.00	0.00	-154,423.75 -154,423.75
1,300.000 ITT EDUCATIONAL SERVICES INC 45068B109 KR3F10020002: NTGI STRUCTURED	4.2900 4.2900	72,494.29 72,494.29	5,577.00 5,577.00	0.00	-66,917.29 -66,917.29
40,082.000 ITUS CORP 45069V104 KR2F10020002: NTGI STRUCTURED	0.2350 0.2350	49,568.02 49,568.02	9,419.27 9,419.27	0.00	-40,148.75 -40,148.75
2,300.000 ITUS CORP 45069V104 KR3F10020002: NTGI STRUCTURED	0.2350 0.2350	368.00 368.00	540.50 540.50	0.00	172.50 172.50
8,800.000 IXIA 45071R109 KR3F10020002: NTGI STRUCTURED	9.1400 9.1400	114,775.35 114,775.35	80,432.00 80,432.00	0.00	-34,343.35 -34,343.35
17,938.000 IXIA 45071R109 KR2F10020002: NTGI STRUCTURED	9.1400 9.1400	147,918.40 147,918.40	163,953.32 163,953.32	0.00	16,034.92 16,034.92
3,460.000 IBERIABANK CORP 450828108 KR2F10020002: NTGI STRUCTURED	62.5100 62.5100	118,615.96 118,615.96	216,284.60 216,284.60	0.00	97,668.64 97,668.64
1,800.000 IBERIABANK CORP 450828108 KR3F10020002: NTGI STRUCTURED	62.5100 62.5100	100,033.49 100,033.49	112,518.00 112,518.00	0.00	12,484.51 12,484.51

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53,010.000 ITT CORP 450911201 KR2F10030002: SYSTEMATIC	44.9400 44.9400	2,233,260.35 2,233,260.35	2,382,269.40 2,382,269.40	0.02	149,009.05 149,009.05
20,510.000 ITT CORP 450911201 KR3F10030002: SYSTEMATIC	44.9400 44.9400	865,465.65 865,465.65	921,719.40 921,719.40	0.01	56,253.75 56,253.75
7,726.000 ICONIX BRAND GROUP INC 451055107 KR2F10020002: NTGI STRUCTURED	36.9400 36.9400	68,403.68 68,403.68	285,398.44 285,398.44	0.00	216,994.76 216,994.76
3,800.000 ICONIX BRAND GROUP INC 451055107 KR3F10020002: NTGI STRUCTURED	36.9400 36.9400	83,040.64 83,040.64	140,372.00 140,372.00	0.00	57,331.36 57,331.36
6,374.000 IDACORP INC 451107106 KR2F10020002: NTGI STRUCTURED	53.6100 53.6100	251,800.48 251,800.48	341,710.14 341,710.14	0.00	89,909.66 89,909.66
3,200.000 IDACORP INC 451107106 KR3F10020002: NTGI STRUCTURED	53.6100 53.6100	135,485.58 135,485.58	171,552.00 171,552.00	0.00	36,066.42 36,066.42
800.000 IDERA PHARMACEUTICALS INC 45168K306 KR3F10020002: NTGI STRUCTURED	2.2900 2.2900	1,744.00 1,744.00	1,832.00 1,832.00	0.00	88.00 88.00
1,840.000 IDERA PHARMACEUTICALS INC 45168K306 KR2F10020002: NTGI STRUCTURED	2.2900 2.2900	27,699.15 27,699.15	4,213.60 4,213.60	0.00	-23,485.55 -23,485.55
2,687.000 IDNA INC 45169P106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	2,418.30 2,418.30	0.00 0.00	0.00	-2,418.30 -2,418.30
200.000 IDNA INC 45169P106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	15.00 15.00	0.00 0.00	0.00	-15.00 -15.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
831.000 IENTERTAINMENT NETWORK INC 45169Q104 KR2F10020002: NTGI STRUCTURED	0.0155 0.0155	2,535.63 2,535.63	12.88 12.88	0.00	-2,522.75 -2,522.75
3,800.000 IGATE CORP 45169U105 KR3F10020002: NTGI STRUCTURED	36.7200 36.7200	65,734.36 65,734.36	139,536.00 139,536.00	0.00	73,801.64 73,801.64
7,770.000 IGATE CORP 45169U105 KR2F10020002: NTGI STRUCTURED	36.7200 36.7200	120,356.98 120,356.98	285,314.40 285,314.40	0.00	164,957.42 164,957.42
336.000 IDENTIV INC 45170X205 KR2F10020002: NTGI STRUCTURED	13.4100 13.4100	138,107.46 138,107.46	4,505.76 4,505.76	0.00	-133,601.70 -133,601.70
120.000 IDENTIV INC 45170X205 KR3F10020002: NTGI STRUCTURED	13.4100 13.4100	2,940.00 2,940.00	1,609.20 1,609.20	0.00	-1,330.80 -1,330.80
6,705.000 IHS INC 451734107 KR3F10060002: WESTFIELD CAPITAL	125.1900 125.1900	793,324.39 793,324.39	839,398.95 839,398.95	0.01	46,074.56 46,074.56
17,360.000 IHS INC 451734107 KR2F10060002: WESTFIELD CAPITAL	125.1900 125.1900	2,047,366.68 2,047,366.68	2,173,298.40 2,173,298.40	0.01	125,931.72 125,931.72
3,439.000 IKANOS COMMUNICATIONS INC 45173E105 KR2F10020002: NTGI STRUCTURED	0.3528 0.3528	19,469.68 19,469.68	1,213.28 1,213.28	0.00	-18,256.40 -18,256.40
1,600.000 IKANOS COMMUNICATIONS INC 45173E105 KR3F10020002: NTGI STRUCTURED	0.3528 0.3528	2,240.00 2,240.00	564.48 564.48	0.00	-1,675.52 -1,675.52
28,380.000 ILLINOIS TOOL WORKS INC 452308109 KR2F19020002: S&P 500 INDEX	84.4200 84.4200	1,003,308.95 1,003,308.95	2,395,839.60 2,395,839.60	0.02	1,392,530.65 1,392,530.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,898.000 ILLINOIS TOOL WORKS INC 452308109 KR3F19020002: S&P 500 INDEX	84.4200 84.4200	540,141.77 540,141.77	1,088,849.16 1,088,849.16	0.01	548,707.39 548,707.39
2,900.000 IMATION CORP 45245A107 KR3F10020002: NTGI STRUCTURED	2.9500 2.9500	25,665.00 25,665.00	8,555.00 8,555.00	0.00	-17,110.00 -17,110.00
7,430.000 IMATION CORP 45245A107 KR2F10020002: NTGI STRUCTURED	2.9500 2.9500	166,880.64 166,880.64	21,918.50 21,918.50	0.00	-144,962.14 -144,962.14
969.000 IMAGEWARE SYSTEMS INC 45245S108 KR2F10020002: NTGI STRUCTURED	2.1300 2.1300	1,910.40 1,910.40	2,063.97 2,063.97	0.00	153.57 153.57
400.000 IMAGEWARE SYSTEMS INC 45245S108 KR3F10020002: NTGI STRUCTURED	2.1300 2.1300	512.00 512.00	852.00 852.00	0.00	340.00 340.00
667.000 IMAGINON INC 45246K203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	4,113.76 4,113.76	0.00 0.00	0.00	-4,113.76 -4,113.76
3,006.000 IMMERSION CORP 452521107 KR2F10020002: NTGI STRUCTURED	8.5800 8.5800	19,113.30 19,113.30	25,791.48 25,791.48	0.00	6,678.18 6,678.18
700.000 IMMERSION CORP 452521107 KR3F10020002: NTGI STRUCTURED	8.5800 8.5800	5,684.00 5,684.00	6,006.00 6,006.00	0.00	322.00 322.00
5,500.000 IMMUNOGEN INC 45253H101 KR3F10020002: NTGI STRUCTURED	10.5900 10.5900	61,425.33 61,425.33	58,245.00 58,245.00	0.00	-3,180.33 -3,180.33
11,394.000 IMMUNOGEN INC 45253H101 KR2F10020002: NTGI STRUCTURED	10.5900 10.5900	195,036.55 195,036.55	120,662.46 120,662.46	0.00	-74,374.09 -74,374.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3.000 IMMUNE PHARMACEUTICALS INC 45254C101 KR3F10020002: NTGI STRUCTURED	3.1800 3.1800	36.50 36.50	9.54 9.54	0.00	-26.96 -26.96
7.000 IMMUNE PHARMACEUTICALS INC 45254C101 KR2F10020002: NTGI STRUCTURED	3.1800 3.1800	30,902.02 30,902.02	22.26 22.26	0.00	-30,879.76 -30,879.76
300.000 IMPAC MORTGAGE HOLDINGS INC 45254P508 KR3F10020002: NTGI STRUCTURED	6.2400 6.2400	816.00 816.00	1,872.00 1,872.00	0.00	1,056.00 1,056.00
558.000 IMPAC MORTGAGE HOLDINGS INC 45254P508 KR2F10020002: NTGI STRUCTURED	6.2400 6.2400	83,965.82 83,965.82	3,481.92 3,481.92	0.00	-80,483.90 -80,483.90
18,800.000 IMPATH INC COM 45255G101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	276,241.48 276,241.48	0.00 0.00	0.00	-276,241.48 -276,241.48
6,000.000 IMPAX LABORATORIES INC 45256B101 KR3F10020002: NTGI STRUCTURED	23.7100 23.7100	122,833.98 122,833.98	142,260.00 142,260.00	0.00	19,426.02 19,426.02
12,073.000 IMPAX LABORATORIES INC 45256B101 KR2F10020002: NTGI STRUCTURED	23.7100 23.7100	113,694.96 113,694.96	286,250.83 286,250.83	0.00	172,555.87 172,555.87
7,874.000 IMMUNOMEDICS INC 452907108 KR2F10020002: NTGI STRUCTURED	3.7200 3.7200	39,254.11 39,254.11	29,291.28 29,291.28	0.00	-9,962.83 -9,962.83
6,600.000 IMMUNOMEDICS INC 452907108 KR3F10020002: NTGI STRUCTURED	3.7200 3.7200	23,185.82 23,185.82	24,552.00 24,552.00	0.00	1,366.18 1,366.18
1,100.000 IMPERVA INC 45321L100 KR3F10020002: NTGI STRUCTURED	28.7300 28.7300	48,027.54 48,027.54	31,603.00 31,603.00	0.00	-16,424.54 -16,424.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,900.000 IMPERVA INC 45321L100 KR2F10020002: NTGI STRUCTURED	28.7300 28.7300	157,275.97 157,275.97	140,777.00 140,777.00	0.00	-16,498.97 -16,498.97
200.000 IMPRIMIS PHARMACEUTICALS INC 45323A201 KR3F10020002: NTGI STRUCTURED	7.4200 7.4200	1,910.00 1,910.00	1,484.00 1,484.00	0.00	-426.00 -426.00
300.000 INCOMNET INC 453365207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	310.20 310.20	0.00 0.00	0.00	-310.20 -310.20
982.000 INDEPENDENCE HOLDING CO 453440307 KR3F10020002: NTGI STRUCTURED	13.2900 13.2900	8,967.45 8,967.45	13,050.78 13,050.78	0.00	4,083.33 4,083.33
2,705.000 INDEPENDENCE HOLDING CO 453440307 KR2F10020002: NTGI STRUCTURED	13.2900 13.2900	25,648.59 25,648.59	35,949.45 35,949.45	0.00	10,300.86 10,300.86
5,118.000 INDEPENDENT BANK CORP/ROCKLAND 453836108 KR2F10020002: NTGI STRUCTURED	35.7200 35.7200	95,805.30 95,805.30	182,814.96 182,814.96	0.00	87,009.66 87,009.66
2,510.000 INDEPENDENT BANK CORP/ROCKLAND 453836108 KR3F10020002: NTGI STRUCTURED	35.7200 35.7200	67,112.63 67,112.63	89,657.20 89,657.20	0.00	22,544.57 22,544.57
107.000 INDEPENDENT BANK CORPORATION 453838609 KR2F10020002: NTGI STRUCTURED	11.9200 11.9200	9,544.01 9,544.01	1,275.44 1,275.44	0.00	-8,268.57 -8,268.57
200.000 INDEPENDENT BANK CORPORATION 453838609 KR3F10020002: NTGI STRUCTURED	11.9200 11.9200	368.50 368.50	2,384.00 2,384.00	0.00	2,015.50 2,015.50
179,190.000 INDIA CEMENTS LTD 45408P503 GDR KR2F20020002: BOSTON CO NON-US VAL	3.6448 3.6448	499,401.79 499,401.79	653,111.71 653,111.71	0.00	153,709.92 153,709.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
67,970.000 INDIA CEMENTS LTD 45408P503 GDR KR3F20020002: BOSTON CO NON-US VAL	3.6448 3.6448	186,290.35 186,290.35	247,737.06 247,737.06	0.00	61,446.71 61,446.71
25,800.000 INDYMAC BANCORP INC 456607100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	627,880.05 627,880.05	0.00 0.00	0.00	-627,880.05 -627,880.05
1,437.000 INFINITY ENERGY RESOURCES INC 45663L403 KR2F10020002: NTGI STRUCTURED	0.8650 0.8650	13,386.45 13,386.45	1,243.01 1,243.01	0.00	-12,143.44 -12,143.44
600.000 INFINITY ENERGY RESOURCES INC 45663L403 KR3F10020002: NTGI STRUCTURED	0.8650 0.8650	1,224.00 1,224.00	519.00 519.00	0.00	-705.00 -705.00
600.000 INFINITY PHARMACEUTICALS INC 45665G303 KR3F10020002: NTGI STRUCTURED	13.4200 13.4200	3,882.00 3,882.00	8,052.00 8,052.00	0.00	4,170.00 4,170.00
8,578.000 INFINITY PHARMACEUTICALS INC 45665G303 KR2F10020002: NTGI STRUCTURED	13.4200 13.4200	138,245.71 138,245.71	115,116.76 115,116.76	0.00	-23,128.95 -23,128.95
1,838.000 INFINITY PROPERTY & CASUALTY C 45665Q103 KR2F10020002: NTGI STRUCTURED	64.0100 64.0100	68,156.92 68,156.92	117,650.38 117,650.38	0.00	49,493.46 49,493.46
900.000 INFINITY PROPERTY & CASUALTY C 45665Q103 KR3F10020002: NTGI STRUCTURED	64.0100 64.0100	47,726.10 47,726.10	57,609.00 57,609.00	0.00	9,882.90 9,882.90
11,041.000 INFINERA CORP 45667G103 KR2F10020002: NTGI STRUCTURED	10.6700 10.6700	137,444.17 137,444.17	117,807.47 117,807.47	0.00	-19,636.70 -19,636.70
4,700.000 INFINERA CORP 45667G103 KR3F10020002: NTGI STRUCTURED	10.6700 10.6700	30,097.29 30,097.29	50,149.00 50,149.00	0.00	20,051.71 20,051.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
68,594.000 INFOSYS LTD 456788108 ADR KR2F20050002: AMERICAN CENTURY	60.4900 60.4900	3,611,474.10 3,611,474.10	4,149,251.06 4,149,251.06	0.03	537,776.96 537,776.96
23,696.000 INFOSYS LTD 456788108 ADR KR3F20050002: AMERICAN CENTURY	60.4900 60.4900	1,251,631.20 1,251,631.20	1,433,371.04 1,433,371.04	0.01	181,739.84 181,739.84
3,700.000 INGLES MARKETS INC 457030104 KR3F10020002: NTGI STRUCTURED	23.6900 23.6900	60,589.30 60,589.30	87,653.00 87,653.00	0.00	27,063.70 27,063.70
7,259.000 INGLES MARKETS INC 457030104 KR2F10020002: NTGI STRUCTURED	23.6900 23.6900	106,962.68 106,962.68	171,965.71 171,965.71	0.00	65,003.03 65,003.03
9,700.000 INGREDION INC 457187102 KR2F10090002: INVESCO	75.7900 75.7900	748,537.50 748,537.50	735,163.00 735,163.00	0.00	-13,374.50 -13,374.50
5,900.000 INLAND REAL ESTATE CORP 457461200 KR3F10020002: NTGI STRUCTURED	9.9100 9.9100	47,783.33 47,783.33	58,469.00 58,469.00	0.00	10,685.67 10,685.67
7,199.000 INLAND REAL ESTATE CORP 457461200 KR2F10020002: NTGI STRUCTURED	9.9100 9.9100	103,756.77 103,756.77	71,342.09 71,342.09	0.00	-32,414.68 -32,414.68
1,600.000 INNODATA INC 457642205 KR3F10020002: NTGI STRUCTURED	3.0500 3.0500	4,016.00 4,016.00	4,880.00 4,880.00	0.00	864.00 864.00
4,006.000 INNODATA INC 457642205 KR2F10020002: NTGI STRUCTURED	3.0500 3.0500	9,083.76 9,083.76	12,218.30 12,218.30	0.00	3,134.54 3,134.54
7,843.000 INNOVEX INC/MN 457647105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	101,035.89 101,035.89	0.00 0.00	0.00	-101,035.89 -101,035.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 INNOVEX INC/MN 457647105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	10.55 10.55	0.00 0.00	0.00	-10.55 -10.55
2,200.000 INSIGHT ENTERPRISES INC 45765U103 KR3F10020002: NTGI STRUCTURED	22.6300 22.6300	35,240.48 35,240.48	49,786.00 49,786.00	0.00	14,545.52 14,545.52
4,437.000 INSIGHT ENTERPRISES INC 45765U103 KR2F10020002: NTGI STRUCTURED	22.6300 22.6300	80,396.72 80,396.72	100,409.31 100,409.31	0.00	20,012.59 20,012.59
1,956.000 INSIGNIA SYSTEMS INC 45765Y105 KR2F10020002: NTGI STRUCTURED	3.0700 3.0700	11,476.75 11,476.75	6,004.92 6,004.92	0.00	-5,471.83 -5,471.83
900.000 INSIGNIA SYSTEMS INC 45765Y105 KR3F10020002: NTGI STRUCTURED	3.0700 3.0700	3,591.00 3,591.00	2,763.00 2,763.00	0.00	-828.00 -828.00
400.000 INSITE VISION INC 457660108 KR3F10020002: NTGI STRUCTURED	0.2940 0.2940	172.00 172.00	117.60 117.60	0.00	-54.40 -54.40
6,062.000 INSITE VISION INC 457660108 KR2F10020002: NTGI STRUCTURED	0.2940 0.2940	30,325.15 30,325.15	1,782.23 1,782.23	0.00	-28,542.92 -28,542.92
3,300.000 INSMED INC 457669307 KR3F10020002: NTGI STRUCTURED	13.0500 13.0500	42,308.70 42,308.70	43,065.00 43,065.00	0.00	756.30 756.30
8,324.000 INSMED INC 457669307 KR2F10020002: NTGI STRUCTURED	13.0500 13.0500	134,080.01 134,080.01	108,628.20 108,628.20	0.00	-25,451.81 -25,451.81
1,100.000 INNOSPEC INC 45768S105 KR3F10020002: NTGI STRUCTURED	35.9000 35.9000	36,366.92 36,366.92	39,490.00 39,490.00	0.00	3,123.08 3,123.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,718.000 INNOSPEC INC 45768S105 KR2F10020002: NTGI STRUCTURED	35.9000 35.9000	65,104.62 65,104.62	97,576.20 97,576.20	0.00	32,471.58 32,471.58
1,000.000 INNOVATIVE SOLUTIONS & SUPPORT 45769N105 KR3F10020002: NTGI STRUCTURED	5.2150 5.2150	5,150.00 5,150.00	5,215.00 5,215.00	0.00	65.00 65.00
2,678.000 INNOVATIVE SOLUTIONS & SUPPORT 45769N105 KR2F10020002: NTGI STRUCTURED	5.2150 5.2150	16,678.82 16,678.82	13,965.77 13,965.77	0.00	-2,713.05 -2,713.05
1,800.000 INPHI CORP 45772F107 KR3F10020002: NTGI STRUCTURED	14.3800 14.3800	24,120.91 24,120.91	25,884.00 25,884.00	0.00	1,763.09 1,763.09
3,847.000 INOVIO PHARMACEUTICALS INC 45773H201 KR3F10020002: NTGI STRUCTURED	9.8500 9.8500	40,776.77 40,776.77	37,892.95 37,892.95	0.00	-2,883.82 -2,883.82
7,245.000 INOVIO PHARMACEUTICALS INC 45773H201 KR2F10020002: NTGI STRUCTURED	9.8500 9.8500	70,507.49 70,507.49	71,363.25 71,363.25	0.00	855.76 855.76
6,200.000 INPLAY TECHNOLOGIES INC 45773L103 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	40,924.91 40,924.91	0.00 0.00	0.00	-40,924.91 -40,924.91
300.000 INNERWORKINGS INC 45773Y105 KR3F10020002: NTGI STRUCTURED	8.0900 8.0900	2,487.00 2,487.00	2,427.00 2,427.00	0.00	-60.00 -60.00
676.000 INNERWORKINGS INC 45773Y105 KR2F10020002: NTGI STRUCTURED	8.0900 8.0900	4,541.89 4,541.89	5,468.84 5,468.84	0.00	926.95 926.95
1,000.000 INNOPHOS HOLDINGS INC 45774N108 KR3F10020002: NTGI STRUCTURED	55.0900 55.0900	46,640.91 46,640.91	55,090.00 55,090.00	0.00	8,449.09 8,449.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,539.000 INNOPHOS HOLDINGS INC 45774N108 KR3F10070002: RIVER ROAD	55.0900 55.0900	81,179.28 81,179.28	84,783.51 84,783.51	0.00	3,604.23 3,604.23
2,087.000 INNOPHOS HOLDINGS INC 45774N108 KR2F10020002: NTGI STRUCTURED	55.0900 55.0900	66,888.93 66,888.93	114,972.83 114,972.83	0.00	48,083.90 48,083.90
4,383.000 INNOPHOS HOLDINGS INC 45774N108 KR2F10070002: RIVER ROAD	55.0900 55.0900	231,600.85 231,600.85	241,459.47 241,459.47	0.00	9,858.62 9,858.62
1,300.000 INSTEEL INDUSTRIES INC 45774W108 KR3F10020002: NTGI STRUCTURED	20.5600 20.5600	15,795.00 15,795.00	26,728.00 26,728.00	0.00	10,933.00 10,933.00
3,562.000 INSTEEL INDUSTRIES INC 45774W108 KR2F10020002: NTGI STRUCTURED	20.5600 20.5600	10,617.00 10,617.00	73,234.72 73,234.72	0.00	62,617.72 62,617.72
3,631.000 INSPERITY INC 45778Q107 KR2F10020002: NTGI STRUCTURED	27.3400 27.3400	33,729.89 33,729.89	99,271.54 99,271.54	0.00	65,541.65 65,541.65
1,800.000 INSPERITY INC 45778Q107 KR3F10020002: NTGI STRUCTURED	27.3400 27.3400	53,175.15 53,175.15	49,212.00 49,212.00	0.00	-3,963.15 -3,963.15
100.000 INSTITUTIONAL FINANCIAL MARKET 45779L107 KR3F10020002: NTGI STRUCTURED	1.9500 1.9500	345.00 345.00	195.00 195.00	0.00	-150.00 -150.00
276.000 INSTITUTIONAL FINANCIAL MARKET 45779L107 KR2F10020002: NTGI STRUCTURED	1.9500 1.9500	26,138.76 26,138.76	538.20 538.20	0.00	-25,600.56 -25,600.56
2,302.000 INSULET CORP 45784P101 KR3F10020002: NTGI STRUCTURED	36.8500 36.8500	67,897.51 67,897.51	84,828.70 84,828.70	0.00	16,931.19 16,931.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,638.000 INSULET CORP 45784P101 KR2F10020002: NTGI STRUCTURED	36.8500 36.8500	130,884.76 130,884.76	170,910.30 170,910.30	0.00	40,025.54 40,025.54
1,200.000 INTEGRA LIFESCIENCES HOLDINGS 457985208 KR3F10020002: NTGI STRUCTURED	49.6400 49.6400	53,322.00 53,322.00	59,568.00 59,568.00	0.00	6,246.00 6,246.00
2,731.000 INTEGRA LIFESCIENCES HOLDINGS 457985208 KR2F10020002: NTGI STRUCTURED	49.6400 49.6400	29,362.63 29,362.63	135,566.84 135,566.84	0.00	106,204.21 106,204.21
21,175.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR3F10030002: SYSTEMATIC	15.9500 15.9500	331,374.69 331,374.69	337,741.25 337,741.25	0.00	6,366.56 6,366.56
54,700.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR2F10030002: SYSTEMATIC	15.9500 15.9500	855,648.75 855,648.75	872,465.00 872,465.00	0.01	16,816.25 16,816.25
15,714.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR2F10020002: NTGI STRUCTURED	15.9500 15.9500	134,736.34 134,736.34	250,638.30 250,638.30	0.00	115,901.96 115,901.96
7,700.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR3F10020002: NTGI STRUCTURED	15.9500 15.9500	59,468.07 59,468.07	122,815.00 122,815.00	0.00	63,346.93 63,346.93
198.000 INTEGRATED ELECTRICAL SERVICES 45811E301 KR2F10020002: NTGI STRUCTURED	8.2500 8.2500	48,110.43 48,110.43	1,633.50 1,633.50	0.00	-46,476.93 -46,476.93
100.000 INTEGRATED ELECTRICAL SERVICES 45811E301 KR3F10020002: NTGI STRUCTURED	8.2500 8.2500	331.00 331.00	825.00 825.00	0.00	494.00 494.00
3,989.000 INTEGRAL VISION INC 45811H106 KR2F10020002: NTGI STRUCTURED	0.0023 0.0023	13,292.25 13,292.25	9.17 9.17	0.00	-13,283.08 -13,283.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 INTEGRAL VISION INC 45811H106 KR3F10020002: NTGI STRUCTURED	0.0023 0.0023	7.50 7.50	0.69 0.69	0.00	-6.81 -6.81
3,606.000 INTEGRATED SILICON SOLUTION IN 45812P107 KR2F10020002: NTGI STRUCTURED	13.7400 13.7400	40,230.23 40,230.23	49,546.44 49,546.44	0.00	9,316.21 9,316.21
1,400.000 INTEGRATED SILICON SOLUTION IN 45812P107 KR3F10020002: NTGI STRUCTURED	13.7400 13.7400	12,984.12 12,984.12	19,236.00 19,236.00	0.00	6,251.88 6,251.88
385,171.000 INTEL CORP 458140100 KR2F19020002: S&P 500 INDEX	34.8200 34.8200	4,691,667.23 4,691,667.23	13,411,654.22 13,411,654.22	0.09	8,719,986.99 8,719,986.99
28,886.000 INTEL CORP 458140100 KR2F10070002: RIVER ROAD	34.8200 34.8200	641,921.70 641,921.70	1,005,810.52 1,005,810.52	0.01	363,888.82 363,888.82
10,464.000 INTEL CORP 458140100 KR3F10070002: RIVER ROAD	34.8200 34.8200	234,982.99 234,982.99	364,356.48 364,356.48	0.00	129,373.49 129,373.49
175,060.000 INTEL CORP 458140100 KR3F19020002: S&P 500 INDEX	34.8200 34.8200	3,532,187.30 3,532,187.30	6,095,589.20 6,095,589.20	0.04	2,563,401.90 2,563,401.90
200.000 INTEGRA BANK CORP 45814P105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.46 1.46	0.00 0.00	0.00	-1.46 -1.46
2,471.000 INTEGRA BANK CORP 45814P105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	57,678.76 57,678.76	0.00 0.00	0.00	-57,678.76 -57,678.76
50.000 INTELLICHECK MOBILISA INC 45817G201 KR3F10020002: NTGI STRUCTURED	3.9300 3.9300	424.00 424.00	196.50 196.50	0.00	-227.50 -227.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
126.000 INTELLICHECK MOBILISA INC 45817G201 KR2F10020002: NTGI STRUCTURED	3.9300 3.9300	7,719.14 7,719.14	495.18 495.18	0.00	-7,223.96 -7,223.96
2,827.000 INTEGRYS ENERGY GROUP INC 45822P105 KR3F19020002: S&P 500 INDEX	64.8200 64.8200	145,866.63 145,866.63	183,246.14 183,246.14	0.00	37,379.51 37,379.51
6,221.000 INTEGRYS ENERGY GROUP INC 45822P105 KR2F19020002: S&P 500 INDEX	64.8200 64.8200	320,761.55 320,761.55	403,245.22 403,245.22	0.00	82,483.67 82,483.67
1,200.000 INTELIGUENT INC 45825N107 KR3F10020002: NTGI STRUCTURED	12.4500 12.4500	19,212.00 19,212.00	14,940.00 14,940.00	0.00	-4,272.00 -4,272.00
3,312.000 INTELIGUENT INC 45825N107 KR2F10020002: NTGI STRUCTURED	12.4500 12.4500	58,117.07 58,117.07	41,234.40 41,234.40	0.00	-16,882.67 -16,882.67
3,136.000 INTER PARFUMS INC 458334109 KR2F10020002: NTGI STRUCTURED	27.5000 27.5000	12,101.65 12,101.65	86,240.00 86,240.00	0.00	74,138.35 74,138.35
1,600.000 INTER PARFUMS INC 458334109 KR3F10020002: NTGI STRUCTURED	27.5000 27.5000	35,140.00 35,140.00	44,000.00 44,000.00	0.00	8,860.00 8,860.00
4,762.000 INTERACTIVE BROKERS GROUP INC 45841N107 KR2F10020002: NTGI STRUCTURED	24.9500 24.9500	125,839.91 125,839.91	118,811.90 118,811.90	0.00	-7,028.01 -7,028.01
2,400.000 INTERACTIVE BROKERS GROUP INC 45841N107 KR3F10020002: NTGI STRUCTURED	24.9500 24.9500	37,591.11 37,591.11	59,880.00 59,880.00	0.00	22,288.89 22,288.89
1,500.000 INTERACTIVE INTELLIGENCE GROUP 45841V109 INC KR3F10020002: NTGI STRUCTURED	41.8000 41.8000	53,398.31 53,398.31	62,700.00 62,700.00	0.00	9,301.69 9,301.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,981.000 INTERACTIVE INTELLIGENCE GROUP 45841V109 INC KR2F10020002: NTGI STRUCTURED	41.8000 41.8000	102,574.18 102,574.18	124,605.80 124,605.80	0.00	22,031.62 22,031.62
3,400.000 INTERFACE INC 458665304 KR3F10020002: NTGI STRUCTURED	16.1400 16.1400	58,709.50 58,709.50	54,876.00 54,876.00	0.00	-3,833.50 -3,833.50
7,049.000 INTERFACE INC 458665304 KR2F10020002: NTGI STRUCTURED	16.1400 16.1400	87,886.52 87,886.52	113,770.86 113,770.86	0.00	25,884.34 25,884.34
8,825.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR2F19020002: S&P 500 INDEX	195.0500 195.0500	1,302,716.14 1,302,716.14	1,721,316.25 1,721,316.25	0.01	418,600.11 418,600.11
4,011.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR3F19020002: S&P 500 INDEX	195.0500 195.0500	605,485.34 605,485.34	782,345.55 782,345.55	0.01	176,860.21 176,860.21
3,193.000 INTEREP NATIONAL RADIO SALES I 45866V109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	33,989.48 33,989.48	0.00 0.00	0.00	-33,989.48 -33,989.48
2,600.000 INTERDIGITAL INC/PA 45867G101 KR3F10020002: NTGI STRUCTURED	39.8200 39.8200	97,496.41 97,496.41	103,532.00 103,532.00	0.00	6,035.59 6,035.59
5,330.000 INTERDIGITAL INC/PA 45867G101 KR2F10020002: NTGI STRUCTURED	39.8200 39.8200	17,856.81 17,856.81	212,240.60 212,240.60	0.00	194,383.79 194,383.79
20.000 INTERLINK ELECTRONICS INC 458751302 KR3F10020002: NTGI STRUCTURED	9.0000 9.0000	35.50 35.50	180.00 180.00	0.00	144.50 144.50
324.000 INTERLINK ELECTRONICS INC 458751302 KR2F10020002: NTGI STRUCTURED	9.0000 9.0000	8,556.81 8,556.81	2,916.00 2,916.00	0.00	-5,640.81 -5,640.81

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,500.000 INTERNET CORP 45881K104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	352,765.25 352,765.25	0.00 0.00	0.00	-352,765.25 -352,765.25
5,174.000 INTERNAP NETWORK SERVICES CORP 45885A300 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	81,789.56 81,789.56	35,700.60 35,700.60	0.00	-46,088.96 -46,088.96
2,000.000 INTERNAP NETWORK SERVICES CORP 45885A300 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	15,580.00 15,580.00	13,800.00 13,800.00	0.00	-1,780.00 -1,780.00
3,300.000 INTERNATIONAL BANCSHARES CORP 459044103 KR3F10020002: NTGI STRUCTURED	24.6650 24.6650	54,684.44 54,684.44	81,394.50 81,394.50	0.00	26,710.06 26,710.06
6,560.000 INTERNATIONAL BANCSHARES CORP 459044103 KR2F10020002: NTGI STRUCTURED	24.6650 24.6650	172,254.56 172,254.56	161,802.40 161,802.40	0.00	-10,452.16 -10,452.16
7,600.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F10060002: WESTFIELD CAPITAL	189.8300 189.8300	1,480,083.36 1,480,083.36	1,442,708.00 1,442,708.00	0.01	-37,375.36 -37,375.36
32,804.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR3F19020002: S&P 500 INDEX	189.8300 189.8300	3,720,568.49 3,720,568.49	6,227,183.32 6,227,183.32	0.04	2,506,614.83 2,506,614.83
2,920.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR3F10060002: WESTFIELD CAPITAL	189.8300 189.8300	567,400.25 567,400.25	554,303.60 554,303.60	0.00	-13,096.65 -13,096.65
72,177.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F19020002: S&P 500 INDEX	189.8300 189.8300	4,605,228.16 4,605,228.16	13,701,359.91 13,701,359.91	0.09	9,096,131.75 9,096,131.75
30,100.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F10090002: INVESCO	189.8300 189.8300	5,645,026.31 5,645,026.31	5,713,883.00 5,713,883.00	0.04	68,856.69 68,856.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,870.000 INTERNATIONAL FLAVORS & FRAGRA 459506101 KR3F19020002: S&P 500 INDEX	95.8800 95.8800	179,348.15 179,348.15	275,175.60 275,175.60	0.00	95,827.45 95,827.45
6,314.000 INTERNATIONAL FLAVORS & FRAGRA 459506101 KR2F19020002: S&P 500 INDEX	95.8800 95.8800	214,493.86 214,493.86	605,386.32 605,386.32	0.00	390,892.46 390,892.46
100.000 INTERNATIONAL ISOTOPES INC 45972C102 KR3F10020002: NTGI STRUCTURED	0.0362 0.0362	10.50 10.50	3.62 3.62	0.00	-6.88 -6.88
731.000 INTERNATIONAL ISOTOPES INC 45972C102 KR2F10020002: NTGI STRUCTURED	0.0362 0.0362	5,028.37 5,028.37	26.46 26.46	0.00	-5,001.91 -5,001.91
100.000 INTERNATIONAL LOTTERY & TOTALI 459824207 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	36.50 36.50	124.00 124.00	0.00	87.50 87.50
381.000 INTERNATIONAL LOTTERY & TOTALI 459824207 KR2F10020002: NTGI STRUCTURED	1.2400 1.2400	369.09 369.09	472.44 472.44	0.00	103.35 103.35
12,040.000 INTERNATIONAL PAPER CO 460146103 KR3F10050002: SASCO CAPITAL	47.7400 47.7400	371,954.22 371,954.22	574,789.60 574,789.60	0.00	202,835.38 202,835.38
15,099.000 INTERNATIONAL PAPER CO 460146103 KR3F19020002: S&P 500 INDEX	47.7400 47.7400	572,068.95 572,068.95	720,826.26 720,826.26	0.00	148,757.31 148,757.31
33,221.000 INTERNATIONAL PAPER CO 460146103 KR2F19020002: S&P 500 INDEX	47.7400 47.7400	874,277.04 874,277.04	1,585,970.54 1,585,970.54	0.01	711,693.50 711,693.50
31,740.000 INTERNATIONAL PAPER CO 460146103 KR2F10050002: SASCO CAPITAL	47.7400 47.7400	959,026.03 959,026.03	1,515,267.60 1,515,267.60	0.01	556,241.57 556,241.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,117.000 INTERNATIONAL RECTIFIER CORP 460254105 KR3F10020002: NTGI STRUCTURED	39.2400 39.2400	94,171.74 94,171.74	161,551.08 161,551.08	0.00	67,379.34 67,379.34
8,188.000 INTERNATIONAL RECTIFIER CORP 460254105 KR2F10020002: NTGI STRUCTURED	39.2400 39.2400	187,202.14 187,202.14	321,297.12 321,297.12	0.00	134,094.98 134,094.98
1,656.000 INTERNATIONAL SHIPHOLDING CORP 460321201 KR2F10020002: NTGI STRUCTURED	17.8900 17.8900	23,538.01 23,538.01	29,625.84 29,625.84	0.00	6,087.83 6,087.83
1,899.000 INTERNATIONAL SHIPHOLDING CORP 460321201 KR3F10020002: NTGI STRUCTURED	17.8900 17.8900	37,388.93 37,388.93	33,973.11 33,973.11	0.00	-3,415.82 -3,415.82
3,257.000 INTERNATIONAL SPEEDWAY CORP 460335201 KR2F10020002: NTGI STRUCTURED	31.6400 31.6400	102,887.72 102,887.72	103,051.48 103,051.48	0.00	163.76 163.76
1,500.000 INTERNATIONAL SPEEDWAY CORP 460335201 KR3F10020002: NTGI STRUCTURED	31.6400 31.6400	48,398.46 48,398.46	47,460.00 47,460.00	0.00	-938.46 -938.46
2,381.000 INTERNET AMERICA INC 46058Y109 KR2F10020002: NTGI STRUCTURED	0.6550 0.6550	24,801.09 24,801.09	1,559.56 1,559.56	0.00	-23,241.53 -23,241.53
200.000 INTERNET AMERICA INC 46058Y109 KR3F10020002: NTGI STRUCTURED	0.6550 0.6550	41.00 41.00	131.00 131.00	0.00	90.00 90.00
1,131.000 INTERPHASE CORP 460593106 KR2F10020002: NTGI STRUCTURED	3.0900 3.0900	20,046.74 20,046.74	3,494.79 3,494.79	0.00	-16,551.95 -16,551.95
400.000 INTERPHASE CORP 460593106 KR3F10020002: NTGI STRUCTURED	3.0900 3.0900	1,444.00 1,444.00	1,236.00 1,236.00	0.00	-208.00 -208.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 INTERPLAY ENTERTAINMENT CORP 460615107 KR3F10020002: NTGI STRUCTURED	0.0113 0.0113	31.57 31.57	7.91 7.91	0.00	-23.66 -23.66
12,223.000 INTERPLAY ENTERTAINMENT CORP 460615107 KR2F10020002: NTGI STRUCTURED	0.0113 0.0113	53,338.73 53,338.73	138.12 138.12	0.00	-53,200.61 -53,200.61
194.000 INTERNET PATENTS CORP 46063G101 KR2F10020002: NTGI STRUCTURED	3.0800 3.0800	888.03 888.03	597.52 597.52	0.00	-290.51 -290.51
100.000 INTERNET PATENTS CORP 46063G101 KR3F10020002: NTGI STRUCTURED	3.0800 3.0800	690.00 690.00	308.00 308.00	0.00	-382.00 -382.00
32,783.000 INTERPUBLIC GROUP OF COS INC/T 460690100 KR2F19020002: S&P 500 INDEX	18.3200 18.3200	525,832.10 525,832.10	600,584.56 600,584.56	0.00	74,752.46 74,752.46
14,900.000 INTERPUBLIC GROUP OF COS INC/T 460690100 KR3F19020002: S&P 500 INDEX	18.3200 18.3200	301,156.22 301,156.22	272,968.00 272,968.00	0.00	-28,188.22 -28,188.22
14,709.000 INTERSIL CORP 46069S109 KR2F10020002: NTGI STRUCTURED	14.2100 14.2100	154,430.05 154,430.05	209,014.89 209,014.89	0.00	54,584.84 54,584.84
7,133.000 INTERSIL CORP 46069S109 KR3F10020002: NTGI STRUCTURED	14.2100 14.2100	99,384.51 99,384.51	101,359.93 101,359.93	0.00	1,975.42 1,975.42
5,600.000 INTERVISUAL BOOKS INC 460918105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	10,253.90 10,253.90	0.00 0.00	0.00	-10,253.90 -10,253.90
500.000 INTERVEST BANCSHARES CORP 460927106 KR3F10020002: NTGI STRUCTURED	9.5600 9.5600	1,435.00 1,435.00	4,780.00 4,780.00	0.00	3,345.00 3,345.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,482.000 INTERVEST BANCSHARES CORP 460927106 KR2F10020002: NTGI STRUCTURED	9.5600 9.5600	27,375.73 27,375.73	14,167.92 14,167.92	0.00	-13,207.81 -13,207.81
3,400.000 INTERSECTIONS INC 460981301 KR3F10020002: NTGI STRUCTURED	3.8400 3.8400	34,942.80 34,942.80	13,056.00 13,056.00	0.00	-21,886.80 -21,886.80
4,200.000 INTERVAL LEISURE GROUP INC 46113M108 KR3F10020002: NTGI STRUCTURED	19.0500 19.0500	56,238.28 56,238.28	80,010.00 80,010.00	0.00	23,771.72 23,771.72
8,518.000 INTERVAL LEISURE GROUP INC 46113M108 KR2F10020002: NTGI STRUCTURED	19.0500 19.0500	78,676.46 78,676.46	162,267.90 162,267.90	0.00	83,591.44 83,591.44
600.000 INTEST CORP 461147100 KR3F10020002: NTGI STRUCTURED	4.7600 4.7600	2,004.00 2,004.00	2,856.00 2,856.00	0.00	852.00 852.00
1,250.000 INTEST CORP 461147100 KR2F10020002: NTGI STRUCTURED	4.7600 4.7600	8,674.41 8,674.41	5,950.00 5,950.00	0.00	-2,724.41 -2,724.41
800.000 INTEVAC INC 461148108 KR3F10020002: NTGI STRUCTURED	6.6700 6.6700	7,896.00 7,896.00	5,336.00 5,336.00	0.00	-2,560.00 -2,560.00
1,925.000 INTEVAC INC 461148108 KR2F10020002: NTGI STRUCTURED	6.6700 6.6700	13,735.48 13,735.48	12,839.75 12,839.75	0.00	-895.73 -895.73
1,400.000 INTL. FCSTONE INC 46116V105 KR3F10020002: NTGI STRUCTURED	17.3200 17.3200	34,863.06 34,863.06	24,248.00 24,248.00	0.00	-10,615.06 -10,615.06
2,862.000 INTL. FCSTONE INC 46116V105 KR2F10020002: NTGI STRUCTURED	17.3200 17.3200	118,045.02 118,045.02	49,569.84 49,569.84	0.00	-68,475.18 -68,475.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,085.000 INTUIT INC 461202103 KR2F19020002: S&P 500 INDEX	87.6500 87.6500	1,178,189.05 1,178,189.05	1,935,750.25 1,935,750.25	0.01	757,561.20 757,561.20
10,038.000 INTUIT INC 461202103 KR3F19020002: S&P 500 INDEX	87.6500 87.6500	543,843.22 543,843.22	879,830.70 879,830.70	0.01	335,987.48 335,987.48
7,548.000 INVACARE CORP 461203101 KR2F10020002: NTGI STRUCTURED	11.8100 11.8100	195,717.49 195,717.49	89,141.88 89,141.88	0.00	-106,575.61 -106,575.61
3,414.000 INVACARE CORP 461203101 KR3F10020002: NTGI STRUCTURED	11.8100 11.8100	87,196.07 87,196.07	40,319.34 40,319.34	0.00	-46,876.73 -46,876.73
2,797.000 INTUITIVE SURGICAL INC 46120E602 KR2F19020002: S&P 500 INDEX	461.8200 461.8200	1,051,905.40 1,051,905.40	1,291,710.54 1,291,710.54	0.01	239,805.14 239,805.14
1,271.000 INTUITIVE SURGICAL INC 46120E602 KR3F19020002: S&P 500 INDEX	461.8200 461.8200	506,323.68 506,323.68	586,973.22 586,973.22	0.00	80,649.54 80,649.54
1,812.000 INTRUSION INC 46121E205 KR2F10020002: NTGI STRUCTURED	2.9600 2.9600	44,444.33 44,444.33	5,363.52 5,363.52	0.00	-39,080.81 -39,080.81
200.000 INTRUSION INC 46121E205 KR3F10020002: NTGI STRUCTURED	2.9600 2.9600	141.00 141.00	592.00 592.00	0.00	451.00 451.00
800.000 INTRICON CORP 46121H109 KR3F10020002: NTGI STRUCTURED	5.9900 5.9900	3,040.00 3,040.00	4,792.00 4,792.00	0.00	1,752.00 1,752.00
2,100.000 INTRICON CORP 46121H109 KR2F10020002: NTGI STRUCTURED	5.9900 5.9900	12,204.95 12,204.95	12,579.00 12,579.00	0.00	374.05 374.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 INTREPID POTASH INC 46121Y102 KR3F10020002: NTGI STRUCTURED	15.4500 15.4500	62,324.17 62,324.17	46,350.00 46,350.00	0.00	-15,974.17 -15,974.17
6,400.000 INTREPID POTASH INC 46121Y102 KR2F10020002: NTGI STRUCTURED	15.4500 15.4500	132,958.92 132,958.92	98,880.00 98,880.00	0.00	-34,078.92 -34,078.92
2,274.000 INTREXON CORP 46122T102 KR3F10020002: NTGI STRUCTURED	18.5800 18.5800	46,553.81 46,553.81	42,250.92 42,250.92	0.00	-4,302.89 -4,302.89
3,535.000 INTREXON CORP 46122T102 KR2F10020002: NTGI STRUCTURED	18.5800 18.5800	72,878.21 72,878.21	65,680.30 65,680.30	0.00	-7,197.91 -7,197.91
463.000 INUVO INC 46122W204 KR3F10020002: NTGI STRUCTURED	1.5000 1.5000	412.07 412.07	694.50 694.50	0.00	282.43 282.43
765.000 INUVO INC 46122W204 KR2F10020002: NTGI STRUCTURED	1.5000 1.5000	680.85 680.85	1,147.50 1,147.50	0.00	466.65 466.65
6,600.000 INVENSENSE INC 46123D205 KR2F10020002: NTGI STRUCTURED	19.7300 19.7300	118,437.66 118,437.66	130,218.00 130,218.00	0.00	11,780.34 11,780.34
3,100.000 INVENSENSE INC 46123D205 KR3F10020002: NTGI STRUCTURED	19.7300 19.7300	55,629.50 55,629.50	61,163.00 61,163.00	0.00	5,533.50 5,533.50
7,003.000 INVESCO MORTGAGE CAPITAL INC 46131B100 KR3F10020002: NTGI STRUCTURED	15.7200 15.7200	139,691.14 139,691.14	110,087.16 110,087.16	0.00	-29,603.98 -29,603.98
16,418.000 INVESCO MORTGAGE CAPITAL INC 46131B100 KR2F10020002: NTGI STRUCTURED	15.7200 15.7200	320,660.24 320,660.24	258,090.96 258,090.96	0.00	-62,569.28 -62,569.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,822.000 INVESTMENT TECHNOLOGY GROUP IN 46145F105 KR2F10020002: NTGI STRUCTURED	15.7600 15.7600	139,718.18 139,718.18	75,994.72 75,994.72	0.00	-63,723.46 -63,723.46
1,800.000 INVESTMENT TECHNOLOGY GROUP IN 46145F105 KR3F10020002: NTGI STRUCTURED	15.7600 15.7600	24,696.00 24,696.00	28,368.00 28,368.00	0.00	3,672.00 3,672.00
22,878.000 INVESTORS BANCORP INC NEW COM 46146L101 KR3F10020002: NTGI STRUCTURED	10.1300 10.1300	124,211.37 124,211.37	231,754.14 231,754.14	0.00	107,542.77 107,542.77
47,543.000 INVESTORS BANCORP INC NEW COM 46146L101 KR2F10020002: NTGI STRUCTURED	10.1300 10.1300	290,640.53 290,640.53	481,610.59 481,610.59	0.00	190,970.06 190,970.06
11,771.000 INVESTORS REAL ESTATE TRUST 461730103 KR2F10020002: NTGI STRUCTURED	7.7000 7.7000	103,823.56 103,823.56	90,636.70 90,636.70	0.00	-13,186.86 -13,186.86
5,200.000 INVESTORS REAL ESTATE TRUST 461730103 KR3F10020002: NTGI STRUCTURED	7.7000 7.7000	43,012.26 43,012.26	40,040.00 40,040.00	0.00	-2,972.26 -2,972.26
200.000 INVESTORS TITLE CO 461804106 KR3F10020002: NTGI STRUCTURED	71.8800 71.8800	7,962.00 7,962.00	14,376.00 14,376.00	0.00	6,414.00 6,414.00
794.000 INVESTORS TITLE CO 461804106 KR2F10020002: NTGI STRUCTURED	71.8800 71.8800	16,232.84 16,232.84	57,072.72 57,072.72	0.00	40,839.88 40,839.88
10,100.000 ION GEOPHYSICAL CORP 462044108 KR3F10020002: NTGI STRUCTURED	2.7900 2.7900	85,596.17 85,596.17	28,179.00 28,179.00	0.00	-57,417.17 -57,417.17
20,903.000 ION GEOPHYSICAL CORP 462044108 KR2F10020002: NTGI STRUCTURED	2.7900 2.7900	142,607.25 142,607.25	58,319.37 58,319.37	0.00	-84,287.88 -84,287.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,205.000 IPASS INC 46261V108 KR2F10020002: NTGI STRUCTURED	1.5100 1.5100	27,275.04 27,275.04	7,859.55 7,859.55	0.00	-19,415.49 -19,415.49
2,000.000 IPASS INC 46261V108 KR3F10020002: NTGI STRUCTURED	1.5100 1.5100	3,020.00 3,020.00	3,020.00 3,020.00	0.00	0.00 0.00
800.000 IRIDEX CORP 462684101 KR3F10020002: NTGI STRUCTURED	6.9900 6.9900	3,000.00 3,000.00	5,592.00 5,592.00	0.00	2,592.00 2,592.00
2,056.000 IRIDEX CORP 462684101 KR2F10020002: NTGI STRUCTURED	6.9900 6.9900	22,460.55 22,460.55	14,371.44 14,371.44	0.00	-8,089.11 -8,089.11
1,800.000 IRIDIUM COMMUNICATIONS INC 46269C102 KR3F10020002: NTGI STRUCTURED	8.8500 8.8500	15,372.00 15,372.00	15,930.00 15,930.00	0.00	558.00 558.00
4,824.000 IRIDIUM COMMUNICATIONS INC 46269C102 KR2F10020002: NTGI STRUCTURED	8.8500 8.8500	48,140.55 48,140.55	42,692.40 42,692.40	0.00	-5,448.15 -5,448.15
1,600.000 IROBOT CORP 462726100 KR3F10020002: NTGI STRUCTURED	30.4500 30.4500	60,392.64 60,392.64	48,720.00 48,720.00	0.00	-11,672.64 -11,672.64
3,375.000 IROBOT CORP 462726100 KR2F10020002: NTGI STRUCTURED	30.4500 30.4500	124,108.98 124,108.98	102,768.75 102,768.75	0.00	-21,340.23 -21,340.23
23,636.000 IRON MOUNTAIN INC 462846106 KR2F10070002: RIVER ROAD	32.6500 32.6500	795,671.74 795,671.74	771,715.40 771,715.40	0.00	-23,956.34 -23,956.34
13,371.000 IRON MOUNTAIN INC 462846106 KR2F19020002: S&P 500 INDEX	32.6500 32.6500	432,181.25 432,181.25	436,563.15 436,563.15	0.00	4,381.90 4,381.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,077.000 IRON MOUNTAIN INC 462846106 KR3F19020002: S&P 500 INDEX	32.6500 32.6500	194,562.04 194,562.04	198,414.05 198,414.05	0.00	3,852.01 3,852.01
8,568.000 IRON MOUNTAIN INC 462846106 KR3F10070002: RIVER ROAD	32.6500 32.6500	287,297.23 287,297.23	279,745.20 279,745.20	0.00	-7,552.03 -7,552.03
12,660.000 ISIS PHARMACEUTICALS INC 464330109 KR2F10020002: NTGI STRUCTURED	38.8300 38.8300	166,032.32 166,032.32	491,587.80 491,587.80	0.00	325,555.48 325,555.48
6,300.000 ISIS PHARMACEUTICALS INC 464330109 KR3F10020002: NTGI STRUCTURED	38.8300 38.8300	93,456.09 93,456.09	244,629.00 244,629.00	0.00	151,172.91 151,172.91
6,472.000 ISLE OF CAPRI CASINOS INC 464592104 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	73,161.05 73,161.05	48,540.00 48,540.00	0.00	-24,621.05 -24,621.05
2,400.000 ISLE OF CAPRI CASINOS INC 464592104 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	19,776.00 19,776.00	18,000.00 18,000.00	0.00	-1,776.00 -1,776.00
1,200.000 ITERIS INC 46564T107 KR3F10020002: NTGI STRUCTURED	1.7500 1.7500	1,536.00 1,536.00	2,100.00 2,100.00	0.00	564.00 564.00
2,543.000 ITERIS INC 46564T107 KR2F10020002: NTGI STRUCTURED	1.7500 1.7500	24,658.48 24,658.48	4,450.25 4,450.25	0.00	-20,208.23 -20,208.23
5,700.000 ITRON INC 465741106 KR2F10020002: NTGI STRUCTURED	39.3100 39.3100	251,486.69 251,486.69	224,067.00 224,067.00	0.00	-27,419.69 -27,419.69
2,253.000 ITRON INC 465741106 KR3F10020002: NTGI STRUCTURED	39.3100 39.3100	95,907.86 95,907.86	88,565.43 88,565.43	0.00	-7,342.43 -7,342.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17.000 ITZYOURMALL INC 46575M109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	2,443.75 2,443.75	0.00 0.00	0.00	-2,443.75 -2,443.75
4,969.000 IXYS CORP 46600W106 KR2F10020002: NTGI STRUCTURED	10.5000 10.5000	38,560.31 38,560.31	52,174.50 52,174.50	0.00	13,614.19 13,614.19
1,900.000 IXYS CORP 46600W106 KR3F10020002: NTGI STRUCTURED	10.5000 10.5000	25,137.00 25,137.00	19,950.00 19,950.00	0.00	-5,187.00 -5,187.00
1,600.000 J&J SNACK FOODS CORP 466032109 KR3F10020002: NTGI STRUCTURED	93.5600 93.5600	81,080.85 81,080.85	149,696.00 149,696.00	0.00	68,615.15 68,615.15
3,034.000 J&J SNACK FOODS CORP 466032109 KR2F10020002: NTGI STRUCTURED	93.5600 93.5600	44,914.69 44,914.69	283,861.04 283,861.04	0.00	238,946.35 238,946.35
100.000 JER INVESTORS TRUST INC 46614H400 KR3F10020002: NTGI STRUCTURED	0.0710 0.0710	3.70 3.70	7.10 7.10	0.00	3.40 3.40
686.000 JER INVESTORS TRUST INC 46614H400 KR2F10020002: NTGI STRUCTURED	0.0710 0.0710	61,858.02 61,858.02	48.71 48.71	0.00	-61,809.31 -61,809.31
55,400.000 JPMORGAN CHASE & CO 46625H100 KR2F10080002: WESTWOOD MGMT	60.2400 60.2400	2,306,774.97 2,306,774.97	3,337,296.00 3,337,296.00	0.02	1,030,521.03 1,030,521.03
132,993.000 JPMORGAN CHASE & CO 46625H100 KR3F19020002: S&P 500 INDEX	60.2400 60.2400	4,929,691.75 4,929,691.75	8,011,498.32 8,011,498.32	0.05	3,081,806.57 3,081,806.57
20,450.000 JPMORGAN CHASE & CO 46625H100 KR3F10080002: WESTWOOD MGMT	60.2400 60.2400	899,051.32 899,051.32	1,231,908.00 1,231,908.00	0.01	332,856.68 332,856.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
292,615.000 JPMORGAN CHASE & CO 46625H100 KR2F19020002: S&P 500 INDEX	60.2400 60.2400	7,457,513.17 7,457,513.17	17,627,127.60 17,627,127.60	0.11	10,169,614.43 10,169,614.43
7,066.000 JABIL CIRCUIT INC 466313103 KR3F19020002: S&P 500 INDEX	20.1700 20.1700	163,397.98 163,397.98	142,521.22 142,521.22	0.00	-20,876.76 -20,876.76
15,546.000 JABIL CIRCUIT INC 466313103 KR2F19020002: S&P 500 INDEX	20.1700 20.1700	311,423.74 311,423.74	313,562.82 313,562.82	0.00	2,139.08 2,139.08
4,400.000 JACK IN THE BOX INC 466367109 KR3F10020002: NTGI STRUCTURED	68.1900 68.1900	95,369.84 95,369.84	300,036.00 300,036.00	0.00	204,666.16 204,666.16
8,767.000 JACK IN THE BOX INC 466367109 KR2F10020002: NTGI STRUCTURED	68.1900 68.1900	51,313.97 51,313.97	597,821.73 597,821.73	0.00	546,507.76 546,507.76
100.000 JACLYN INC 469772206 KR3F10020002: NTGI STRUCTURED	4.7000 4.7000	770.50 770.50	470.00 470.00	0.00	-300.50 -300.50
237.000 JACLYN INC 469772206 KR2F10020002: NTGI STRUCTURED	4.7000 4.7000	651.75 651.75	1,113.90 1,113.90	0.00	462.15 462.15
1,462.000 JACO ELECTRONICS INC 469783104 KR2F10020002: NTGI STRUCTURED	0.1200 0.1200	3,669.13 3,669.13	175.44 175.44	0.00	-3,493.69 -3,493.69
100.000 JACO ELECTRONICS INC 469783104 KR3F10020002: NTGI STRUCTURED	0.1200 0.1200	32.51 32.51	12.00 12.00	0.00	-20.51 -20.51
10,351.000 JACOBS ENGINEERING GROUP INC 469814107 KR2F19020002: S&P 500 INDEX	48.8200 48.8200	436,235.67 436,235.67	505,335.82 505,335.82	0.00	69,100.15 69,100.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,705.000 JACOBS ENGINEERING GROUP INC 469814107 KR3F19020002: S&P 500 INDEX	48.8200 48.8200	199,581.21 199,581.21	229,698.10 229,698.10	0.00	30,116.89 30,116.89
7,155.000 JAKKS PACIFIC INC 47012E106 KR2F10020002: NTGI STRUCTURED	7.1000 7.1000	111,354.66 111,354.66	50,800.50 50,800.50	0.00	-60,554.16 -60,554.16
3,300.000 JAKKS PACIFIC INC 47012E106 KR3F10020002: NTGI STRUCTURED	7.1000 7.1000	59,894.50 59,894.50	23,430.00 23,430.00	0.00	-36,464.50 -36,464.50
1,400.000 JAMES RIVER COAL CO 470355207 KR3F10020002: NTGI STRUCTURED	0.0810 0.0810	26,880.00 26,880.00	113.40 113.40	0.00	-26,766.60 -26,766.60
3,752.000 JAMES RIVER COAL CO 470355207 KR2F10020002: NTGI STRUCTURED	0.0810 0.0810	95,139.45 95,139.45	303.91 303.91	0.00	-94,835.54 -94,835.54
10,400.000 JANUS CAPITAL GROUP INC 47102X105 KR3F10020002: NTGI STRUCTURED	14.5400 14.5400	98,405.50 98,405.50	151,216.00 151,216.00	0.00	52,810.50 52,810.50
15,011.000 JANUS CAPITAL GROUP INC 47102X105 KR2F10020002: NTGI STRUCTURED	14.5400 14.5400	137,332.84 137,332.84	218,259.94 218,259.94	0.00	80,927.10 80,927.10
4,000.000 JAVELIN MORTGAGE INVESTMENT CO 47200B104 KR2F10020002: NTGI STRUCTURED	12.0100 12.0100	53,022.33 53,022.33	48,040.00 48,040.00	0.00	-4,982.33 -4,982.33
13,000.000 JETBLUE AIRWAYS CORP 477143101 KR3F10020002: NTGI STRUCTURED	10.6200 10.6200	71,994.34 71,994.34	138,060.00 138,060.00	0.00	66,065.66 66,065.66
26,405.000 JETBLUE AIRWAYS CORP 477143101 KR2F10020002: NTGI STRUCTURED	10.6200 10.6200	101,085.20 101,085.20	280,421.10 280,421.10	0.00	179,335.90 179,335.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,237.000 JOE'S JEANS INC 47777N101 KR2F10020002: NTGI STRUCTURED	0.9700 0.9700	3,304.26 3,304.26	1,199.89 1,199.89	0.00	-2,104.37 -2,104.37
100.000 JOE'S JEANS INC 47777N101 KR3F10020002: NTGI STRUCTURED	0.9700 0.9700	52.50 52.50	97.00 97.00	0.00	44.50 44.50
1,400.000 JOHN BEAN TECHNOLOGIES CORP 477839104 KR3F10020002: NTGI STRUCTURED	28.1300 28.1300	25,270.00 25,270.00	39,382.00 39,382.00	0.00	14,112.00 14,112.00
3,790.000 JOHN BEAN TECHNOLOGIES CORP 477839104 KR2F10020002: NTGI STRUCTURED	28.1300 28.1300	51,238.42 51,238.42	106,612.70 106,612.70	0.00	55,374.28 55,374.28
219,409.000 JOHNSON & JOHNSON 478160104 KR2F19020002: S&P 500 INDEX	106.5900 106.5900	10,745,152.43 10,745,152.43	23,386,805.31 23,386,805.31	0.15	12,641,652.88 12,641,652.88
7,300.000 JOHNSON & JOHNSON 478160104 KR3F10080002: WESTWOOD MGMT	106.5900 106.5900	478,599.70 478,599.70	778,107.00 778,107.00	0.00	299,507.30 299,507.30
20,700.000 JOHNSON & JOHNSON 478160104 KR2F10080002: WESTWOOD MGMT	106.5900 106.5900	1,358,084.95 1,358,084.95	2,206,413.00 2,206,413.00	0.01	848,328.05 848,328.05
3,300.000 JOHNSON & JOHNSON 478160104 KR2F10090002: INVESCO	106.5900 106.5900	285,828.64 285,828.64	351,747.00 351,747.00	0.00	65,918.36 65,918.36
99,721.000 JOHNSON & JOHNSON 478160104 KR3F19020002: S&P 500 INDEX	106.5900 106.5900	5,423,984.47 5,423,984.47	10,629,261.39 10,629,261.39	0.07	5,205,276.92 5,205,276.92
23,549.000 JOHNSON CONTROLS INC 478366107 KR3F19020002: S&P 500 INDEX	44.0000 44.0000	761,605.12 761,605.12	1,036,156.00 1,036,156.00	0.01	274,550.88 274,550.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,813.000 JOHNSON CONTROLS INC 478366107 KR2F19020002: S&P 500 INDEX	44.0000 44.0000	1,084,996.09 1,084,996.09	2,279,772.00 2,279,772.00	0.01	1,194,775.91 1,194,775.91
600.000 JOHNSON OUTDOORS INC 479167108 KR3F10020002: NTGI STRUCTURED	25.9000 25.9000	9,270.00 9,270.00	15,540.00 15,540.00	0.00	6,270.00 6,270.00
1,700.000 JOHNSON OUTDOORS INC 479167108 KR2F10020002: NTGI STRUCTURED	25.9000 25.9000	16,955.52 16,955.52	44,030.00 44,030.00	0.00	27,074.48 27,074.48
6,468.000 JOURNAL COMMUNICATIONS INC 481130102 KR2F10020002: NTGI STRUCTURED	8.4300 8.4300	76,784.10 76,784.10	54,525.24 54,525.24	0.00	-22,258.86 -22,258.86
2,500.000 JOURNAL COMMUNICATIONS INC 481130102 KR3F10020002: NTGI STRUCTURED	8.4300 8.4300	12,575.00 12,575.00	21,075.00 21,075.00	0.00	8,500.00 8,500.00
18,400.000 JOURNAL REGISTER CO COM 481138105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	314,757.41 314,757.41	0.00 0.00	0.00	-314,757.41 -314,757.41
7,638.000 JOY GLOBAL INC 481165108 KR2F19020002: S&P 500 INDEX	54.5400 54.5400	278,931.09 278,931.09	416,576.52 416,576.52	0.00	137,645.43 137,645.43
3,471.000 JOY GLOBAL INC 481165108 KR3F19020002: S&P 500 INDEX	54.5400 54.5400	155,938.01 155,938.01	189,308.34 189,308.34	0.00	33,370.33 33,370.33
3,000.000 J2 GLOBAL INC 48123V102 KR3F10020002: NTGI STRUCTURED	49.3600 49.3600	87,293.65 87,293.65	148,080.00 148,080.00	0.00	60,786.35 60,786.35
3,223.000 J2 GLOBAL INC 48123V102 KR3F10070002: RIVER ROAD	49.3600 49.3600	102,391.46 102,391.46	159,087.28 159,087.28	0.00	56,695.82 56,695.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,974.000 J2 GLOBAL INC 48123V102 KR2F10070002: RIVER ROAD	49.3600 49.3600	277,199.17 277,199.17	442,956.64 442,956.64	0.00	165,757.47 165,757.47
6,141.000 J2 GLOBAL INC 48123V102 KR2F10020002: NTGI STRUCTURED	49.3600 49.3600	51,842.10 51,842.10	303,119.76 303,119.76	0.00	251,277.66 251,277.66
140,600.000 JUNIPER NETWORKS INC 48203R104 KR2F10090002: INVESCO	22.1500 22.1500	3,525,078.95 3,525,078.95	3,114,290.00 3,114,290.00	0.02	-410,788.95 -410,788.95
31,240.000 JUNIPER NETWORKS INC 48203R104 KR2F19020002: S&P 500 INDEX	22.1500 22.1500	521,067.12 521,067.12	691,966.00 691,966.00	0.00	170,898.88 170,898.88
14,198.000 JUNIPER NETWORKS INC 48203R104 KR3F19020002: S&P 500 INDEX	22.1500 22.1500	395,835.25 395,835.25	314,485.70 314,485.70	0.00	-81,349.55 -81,349.55
5,847.000 KLA-TENCOR CORP 482480100 KR3F19020002: S&P 500 INDEX	78.7800 78.7800	296,031.99 296,031.99	460,626.66 460,626.66	0.00	164,594.67 164,594.67
12,865.000 KLA-TENCOR CORP 482480100 KR2F19020002: S&P 500 INDEX	78.7800 78.7800	680,996.30 680,996.30	1,013,504.70 1,013,504.70	0.01	332,508.40 332,508.40
200.000 KMG CHEMICALS INC 482564101 KR3F10020002: NTGI STRUCTURED	16.2800 16.2800	3,368.00 3,368.00	3,256.00 3,256.00	0.00	-112.00 -112.00
412.000 KMG CHEMICALS INC 482564101 KR2F10020002: NTGI STRUCTURED	16.2800 16.2800	1,809.99 1,809.99	6,707.36 6,707.36	0.00	4,897.37 4,897.37
1,925.000 KVH INDUSTRIES INC 482738101 KR2F10020002: NTGI STRUCTURED	11.3200 11.3200	29,294.86 29,294.86	21,791.00 21,791.00	0.00	-7,503.86 -7,503.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 KVH INDUSTRIES INC 482738101 KR3F10020002: NTGI STRUCTURED	11.3200 11.3200	32,380.01 32,380.01	28,300.00 28,300.00	0.00	-4,080.01 -4,080.01
1,200.000 K12 INC 48273U102 KR3F10020002: NTGI STRUCTURED	15.9600 15.9600	38,776.62 38,776.62	19,152.00 19,152.00	0.00	-19,624.62 -19,624.62
2,339.000 K12 INC 48273U102 KR2F10020002: NTGI STRUCTURED	15.9600 15.9600	52,659.03 52,659.03	37,330.44 37,330.44	0.00	-15,328.59 -15,328.59
2.000 KA WANG HOLDING INC 482805108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,392.00 1,392.00	0.00 0.00	0.00	-1,392.00 -1,392.00
1,876.000 KADANT INC 48282T104 KR2F10020002: NTGI STRUCTURED	39.0500 39.0500	63,641.78 63,641.78	73,257.80 73,257.80	0.00	9,616.02 9,616.02
700.000 KADANT INC 48282T104 KR3F10020002: NTGI STRUCTURED	39.0500 39.0500	19,243.00 19,243.00	27,335.00 27,335.00	0.00	8,092.00 8,092.00
1,923.000 KAISER ALUMINUM CORP 483007704 KR2F10020002: NTGI STRUCTURED	76.2200 76.2200	113,843.81 113,843.81	146,571.06 146,571.06	0.00	32,727.25 32,727.25
1,000.000 KAISER ALUMINUM CORP 483007704 KR3F10020002: NTGI STRUCTURED	76.2200 76.2200	50,160.91 50,160.91	76,220.00 76,220.00	0.00	26,059.09 26,059.09
1,500.000 KAMAN CORP 483548103 KR3F10020002: NTGI STRUCTURED	39.3000 39.3000	49,785.44 49,785.44	58,950.00 58,950.00	0.00	9,164.56 9,164.56
3,143.000 KAMAN CORP 483548103 KR2F10020002: NTGI STRUCTURED	39.3000 39.3000	65,649.42 65,649.42	123,519.90 123,519.90	0.00	57,870.48 57,870.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 KANSAS CITY LIFE INSURANCE CO 484836101 KR3F10020002: NTGI STRUCTURED	44.3500 44.3500	14,545.00 14,545.00	22,175.00 22,175.00	0.00	7,630.00 7,630.00
1,394.000 KANSAS CITY LIFE INSURANCE CO 484836101 KR2F10020002: NTGI STRUCTURED	44.3500 44.3500	55,979.04 55,979.04	61,823.90 61,823.90	0.00	5,844.86 5,844.86
8,584.000 KANSAS CITY SOUTHERN 485170302 KR2F19020002: S&P 500 INDEX	121.2000 121.2000	960,680.02 960,680.02	1,040,380.80 1,040,380.80	0.01	79,700.78 79,700.78
3,901.000 KANSAS CITY SOUTHERN 485170302 KR3F19020002: S&P 500 INDEX	121.2000 121.2000	436,257.20 436,257.20	472,801.20 472,801.20	0.00	36,544.00 36,544.00
9,900.000 KAPSTONE PAPER AND PACKAGING C 48562P103 KR2F10020002: NTGI STRUCTURED	27.9700 27.9700	156,807.57 156,807.57	276,903.00 276,903.00	0.00	120,095.43 120,095.43
5,400.000 KAPSTONE PAPER AND PACKAGING C 48562P103 KR3F10020002: NTGI STRUCTURED	27.9700 27.9700	76,778.30 76,778.30	151,038.00 151,038.00	0.00	74,259.70 74,259.70
865.000 KARYOPHARM THERAPEUTICS INC 48576U106 KR3F10020002: NTGI STRUCTURED	34.9400 34.9400	32,424.73 32,424.73	30,223.10 30,223.10	0.00	-2,201.63 -2,201.63
1,418.000 KARYOPHARM THERAPEUTICS INC 48576U106 KR2F10020002: NTGI STRUCTURED	34.9400 34.9400	53,586.03 53,586.03	49,544.92 49,544.92	0.00	-4,041.11 -4,041.11
300.000 KATY INDUSTRIES INC 486026107 KR3F10020002: NTGI STRUCTURED	1.2500 1.2500	91.50 91.50	375.00 375.00	0.00	283.50 283.50
5,199.000 KATY INDUSTRIES INC 486026107 KR2F10020002: NTGI STRUCTURED	1.2500 1.2500	58,614.91 58,614.91	6,498.75 6,498.75	0.00	-52,116.16 -52,116.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,100.000 KB HOME 48666K109 KR3F10020002: NTGI STRUCTURED	14.9400 14.9400	45,198.55 45,198.55	61,254.00 61,254.00	0.00	16,055.45 16,055.45
7,735.000 KB HOME 48666K109 KR2F10020002: NTGI STRUCTURED	14.9400 14.9400	99,012.35 99,012.35	115,560.90 115,560.90	0.00	16,548.55 16,548.55
3,100.000 KEARNY FINANCIAL CORP 487169104 KR3F10020002: NTGI STRUCTURED	13.3300 13.3300	28,464.64 28,464.64	41,323.00 41,323.00	0.00	12,858.36 12,858.36
6,399.000 KEARNY FINANCIAL CORP 487169104 KR2F10020002: NTGI STRUCTURED	13.3300 13.3300	97,169.28 97,169.28	85,298.67 85,298.67	0.00	-11,870.61 -11,870.61
9,041.000 KELLOGG CO 487836108 KR3F19020002: S&P 500 INDEX	61.6000 61.6000	499,387.21 499,387.21	556,925.60 556,925.60	0.00	57,538.39 57,538.39
19,892.000 KELLOGG CO 487836108 KR2F19020002: S&P 500 INDEX	61.6000 61.6000	707,772.44 707,772.44	1,225,347.20 1,225,347.20	0.01	517,574.76 517,574.76
1,400.000 KELLY SERVICES INC 488152208 KR3F10020002: NTGI STRUCTURED	15.6700 15.6700	21,714.00 21,714.00	21,938.00 21,938.00	0.00	224.00 224.00
3,611.000 KELLY SERVICES INC 488152208 KR2F10020002: NTGI STRUCTURED	15.6700 15.6700	76,524.26 76,524.26	56,584.37 56,584.37	0.00	-19,939.89 -19,939.89
62,200.000 KELLY SERVICES INC 488152208 KR2F10080002: WESTWOOD MGMT	15.6700 15.6700	1,075,086.78 1,075,086.78	974,674.00 974,674.00	0.01	-100,412.78 -100,412.78
23,000.000 KELLY SERVICES INC 488152208 KR3F10080002: WESTWOOD MGMT	15.6700 15.6700	397,712.30 397,712.30	360,410.00 360,410.00	0.00	-37,302.30 -37,302.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 KEMET CORP 488360207 KR3F10020002: NTGI STRUCTURED	4.1200 4.1200	13,940.00 13,940.00	4,120.00 4,120.00	0.00	-9,820.00 -9,820.00
2,700.000 KEMET CORP 488360207 KR2F10020002: NTGI STRUCTURED	4.1200 4.1200	64,218.94 64,218.94	11,124.00 11,124.00	0.00	-53,094.94 -53,094.94
2,500.000 KEMPER CORPORATION 488401100 KR3F10020002: NTGI STRUCTURED	34.1500 34.1500	72,374.11 72,374.11	85,375.00 85,375.00	0.00	13,000.89 13,000.89
4,949.000 KEMPER CORPORATION 488401100 KR2F10020002: NTGI STRUCTURED	34.1500 34.1500	140,964.29 140,964.29	169,008.35 169,008.35	0.00	28,044.06 28,044.06
7,051.000 KENNEDY-WILSON HOLDINGS INC 489398107 KR2F10020002: NTGI STRUCTURED	23.9600 23.9600	22,632.09 22,632.09	168,941.96 168,941.96	0.00	146,309.87 146,309.87
3,400.000 KENNEDY-WILSON HOLDINGS INC 489398107 KR3F10020002: NTGI STRUCTURED	23.9600 23.9600	40,180.39 40,180.39	81,464.00 81,464.00	0.00	41,283.61 41,283.61
5,499.000 KERYX BIOPHARMACEUTICALS INC 492515101 KR2F10020002: NTGI STRUCTURED	13.7500 13.7500	46,697.56 46,697.56	75,611.25 75,611.25	0.00	28,913.69 28,913.69
500.000 KERYX BIOPHARMACEUTICALS INC 492515101 KR3F10020002: NTGI STRUCTURED	13.7500 13.7500	2,265.00 2,265.00	6,875.00 6,875.00	0.00	4,610.00 4,610.00
4,307.000 KEURIG GREEN MOUNTAIN INC 49271M100 KR3F19020002: S&P 500 INDEX	130.1300 130.1300	481,513.05 481,513.05	560,469.91 560,469.91	0.00	78,956.86 78,956.86
9,477.000 KEURIG GREEN MOUNTAIN INC 49271M100 KR2F19020002: S&P 500 INDEX	130.1300 130.1300	1,061,471.38 1,061,471.38	1,233,242.01 1,233,242.01	0.01	171,770.63 171,770.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 KEWAUNEE SCIENTIFIC CORP 492854104 KR2F10020002: NTGI STRUCTURED	17.8700 17.8700	4,173.89 4,173.89	7,148.00 7,148.00	0.00	2,974.11 2,974.11
200.000 KEWAUNEE SCIENTIFIC CORP 492854104 KR3F10020002: NTGI STRUCTURED	17.8700 17.8700	2,048.00 2,048.00	3,574.00 3,574.00	0.00	1,526.00 1,526.00
7,800.000 KEY ENERGY SERVICES INC 492914106 KR3F10020002: NTGI STRUCTURED	4.8400 4.8400	129,992.32 129,992.32	37,752.00 37,752.00	0.00	-92,240.32 -92,240.32
16,220.000 KEY ENERGY SERVICES INC 492914106 KR2F10020002: NTGI STRUCTURED	4.8400 4.8400	95,063.35 95,063.35	78,504.80 78,504.80	0.00	-16,558.55 -16,558.55
300.000 KEY TECHNOLOGY INC 493143101 KR3F10020002: NTGI STRUCTURED	13.1000 13.1000	4,584.00 4,584.00	3,930.00 3,930.00	0.00	-654.00 -654.00
969.000 KEY TECHNOLOGY INC 493143101 KR2F10020002: NTGI STRUCTURED	13.1000 13.1000	9,836.93 9,836.93	12,693.90 12,693.90	0.00	2,856.97 2,856.97
5,824.000 KEY TRONIC CORP 493144109 KR2F10020002: NTGI STRUCTURED	10.5700 10.5700	27,041.75 27,041.75	61,559.68 61,559.68	0.00	34,517.93 34,517.93
3,500.000 KEY TRONIC CORP 493144109 KR3F10020002: NTGI STRUCTURED	10.5700 10.5700	22,441.30 22,441.30	36,995.00 36,995.00	0.00	14,553.70 14,553.70
159,375.000 KEYCORP 493267108 KR2F10030002: SYSTEMATIC	13.3300 13.3300	2,165,601.48 2,165,601.48	2,124,468.75 2,124,468.75	0.01	-41,132.73 -41,132.73
31,003.000 KEYCORP 493267108 KR3F19020002: S&P 500 INDEX	13.3300 13.3300	407,304.00 407,304.00	413,269.99 413,269.99	0.00	5,965.99 5,965.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,450.000 KEYCORP 493267108 KR3F10030002: SYSTEMATIC	13.3300 13.3300	834,874.07 834,874.07	819,128.50 819,128.50	0.01	-15,745.57 -15,745.57
68,214.000 KEYCORP 493267108 KR2F19020002: S&P 500 INDEX	13.3300 13.3300	669,255.60 669,255.60	909,292.62 909,292.62	0.01	240,037.02 240,037.02
5,800.000 KEYSTONE CONS INDS INC 493422109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,765.80 25,765.80	0.00 0.00	0.00	-25,765.80 -25,765.80
2,900.000 KFORCE INC 493732101 KR3F10020002: NTGI STRUCTURED	19.5700 19.5700	36,272.41 36,272.41	56,753.00 56,753.00	0.00	20,480.59 20,480.59
5,998.000 KFORCE INC 493732101 KR2F10020002: NTGI STRUCTURED	19.5700 19.5700	55,091.14 55,091.14	117,380.86 117,380.86	0.00	62,289.72 62,289.72
900.000 KID BRANDS INC 49375T100 KR3F10020002: NTGI STRUCTURED	4.7600 4.7600	4,284.00 4,284.00	4,284.00 4,284.00	0.00	0.00 0.00
1,868.000 KID BRANDS INC 49375T100 KR2F10020002: NTGI STRUCTURED	20.8998 20.8998	39,040.79 39,040.79	39,040.79 39,040.79	0.00	0.00 0.00
2,200.000 KIMBALL INTERNATIONAL INC 494274103 KR3F10020002: NTGI STRUCTURED	15.0500 15.0500	13,838.00 13,838.00	33,110.00 33,110.00	0.00	19,272.00 19,272.00
5,630.000 KIMBALL INTERNATIONAL INC 494274103 KR2F10020002: NTGI STRUCTURED	15.0500 15.0500	106,757.52 106,757.52	84,731.50 84,731.50	0.00	-22,026.02 -22,026.02
5,698.000 KIMBERLY-CLARK CORP 494368103 KR2F10070002: RIVER ROAD	107.5700 107.5700	376,699.50 376,699.50	612,933.86 612,933.86	0.00	236,234.36 236,234.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,221.000 KIMBERLY-CLARK CORP 494368103 KR3F19020002: S&P 500 INDEX	107.5700 107.5700	712,940.82 712,940.82	1,422,182.97 1,422,182.97	0.01	709,242.15 709,242.15
2,053.000 KIMBERLY-CLARK CORP 494368103 KR3F10070002: RIVER ROAD	107.5700 107.5700	140,026.78 140,026.78	220,841.21 220,841.21	0.00	80,814.43 80,814.43
29,090.000 KIMBERLY-CLARK CORP 494368103 KR2F19020002: S&P 500 INDEX	107.5700 107.5700	1,013,627.32 1,013,627.32	3,129,211.30 3,129,211.30	0.02	2,115,583.98 2,115,583.98
14,533.000 KIMCO REALTY CORP 49446R109 KR3F19020002: S&P 500 INDEX	21.9100 21.9100	268,170.96 268,170.96	318,418.03 318,418.03	0.00	50,247.07 50,247.07
31,976.000 KIMCO REALTY CORP 49446R109 KR2F19020002: S&P 500 INDEX	21.9100 21.9100	1,306,813.37 1,306,813.37	700,594.16 700,594.16	0.00	-606,219.21 -606,219.21
18,810.000 CITY OF MONTGOMERY ALABAMA 494521982 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
300.000 KINDER HOLDING CORP 494526106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	562.50 562.50	0.00 0.00	0.00	-562.50 -562.50
7,180.000 KINDER MORGAN INC/DELAWARE 49456B101 KR3F10050002: SASCO CAPITAL	38.3400 38.3400	233,631.09 233,631.09	275,281.20 275,281.20	0.00	41,650.11 41,650.11
23,261.000 KINDER MORGAN INC/DELAWARE 49456B101 KR3F19020002: S&P 500 INDEX	38.3400 38.3400	781,903.50 781,903.50	891,826.74 891,826.74	0.01	109,923.24 109,923.24
19,640.000 KINDER MORGAN INC/DELAWARE 49456B101 KR2F10050002: SASCO CAPITAL	38.3400 38.3400	638,754.10 638,754.10	752,997.60 752,997.60	0.00	114,243.50 114,243.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,179.000 KINDER MORGAN INC/DELAWARE 49456B101 KR2F19020002: S&P 500 INDEX	38.3400 38.3400	1,725,103.08 1,725,103.08	1,962,202.86 1,962,202.86	0.01	237,099.78 237,099.78
2,700.000 KINDRED HEALTHCARE INC 494580103 KR3F10020002: NTGI STRUCTURED	19.4000 19.4000	56,595.60 56,595.60	52,380.00 52,380.00	0.00	-4,215.60 -4,215.60
12,128.000 KINDRED HEALTHCARE INC 494580103 KR2F10020002: NTGI STRUCTURED	19.4000 19.4000	130,883.94 130,883.94	235,283.20 235,283.20	0.00	104,399.26 104,399.26
4,000.000 KINGS ROAD ENTERTAINMENT INC 496162207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,290.00 6,290.00	0.00 0.00	0.00	-6,290.00 -6,290.00
356.000 KIRKLAND'S INC 497498105 KR2F10020002: NTGI STRUCTURED	16.1100 16.1100	5,265.79 5,265.79	5,735.16 5,735.16	0.00	469.37 469.37
200.000 KIRKLAND'S INC 497498105 KR3F10020002: NTGI STRUCTURED	16.1100 16.1100	2,410.00 2,410.00	3,222.00 3,222.00	0.00	812.00 812.00
1,250.000 KITE REALTY GROUP TRUST 49803T300 KR3F10020002: NTGI STRUCTURED	24.2400 24.2400	29,570.40 29,570.40	30,300.00 30,300.00	0.00	729.60 729.60
2,800.000 KITE REALTY GROUP TRUST 49803T300 KR2F10020002: NTGI STRUCTURED	24.2400 24.2400	95,372.50 95,372.50	67,872.00 67,872.00	0.00	-27,500.50 -27,500.50
9,192.000 KNOLL INC 498904200 KR2F10020002: NTGI STRUCTURED	17.3100 17.3100	106,047.63 106,047.63	159,113.52 159,113.52	0.00	53,065.89 53,065.89
4,600.000 KNOLL INC 498904200 KR3F10020002: NTGI STRUCTURED	17.3100 17.3100	79,403.55 79,403.55	79,626.00 79,626.00	0.00	222.45 222.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,335.000 KNIGHT TRANSPORTATION INC 499064103 KR2F10020002: NTGI STRUCTURED	27.3900 27.3900	52,020.03 52,020.03	228,295.65 228,295.65	0.00	176,275.62 176,275.62
4,000.000 KNIGHT TRANSPORTATION INC 499064103 KR3F10020002: NTGI STRUCTURED	27.3900 27.3900	64,602.67 64,602.67	109,560.00 109,560.00	0.00	44,957.33 44,957.33
31,592.000 KODIAK OIL & GAS CORP 50015Q100 KR2F10020002: NTGI STRUCTURED	13.5700 13.5700	212,531.38 212,531.38	428,703.44 428,703.44	0.00	216,172.06 216,172.06
15,000.000 KODIAK OIL & GAS CORP 50015Q100 KR3F10020002: NTGI STRUCTURED	13.5700 13.5700	106,671.47 106,671.47	203,550.00 203,550.00	0.00	96,878.53 96,878.53
7,237.000 KOHL'S CORP 500255104 KR3F19020002: S&P 500 INDEX	61.0300 61.0300	372,789.05 372,789.05	441,674.11 441,674.11	0.00	68,885.06 68,885.06
4,276.000 KOHL'S CORP 500255104 KR3F10070002: RIVER ROAD	61.0300 61.0300	211,083.62 211,083.62	260,964.28 260,964.28	0.00	49,880.66 49,880.66
15,922.000 KOHL'S CORP 500255104 KR2F19020002: S&P 500 INDEX	61.0300 61.0300	831,112.07 831,112.07	971,719.66 971,719.66	0.01	140,607.59 140,607.59
11,897.000 KOHL'S CORP 500255104 KR2F10070002: RIVER ROAD	61.0300 61.0300	584,032.08 584,032.08	726,073.91 726,073.91	0.00	142,041.83 142,041.83
29,430.000 KONINKLIJKE AHOLD SP ADR 500467105 KR3F10050002: SASCO CAPITAL	16.1700 16.1700	398,308.13 398,308.13	475,883.10 475,883.10	0.00	77,574.97 77,574.97
78,143.000 KONINKLIJKE AHOLD SP ADR 500467105 KR2F10050002: SASCO CAPITAL	16.1700 16.1700	1,051,396.65 1,051,396.65	1,263,572.31 1,263,572.31	0.01	212,175.66 212,175.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,486.000 KOPIN CORP 500600101 KR2F10020002: NTGI STRUCTURED	3.4000 3.4000	69,836.50 69,836.50	32,252.40 32,252.40	0.00	-37,584.10 -37,584.10
3,600.000 KOPIN CORP 500600101 KR3F10020002: NTGI STRUCTURED	3.4000 3.4000	17,532.00 17,532.00	12,240.00 12,240.00	0.00	-5,292.00 -5,292.00
3,763.000 KOPPERS HOLDINGS INC 50060P106 KR2F10020002: NTGI STRUCTURED	33.1600 33.1600	111,734.75 111,734.75	124,781.08 124,781.08	0.00	13,046.33 13,046.33
1,800.000 KOPPERS HOLDINGS INC 50060P106 KR3F10020002: NTGI STRUCTURED	33.1600 33.1600	67,160.25 67,160.25	59,688.00 59,688.00	0.00	-7,472.25 -7,472.25
5,862.000 KORN/FERRY INTERNATIONAL 500643200 KR2F10020002: NTGI STRUCTURED	24.9000 24.9000	152,794.46 152,794.46	145,963.80 145,963.80	0.00	-6,830.66 -6,830.66
2,800.000 KORN/FERRY INTERNATIONAL 500643200 KR3F10020002: NTGI STRUCTURED	24.9000 24.9000	76,978.62 76,978.62	69,720.00 69,720.00	0.00	-7,258.62 -7,258.62
1,800.000 KOSS CORP 500692108 KR3F10020002: NTGI STRUCTURED	2.0200 2.0200	10,638.00 10,638.00	3,636.00 3,636.00	0.00	-7,002.00 -7,002.00
6,137.000 KOSS CORP 500692108 KR2F10020002: NTGI STRUCTURED	2.0200 2.0200	22,540.66 22,540.66	12,396.74 12,396.74	0.00	-10,143.92 -10,143.92
21,002.000 KRAFT FOODS GROUP INC 50076Q106 KR3F19020002: S&P 500 INDEX	56.4000 56.4000	551,535.36 551,535.36	1,184,512.80 1,184,512.80	0.01	632,977.44 632,977.44
46,209.000 KRAFT FOODS GROUP INC 50076Q106 KR2F19020002: S&P 500 INDEX	56.4000 56.4000	1,541,055.19 1,541,055.19	2,606,187.60 2,606,187.60	0.02	1,065,132.41 1,065,132.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 KREISLER MANUFACTURING CORP 500773106 KR3F10020002: NTGI STRUCTURED	12.9500 12.9500	750.50 750.50	2,590.00 2,590.00	0.00	1,839.50 1,839.50
237.000 KREISLER MANUFACTURING CORP 500773106 KR2F10020002: NTGI STRUCTURED	12.9500 12.9500	2,444.06 2,444.06	3,069.15 3,069.15	0.00	625.09 625.09
1,046.000 KRATOS DEFENSE & SECURITY SOLU 50077B207 KR3F10020002: NTGI STRUCTURED	6.5600 6.5600	11,102.89 11,102.89	6,861.76 6,861.76	0.00	-4,241.13 -4,241.13
2,822.000 KRATOS DEFENSE & SECURITY SOLU 50077B207 KR2F10020002: NTGI STRUCTURED	6.5600 6.5600	214,376.57 214,376.57	18,512.32 18,512.32	0.00	-195,864.25 -195,864.25
1,300.000 KRATON PERFORMANCE POLYMERS IN 50077C106 KR3F10020002: NTGI STRUCTURED	17.8100 17.8100	31,278.00 31,278.00	23,153.00 23,153.00	0.00	-8,125.00 -8,125.00
2,700.000 KRATON PERFORMANCE POLYMERS IN 50077C106 KR2F10020002: NTGI STRUCTURED	17.8100 17.8100	64,968.48 64,968.48	48,087.00 48,087.00	0.00	-16,881.48 -16,881.48
3,600.000 KRISPY KREME DOUGHNUTS INC 501014104 KR3F10020002: NTGI STRUCTURED	17.1600 17.1600	71,642.16 71,642.16	61,776.00 61,776.00	0.00	-9,866.16 -9,866.16
7,800.000 KRISPY KREME DOUGHNUTS INC 501014104 KR2F10020002: NTGI STRUCTURED	17.1600 17.1600	155,224.68 155,224.68	133,848.00 133,848.00	0.00	-21,376.68 -21,376.68
17,287.000 KROGER CO/THE 501044101 KR3F19020002: S&P 500 INDEX	52.0000 52.0000	458,514.57 458,514.57	898,924.00 898,924.00	0.01	440,409.43 440,409.43
38,036.000 KROGER CO/THE 501044101 KR2F19020002: S&P 500 INDEX	52.0000 52.0000	938,154.80 938,154.80	1,977,872.00 1,977,872.00	0.01	1,039,717.20 1,039,717.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 KRONOS WORLDWIDE INC 50105F105 KR2F10020002: NTGI STRUCTURED	13.7800 13.7800	44,931.30 44,931.30	41,340.00 41,340.00	0.00	-3,591.30 -3,591.30
5,380.000 KULICKE & SOFFA INDUSTRIES INC 501242101 KR2F10020002: NTGI STRUCTURED	14.2300 14.2300	126,058.33 126,058.33	76,557.40 76,557.40	0.00	-49,500.93 -49,500.93
2,600.000 KULICKE & SOFFA INDUSTRIES INC 501242101 KR3F10020002: NTGI STRUCTURED	14.2300 14.2300	28,593.72 28,593.72	36,998.00 36,998.00	0.00	8,404.28 8,404.28
8,683.000 L BRANDS INC 501797104 KR3F19020002: S&P 500 INDEX	66.9800 66.9800	260,392.84 260,392.84	581,587.34 581,587.34	0.00	321,194.50 321,194.50
19,105.000 L BRANDS INC 501797104 KR2F19020002: S&P 500 INDEX	66.9800 66.9800	522,987.04 522,987.04	1,279,652.90 1,279,652.90	0.01	756,665.86 756,665.86
200.000 LGL GROUP INC/THE 50186A108 KR3F10020002: NTGI STRUCTURED	3.8250 3.8250	2,064.00 2,064.00	765.00 765.00	0.00	-1,299.00 -1,299.00
356.000 LGL GROUP INC/THE 50186A108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.01 0.01	0.01 0.01	0.00	0.00 0.00
1,000.000 LGL GROUP INC/THE-CW16-W/I 50186A116 WT EXP 08/06/2018 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	140.00 140.00	30.00 30.00	0.00	-110.00 -110.00
2,280.000 LGL GROUP INC/THE-CW16-W/I 50186A116 WT EXP 08/06/2018 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	319.20 319.20	68.40 68.40	0.00	-250.80 -250.80
3,863.000 LHC GROUP INC 50187A107 KR2F10020002: NTGI STRUCTURED	23.2000 23.2000	88,522.48 88,522.48	89,621.60 89,621.60	0.00	1,099.12 1,099.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 LHC GROUP INC 50187A107 KR3F10020002: NTGI STRUCTURED	23.2000 23.2000	37,080.00 37,080.00	34,800.00 34,800.00	0.00	-2,280.00 -2,280.00
10.000 LICT CORP 50187G104 KR2F10020002: NTGI STRUCTURED	4,775.0100 4,775.0100	24,770.70 24,770.70	47,750.10 47,750.10	0.00	22,979.40 22,979.40
22.000 CIBL INC 50187G997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
50,656.000 LTV CORP 501921100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	327,606.20 327,606.20	0.00 0.00	0.00	-327,606.20 -327,606.20
100.000 LSB FINANCIAL CORP/IN 501925101 KR3F10020002: NTGI STRUCTURED	39.9000 39.9000	1,565.00 1,565.00	3,990.00 3,990.00	0.00	2,425.00 2,425.00
312.000 LSB FINANCIAL CORP/IN 501925101 KR2F10020002: NTGI STRUCTURED	39.9000 39.9000	3,483.40 3,483.40	12,448.80 12,448.80	0.00	8,965.40 8,965.40
1,968.000 LMI AEROSPACE INC 502079106 KR2F10020002: NTGI STRUCTURED	12.8000 12.8000	11,489.43 11,489.43	25,190.40 25,190.40	0.00	13,700.97 13,700.97
800.000 LMI AEROSPACE INC 502079106 KR3F10020002: NTGI STRUCTURED	12.8000 12.8000	17,264.00 17,264.00	10,240.00 10,240.00	0.00	-7,024.00 -7,024.00
800.000 LRAD CORP 50213V109 KR3F10020002: NTGI STRUCTURED	2.7100 2.7100	2,024.00 2,024.00	2,168.00 2,168.00	0.00	144.00 144.00
1,806.000 LRAD CORP 50213V109 KR2F10020002: NTGI STRUCTURED	2.7100 2.7100	4,260.36 4,260.36	4,894.26 4,894.26	0.00	633.90 633.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,830.000 LSB INDUSTRIES INC 502160104 KR2F10020002: NTGI STRUCTURED	35.7100 35.7100	61,616.79 61,616.79	101,059.30 101,059.30	0.00	39,442.51 39,442.51
1,000.000 LSB INDUSTRIES INC 502160104 KR3F10020002: NTGI STRUCTURED	35.7100 35.7100	42,540.00 42,540.00	35,710.00 35,710.00	0.00	-6,830.00 -6,830.00
2,639.000 LSI INDUSTRIES INC 50216C108 KR2F10020002: NTGI STRUCTURED	6.0700 6.0700	31,925.76 31,925.76	16,018.73 16,018.73	0.00	-15,907.03 -15,907.03
1,000.000 LSI INDUSTRIES INC 50216C108 KR3F10020002: NTGI STRUCTURED	6.0700 6.0700	7,820.00 7,820.00	6,070.00 6,070.00	0.00	-1,750.00 -1,750.00
3,274.000 LTC PROPERTIES INC 502175102 KR2F10020002: NTGI STRUCTURED	36.8900 36.8900	33,092.54 33,092.54	120,777.86 120,777.86	0.00	87,685.32 87,685.32
1,600.000 LTC PROPERTIES INC 502175102 KR3F10020002: NTGI STRUCTURED	36.8900 36.8900	43,990.67 43,990.67	59,024.00 59,024.00	0.00	15,033.33 15,033.33
6,709.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR2F19020002: S&P 500 INDEX	118.9200 118.9200	493,384.64 493,384.64	797,834.28 797,834.28	0.01	304,449.64 304,449.64
3,049.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR3F19020002: S&P 500 INDEX	118.9200 118.9200	206,579.55 206,579.55	362,587.08 362,587.08	0.00	156,007.53 156,007.53
3,300.000 LA-Z-BOY INC 505336107 KR3F10020002: NTGI STRUCTURED	19.7900 19.7900	42,079.43 42,079.43	65,307.00 65,307.00	0.00	23,227.57 23,227.57
5,841.000 LA-Z-BOY INC 505336107 KR2F10020002: NTGI STRUCTURED	19.7900 19.7900	95,581.33 95,581.33	115,593.39 115,593.39	0.00	20,012.06 20,012.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,855.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR3F10030002: SYSTEMATIC	101.7500 101.7500	522,832.18 522,832.18	493,996.25 493,996.25	0.00	-28,835.93 -28,835.93
6,605.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR2F19020002: S&P 500 INDEX	101.7500 101.7500	383,851.52 383,851.52	672,058.75 672,058.75	0.00	288,207.23 288,207.23
12,540.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR2F10030002: SYSTEMATIC	101.7500 101.7500	1,350,425.78 1,350,425.78	1,275,945.00 1,275,945.00	0.01	-74,480.78 -74,480.78
3,002.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR3F19020002: S&P 500 INDEX	101.7500 101.7500	278,676.26 278,676.26	305,453.50 305,453.50	0.00	26,777.24 26,777.24
4,256.000 LACLEDE GROUP INC/THE 505597104 KR2F10020002: NTGI STRUCTURED	46.4000 46.4000	147,571.26 147,571.26	197,478.40 197,478.40	0.00	49,907.14 49,907.14
2,100.000 LACLEDE GROUP INC/THE 505597104 KR3F10020002: NTGI STRUCTURED	46.4000 46.4000	84,052.44 84,052.44	97,440.00 97,440.00	0.00	13,387.56 13,387.56
5,166.000 LADENBURG THALMANN FINANCIAL S 50575Q102 KR2F10020002: NTGI STRUCTURED	4.2400 4.2400	6,998.24 6,998.24	21,903.84 21,903.84	0.00	14,905.60 14,905.60
1,900.000 LADENBURG THALMANN FINANCIAL S 50575Q102 KR3F10020002: NTGI STRUCTURED	4.2400 4.2400	2,432.00 2,432.00	8,056.00 8,056.00	0.00	5,624.00 5,624.00
1,102.000 LAKELAND BANCORP INC 511637100 KR2F10020002: NTGI STRUCTURED	9.7600 9.7600	13,001.85 13,001.85	10,755.52 10,755.52	0.00	-2,246.33 -2,246.33
336.000 LAKELAND BANCORP INC 511637100 KR3F10020002: NTGI STRUCTURED	9.7600 9.7600	2,934.86 2,934.86	3,279.36 3,279.36	0.00	344.50 344.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
469.000 LAKELAND FINANCIAL CORP 511656100 KR2F10020002: NTGI STRUCTURED	37.5000 37.5000	11,608.72 11,608.72	17,587.50 17,587.50	0.00	5,978.78 5,978.78
100.000 LAKELAND FINANCIAL CORP 511656100 KR3F10020002: NTGI STRUCTURED	37.5000 37.5000	2,166.00 2,166.00	3,750.00 3,750.00	0.00	1,584.00 1,584.00
395.000 LAKELAND INDUSTRIES INC 511795106 KR2F10020002: NTGI STRUCTURED	6.9500 6.9500	1,901.38 1,901.38	2,745.25 2,745.25	0.00	843.87 843.87
927.000 LAKELAND INDUSTRIES INC 511795106 KR3F10020002: NTGI STRUCTURED	6.9500 6.9500	5,639.86 5,639.86	6,442.65 6,442.65	0.00	802.79 802.79
12,609.000 LAM RESEARCH CORP 512807108 KR2F19020002: S&P 500 INDEX	74.7000 74.7000	463,229.16 463,229.16	941,892.30 941,892.30	0.01	478,663.14 478,663.14
5,731.000 LAM RESEARCH CORP 512807108 KR3F19020002: S&P 500 INDEX	74.7000 74.7000	215,337.41 215,337.41	428,105.70 428,105.70	0.00	212,768.29 212,768.29
5,045.000 LAM RESEARCH CORP 512807108 KR3F10030002: SYSTEMATIC	74.7000 74.7000	240,406.27 240,406.27	376,861.50 376,861.50	0.00	136,455.23 136,455.23
13,035.000 LAM RESEARCH CORP 512807108 KR2F10030002: SYSTEMATIC	74.7000 74.7000	617,711.98 617,711.98	973,714.50 973,714.50	0.01	356,002.52 356,002.52
1,500.000 LANCASTER COLONY CORP 513847103 KR3F10020002: NTGI STRUCTURED	85.2800 85.2800	93,599.69 93,599.69	127,920.00 127,920.00	0.00	34,320.31 34,320.31
2,974.000 LANCASTER COLONY CORP 513847103 KR2F10020002: NTGI STRUCTURED	85.2800 85.2800	132,737.71 132,737.71	253,622.72 253,622.72	0.00	120,885.01 120,885.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 LANDEC CORP 514766104 KR3F10020002: NTGI STRUCTURED	12.2500 12.2500	5,382.00 5,382.00	11,025.00 11,025.00	0.00	5,643.00 5,643.00
3,398.000 LANDEC CORP 514766104 KR2F10020002: NTGI STRUCTURED	12.2500 12.2500	19,896.77 19,896.77	41,625.50 41,625.50	0.00	21,728.73 21,728.73
1,456.000 LANDAUER INC 51476K103 KR2F10020002: NTGI STRUCTURED	33.0100 33.0100	41,125.03 41,125.03	48,062.56 48,062.56	0.00	6,937.53 6,937.53
800.000 LANDAUER INC 51476K103 KR3F10020002: NTGI STRUCTURED	33.0100 33.0100	44,767.11 44,767.11	26,408.00 26,408.00	0.00	-18,359.11 -18,359.11
10,600.000 LANDS' END INC 51509F105 KR2F10090002: INVESCO	41.1200 41.1200	288,934.80 288,934.80	435,872.00 435,872.00	0.00	146,937.20 146,937.20
700.000 LANNETT CO INC 516012101 KR3F10020002: NTGI STRUCTURED	45.6800 45.6800	3,654.00 3,654.00	31,976.00 31,976.00	0.00	28,322.00 28,322.00
4,189.000 LANNETT CO INC 516012101 KR2F10020002: NTGI STRUCTURED	45.6800 45.6800	38,111.22 38,111.22	191,353.52 191,353.52	0.00	153,242.30 153,242.30
1,129.000 LANTRONIX INC 516548203 KR2F10020002: NTGI STRUCTURED	1.7800 1.7800	33,144.14 33,144.14	2,009.62 2,009.62	0.00	-31,134.52 -31,134.52
500.000 LANTRONIX INC 516548203 KR3F10020002: NTGI STRUCTURED	1.7800 1.7800	1,585.00 1,585.00	890.00 890.00	0.00	-695.00 -695.00
4,040.000 LARGE SCALE BIOLOGY CORP COM 517053203 NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	147,673.73 147,673.73	0.00 0.00	0.00	-147,673.73 -147,673.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
413.000 LASERSIGHT INC 517924304 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	260,631.86 260,631.86	0.00 0.00	0.00	-260,631.86 -260,631.86
11,920.000 LASALLE HOTEL PROPERTIES 517942108 KR2F10020002: NTGI STRUCTURED	34.2400 34.2400	301,421.57 301,421.57	408,140.80 408,140.80	0.00	106,719.23 106,719.23
6,100.000 LASALLE HOTEL PROPERTIES 517942108 KR3F10020002: NTGI STRUCTURED	34.2400 34.2400	167,059.79 167,059.79	208,864.00 208,864.00	0.00	41,804.21 41,804.21
4,400.000 LATTICE SEMICONDUCTOR CORP 518415104 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	27,478.00 27,478.00	33,000.00 33,000.00	0.00	5,522.00 5,522.00
8,999.000 LATTICE SEMICONDUCTOR CORP 518415104 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	50,486.82 50,486.82	67,492.50 67,492.50	0.00	17,005.68 17,005.68
7,955.000 ESTEE LAUDER COS INC/THE 518439104 KR3F19020002: S&P 500 INDEX	74.7200 74.7200	434,146.98 434,146.98	594,397.60 594,397.60	0.00	160,250.62 160,250.62
17,502.000 ESTEE LAUDER COS INC/THE 518439104 KR2F19020002: S&P 500 INDEX	74.7200 74.7200	911,901.95 911,901.95	1,307,749.44 1,307,749.44	0.01	395,847.49 395,847.49
1,437.000 LAWSON PRODUCTS INC/DE 520776105 KR2F10020002: NTGI STRUCTURED	22.2900 22.2900	30,958.55 30,958.55	32,030.73 32,030.73	0.00	1,072.18 1,072.18
500.000 LAWSON PRODUCTS INC/DE 520776105 KR3F10020002: NTGI STRUCTURED	22.2900 22.2900	9,565.00 9,565.00	11,145.00 11,145.00	0.00	1,580.00 1,580.00
800.000 LAYNE CHRISTENSEN CO 521050104 KR3F10020002: NTGI STRUCTURED	9.7100 9.7100	22,496.00 22,496.00	7,768.00 7,768.00	0.00	-14,728.00 -14,728.00

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2,143.000 LAYNE CHRISTENSEN CO 521050104 KR2F10020002: NTGI STRUCTURED	9.7100 9.7100	14,889.11 14,889.11	20,808.53 20,808.53	0.00	5,919.42 5,919.42
3,386,986.986 LAZARD EMERGING MARKETS EQUITY 52106N889 KR2F20080002: LAZARD ASSET MGMT	19.0300 19.0300	68,788,401.63 68,788,401.63	64,454,362.34 64,454,362.34	0.41	-4,334,039.29 -4,334,039.29
1,169,149.767 LAZARD EMERGING MARKETS EQUITY 52106N889 KR3F20080002: LAZARD ASSET MGMT	19.0300 19.0300	23,735,780.51 23,735,780.51	22,248,920.07 22,248,920.07	0.14	-1,486,860.44 -1,486,860.44
1,200.000 LAZARE KAPLAN INTERNATIONAL IN 521078105 KR3F10020002: NTGI STRUCTURED	1.4000 1.4000	1,821.00 1,821.00	1,680.00 1,680.00	0.00	-141.00 -141.00
2,818.000 LAZARE KAPLAN INTERNATIONAL IN 521078105 KR2F10020002: NTGI STRUCTURED	1.4000 1.4000	24,228.96 24,228.96	3,945.20 3,945.20	0.00	-20,283.76 -20,283.76
10,600.000 LEAR CORP COM 521865105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	174,448.71 174,448.71	0.00 0.00	0.00	-174,448.71 -174,448.71
1,500.000 LEAPFROG ENTERPRISES INC 52186N106 KR3F10020002: NTGI STRUCTURED	5.9900 5.9900	6,000.00 6,000.00	8,985.00 8,985.00	0.00	2,985.00 2,985.00
4,193.000 LEAPFROG ENTERPRISES INC 52186N106 KR2F10020002: NTGI STRUCTURED	5.9900 5.9900	38,539.11 38,539.11	25,116.07 25,116.07	0.00	-13,423.04 -13,423.04
1,600.000 LEAP WIRELESS INTL CONTRA 521CNT998 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
4,240.000 LEAP WIRELESS INTL CONTRA 521CNT998 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

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2,325.000 LEARNING TREE INTERNATIONAL IN 522015106 KR2F10020002: NTGI STRUCTURED	2.3400 2.3400	30,427.84 30,427.84	5,440.50 5,440.50	0.00	-24,987.34 -24,987.34
1,100.000 LEARNING TREE INTERNATIONAL IN 522015106 KR3F10020002: NTGI STRUCTURED	2.3400 2.3400	8,987.00 8,987.00	2,574.00 2,574.00	0.00	-6,413.00 -6,413.00
559.000 LECG CORP 523234102 KR2F10020002: NTGI STRUCTURED	0.0017 0.0017	8,202.58 8,202.58	0.95 0.95	0.00	-8,201.63 -8,201.63
100.000 LECG CORP 523234102 KR3F10020002: NTGI STRUCTURED	0.0017 0.0017	1.05 1.05	0.17 0.17	0.00	-0.88 -0.88
10,678.000 LEGGETT & PLATT INC 524660107 KR2F19020002: S&P 500 INDEX	34.9200 34.9200	178,315.39 178,315.39	372,875.76 372,875.76	0.00	194,560.37 194,560.37
4,853.000 LEGGETT & PLATT INC 524660107 KR3F19020002: S&P 500 INDEX	34.9200 34.9200	108,812.26 108,812.26	169,466.76 169,466.76	0.00	60,654.50 60,654.50
7,929.000 LEGG MASON INC 524901105 KR2F19020002: S&P 500 INDEX	51.1600 51.1600	367,026.62 367,026.62	405,647.64 405,647.64	0.00	38,621.02 38,621.02
3,604.000 LEGG MASON INC 524901105 KR3F19020002: S&P 500 INDEX	51.1600 51.1600	108,265.04 108,265.04	184,380.64 184,380.64	0.00	76,115.60 76,115.60
1,131.000 LEMAITRE VASCULAR INC 525558201 KR2F10020002: NTGI STRUCTURED	6.8800 6.8800	4,124.13 4,124.13	7,781.28 7,781.28	0.00	3,657.15 3,657.15
400.000 LEMAITRE VASCULAR INC 525558201 KR3F10020002: NTGI STRUCTURED	6.8800 6.8800	2,780.00 2,780.00	2,752.00 2,752.00	0.00	-28.00 -28.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,289.000 LENNAR CORP 526057104 KR3F19020002: S&P 500 INDEX	38.8300 38.8300	157,861.55 157,861.55	244,201.87 244,201.87	0.00	86,340.32 86,340.32
13,837.000 LENNAR CORP 526057104 KR2F19020002: S&P 500 INDEX	38.8300 38.8300	707,704.37 707,704.37	537,290.71 537,290.71	0.00	-170,413.66 -170,413.66
6,400.000 LENOX GROUP INC COM 526262100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	160,238.65 160,238.65	0.00 0.00	0.00	-160,238.65 -160,238.65
11,206.000 LEUCADIA NATIONAL CORP 527288104 KR3F19020002: S&P 500 INDEX	23.8400 23.8400	298,982.76 298,982.76	267,151.04 267,151.04	0.00	-31,831.72 -31,831.72
24,657.000 LEUCADIA NATIONAL CORP 527288104 KR2F19020002: S&P 500 INDEX	23.8400 23.8400	719,467.89 719,467.89	587,822.88 587,822.88	0.00	-131,645.01 -131,645.01
125,355.000 LEVEL 3 COMMUNICATIONS INC 52729N308 KR2F10030002: SYSTEMATIC	45.7300 45.7300	4,953,307.98 4,953,307.98	5,732,484.15 5,732,484.15	0.04	779,176.17 779,176.17
48,500.000 LEVEL 3 COMMUNICATIONS INC 52729N308 KR3F10030002: SYSTEMATIC	45.7300 45.7300	1,917,822.62 1,917,822.62	2,217,905.00 2,217,905.00	0.01	300,082.38 300,082.38
7,874.000 LEXICON PHARMACEUTICALS INC 528872104 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	165,484.54 165,484.54	11,102.34 11,102.34	0.00	-154,382.20 -154,382.20
3,000.000 LEXICON PHARMACEUTICALS INC 528872104 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	4,770.00 4,770.00	4,230.00 4,230.00	0.00	-540.00 -540.00
23,432.000 LEXINGTON REALTY TRUST 529043101 KR2F10020002: NTGI STRUCTURED	9.7900 9.7900	206,096.30 206,096.30	229,399.28 229,399.28	0.00	23,302.98 23,302.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,300.000 LEXINGTON REALTY TRUST 529043101 KR3F10020002: NTGI STRUCTURED	9.7900 9.7900	116,469.33 116,469.33	130,207.00 130,207.00	0.00	13,737.67 13,737.67
4,000.000 LEXMARK INTERNATIONAL INC 529771107 KR3F10020002: NTGI STRUCTURED	42.5000 42.5000	104,092.50 104,092.50	170,000.00 170,000.00	0.00	65,907.50 65,907.50
24,200.000 LEXMARK INTERNATIONAL INC 529771107 KR2F10090002: INVESCO	42.5000 42.5000	773,014.54 773,014.54	1,028,500.00 1,028,500.00	0.01	255,485.46 255,485.46
8,400.000 LEXMARK INTERNATIONAL INC 529771107 KR2F10020002: NTGI STRUCTURED	42.5000 42.5000	216,626.27 216,626.27	357,000.00 357,000.00	0.00	140,373.73 140,373.73
900.000 LIBBEY INC 529898108 KR3F10020002: NTGI STRUCTURED	26.2500 26.2500	13,527.00 13,527.00	23,625.00 23,625.00	0.00	10,098.00 10,098.00
2,581.000 LIBBEY INC 529898108 KR2F10020002: NTGI STRUCTURED	26.2500 26.2500	76,250.67 76,250.67	67,751.25 67,751.25	0.00	-8,499.42 -8,499.42
1,312.000 LIBERTY HOMES INC 530582204 KR2F10020002: NTGI STRUCTURED	0.7500 0.7500	10,092.36 10,092.36	984.00 984.00	0.00	-9,108.36 -9,108.36
43,325.000 LIBERTY PROPERTY TRUST 531172104 KR3F10030002: SYSTEMATIC	33.2600 33.2600	1,669,865.53 1,669,865.53	1,440,989.50 1,440,989.50	0.01	-228,876.03 -228,876.03
113,025.000 LIBERTY PROPERTY TRUST 531172104 KR2F10030002: SYSTEMATIC	33.2600 33.2600	4,355,517.73 4,355,517.73	3,759,211.50 3,759,211.50	0.02	-596,306.23 -596,306.23
1,268.000 LIFE PARTNERS HOLDINGS INC 53215T106 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	16,792.02 16,792.02	2,536.00 2,536.00	0.00	-14,256.02 -14,256.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 LIFE PARTNERS HOLDINGS INC 53215T106 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	1,775.00 1,775.00	1,000.00 1,000.00	0.00	-775.00 -775.00
2,200.000 LIFE TIME FITNESS INC 53217R207 KR3F10020002: NTGI STRUCTURED	50.4400 50.4400	82,044.25 82,044.25	110,968.00 110,968.00	0.00	28,923.75 28,923.75
4,362.000 LIFE TIME FITNESS INC 53217R207 KR2F10020002: NTGI STRUCTURED	50.4400 50.4400	191,906.63 191,906.63	220,019.28 220,019.28	0.00	28,112.65 28,112.65
5,325.000 LIFEPOINT HOSPITALS INC 53219L109 KR2F10020002: NTGI STRUCTURED	69.1900 69.1900	171,445.08 171,445.08	368,436.75 368,436.75	0.00	196,991.67 196,991.67
2,600.000 LIFEPOINT HOSPITALS INC 53219L109 KR3F10020002: NTGI STRUCTURED	69.1900 69.1900	104,108.93 104,108.93	179,894.00 179,894.00	0.00	75,785.07 75,785.07
5,703.000 LIGAND PHARMACEUTICALS INC 53220K504 KR2F10020002: NTGI STRUCTURED	46.9900 46.9900	125,301.85 125,301.85	267,983.97 267,983.97	0.00	142,682.12 142,682.12
2,900.000 LIGAND PHARMACEUTICALS INC 53220K504 KR3F10020002: NTGI STRUCTURED	46.9900 46.9900	34,523.81 34,523.81	136,271.00 136,271.00	0.00	101,747.19 101,747.19
1,893.000 LIFETIME BRANDS INC 53222Q103 KR2F10020002: NTGI STRUCTURED	15.3100 15.3100	18,057.60 18,057.60	28,981.83 28,981.83	0.00	10,924.23 10,924.23
700.000 LIFETIME BRANDS INC 53222Q103 KR3F10020002: NTGI STRUCTURED	15.3100 15.3100	7,763.00 7,763.00	10,717.00 10,717.00	0.00	2,954.00 2,954.00
491.000 LIGHTPATH TECHNOLOGIES INC 532257805 KR2F10020002: NTGI STRUCTURED	1.4700 1.4700	8,384.34 8,384.34	721.77 721.77	0.00	-7,662.57 -7,662.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 LIGHTPATH TECHNOLOGIES INC 532257805 KR3F10020002: NTGI STRUCTURED	1.4700 1.4700	439.50 439.50	441.00 441.00	0.00	1.50 1.50
34,766.000 ELI LILLY & CO 532457108 KR3F19020002: S&P 500 INDEX	64.8500 64.8500	1,769,207.33 1,769,207.33	2,254,575.10 2,254,575.10	0.01	485,367.77 485,367.77
76,492.000 ELI LILLY & CO 532457108 KR2F19020002: S&P 500 INDEX	64.8500 64.8500	2,911,892.57 2,911,892.57	4,960,506.20 4,960,506.20	0.03	2,048,613.63 2,048,613.63
18,600.000 ELI LILLY & CO 532457108 KR2F10090002: INVESCO	64.8500 64.8500	1,093,136.00 1,093,136.00	1,206,210.00 1,206,210.00	0.01	113,074.00 113,074.00
6,055.000 LIMELIGHT NETWORKS INC 53261M104 KR2F10020002: NTGI STRUCTURED	2.3350 2.3350	40,597.03 40,597.03	14,138.43 14,138.43	0.00	-26,458.60 -26,458.60
2,200.000 LIMELIGHT NETWORKS INC 53261M104 KR3F10020002: NTGI STRUCTURED	2.3350 2.3350	9,944.00 9,944.00	5,137.00 5,137.00	0.00	-4,807.00 -4,807.00
3,478.000 LIN MEDIA LLC 532771102 SER D KR2F10020002: NTGI STRUCTURED	22.2000 22.2000	53,909.00 53,909.00	77,211.60 77,211.60	0.00	23,302.60 23,302.60
1,278.000 LIN MEDIA LLC 532771102 SER D KR3F10020002: NTGI STRUCTURED	22.2000 22.2000	19,809.00 19,809.00	28,371.60 28,371.60	0.00	8,562.60 8,562.60
1,700.000 LINCOLN EDUCATIONAL SERVICES C 533535100 KR2F10020002: NTGI STRUCTURED	2.8100 2.8100	32,783.22 32,783.22	4,777.00 4,777.00	0.00	-28,006.22 -28,006.22
600.000 LINCOLN EDUCATIONAL SERVICES C 533535100 KR3F10020002: NTGI STRUCTURED	2.8100 2.8100	9,012.00 9,012.00	1,686.00 1,686.00	0.00	-7,326.00 -7,326.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,231.000 LINCOLN NATIONAL CORP 534187109 KR3F19020002: S&P 500 INDEX	53.5800 53.5800	241,952.98 241,952.98	494,596.98 494,596.98	0.00	252,644.00 252,644.00
45,475.000 LINCOLN NATIONAL CORP 534187109 KR2F10030002: SYSTEMATIC	53.5800 53.5800	1,070,663.56 1,070,663.56	2,436,550.50 2,436,550.50	0.02	1,365,886.94 1,365,886.94
20,311.000 LINCOLN NATIONAL CORP 534187109 KR2F19020002: S&P 500 INDEX	53.5800 53.5800	1,278,330.54 1,278,330.54	1,088,263.38 1,088,263.38	0.01	-190,067.16 -190,067.16
17,550.000 LINCOLN NATIONAL CORP 534187109 KR3F10030002: SYSTEMATIC	53.5800 53.5800	415,885.71 415,885.71	940,329.00 940,329.00	0.01	524,443.29 524,443.29
70,800.000 LINCOLN NATIONAL CORP 534187109 KR2F10090002: INVESCO	53.5800 53.5800	2,173,413.80 2,173,413.80	3,793,464.00 3,793,464.00	0.02	1,620,050.20 1,620,050.20
1,837.000 LINDSAY CORP 535555106 KR2F10020002: NTGI STRUCTURED	74.7500 74.7500	40,509.83 40,509.83	137,315.75 137,315.75	0.00	96,805.92 96,805.92
900.000 LINDSAY CORP 535555106 KR3F10020002: NTGI STRUCTURED	74.7500 74.7500	54,890.10 54,890.10	67,275.00 67,275.00	0.00	12,384.90 12,384.90
18,555.000 LINEAR TECHNOLOGY CORP 535678106 KR2F19020002: S&P 500 INDEX	44.3900 44.3900	662,510.77 662,510.77	823,656.45 823,656.45	0.01	161,145.68 161,145.68
8,433.000 LINEAR TECHNOLOGY CORP 535678106 KR3F19020002: S&P 500 INDEX	44.3900 44.3900	271,283.18 271,283.18	374,340.87 374,340.87	0.00	103,057.69 103,057.69
4,972.000 LINN CO LLC 535782106 KR3F10020002: NTGI STRUCTURED	28.9500 28.9500	135,601.44 135,601.44	143,939.40 143,939.40	0.00	8,337.96 8,337.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,792.000 LINN CO LLC 535782106 KR2F10020002: NTGI STRUCTURED	28.9500 28.9500	64,301.57 64,301.57	312,428.40 312,428.40	0.00	248,126.83 248,126.83
3,810.000 LIONBRIDGE TECHNOLOGIES INC 536252109 KR2F10020002: NTGI STRUCTURED	4.5000 4.5000	17,083.24 17,083.24	17,145.00 17,145.00	0.00	61.76 61.76
1,500.000 LIONBRIDGE TECHNOLOGIES INC 536252109 KR3F10020002: NTGI STRUCTURED	4.5000 4.5000	4,350.00 4,350.00	6,750.00 6,750.00	0.00	2,400.00 2,400.00
400.000 LIPID SCIENCES INC 53630P101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.60 2.60	0.00 0.00	0.00	-2.60 -2.60
6,718.000 LIPID SCIENCES INC 53630P101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,971.49 34,971.49	0.00 0.00	0.00	-34,971.49 -34,971.49
700.000 LIQUIDMETAL TECHNOLOGIES INC 53634X100 KR3F10020002: NTGI STRUCTURED	0.1100 0.1100	115.50 115.50	77.00 77.00	0.00	-38.50 -38.50
12,223.000 LIQUIDMETAL TECHNOLOGIES INC 53634X100 KR2F10020002: NTGI STRUCTURED	0.1100 0.1100	76,724.65 76,724.65	1,344.53 1,344.53	0.00	-75,380.12 -75,380.12
4,158.000 LIQUIDITY SERVICES INC 53635B107 KR2F10020002: NTGI STRUCTURED	13.7500 13.7500	104,239.39 104,239.39	57,172.50 57,172.50	0.00	-47,066.89 -47,066.89
1,000.000 LIQUIDITY SERVICES INC 53635B107 KR3F10020002: NTGI STRUCTURED	13.7500 13.7500	23,091.82 23,091.82	13,750.00 13,750.00	0.00	-9,341.82 -9,341.82
700.000 LITHIA MOTORS INC 536797103 KR3F10020002: NTGI STRUCTURED	75.6900 75.6900	12,425.00 12,425.00	52,983.00 52,983.00	0.00	40,558.00 40,558.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,850.000 LITHIA MOTORS INC 536797103 KR2F10020002: NTGI STRUCTURED	75.6900 75.6900	32,159.51 32,159.51	140,026.50 140,026.50	0.00	107,866.99 107,866.99
1,300.000 LITTELFUSE INC 537008104 KR3F10020002: NTGI STRUCTURED	85.1800 85.1800	74,807.54 74,807.54	110,734.00 110,734.00	0.00	35,926.46 35,926.46
2,698.000 LITTELFUSE INC 537008104 KR2F10020002: NTGI STRUCTURED	85.1800 85.1800	79,087.09 79,087.09	229,815.64 229,815.64	0.00	150,728.55 150,728.55
8,235.000 LIVE NATION ENTERTAINMENT INC 538034109 KR3F10020002: NTGI STRUCTURED	24.0200 24.0200	100,136.36 100,136.36	197,804.70 197,804.70	0.00	97,668.34 97,668.34
16,338.000 LIVE NATION ENTERTAINMENT INC 538034109 KR2F10020002: NTGI STRUCTURED	24.0200 24.0200	181,481.21 181,481.21	392,438.76 392,438.76	0.00	210,957.55 210,957.55
1,265.000 LIVE MICROSYSTEMS INC 53803W107 KR2F10020002: NTGI STRUCTURED	0.4000 0.4000	46,761.21 46,761.21	506.00 506.00	0.00	-46,255.21 -46,255.21
500.000 LIVE MICROSYSTEMS INC 53803W107 KR3F10020002: NTGI STRUCTURED	0.4000 0.4000	975.50 975.50	200.00 200.00	0.00	-775.50 -775.50
4,800.000 LIVEPERSON INC 538146101 KR3F10020002: NTGI STRUCTURED	12.5900 12.5900	51,471.04 51,471.04	60,432.00 60,432.00	0.00	8,960.96 8,960.96
8,293.000 LIVEPERSON INC 538146101 KR2F10020002: NTGI STRUCTURED	12.5900 12.5900	63,819.62 63,819.62	104,408.87 104,408.87	0.00	40,589.25 40,589.25
1,200.000 LOJACK CORP 539451104 KR3F10020002: NTGI STRUCTURED	3.9200 3.9200	4,860.00 4,860.00	4,704.00 4,704.00	0.00	-156.00 -156.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,168.000 LOJACK CORP 539451104 KR2F10020002: NTGI STRUCTURED	3.9200 3.9200	33,750.73 33,750.73	12,418.56 12,418.56	0.00	-21,332.17 -21,332.17
9,539.000 LOCKHEED MARTIN CORP 539830109 KR3F19020002: S&P 500 INDEX	182.7800 182.7800	788,563.06 788,563.06	1,743,538.42 1,743,538.42	0.01	954,975.36 954,975.36
20,988.000 LOCKHEED MARTIN CORP 539830109 KR2F19020002: S&P 500 INDEX	182.7800 182.7800	1,681,494.70 1,681,494.70	3,836,186.64 3,836,186.64	0.02	2,154,691.94 2,154,691.94
25,400.000 LOCKHEED MARTIN CORP 539830109 KR2F10090002: INVESCO	182.7800 182.7800	3,095,336.81 3,095,336.81	4,642,612.00 4,642,612.00	0.03	1,547,275.19 1,547,275.19
10,780.000 LOEWS CORP 540424108 KR3F19020002: S&P 500 INDEX	41.6600 41.6600	422,818.68 422,818.68	449,094.80 449,094.80	0.00	26,276.12 26,276.12
23,719.000 LOEWS CORP 540424108 KR2F19020002: S&P 500 INDEX	41.6600 41.6600	928,138.15 928,138.15	988,133.54 988,133.54	0.01	59,995.39 59,995.39
100.000 LOGIC DEVICES INC 541402103 KR3F10020002: NTGI STRUCTURED	0.2150 0.2150	21.50 21.50	21.50 21.50	0.00	0.00 0.00
206.000 LOGIC DEVICES INC 541402103 KR2F10020002: NTGI STRUCTURED	1.1778 1.1778	242.63 242.63	242.63 242.63	0.00	0.00 0.00
1,100.000 LOGMEIN INC 54142L109 KR2F10020002: NTGI STRUCTURED	46.0700 46.0700	33,844.25 33,844.25	50,677.00 50,677.00	0.00	16,832.75 16,832.75
1,300.000 LOGMEIN INC 54142L109 KR3F10020002: NTGI STRUCTURED	46.0700 46.0700	27,261.00 27,261.00	59,891.00 59,891.00	0.00	32,630.00 32,630.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,011.000 LOOKSMART LTD 543442602 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	90,751.35 90,751.35	2,224.20 2,224.20	0.00	-88,527.15 -88,527.15
366.000 LOOKSMART LTD 543442602 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	1,855.62 1,855.62	805.20 805.20	0.00	-1,050.42 -1,050.42
1,983.000 LORAL SPACE & COMMUNICATIONS I 543881106 KR2F10020002: NTGI STRUCTURED	71.8100 71.8100	55,257.24 55,257.24	142,399.23 142,399.23	0.00	87,141.99 87,141.99
1,000.000 LORAL SPACE & COMMUNICATIONS I 543881106 KR3F10020002: NTGI STRUCTURED	71.8100 71.8100	64,290.91 64,290.91	71,810.00 71,810.00	0.00	7,519.09 7,519.09
28,008.000 LORILLARD INC 544147101 KR2F19020002: S&P 500 INDEX	59.9100 59.9100	987,233.86 987,233.86	1,677,959.28 1,677,959.28	0.01	690,725.42 690,725.42
12,730.000 LORILLARD INC 544147101 KR3F19020002: S&P 500 INDEX	59.9100 59.9100	382,369.71 382,369.71	762,654.30 762,654.30	0.00	380,284.59 380,284.59
8,300.000 LOUISIANA-PACIFIC CORP 546347105 KR3F10020002: NTGI STRUCTURED	13.5900 13.5900	63,795.61 63,795.61	112,797.00 112,797.00	0.00	49,001.39 49,001.39
19,855.000 LOUISIANA-PACIFIC CORP 546347105 KR2F10020002: NTGI STRUCTURED	13.5900 13.5900	213,479.76 213,479.76	269,829.45 269,829.45	0.00	56,349.69 56,349.69
34,903.000 LOWE'S COS INC 548661107 KR3F19020002: S&P 500 INDEX	52.9200 52.9200	848,706.64 848,706.64	1,847,066.76 1,847,066.76	0.01	998,360.12 998,360.12
76,794.000 LOWE'S COS INC 548661107 KR2F19020002: S&P 500 INDEX	52.9200 52.9200	1,801,247.19 1,801,247.19	4,063,938.48 4,063,938.48	0.03	2,262,691.29 2,262,691.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,899.000 LUBY'S INC 549282101 KR2F10020002: NTGI STRUCTURED	5.3200 5.3200	64,819.56 64,819.56	26,062.68 26,062.68	0.00	-38,756.88 -38,756.88
1,900.000 LUBY'S INC 549282101 KR3F10020002: NTGI STRUCTURED	5.3200 5.3200	10,431.00 10,431.00	10,108.00 10,108.00	0.00	-323.00 -323.00
5,975.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107 KR2F10020002: NTGI STRUCTURED	57.3800 57.3800	97,786.73 97,786.73	342,845.50 342,845.50	0.00	245,058.77 245,058.77
3,000.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107 KR3F10020002: NTGI STRUCTURED	57.3800 57.3800	76,230.74 76,230.74	172,140.00 172,140.00	0.00	95,909.26 95,909.26
17,500.000 LUMINENT MORTGAGE CAPITAL INC 550278303 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	155,852.60 155,852.60	0.00 0.00	0.00	-155,852.60 -155,852.60
2,700.000 LUMINEX CORP 55027E102 KR3F10020002: NTGI STRUCTURED	19.5000 19.5000	52,630.20 52,630.20	52,650.00 52,650.00	0.00	19.80 19.80
5,755.000 LUMINEX CORP 55027E102 KR2F10020002: NTGI STRUCTURED	19.5000 19.5000	161,510.22 161,510.22	112,222.50 112,222.50	0.00	-49,287.72 -49,287.72
1,050.000 LUMOS NETWORKS CORP 550283105 KR3F10020002: NTGI STRUCTURED	16.2500 16.2500	13,186.29 13,186.29	17,062.50 17,062.50	0.00	3,876.21 3,876.21
1,702.000 LUMOS NETWORKS CORP 550283105 KR2F10020002: NTGI STRUCTURED	16.2500 16.2500	24,548.76 24,548.76	27,657.50 27,657.50	0.00	3,108.74 3,108.74
837.000 LUNA INNOVATIONS INC 550351100 KR2F10020002: NTGI STRUCTURED	1.3800 1.3800	4,394.50 4,394.50	1,155.06 1,155.06	0.00	-3,239.44 -3,239.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 LUNA INNOVATIONS INC 550351100 KR3F10020002: NTGI STRUCTURED	1.3800 1.3800	495.00 495.00	414.00 414.00	0.00	-81.00 -81.00
1,100.000 LYDALL INC 550819106 KR3F10020002: NTGI STRUCTURED	27.0100 27.0100	11,924.00 11,924.00	29,711.00 29,711.00	0.00	17,787.00 17,787.00
2,993.000 LYDALL INC 550819106 KR2F10020002: NTGI STRUCTURED	27.0100 27.0100	30,778.01 30,778.01	80,840.93 80,840.93	0.00	50,062.92 50,062.92
113.000 LYRIS INC 55235L203 KR3F10020002: NTGI STRUCTURED	1.2000 1.2000	162.72 162.72	135.60 135.60	0.00	-27.12 -27.12
1,841.000 LYRIS INC 55235L203 KR2F10020002: NTGI STRUCTURED	1.2000 1.2000	36,520.84 36,520.84	2,209.20 2,209.20	0.00	-34,311.64 -34,311.64
4,666.000 M&T BANK CORP 55261F104 KR3F19020002: S&P 500 INDEX	123.2900 123.2900	407,862.99 407,862.99	575,271.14 575,271.14	0.00	167,408.15 167,408.15
10,267.000 M&T BANK CORP 55261F104 KR2F19020002: S&P 500 INDEX	123.2900 123.2900	905,779.80 905,779.80	1,265,818.43 1,265,818.43	0.01	360,038.63 360,038.63
16,008.000 MBIA INC 55262C100 KR2F10020002: NTGI STRUCTURED	9.1800 9.1800	213,104.53 213,104.53	146,953.44 146,953.44	0.00	-66,151.09 -66,151.09
7,500.000 MBIA INC 55262C100 KR3F10020002: NTGI STRUCTURED	9.1800 9.1800	111,490.29 111,490.29	68,850.00 68,850.00	0.00	-42,640.29 -42,640.29
3,821.000 MB FINANCIAL INC 55264U108 KR3F10020002: NTGI STRUCTURED	27.6800 27.6800	69,390.60 69,390.60	105,765.28 105,765.28	0.00	36,374.68 36,374.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,205.000 MB FINANCIAL INC 55264U108 KR2F10020002: NTGI STRUCTURED	27.6800 27.6800	187,418.74 187,418.74	227,114.40 227,114.40	0.00	39,695.66 39,695.66
2,100.000 MDC HOLDINGS INC 552676108 KR3F10020002: NTGI STRUCTURED	25.3200 25.3200	57,507.05 57,507.05	53,172.00 53,172.00	0.00	-4,335.05 -4,335.05
3,549.000 MDC HOLDINGS INC 552676108 KR2F10020002: NTGI STRUCTURED	25.3200 25.3200	126,103.02 126,103.02	89,860.68 89,860.68	0.00	-36,242.34 -36,242.34
800.000 MFRI INC 552721102 KR3F10020002: NTGI STRUCTURED	9.4800 9.4800	6,264.00 6,264.00	7,584.00 7,584.00	0.00	1,320.00 1,320.00
2,668.000 MFRI INC 552721102 KR2F10020002: NTGI STRUCTURED	9.4800 9.4800	12,304.02 12,304.02	25,292.64 25,292.64	0.00	12,988.62 12,988.62
3,525.000 MGE ENERGY INC 55277P104 KR2F10020002: NTGI STRUCTURED	37.2600 37.2600	61,505.94 61,505.94	131,341.50 131,341.50	0.00	69,835.56 69,835.56
1,800.000 MGE ENERGY INC 55277P104 KR3F10020002: NTGI STRUCTURED	37.2600 37.2600	48,705.23 48,705.23	67,068.00 67,068.00	0.00	18,362.77 18,362.77
60.000 MELA SCIENCES INC COM NEW 55277R308 KR3F10020002: NTGI STRUCTURED	1.7200 1.7200	1,464.00 1,464.00	103.20 103.20	0.00	-1,360.80 -1,360.80
176.000 MELA SCIENCES INC COM NEW 55277R308 KR2F10020002: NTGI STRUCTURED	1.7200 1.7200	10,935.01 10,935.01	302.72 302.72	0.00	-10,632.29 -10,632.29
33.000 MEI PHARMA INC 55279B202 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	251.90 251.90	227.70 227.70	0.00	-24.20 -24.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78.000 MEI PHARMA INC 55279B202 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	9,209.49 9,209.49	538.20 538.20	0.00	-8,671.29 -8,671.29
11,817.000 MGIC INVESTMENT CORP 552848103 KR2F10020002: NTGI STRUCTURED	7.8100 7.8100	77,869.67 77,869.67	92,290.77 92,290.77	0.00	14,421.10 14,421.10
4,500.000 MGIC INVESTMENT CORP 552848103 KR3F10020002: NTGI STRUCTURED	7.8100 7.8100	28,395.00 28,395.00	35,145.00 35,145.00	0.00	6,750.00 6,750.00
36,175.000 MGM RESORTS INTERNATIONAL 552953101 KR2F10030002: SYSTEMATIC	22.7800 22.7800	720,786.69 720,786.69	824,066.50 824,066.50	0.01	103,279.81 103,279.81
14,000.000 MGM RESORTS INTERNATIONAL 552953101 KR3F10030002: SYSTEMATIC	22.7800 22.7800	279,873.77 279,873.77	318,920.00 318,920.00	0.00	39,046.23 39,046.23
2,962.000 MGP INGREDIENTS INC NEW 55303J106 KR2F10020002: NTGI STRUCTURED	13.0700 13.0700	13,996.51 13,996.51	38,713.34 38,713.34	0.00	24,716.83 24,716.83
1,100.000 MGP INGREDIENTS INC NEW 55303J106 KR3F10020002: NTGI STRUCTURED	13.0700 13.0700	8,822.00 8,822.00	14,377.00 14,377.00	0.00	5,555.00 5,555.00
900.000 M/I HOMES INC 55305B101 KR3F10020002: NTGI STRUCTURED	19.8200 19.8200	10,341.00 10,341.00	17,838.00 17,838.00	0.00	7,497.00 7,497.00
2,581.000 M/I HOMES INC 55305B101 KR2F10020002: NTGI STRUCTURED	19.8200 19.8200	29,333.52 29,333.52	51,155.42 51,155.42	0.00	21,821.90 21,821.90
2,700.000 MKS INSTRUMENTS INC 55306N104 KR3F10020002: NTGI STRUCTURED	33.3800 33.3800	68,052.60 68,052.60	90,126.00 90,126.00	0.00	22,073.40 22,073.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,734.000 MKS INSTRUMENTS INC 55306N104 KR2F10020002: NTGI STRUCTURED	33.3800 33.3800	120,630.59 120,630.59	191,400.92 191,400.92	0.00	70,770.33 70,770.33
40,717.000 MPLX LP 55336V100 KR2F35020002: TORTOISE CAP	58.9400 58.9400	1,191,995.75 1,191,995.75	2,399,859.98 2,399,859.98	0.02	1,207,864.23 1,207,864.23
12,060.000 MPLX LP 55336V100 KR3F35020002: TORTOISE CAP	58.9400 58.9400	375,875.96 375,875.96	710,816.40 710,816.40	0.00	334,940.44 334,940.44
350.000 MRV COMMUNICATIONS INC 553477407 KR3F10020002: NTGI STRUCTURED	12.3000 12.3000	8,820.00 8,820.00	4,305.00 4,305.00	0.00	-4,515.00 -4,515.00
908.000 MRV COMMUNICATIONS INC 553477407 KR2F10020002: NTGI STRUCTURED	12.3000 12.3000	157,809.17 157,809.17	11,168.40 11,168.40	0.00	-146,640.77 -146,640.77
4,969.000 MSA SAFETY INC 553498106 KR2F10020002: NTGI STRUCTURED	49.4000 49.4000	50,779.56 50,779.56	245,468.60 245,468.60	0.00	194,689.04 194,689.04
2,500.000 MSA SAFETY INC 553498106 KR3F10020002: NTGI STRUCTURED	49.4000 49.4000	87,959.11 87,959.11	123,500.00 123,500.00	0.00	35,540.89 35,540.89
1,500.000 MTS SYSTEMS CORP 553777103 KR3F10020002: NTGI STRUCTURED	68.2600 68.2600	60,949.56 60,949.56	102,390.00 102,390.00	0.00	41,440.44 41,440.44
2,893.000 MTS SYSTEMS CORP 553777103 KR2F10020002: NTGI STRUCTURED	68.2600 68.2600	38,314.07 38,314.07	197,476.18 197,476.18	0.00	159,162.11 159,162.11
1,300.000 MWI VETERINARY SUPPLY INC 55402X105 KR3F10020002: NTGI STRUCTURED	148.4000 148.4000	112,742.38 112,742.38	192,920.00 192,920.00	0.00	80,177.62 80,177.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,497.000 MWI VETERINARY SUPPLY INC 55402X105 KR2F10020002: NTGI STRUCTURED	148.4000 148.4000	99,960.30 99,960.30	370,554.80 370,554.80	0.00	270,594.50 270,594.50
3,169.000 MYR GROUP INC 55405W104 KR2F10020002: NTGI STRUCTURED	24.0800 24.0800	65,561.76 65,561.76	76,309.52 76,309.52	0.00	10,747.76 10,747.76
1,200.000 MYR GROUP INC 55405W104 KR3F10020002: NTGI STRUCTURED	24.0800 24.0800	25,980.00 25,980.00	28,896.00 28,896.00	0.00	2,916.00 2,916.00
22.000 MBVAX THERAPEUTICS HOLDINGS 55414P108 KR2F10020002: NTGI STRUCTURED	6.2500 6.2500	48,925.39 48,925.39	137.50 137.50	0.00	-48,787.89 -48,787.89
1.000 MBVAX THERAPEUTICS HOLDINGS 55414P108 KR3F10020002: NTGI STRUCTURED	6.2500 6.2500	56.40 56.40	6.25 6.25	0.00	-50.15 -50.15
1,300.000 MACATAWA BANK CORP 554225102 KR3F10020002: NTGI STRUCTURED	4.8000 4.8000	2,964.00 2,964.00	6,240.00 6,240.00	0.00	3,276.00 3,276.00
6,509.000 MACATAWA BANK CORP 554225102 KR2F10020002: NTGI STRUCTURED	4.8000 4.8000	72,256.46 72,256.46	31,243.20 31,243.20	0.00	-41,013.26 -41,013.26
4,975.000 MACERICH CO/THE 554382101 KR3F19020002: S&P 500 INDEX	63.8300 63.8300	348,251.29 348,251.29	317,554.25 317,554.25	0.00	-30,697.04 -30,697.04
10,945.000 MACERICH CO/THE 554382101 KR2F19020002: S&P 500 INDEX	63.8300 63.8300	768,134.01 768,134.01	698,619.35 698,619.35	0.00	-69,514.66 -69,514.66
10,900.000 MACK-CALI REALTY CORP 554489104 KR2F10020002: NTGI STRUCTURED	19.1100 19.1100	235,778.77 235,778.77	208,299.00 208,299.00	0.00	-27,479.77 -27,479.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,200.000 MACK-CALI REALTY CORP 554489104 KR3F10020002: NTGI STRUCTURED	19.1100 19.1100	112,396.35 112,396.35	99,372.00 99,372.00	0.00	-13,024.35 -13,024.35
1,325.000 MACQUARIE INFRASTRUCTURE CO LL 55608B105 KR2F10020002: NTGI STRUCTURED	66.7000 66.7000	48,601.08 48,601.08	88,377.50 88,377.50	0.00	39,776.42 39,776.42
2,600.000 MACROGENICS INC 556099109 KR2F10020002: NTGI STRUCTURED	20.9000 20.9000	55,617.90 55,617.90	54,340.00 54,340.00	0.00	-1,277.90 -1,277.90
42,000.000 MACY'S INC 55616P104 KR2F10030002: SYSTEMATIC	58.1800 58.1800	2,340,090.88 2,340,090.88	2,443,560.00 2,443,560.00	0.02	103,469.12 103,469.12
27,472.000 MACY'S INC 55616P104 KR2F19020002: S&P 500 INDEX	58.1800 58.1800	693,904.65 693,904.65	1,598,320.96 1,598,320.96	0.01	904,416.31 904,416.31
12,486.000 MACY'S INC 55616P104 KR3F19020002: S&P 500 INDEX	58.1800 58.1800	389,363.01 389,363.01	726,435.48 726,435.48	0.00	337,072.47 337,072.47
16,200.000 MACY'S INC 55616P104 KR3F10030002: SYSTEMATIC	58.1800 58.1800	902,664.30 902,664.30	942,516.00 942,516.00	0.01	39,851.70 39,851.70
3,850.000 STEVEN MADDEN LTD 556269108 KR3F10020002: NTGI STRUCTURED	32.2300 32.2300	91,060.93 91,060.93	124,085.50 124,085.50	0.00	33,024.57 33,024.57
7,584.000 STEVEN MADDEN LTD 556269108 KR2F10020002: NTGI STRUCTURED	32.2300 32.2300	32,907.03 32,907.03	244,432.32 244,432.32	0.00	211,525.29 211,525.29
4,081.000 MAGELLAN HEALTH INC 559079207 KR2F10020002: NTGI STRUCTURED	54.7300 54.7300	143,760.82 143,760.82	223,353.13 223,353.13	0.00	79,592.31 79,592.31

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2,100.000 MAGELLAN HEALTH INC 559079207 KR3F10020002: NTGI STRUCTURED	54.7300 54.7300	112,963.45 112,963.45	114,933.00 114,933.00	0.00	1,969.55 1,969.55
37,289.000 MAGELLAN MIDSTREAM PARTNERS LP 559080106 KR3F35020002: TORTOISE CAP	84.1800 84.1800	1,471,218.96 1,471,218.96	3,138,988.02 3,138,988.02	0.02	1,667,769.06 1,667,769.06
123,387.000 MAGELLAN MIDSTREAM PARTNERS LP 559080106 KR2F35020002: TORTOISE CAP	84.1800 84.1800	3,872,424.41 3,872,424.41	10,386,717.66 10,386,717.66	0.07	6,514,293.25 6,514,293.25
1,300.000 MAGELLAN PETROLEUM CORP 559091301 KR3F10020002: NTGI STRUCTURED	2.1300 2.1300	2,171.00 2,171.00	2,769.00 2,769.00	0.00	598.00 598.00
3,674.000 MAGELLAN PETROLEUM CORP 559091301 KR2F10020002: NTGI STRUCTURED	2.1300 2.1300	6,984.79 6,984.79	7,825.62 7,825.62	0.00	840.83 840.83
225.000 MAGNA ENTERTAINMENT CORP 559211305 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	29,125.82 29,125.82	0.00 0.00	0.00	-29,125.82 -29,125.82
17,135.000 MAGNA INTERNATIONAL INC 559222401 KR2F10030002: SYSTEMATIC	94.9100 94.9100	1,016,968.40 1,016,968.40	1,626,282.85 1,626,282.85	0.01	609,314.45 609,314.45
6,550.000 MAGNA INTERNATIONAL INC 559222401 KR3F10030002: SYSTEMATIC	94.9100 94.9100	388,461.50 388,461.50	621,660.50 621,660.50	0.00	233,199.00 233,199.00
7,900.000 MAGNA INTERNATIONAL INC 559222401 KR2F10090002: INVESCO	94.9100 94.9100	721,272.86 721,272.86	749,789.00 749,789.00	0.00	28,516.14 28,516.14
2,300.000 MAGNACHIP SEMICONDUCTOR CORP 55933J203 KR2F10020002: NTGI STRUCTURED	11.7000 11.7000	50,549.63 50,549.63	26,910.00 26,910.00	0.00	-23,639.63 -23,639.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 MAGNACHIP SEMICONDUCTOR CORP 55933J203 KR3F10020002: NTGI STRUCTURED	11.7000 11.7000	24,175.91 24,175.91	12,870.00 12,870.00	0.00	-11,305.91 -11,305.91
140.000 MAGNETEK INC 559424403 KR3F10020002: NTGI STRUCTURED	31.2900 31.2900	2,506.00 2,506.00	4,380.60 4,380.60	0.00	1,874.60 1,874.60
215.000 MAGNETEK INC 559424403 KR2F10020002: NTGI STRUCTURED	31.2900 31.2900	24,263.41 24,263.41	6,727.35 6,727.35	0.00	-17,536.06 -17,536.06
20,492.000 MAGNUM HUNTER RESOURCES CORP 55973B102 KR2F10020002: NTGI STRUCTURED	5.5700 5.5700	121,866.20 121,866.20	114,140.44 114,140.44	0.00	-7,725.76 -7,725.76
9,800.000 MAGNUM HUNTER RESOURCES CORP 55973B102 KR3F10020002: NTGI STRUCTURED	5.5700 5.5700	61,515.36 61,515.36	54,586.00 54,586.00	0.00	-6,929.36 -6,929.36
70.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
189.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.20 0.20	0.00 0.00	0.00	-0.20 -0.20
900.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102 KR3F10020002: NTGI STRUCTURED	17.2500 17.2500	6,516.00 6,516.00	15,525.00 15,525.00	0.00	9,009.00 9,009.00
2,604.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102 KR2F10020002: NTGI STRUCTURED	17.2500 17.2500	23,496.78 23,496.78	44,919.00 44,919.00	0.00	21,422.22 21,422.22
11,048.000 MANHATTAN ASSOCIATES INC 562750109 KR2F10020002: NTGI STRUCTURED	33.4200 33.4200	60,626.47 60,626.47	369,224.16 369,224.16	0.00	308,597.69 308,597.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,600.000 MANHATTAN ASSOCIATES INC 562750109 KR3F10020002: NTGI STRUCTURED	33.4200 33.4200	57,876.67 57,876.67	187,152.00 187,152.00	0.00	129,275.33 129,275.33
381.000 MANHATTAN BRIDGE CAPITAL INC 562803106 KR2F10020002: NTGI STRUCTURED	2.8000 2.8000	1,218.25 1,218.25	1,066.80 1,066.80	0.00	-151.45 -151.45
200.000 MANHATTAN BRIDGE CAPITAL INC 562803106 KR3F10020002: NTGI STRUCTURED	2.8000 2.8000	240.50 240.50	560.00 560.00	0.00	319.50 319.50
130.000 MANNATECH INC 563771203 KR3F10020002: NTGI STRUCTURED	15.5900 15.5900	1,391.00 1,391.00	2,026.70 2,026.70	0.00	635.70 635.70
185.000 MANNATECH INC 563771203 KR2F10020002: NTGI STRUCTURED	15.5900 15.5900	13,611.00 13,611.00	2,884.15 2,884.15	0.00	-10,726.85 -10,726.85
10,949.000 MANNKIND CORP 56400P201 KR2F10020002: NTGI STRUCTURED	5.9100 5.9100	81,366.10 81,366.10	64,708.59 64,708.59	0.00	-16,657.51 -16,657.51
4,000.000 MANNKIND CORP 56400P201 KR3F10020002: NTGI STRUCTURED	5.9100 5.9100	15,240.00 15,240.00	23,640.00 23,640.00	0.00	8,400.00 8,400.00
13,135.000 MANPOWERGROUP INC 56418H100 KR2F10030002: SYSTEMATIC	70.1000 70.1000	833,366.39 833,366.39	920,763.50 920,763.50	0.01	87,397.11 87,397.11
17,200.000 MANPOWERGROUP INC 56418H100 KR2F10090002: INVESCO	70.1000 70.1000	998,865.46 998,865.46	1,205,720.00 1,205,720.00	0.01	206,854.54 206,854.54
5,035.000 MANPOWERGROUP INC 56418H100 KR3F10030002: SYSTEMATIC	70.1000 70.1000	319,417.12 319,417.12	352,953.50 352,953.50	0.00	33,536.38 33,536.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 MANTECH INTERNATIONAL CORP 564563104 KR3F10020002: NTGI STRUCTURED	26.9500 26.9500	57,837.06 57,837.06	37,730.00 37,730.00	0.00	-20,107.06 -20,107.06
2,881.000 MANTECH INTERNATIONAL CORP 564563104 KR2F10020002: NTGI STRUCTURED	26.9500 26.9500	64,009.03 64,009.03	77,642.95 77,642.95	0.00	13,633.92 13,633.92
52,473.000 MARATHON OIL CORP 565849106 KR2F19020002: S&P 500 INDEX	37.5900 37.5900	1,419,591.10 1,419,591.10	1,972,460.07 1,972,460.07	0.01	552,868.97 552,868.97
25,600.000 MARATHON OIL CORP 565849106 KR2F10090002: INVESCO	37.5900 37.5900	1,024,512.00 1,024,512.00	962,304.00 962,304.00	0.01	-62,208.00 -62,208.00
23,849.000 MARATHON OIL CORP 565849106 KR3F19020002: S&P 500 INDEX	37.5900 37.5900	365,932.15 365,932.15	896,483.91 896,483.91	0.01	530,551.76 530,551.76
22,042.000 MARATHON PETROLEUM CORP 56585A102 KR2F19020002: S&P 500 INDEX	84.6700 84.6700	799,412.14 799,412.14	1,866,296.14 1,866,296.14	0.01	1,066,884.00 1,066,884.00
10,018.000 MARATHON PETROLEUM CORP 56585A102 KR3F19020002: S&P 500 INDEX	84.6700 84.6700	239,621.84 239,621.84	848,224.06 848,224.06	0.01	608,602.22 608,602.22
900.000 MARCHEX INC 56624R108 KR3F10020002: NTGI STRUCTURED	4.1500 4.1500	7,479.00 7,479.00	3,735.00 3,735.00	0.00	-3,744.00 -3,744.00
2,526.000 MARCHEX INC 56624R108 KR2F10020002: NTGI STRUCTURED	4.1500 4.1500	33,135.27 33,135.27	10,482.90 10,482.90	0.00	-22,652.37 -22,652.37
2,993.000 MARCUS CORP 566330106 KR2F10020002: NTGI STRUCTURED	15.8000 15.8000	53,215.63 53,215.63	47,289.40 47,289.40	0.00	-5,926.23 -5,926.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 MARCUS CORP 566330106 KR3F10020002: NTGI STRUCTURED	15.8000 15.8000	10,813.00 10,813.00	17,380.00 17,380.00	0.00	6,567.00 6,567.00
700.000 MARINEMAX INC 567908108 KR3F10020002: NTGI STRUCTURED	16.8500 16.8500	5,460.00 5,460.00	11,795.00 11,795.00	0.00	6,335.00 6,335.00
1,906.000 MARINEMAX INC 567908108 KR2F10020002: NTGI STRUCTURED	16.8500 16.8500	18,271.34 18,271.34	32,116.10 32,116.10	0.00	13,844.76 13,844.76
10.000 MARINA BIOTECH INC 56804Q201 KR3F10020002: NTGI STRUCTURED	0.9300 0.9300	14.50 14.50	9.30 9.30	0.00	-5.20 -5.20
28.000 MARINA BIOTECH INC 56804Q201 KR2F10020002: NTGI STRUCTURED	0.9300 0.9300	11,701.36 11,701.36	26.04 26.04	0.00	-11,675.32 -11,675.32
2,400.000 MARINE PRODUCTS CORP 568427108 KR3F10020002: NTGI STRUCTURED	7.8900 7.8900	13,104.00 13,104.00	18,936.00 18,936.00	0.00	5,832.00 5,832.00
6,382.000 MARINE PRODUCTS CORP 568427108 KR2F10020002: NTGI STRUCTURED	7.8900 7.8900	9,917.85 9,917.85	50,353.98 50,353.98	0.00	40,436.13 40,436.13
5,330.000 MARKETAXESS HOLDINGS INC 57060D108 KR2F10020002: NTGI STRUCTURED	61.8600 61.8600	66,665.11 66,665.11	329,713.80 329,713.80	0.00	263,048.69 263,048.69
2,700.000 MARKETAXESS HOLDINGS INC 57060D108 KR3F10020002: NTGI STRUCTURED	61.8600 61.8600	66,775.76 66,775.76	167,022.00 167,022.00	0.00	100,246.24 100,246.24
18,830.000 MARKWEST ENERGY PARTNERS LP 570759100 KR3F35020002: TORTOISE CAP	76.8200 76.8200	1,049,020.31 1,049,020.31	1,446,520.60 1,446,520.60	0.01	397,500.29 397,500.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,339.000 MARKWEST ENERGY PARTNERS LP 570759100 KR2F35020002: TORTOISE CAP	76.8200 76.8200	3,130,304.24 3,130,304.24	4,788,881.98 4,788,881.98	0.03	1,658,577.74 1,658,577.74
500.000 MARLIN BUSINESS SERVICES CORP 571157106 KR3F10020002: NTGI STRUCTURED	18.3200 18.3200	6,015.00 6,015.00	9,160.00 9,160.00	0.00	3,145.00 3,145.00
1,569.000 MARLIN BUSINESS SERVICES CORP 571157106 KR2F10020002: NTGI STRUCTURED	18.3200 18.3200	21,903.67 21,903.67	28,744.08 28,744.08	0.00	6,840.41 6,840.41
1,500.000 MARRIOTT VACATIONS WORLDWIDE 57164Y107 CORP KR3F10020002: NTGI STRUCTURED	63.4100 63.4100	60,240.00 60,240.00	95,115.00 95,115.00	0.00	34,875.00 34,875.00
3,200.000 MARRIOTT VACATIONS WORLDWIDE 57164Y107 CORP KR2F10020002: NTGI STRUCTURED	63.4100 63.4100	129,553.92 129,553.92	202,912.00 202,912.00	0.00	73,358.08 73,358.08
42,346.000 MARSH & MCLENNAN COS INC 571748102 KR2F19020002: S&P 500 INDEX	52.3400 52.3400	1,314,160.91 1,314,160.91	2,216,389.64 2,216,389.64	0.01	902,228.73 902,228.73
19,246.000 MARSH & MCLENNAN COS INC 571748102 KR3F19020002: S&P 500 INDEX	52.3400 52.3400	772,000.48 772,000.48	1,007,335.64 1,007,335.64	0.01	235,335.16 235,335.16
16,954.000 MARRIOTT INTERNATIONAL INC/DE 571903202 KR2F19020002: S&P 500 INDEX	69.9000 69.9000	489,238.72 489,238.72	1,185,084.60 1,185,084.60	0.01	695,845.88 695,845.88
7,706.000 MARRIOTT INTERNATIONAL INC/DE 571903202 KR3F19020002: S&P 500 INDEX	69.9000 69.9000	183,649.98 183,649.98	538,649.40 538,649.40	0.00	354,999.42 354,999.42
3,028.000 MARTEN TRANSPORT LTD 573075108 KR2F10020002: NTGI STRUCTURED	17.8100 17.8100	9,530.50 9,530.50	53,928.68 53,928.68	0.00	44,398.18 44,398.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 MARTEN TRANSPORT LTD 573075108 KR3F10020002: NTGI STRUCTURED	17.8100 17.8100	15,960.00 15,960.00	21,372.00 21,372.00	0.00	5,412.00 5,412.00
7,024.000 MARTHA STEWART LIVING OMNIMEDI 573083102 KR2F10020002: NTGI STRUCTURED	3.6000 3.6000	158,019.92 158,019.92	25,286.40 25,286.40	0.00	-132,733.52 -132,733.52
2,000.000 MARTHA STEWART LIVING OMNIMEDI 573083102 KR3F10020002: NTGI STRUCTURED	3.6000 3.6000	8,440.00 8,440.00	7,200.00 7,200.00	0.00	-1,240.00 -1,240.00
9,400.000 MARTIN INDS INC DEL 57326K102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	22,273.71 22,273.71	0.00 0.00	0.00	-22,273.71 -22,273.71
2,177.000 MARTIN MARIETTA MATERIALS INC 573284106 KR3F19020002: S&P 500 INDEX	128.9400 128.9400	290,659.97 290,659.97	280,702.38 280,702.38	0.00	-9,957.59 -9,957.59
4,790.000 MARTIN MARIETTA MATERIALS INC 573284106 KR2F19020002: S&P 500 INDEX	128.9400 128.9400	639,652.51 639,652.51	617,622.60 617,622.60	0.00	-22,029.91 -22,029.91
12,604.000 MASCO CORP 574599106 KR3F19020002: S&P 500 INDEX	23.9200 23.9200	207,073.16 207,073.16	301,487.68 301,487.68	0.00	94,414.52 94,414.52
27,731.000 MASCO CORP 574599106 KR2F19020002: S&P 500 INDEX	23.9200 23.9200	330,523.68 330,523.68	663,325.52 663,325.52	0.00	332,801.84 332,801.84
3,400.000 MASIMO CORP 574795100 KR3F10020002: NTGI STRUCTURED	21.2800 21.2800	94,670.77 94,670.77	72,352.00 72,352.00	0.00	-22,318.77 -22,318.77
6,830.000 MASIMO CORP 574795100 KR2F10020002: NTGI STRUCTURED	21.2800 21.2800	246,027.64 246,027.64	145,342.40 145,342.40	0.00	-100,685.24 -100,685.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,900.000 MASTEC INC 576323109 KR3F10020002: NTGI STRUCTURED	30.6200 30.6200	72,493.58 72,493.58	119,418.00 119,418.00	0.00	46,924.42 46,924.42
7,947.000 MASTEC INC 576323109 KR2F10020002: NTGI STRUCTURED	30.6200 30.6200	66,568.95 66,568.95	243,337.14 243,337.14	0.00	176,768.19 176,768.19
375.000 MASTECH HOLDINGS INC 57633B100 KR3F10020002: NTGI STRUCTURED	10.1000 10.1000	1,070.50 1,070.50	3,787.50 3,787.50	0.00	2,717.00 2,717.00
460.000 MASTECH HOLDINGS INC 57633B100 KR2F10020002: NTGI STRUCTURED	10.1000 10.1000	4,874.62 4,874.62	4,646.00 4,646.00	0.00	-228.62 -228.62
76,573.000 MASTERCARD INC 57636Q104 KR2F19020002: S&P 500 INDEX	73.9200 73.9200	2,317,282.52 2,317,282.52	5,660,276.16 5,660,276.16	0.04	3,342,993.64 3,342,993.64
34,802.000 MASTERCARD INC 57636Q104 KR3F19020002: S&P 500 INDEX	73.9200 73.9200	1,174,110.75 1,174,110.75	2,572,563.84 2,572,563.84	0.02	1,398,453.09 1,398,453.09
5,399.000 MATADOR RESOURCES CO 576485205 KR2F10020002: NTGI STRUCTURED	25.8500 25.8500	145,669.30 145,669.30	139,564.15 139,564.15	0.00	-6,105.15 -6,105.15
4,683.000 MATADOR RESOURCES CO 576485205 KR3F10020002: NTGI STRUCTURED	25.8500 25.8500	124,623.68 124,623.68	121,055.55 121,055.55	0.00	-3,568.13 -3,568.13
2,100.000 MATERION CORP 576690101 KR3F10020002: NTGI STRUCTURED	30.6700 30.6700	68,451.36 68,451.36	64,407.00 64,407.00	0.00	-4,044.36 -4,044.36
4,489.000 MATERION CORP 576690101 KR2F10020002: NTGI STRUCTURED	30.6700 30.6700	103,286.36 103,286.36	137,677.63 137,677.63	0.00	34,391.27 34,391.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 MATRIX SERVICE CO 576853105 KR3F10020002: NTGI STRUCTURED	24.1200 24.1200	14,388.00 14,388.00	28,944.00 28,944.00	0.00	14,556.00 14,556.00
3,168.000 MATRIX SERVICE CO 576853105 KR2F10020002: NTGI STRUCTURED	24.1200 24.1200	9,070.03 9,070.03	76,412.16 76,412.16	0.00	67,342.13 67,342.13
3,557.000 MATSON INC 57686G105 KR2F10020002: NTGI STRUCTURED	25.0300 25.0300	90,846.63 90,846.63	89,031.71 89,031.71	0.00	-1,814.92 -1,814.92
1,700.000 MATSON INC 57686G105 KR3F10020002: NTGI STRUCTURED	25.0300 25.0300	43,418.41 43,418.41	42,551.00 42,551.00	0.00	-867.41 -867.41
26,283.000 MATTEL INC 577081102 KR2F19020002: S&P 500 INDEX	30.6500 30.6500	728,760.25 728,760.25	805,573.95 805,573.95	0.01	76,813.70 76,813.70
11,946.000 MATTEL INC 577081102 KR3F19020002: S&P 500 INDEX	30.6500 30.6500	249,619.93 249,619.93	366,144.90 366,144.90	0.00	116,524.97 116,524.97
1,155.000 MATTERSIGHT CORP 577097108 KR2F10020002: NTGI STRUCTURED	5.4100 5.4100	117,491.81 117,491.81	6,248.55 6,248.55	0.00	-111,243.26 -111,243.26
400.000 MATTERSIGHT CORP 577097108 KR3F10020002: NTGI STRUCTURED	5.4100 5.4100	2,292.00 2,292.00	2,164.00 2,164.00	0.00	-128.00 -128.00
4,382.000 MATTHEWS INTERNATIONAL CORP 577128101 KR2F10020002: NTGI STRUCTURED	43.8900 43.8900	84,893.52 84,893.52	192,325.98 192,325.98	0.00	107,432.46 107,432.46
2,085.000 MATTHEWS INTERNATIONAL CORP 577128101 KR3F10020002: NTGI STRUCTURED	43.8900 43.8900	78,128.91 78,128.91	91,510.65 91,510.65	0.00	13,381.74 13,381.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 MATTSON TECHNOLOGY INC 577223100 KR3F10020002: NTGI STRUCTURED	2.4700 2.4700	3,150.00 3,150.00	4,446.00 4,446.00	0.00	1,296.00 1,296.00
4,751.000 MATTSON TECHNOLOGY INC 577223100 KR2F10020002: NTGI STRUCTURED	2.4700 2.4700	41,168.10 41,168.10	11,734.97 11,734.97	0.00	-29,433.13 -29,433.13
281.000 MAUI LAND & PINEAPPLE CO INC 577345101 KR2F10020002: NTGI STRUCTURED	5.7000 5.7000	1,037.39 1,037.39	1,601.70 1,601.70	0.00	564.31 564.31
100.000 MAUI LAND & PINEAPPLE CO INC 577345101 KR3F10020002: NTGI STRUCTURED	5.7000 5.7000	464.00 464.00	570.00 570.00	0.00	106.00 106.00
200.000 MAXCO INC 577723109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,100.000 MAXCO INC 577723109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	13,537.61 13,537.61	0.00 0.00	0.00	-13,537.61 -13,537.61
94.000 MAXUS TECHNOLOGY CORP 57774U107 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	50,719.00 50,719.00	0.00 0.00	0.00	-50,719.00 -50,719.00
500.000 MAXWELL TECHNOLOGIES INC 577767106 KR3F10020002: NTGI STRUCTURED	8.7200 8.7200	7,255.00 7,255.00	4,360.00 4,360.00	0.00	-2,895.00 -2,895.00
3,050.000 MAXWELL TECHNOLOGIES INC 577767106 KR2F10020002: NTGI STRUCTURED	8.7200 8.7200	60,933.82 60,933.82	26,596.00 26,596.00	0.00	-34,337.82 -34,337.82
4,108.000 MAXIMUS INC 577933104 KR3F10020002: NTGI STRUCTURED	40.1300 40.1300	112,724.99 112,724.99	164,854.04 164,854.04	0.00	52,129.05 52,129.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,464.000 MAXIMUS INC 577933104 KR2F10020002: NTGI STRUCTURED	40.1300 40.1300	172,708.44 172,708.44	339,660.32 339,660.32	0.00	166,951.88 166,951.88
853.000 MBT FINANCIAL CORP 578877102 KR3F10020002: NTGI STRUCTURED	4.8100 4.8100	1,353.25 1,353.25	4,102.93 4,102.93	0.00	2,749.68 2,749.68
2,053.000 MBT FINANCIAL CORP 578877102 KR2F10020002: NTGI STRUCTURED	4.8100 4.8100	21,162.54 21,162.54	9,874.93 9,874.93	0.00	-11,287.61 -11,287.61
7,080.000 MCCLATCHY CO/THE 579489105 KR2F10020002: NTGI STRUCTURED	3.3600 3.3600	143,396.14 143,396.14	23,788.80 23,788.80	0.00	-119,607.34 -119,607.34
2,700.000 MCCLATCHY CO/THE 579489105 KR3F10020002: NTGI STRUCTURED	3.3600 3.3600	6,615.00 6,615.00	9,072.00 9,072.00	0.00	2,457.00 2,457.00
10,099.000 MCCORMICK & CO INC/MD 579780206 KR2F19020002: S&P 500 INDEX	66.9000 66.9000	289,109.19 289,109.19	675,623.10 675,623.10	0.00	386,513.91 386,513.91
4,590.000 MCCORMICK & CO INC/MD 579780206 KR3F19020002: S&P 500 INDEX	66.9000 66.9000	158,069.89 158,069.89	307,071.00 307,071.00	0.00	149,001.11 149,001.11
28,200.000 MCDERMOTT INTERNATIONAL INC 580037109 KR2F10020002: NTGI STRUCTURED	5.7200 5.7200	210,919.08 210,919.08	161,304.00 161,304.00	0.00	-49,615.08 -49,615.08
13,500.000 MCDERMOTT INTERNATIONAL INC 580037109 KR3F10020002: NTGI STRUCTURED	5.7200 5.7200	101,365.08 101,365.08	77,220.00 77,220.00	0.00	-24,145.08 -24,145.08
7,700.000 MCDONALD'S CORP 580135101 KR3F10080002: WESTWOOD MGMT	94.8100 94.8100	728,729.01 728,729.01	730,037.00 730,037.00	0.00	1,307.99 1,307.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,720.000 MCDONALD'S CORP 580135101 KR3F19020002: S&P 500 INDEX	94.8100 94.8100	1,742,889.80 1,742,889.80	3,291,803.20 3,291,803.20	0.02	1,548,913.40 1,548,913.40
76,391.000 MCDONALD'S CORP 580135101 KR2F19020002: S&P 500 INDEX	94.8100 94.8100	2,200,799.25 2,200,799.25	7,242,630.71 7,242,630.71	0.05	5,041,831.46 5,041,831.46
21,200.000 MCDONALD'S CORP 580135101 KR2F10080002: WESTWOOD MGMT	94.8100 94.8100	2,000,523.14 2,000,523.14	2,009,972.00 2,009,972.00	0.01	9,448.86 9,448.86
18,210.000 MCEWEN MINING INC 58039P107 KR3F10020002: NTGI STRUCTURED	1.9600 1.9600	45,882.96 45,882.96	35,691.60 35,691.60	0.00	-10,191.36 -10,191.36
38,875.000 MCEWEN MINING INC 58039P107 KR2F10020002: NTGI STRUCTURED	1.9600 1.9600	96,743.57 96,743.57	76,195.00 76,195.00	0.00	-20,548.57 -20,548.57
1,600.000 MCGRATH RENTCORP 580589109 KR3F10020002: NTGI STRUCTURED	34.2000 34.2000	43,174.67 43,174.67	54,720.00 54,720.00	0.00	11,545.33 11,545.33
3,262.000 MCGRATH RENTCORP 580589109 KR2F10020002: NTGI STRUCTURED	34.2000 34.2000	34,956.08 34,956.08	111,560.40 111,560.40	0.00	76,604.32 76,604.32
21,075.000 MCGRAW HILL FINANCIAL INC 580645109 KR2F19020002: S&P 500 INDEX	84.4500 84.4500	920,146.24 920,146.24	1,779,783.75 1,779,783.75	0.01	859,637.51 859,637.51
3,800.000 MCGRAW HILL FINANCIAL INC 580645109 KR2F10090002: INVESCO	84.4500 84.4500	180,357.50 180,357.50	320,910.00 320,910.00	0.00	140,552.50 140,552.50
9,579.000 MCGRAW HILL FINANCIAL INC 580645109 KR3F19020002: S&P 500 INDEX	84.4500 84.4500	424,005.29 424,005.29	808,946.55 808,946.55	0.01	384,941.26 384,941.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,018.000 MCKESSON CORP 58155Q103 KR2F19020002: S&P 500 INDEX	194.6700	1,183,419.18	3,507,564.06	0.02	2,324,144.88
8,189.000 MCKESSON CORP 58155Q103 KR3F19020002: S&P 500 INDEX	194.6700	491,582.15	1,594,152.63	0.01	1,102,570.48
1,102.000 MCRAE INDUSTRIES INC 582757209 KR2F10020002: NTGI STRUCTURED	27.5000	5,796.58	30,305.00	0.00	24,508.42
15,728.000 MEAD JOHNSON NUTRITION CO 582839106 KR2F19020002: S&P 500 INDEX	96.2200	1,053,312.02	1,513,348.16	0.01	460,036.14
7,148.000 MEAD JOHNSON NUTRITION CO 582839106 KR3F19020002: S&P 500 INDEX	96.2200	497,908.80	687,780.56	0.00	189,871.76
15,865.000 MEADOWBROOK INSURANCE GROUP IN 58319P108 KR2F10020002: NTGI STRUCTURED	5.8500	113,029.77	92,810.25	0.00	-20,219.52
7,700.000 MEADOWBROOK INSURANCE GROUP IN 58319P108 KR3F10020002: NTGI STRUCTURED	5.8500	73,874.86	45,045.00	0.00	-28,829.86
9,900.000 MEADWESTVACO CORP 583334107 KR3F10080002: WESTWOOD MGMT	40.9400	381,334.72	405,306.00	0.00	23,971.28
5,957.000 MEADWESTVACO CORP 583334107 KR3F19020002: S&P 500 INDEX	40.9400	148,104.99	243,879.58	0.00	95,774.59
13,107.000 MEADWESTVACO CORP 583334107 KR2F19020002: S&P 500 INDEX	40.9400	383,741.24	536,600.58	0.00	152,859.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,800.000 MEADWESTVACO CORP 583334107 KR2F10080002: WESTWOOD MGMT	40.9400 40.9400	955,422.48 955,422.48	1,015,312.00 1,015,312.00	0.01	59,889.52 59,889.52
1,000.000 MEASUREMENT SPECIALTIES INC 583421102 KR3F10020002: NTGI STRUCTURED	85.6100 85.6100	32,084.55 32,084.55	85,610.00 85,610.00	0.00	53,525.45 53,525.45
1,968.000 MEASUREMENT SPECIALTIES INC 583421102 KR2F10020002: NTGI STRUCTURED	85.6100 85.6100	39,597.09 39,597.09	168,480.48 168,480.48	0.00	128,883.39 128,883.39
100.000 MECHANICAL TECHNOLOGY INC 583538202 KR3F10020002: NTGI STRUCTURED	1.1300 1.1300	43.50 43.50	113.00 113.00	0.00	69.50 69.50
731.000 MECHANICAL TECHNOLOGY INC 583538202 KR2F10020002: NTGI STRUCTURED	1.1300 1.1300	59,308.35 59,308.35	826.03 826.03	0.00	-58,482.32 -58,482.32
271.000 MECKLERMEDIA CORP 58400W103 KR3F10020002: NTGI STRUCTURED	0.8501 0.8501	2,428.15 2,428.15	230.38 230.38	0.00	-2,197.77 -2,197.77
699.000 MECKLERMEDIA CORP 58400W103 KR2F10020002: NTGI STRUCTURED	0.8501 0.8501	23,639.59 23,639.59	594.22 594.22	0.00	-23,045.37 -23,045.37
7,287.000 MEDASSETS INC 584045108 KR2F10020002: NTGI STRUCTURED	20.7200 20.7200	141,716.15 141,716.15	150,986.64 150,986.64	0.00	9,270.49 9,270.49
3,400.000 MEDASSETS INC 584045108 KR3F10020002: NTGI STRUCTURED	20.7200 20.7200	63,768.40 63,768.40	70,448.00 70,448.00	0.00	6,679.60 6,679.60
700.000 MEDCATH CORP 58404W109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,894.000 MEDCATH CORP 58404W109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,785.71 1,785.71	0.00 0.00	0.00	-1,785.71 -1,785.71
2,450.000 MEDIA GENERAL INC 584404107 KR2F10020002: NTGI STRUCTURED	13.1100 13.1100	155,128.18 155,128.18	32,119.50 32,119.50	0.00	-123,008.68 -123,008.68
1,000.000 MEDIA GENERAL INC 584404107 KR3F10020002: NTGI STRUCTURED	13.1100 13.1100	3,950.00 3,950.00	13,110.00 13,110.00	0.00	9,160.00 9,160.00
1,200.000 MEDICAL ACTION INDUSTRIES INC 58449L100 KR3F10020002: NTGI STRUCTURED	13.7800 13.7800	9,972.00 9,972.00	16,536.00 16,536.00	0.00	6,564.00 6,564.00
3,365.000 MEDICAL ACTION INDUSTRIES INC 58449L100 KR2F10020002: NTGI STRUCTURED	13.7800 13.7800	20,417.95 20,417.95	46,369.70 46,369.70	0.00	25,951.75 25,951.75
6,387.000 MEDICAL STAFFING NETWORK HOLDI 58463F104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	64,310.70 64,310.70	0.00 0.00	0.00	-64,310.70 -64,310.70
9,900.000 MEDICAL PROPERTIES TRUST INC 58463J304 KR3F10020002: NTGI STRUCTURED	12.2600 12.2600	104,964.17 104,964.17	121,374.00 121,374.00	0.00	16,409.83 16,409.83
17,568.000 MEDICAL PROPERTIES TRUST INC 58463J304 KR2F10020002: NTGI STRUCTURED	12.2600 12.2600	161,877.44 161,877.44	215,383.68 215,383.68	0.00	53,506.24 53,506.24
6,549.000 MEDICINES CO/THE 584688105 KR2F10020002: NTGI STRUCTURED	22.3200 22.3200	135,540.01 135,540.01	146,173.68 146,173.68	0.00	10,633.67 10,633.67
3,200.000 MEDICINES CO/THE 584688105 KR3F10020002: NTGI STRUCTURED	22.3200 22.3200	58,414.79 58,414.79	71,424.00 71,424.00	0.00	13,009.21 13,009.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,454.000 MEDIDATA SOLUTIONS INC 58471A105 KR3F10020002: NTGI STRUCTURED	44.2900 44.2900	114,004.60 114,004.60	152,977.66 152,977.66	0.00	38,973.06 38,973.06
7,178.000 MEDIDATA SOLUTIONS INC 58471A105 KR2F10020002: NTGI STRUCTURED	44.2900 44.2900	220,710.03 220,710.03	317,913.62 317,913.62	0.00	97,203.59 97,203.59
7,276.000 MEDIS TECHNOLOGIES LTD 58500P107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,655.83 68,655.83	0.00 0.00	0.00	-68,655.83 -68,655.83
500.000 MEDIS TECHNOLOGIES LTD 58500P107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	5.50 5.50	0.00 0.00	0.00	-5.50 -5.50
26,800.000 MEDNAX INC 58502B106 KR2F10030002: SYSTEMATIC	54.8200 54.8200	1,705,502.29 1,705,502.29	1,469,176.00 1,469,176.00	0.01	-236,326.29 -236,326.29
10,375.000 MEDNAX INC 58502B106 KR3F10030002: SYSTEMATIC	54.8200 54.8200	659,535.71 659,535.71	568,757.50 568,757.50	0.00	-90,778.21 -90,778.21
76,203.000 MEDTRONIC INC 585055106 KR2F19020002: S&P 500 INDEX	61.9500 61.9500	3,230,300.40 3,230,300.40	4,720,775.85 4,720,775.85	0.03	1,490,475.45 1,490,475.45
34,634.000 MEDTRONIC INC 585055106 KR3F19020002: S&P 500 INDEX	61.9500 61.9500	1,321,283.48 1,321,283.48	2,145,576.30 2,145,576.30	0.01	824,292.82 824,292.82
87.000 MEETME INC 585141104 KR2F10020002: NTGI STRUCTURED	1.9700 1.9700	19,470.06 19,470.06	171.39 171.39	0.00	-19,298.67 -19,298.67
14,964.000 MEMORIAL PRODUCTION PARTNERS L 586048100 KR2F10070002: RIVER ROAD	22.0000 22.0000	282,979.29 282,979.29	329,208.00 329,208.00	0.00	46,228.71 46,228.71

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5,365.000 MEMORIAL PRODUCTION PARTNERS L 586048100 KR3F10070002: RIVER ROAD	22.0000 22.0000	102,673.20 102,673.20	118,030.00 118,030.00	0.00	15,356.80 15,356.80
6,299.000 MEN'S WEARHOUSE INC/THE 587118100 KR2F10020002: NTGI STRUCTURED	47.2200 47.2200	197,774.51 197,774.51	297,438.78 297,438.78	0.00	99,664.27 99,664.27
3,000.000 MEN'S WEARHOUSE INC/THE 587118100 KR3F10020002: NTGI STRUCTURED	47.2200 47.2200	98,360.55 98,360.55	141,660.00 141,660.00	0.00	43,299.45 43,299.45
5,500.000 MENTOR GRAPHICS CORP 587200106 KR3F10020002: NTGI STRUCTURED	20.4950 20.4950	82,224.85 82,224.85	112,722.50 112,722.50	0.00	30,497.65 30,497.65
11,938.000 MENTOR GRAPHICS CORP 587200106 KR2F10020002: NTGI STRUCTURED	20.4950 20.4950	192,179.83 192,179.83	244,669.31 244,669.31	0.00	52,489.48 52,489.48
8,500.000 MERCADOLIBRE INC 58733R102 KR3F20060002: FRANKIN TEMPLETON	108.6500 108.6500	771,970.00 771,970.00	923,525.00 923,525.00	0.01	151,555.00 151,555.00
25,000.000 MERCADOLIBRE INC 58733R102 KR2F20060002: FRANKIN TEMPLETON	108.6500 108.6500	2,270,500.00 2,270,500.00	2,716,250.00 2,716,250.00	0.02	445,750.00 445,750.00
200.000 MERCANTILE BANK CORP 587376104 KR3F10020002: NTGI STRUCTURED	19.0500 19.0500	1,610.00 1,610.00	3,810.00 3,810.00	0.00	2,200.00 2,200.00
759.000 MERCANTILE BANK CORP 587376104 KR2F10020002: NTGI STRUCTURED	19.0500 19.0500	16,430.40 16,430.40	14,458.95 14,458.95	0.00	-1,971.45 -1,971.45
400.000 MERCHANTS BANCSHARES INC 588448100 KR3F10020002: NTGI STRUCTURED	28.1900 28.1900	10,060.00 10,060.00	11,276.00 11,276.00	0.00	1,216.00 1,216.00

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1,197.000 MERCHANTS BANCSHARES INC 588448100 KR2F10020002: NTGI STRUCTURED	28.1900 28.1900	19,598.30 19,598.30	33,743.43 33,743.43	0.00	14,145.13 14,145.13
101,996.000 MERCK & CO INC 58933Y105 KR3F19020002: S&P 500 INDEX	59.2800 59.2800	4,171,748.50 4,171,748.50	6,046,322.88 6,046,322.88	0.04	1,874,574.38 1,874,574.38
224,415.000 MERCK & CO INC 58933Y105 KR2F19020002: S&P 500 INDEX	59.2800 59.2800	5,488,155.19 5,488,155.19	13,303,321.20 13,303,321.20	0.09	7,815,166.01 7,815,166.01
42,800.000 MERCK & CO INC 58933Y105 KR2F10090002: INVESCO	59.2800 59.2800	2,468,216.99 2,468,216.99	2,537,184.00 2,537,184.00	0.02	68,967.01 68,967.01
2,700.000 MERCURY SYSTEMS INC 589378108 KR2F10020002: NTGI STRUCTURED	11.0100 11.0100	39,519.34 39,519.34	29,727.00 29,727.00	0.00	-9,792.34 -9,792.34
1,000.000 MERCURY SYSTEMS INC 589378108 KR3F10020002: NTGI STRUCTURED	11.0100 11.0100	17,960.00 17,960.00	11,010.00 11,010.00	0.00	-6,950.00 -6,950.00
1,859.000 MERCURY GENERAL CORP 589400100 KR2F10020002: NTGI STRUCTURED	48.8100 48.8100	86,932.96 86,932.96	90,737.79 90,737.79	0.00	3,804.83 3,804.83
8,200.000 MEREDITH CORP 589433101 KR3F10080002: WESTWOOD MGMT	42.8000 42.8000	393,197.37 393,197.37	350,960.00 350,960.00	0.00	-42,237.37 -42,237.37
4,091.000 MEREDITH CORP 589433101 KR2F10020002: NTGI STRUCTURED	42.8000 42.8000	140,796.58 140,796.58	175,094.80 175,094.80	0.00	34,298.22 34,298.22
22,800.000 MEREDITH CORP 589433101 KR2F10080002: WESTWOOD MGMT	42.8000 42.8000	1,093,142.51 1,093,142.51	975,840.00 975,840.00	0.01	-117,302.51 -117,302.51

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1,500.000 MEREDITH CORP 589433101 KR3F10020002: NTGI STRUCTURED	42.8000 42.8000	44,055.44 44,055.44	64,200.00 64,200.00	0.00	20,144.56 20,144.56
500.000 MERGE HEALTHCARE INC 589499102 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	2,490.00 2,490.00	1,100.00 1,100.00	0.00	-1,390.00 -1,390.00
1,062.000 MERGE HEALTHCARE INC 589499102 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	9,608.57 9,608.57	2,336.40 2,336.40	0.00	-7,272.17 -7,272.17
5,632.000 MERIDIAN BIOSCIENCE INC 589584101 KR2F10020002: NTGI STRUCTURED	17.6900 17.6900	64,834.38 64,834.38	99,630.08 99,630.08	0.00	34,795.70 34,795.70
2,800.000 MERIDIAN BIOSCIENCE INC 589584101 KR3F10020002: NTGI STRUCTURED	17.6900 17.6900	65,960.77 65,960.77	49,532.00 49,532.00	0.00	-16,428.77 -16,428.77
4,250.000 MERIT MEDICAL SYSTEMS INC 589889104 KR2F10020002: NTGI STRUCTURED	11.8800 11.8800	20,682.61 20,682.61	50,490.00 50,490.00	0.00	29,807.39 29,807.39
1,600.000 MERIT MEDICAL SYSTEMS INC 589889104 KR3F10020002: NTGI STRUCTURED	11.8800 11.8800	29,488.00 29,488.00	19,008.00 19,008.00	0.00	-10,480.00 -10,480.00
2,100.000 MERITAGE HOMES CORP 59001A102 KR3F10020002: NTGI STRUCTURED	35.5000 35.5000	82,336.32 82,336.32	74,550.00 74,550.00	0.00	-7,786.32 -7,786.32
4,275.000 MERITAGE HOMES CORP 59001A102 KR2F10020002: NTGI STRUCTURED	35.5000 35.5000	191,274.45 191,274.45	151,762.50 151,762.50	0.00	-39,511.95 -39,511.95
2,200.000 MERITOR INC 59001K100 KR3F10020002: NTGI STRUCTURED	10.8500 10.8500	31,636.00 31,636.00	23,870.00 23,870.00	0.00	-7,766.00 -7,766.00

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5,749.000 MERITOR INC 59001K100 KR2F10020002: NTGI STRUCTURED	10.8500 10.8500	89,020.95 89,020.95	62,376.65 62,376.65	0.00	-26,644.30 -26,644.30
4,014.000 MERRIMACK PHARMACEUTICALS INC 590328100 KR3F10020002: NTGI STRUCTURED	8.7800 8.7800	28,213.66 28,213.66	35,242.92 35,242.92	0.00	7,029.26 7,029.26
11,724.000 MERRIMACK PHARMACEUTICALS INC 590328100 KR2F10020002: NTGI STRUCTURED	8.7800 8.7800	83,073.48 83,073.48	102,936.72 102,936.72	0.00	19,863.24 19,863.24
29,700.000 MESA AIR GROUP INC 590479101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	240,937.25 240,937.25	0.00 0.00	0.00	-240,937.25 -240,937.25
2,231.000 MESTEK INC 590829305 KR2F10020002: NTGI STRUCTURED	19.2600 19.2600	23,230.87 23,230.87	42,969.06 42,969.06	0.00	19,738.19 19,738.19
3,424.000 META FINANCIAL GROUP INC 59100U108 KR2F10020002: NTGI STRUCTURED	35.2600 35.2600	53,663.72 53,663.72	120,730.24 120,730.24	0.00	67,066.52 67,066.52
900.000 META FINANCIAL GROUP INC 59100U108 KR3F10020002: NTGI STRUCTURED	35.2600 35.2600	13,545.00 13,545.00	31,734.00 31,734.00	0.00	18,189.00 18,189.00
1,338.000 METABOLIX INC 591018809 KR2F10020002: NTGI STRUCTURED	0.9100 0.9100	29,390.42 29,390.42	1,217.58 1,217.58	0.00	-28,172.84 -28,172.84
600.000 METABOLIX INC 591018809 KR3F10020002: NTGI STRUCTURED	0.9100 0.9100	4,392.00 4,392.00	546.00 546.00	0.00	-3,846.00 -3,846.00
3,637.000 METALICO INC 591176102 KR2F10020002: NTGI STRUCTURED	1.1000 1.1000	49,682.39 49,682.39	4,000.70 4,000.70	0.00	-45,681.69 -45,681.69

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1,400.000 METALICO INC 591176102 KR3F10020002: NTGI STRUCTURED	1.1000 1.1000	8,008.00 8,008.00	1,540.00 1,540.00	0.00	-6,468.00 -6,468.00
17,800.000 METAWAVE COMMNS CORP OC-COM 591409107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,031.00 47,031.00	0.00 0.00	0.00	-47,031.00 -47,031.00
1,800.000 METHODE ELECTRONICS INC 591520200 KR3F10020002: NTGI STRUCTURED	36.8700 36.8700	18,576.00 18,576.00	66,366.00 66,366.00	0.00	47,790.00 47,790.00
4,855.000 METHODE ELECTRONICS INC 591520200 KR2F10020002: NTGI STRUCTURED	36.8700 36.8700	22,535.21 22,535.21	179,003.85 179,003.85	0.00	156,468.64 156,468.64
39,600.000 METLIFE INC 59156R108 KR2F10090002: INVESCO	53.7200 53.7200	1,879,790.52 1,879,790.52	2,127,312.00 2,127,312.00	0.01	247,521.48 247,521.48
87,500.000 METLIFE INC 59156R108 KR2F19020002: S&P 500 INDEX	53.7200 53.7200	3,285,818.38 3,285,818.38	4,700,500.00 4,700,500.00	0.03	1,414,681.62 1,414,681.62
39,769.000 METLIFE INC 59156R108 KR3F19020002: S&P 500 INDEX	53.7200 53.7200	1,285,290.18 1,285,290.18	2,136,390.68 2,136,390.68	0.01	851,100.50 851,100.50
2,537.000 METRO BANCORP INC 59161R101 KR2F10020002: NTGI STRUCTURED	24.2500 24.2500	45,025.78 45,025.78	61,522.25 61,522.25	0.00	16,496.47 16,496.47
900.000 METRO BANCORP INC 59161R101 KR3F10020002: NTGI STRUCTURED	24.2500 24.2500	9,792.00 9,792.00	21,825.00 21,825.00	0.00	12,033.00 12,033.00
4,277.000 METRO ONE TELECOMMUNICATIONS 59163F204 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	92,734.68 92,734.68	42.77 42.77	0.00	-92,691.91 -92,691.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 METRO ONE TELECOMMUNICATIONS 59163F204 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	11.94 11.94	3.00 3.00	0.00	-8.94 -8.94
100.000 MEXCO ENERGY CORP 592770101 KR3F10020002: NTGI STRUCTURED	6.9200 6.9200	625.50 625.50	692.00 692.00	0.00	66.50 66.50
19.000 MEXCO ENERGY CORP 592770101 KR2F10020002: NTGI STRUCTURED	6.9200 6.9200	591.25 591.25	131.48 131.48	0.00	-459.77 -459.77
7,147.000 MICREL INC 594793101 KR2F10020002: NTGI STRUCTURED	12.0300 12.0300	70,408.97 70,408.97	85,978.41 85,978.41	0.00	15,569.44 15,569.44
3,600.000 MICREL INC 594793101 KR3F10020002: NTGI STRUCTURED	12.0300 12.0300	38,295.90 38,295.90	43,308.00 43,308.00	0.00	5,012.10 5,012.10
10,388.000 MICRO COMPONENT TECHNOLOGY INC 59479Q100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	40,234.68 40,234.68	0.00 0.00	0.00	-40,234.68 -40,234.68
24,275.000 MICROSOFT CORP 594918104 KR2F10070002: RIVER ROAD	46.3600 46.3600	786,922.79 786,922.79	1,125,389.00 1,125,389.00	0.01	338,466.21 338,466.21
67,970.000 MICROSOFT CORP 594918104 KR2F10060002: WESTFIELD CAPITAL	46.3600 46.3600	3,141,691.28 3,141,691.28	3,151,089.20 3,151,089.20	0.02	9,397.92 9,397.92
22,800.000 MICROSOFT CORP 594918104 KR2F10090002: INVESCO	46.3600 46.3600	810,722.19 810,722.19	1,057,008.00 1,057,008.00	0.01	246,285.81 246,285.81
641,033.000 MICROSOFT CORP 594918104 KR2F19020002: S&P 500 INDEX	46.3600 46.3600	11,738,682.11 11,738,682.11	29,718,289.88 29,718,289.88	0.19	17,979,607.77 17,979,607.77

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8,798.000 MICROSOFT CORP 594918104 KR3F10070002: RIVER ROAD	46.3600 46.3600	289,225.78 289,225.78	407,875.28 407,875.28	0.00	118,649.50 118,649.50
26,150.000 MICROSOFT CORP 594918104 KR3F10060002: WESTFIELD CAPITAL	46.3600 46.3600	1,208,936.60 1,208,936.60	1,212,314.00 1,212,314.00	0.01	3,377.40 3,377.40
291,349.000 MICROSOFT CORP 594918104 KR3F19020002: S&P 500 INDEX	46.3600 46.3600	8,084,025.90 8,084,025.90	13,506,939.64 13,506,939.64	0.09	5,422,913.74 5,422,913.74
163.000 MICROVISION INC 594960304 KR2F10020002: NTGI STRUCTURED	1.9400 1.9400	19,058.97 19,058.97	316.22 316.22	0.00	-18,742.75 -18,742.75
88.000 MICROVISION INC 594960304 KR3F10020002: NTGI STRUCTURED	1.9400 1.9400	819.00 819.00	170.72 170.72	0.00	-648.28 -648.28
577.000 MICROSTRATEGY INC 594972408 KR3F10020002: NTGI STRUCTURED	130.8400 130.8400	81,529.77 81,529.77	75,494.68 75,494.68	0.00	-6,035.09 -6,035.09
1,045.000 MICROSTRATEGY INC 594972408 KR2F10020002: NTGI STRUCTURED	130.8400 130.8400	86,638.06 86,638.06	136,727.80 136,727.80	0.00	50,089.74 50,089.74
15,591.000 MICROCHIP TECHNOLOGY INC 595017104 KR2F19020002: S&P 500 INDEX	47.2300 47.2300	546,745.72 546,745.72	736,362.93 736,362.93	0.00	189,617.21 189,617.21
7,086.000 MICROCHIP TECHNOLOGY INC 595017104 KR3F19020002: S&P 500 INDEX	47.2300 47.2300	225,520.47 225,520.47	334,671.78 334,671.78	0.00	109,151.31 109,151.31
1,100.000 MICROFINANCIAL INC 595072109 KR3F10020002: NTGI STRUCTURED	8.0600 8.0600	6,116.00 6,116.00	8,866.00 8,866.00	0.00	2,750.00 2,750.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,950.000 MICROFINANCIAL INC 595072109 KR2F10020002: NTGI STRUCTURED	8.0600 8.0600	31,757.56 31,757.56	23,777.00 23,777.00	0.00	-7,980.56 -7,980.56
37,863.000 MICRON TECHNOLOGY INC 595112103 KR3F19020002: S&P 500 INDEX	34.2600 34.2600	459,656.00 459,656.00	1,297,186.38 1,297,186.38	0.01	837,530.38 837,530.38
83,306.000 MICRON TECHNOLOGY INC 595112103 KR2F19020002: S&P 500 INDEX	34.2600 34.2600	726,866.94 726,866.94	2,854,063.56 2,854,063.56	0.02	2,127,196.62 2,127,196.62
13,950.000 MICRON TECHNOLOGY INC 595112103 KR3F10030002: SYSTEMATIC	34.2600 34.2600	148,912.74 148,912.74	477,927.00 477,927.00	0.00	329,014.26 329,014.26
36,175.000 MICRON TECHNOLOGY INC 595112103 KR2F10030002: SYSTEMATIC	34.2600 34.2600	379,164.84 379,164.84	1,239,355.50 1,239,355.50	0.01	860,190.66 860,190.66
5,200.000 MICROSEMI CORP 595137100 KR3F10020002: NTGI STRUCTURED	25.4100 25.4100	112,978.48 112,978.48	132,132.00 132,132.00	0.00	19,153.52 19,153.52
11,170.000 MICROSEMI CORP 595137100 KR2F10020002: NTGI STRUCTURED	25.4100 25.4100	148,771.14 148,771.14	283,829.70 283,829.70	0.00	135,058.56 135,058.56
600.000 MICROWAVE FILTER CO INC 595176108 KR3F10020002: NTGI STRUCTURED	0.4500 0.4500	626.50 626.50	270.00 270.00	0.00	-356.50 -356.50
1,344.000 MICROWAVE FILTER CO INC 595176108 KR2F10020002: NTGI STRUCTURED	0.4500 0.4500	4,276.04 4,276.04	604.80 604.80	0.00	-3,671.24 -3,671.24
5,700.000 MIDDLEBY CORP 596278101 KR3F10020002: NTGI STRUCTURED	88.1300 88.1300	176,949.55 176,949.55	502,341.00 502,341.00	0.00	325,391.45 325,391.45

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11,364.000 MIDDLEBY CORP 596278101 KR2F10020002: NTGI STRUCTURED	88.1300 88.1300	41,004.76 41,004.76	1,001,509.32 1,001,509.32	0.01	960,504.56 960,504.56
4,712.000 MIDDLESEX WATER CO 596680108 KR2F10020002: NTGI STRUCTURED	19.6000 19.6000	82,037.66 82,037.66	92,355.20 92,355.20	0.00	10,317.54 10,317.54
2,600.000 MIDDLESEX WATER CO 596680108 KR3F10020002: NTGI STRUCTURED	19.6000 19.6000	49,322.00 49,322.00	50,960.00 50,960.00	0.00	1,638.00 1,638.00
200.000 MIDSOUTH BANCORP INC 598039105 KR3F10020002: NTGI STRUCTURED	18.7000 18.7000	2,638.00 2,638.00	3,740.00 3,740.00	0.00	1,102.00 1,102.00
421.000 MIDSOUTH BANCORP INC 598039105 KR2F10020002: NTGI STRUCTURED	18.7000 18.7000	8,513.31 8,513.31	7,872.70 7,872.70	0.00	-640.61 -640.61
3,868.000 HERMAN MILLER INC 600544100 KR2F10020002: NTGI STRUCTURED	29.8500 29.8500	113,473.26 113,473.26	115,459.80 115,459.80	0.00	1,986.54 1,986.54
2,000.000 HERMAN MILLER INC 600544100 KR3F10020002: NTGI STRUCTURED	29.8500 29.8500	44,140.45 44,140.45	59,700.00 59,700.00	0.00	15,559.55 15,559.55
1,911.000 MILLER INDUSTRIES INC/TN 600551204 KR2F10020002: NTGI STRUCTURED	16.9000 16.9000	27,952.02 27,952.02	32,295.90 32,295.90	0.00	4,343.88 4,343.88
700.000 MILLER INDUSTRIES INC/TN 600551204 KR3F10020002: NTGI STRUCTURED	16.9000 16.9000	12,208.00 12,208.00	11,830.00 11,830.00	0.00	-378.00 -378.00
2,344.000 MIMEDX GROUP INC 602496101 KR2F10020002: NTGI STRUCTURED	7.1300 7.1300	16,018.85 16,018.85	16,712.72 16,712.72	0.00	693.87 693.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,819.000 MIMEDX GROUP INC 602496101 KR3F10020002: NTGI STRUCTURED	7.1300 7.1300	12,589.83 12,589.83	12,969.47 12,969.47	0.00	379.64 379.64
5,012.000 MINERALS TECHNOLOGIES INC 603158106 KR2F10020002: NTGI STRUCTURED	61.7100 61.7100	115,919.62 115,919.62	309,290.52 309,290.52	0.00	193,370.90 193,370.90
2,500.000 MINERALS TECHNOLOGIES INC 603158106 KR3F10020002: NTGI STRUCTURED	61.7100 61.7100	81,604.92 81,604.92	154,275.00 154,275.00	0.00	72,670.08 72,670.08
12,500.000 MIRANT CORPORATION COM 604675991 KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
39,300.000 MIRANT CORPORATION COM 604675991 KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,137.000 MISONIX INC 604871103 KR2F10020002: NTGI STRUCTURED	12.0200 12.0200	8,530.51 8,530.51	13,666.74 13,666.74	0.00	5,136.23 5,136.23
700.000 MISONIX INC 604871103 KR3F10020002: NTGI STRUCTURED	12.0200 12.0200	1,690.50 1,690.50	8,414.00 8,414.00	0.00	6,723.50 6,723.50
25,140.000 MISSISSIPPI CHEM CORP NEW COM 605288208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	353,775.36 353,775.36	0.00 0.00	0.00	-353,775.36 -353,775.36
600.000 MITCHAM INDUSTRIES INC 606501104 KR3F10020002: NTGI STRUCTURED	11.0500 11.0500	10,242.00 10,242.00	6,630.00 6,630.00	0.00	-3,612.00 -3,612.00
1,875.000 MITCHAM INDUSTRIES INC 606501104 KR2F10020002: NTGI STRUCTURED	11.0500 11.0500	15,709.86 15,709.86	20,718.75 20,718.75	0.00	5,008.89 5,008.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,437.000 MITEK SYSTEMS INC 606710200 KR2F10020002: NTGI STRUCTURED	2.4100 2.4100	1,845.05 1,845.05	3,463.17 3,463.17	0.00	1,618.12 1,618.12
500.000 MITEK SYSTEMS INC 606710200 KR3F10020002: NTGI STRUCTURED	2.4100 2.4100	3,195.00 3,195.00	1,205.00 1,205.00	0.00	-1,990.00 -1,990.00
30,130.000 MOBILE TELESYSTEMS OJSC 607409109 ADR KR2F20020002: BOSTON CO NON-US VAL	14.9400 14.9400	594,749.90 594,749.90	450,142.20 450,142.20	0.00	-144,607.70 -144,607.70
11,660.000 MOBILE TELESYSTEMS OJSC 607409109 ADR KR3F20020002: BOSTON CO NON-US VAL	14.9400 14.9400	230,161.25 230,161.25	174,200.40 174,200.40	0.00	-55,960.85 -55,960.85
3,493.000 MOBILE MINI INC 60740F105 KR2F10020002: NTGI STRUCTURED	34.9700 34.9700	37,991.52 37,991.52	122,150.21 122,150.21	0.00	84,158.69 84,158.69
1,700.000 MOBILE MINI INC 60740F105 KR3F10020002: NTGI STRUCTURED	34.9700 34.9700	34,491.66 34,491.66	59,449.00 59,449.00	0.00	24,957.34 24,957.34
1,656.000 MOCON INC 607494101 KR2F10020002: NTGI STRUCTURED	14.9300 14.9300	13,226.86 13,226.86	24,724.08 24,724.08	0.00	11,497.22 11,497.22
600.000 MOCON INC 607494101 KR3F10020002: NTGI STRUCTURED	14.9300 14.9300	9,000.00 9,000.00	8,958.00 8,958.00	0.00	-42.00 -42.00
800.000 MODINE MANUFACTURING CO 607828100 KR3F10020002: NTGI STRUCTURED	11.8700 11.8700	11,960.00 11,960.00	9,496.00 9,496.00	0.00	-2,464.00 -2,464.00
2,100.000 MODINE MANUFACTURING CO 607828100 KR2F10020002: NTGI STRUCTURED	11.8700 11.8700	51,982.69 51,982.69	24,927.00 24,927.00	0.00	-27,055.69 -27,055.69

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7,700.000 MODUSLINK GLOBAL SOLUTIONS INC 60786L107 KR3F10020002: NTGI STRUCTURED	3.5700 3.5700	33,760.52 33,760.52	27,489.00 27,489.00	0.00	-6,271.52 -6,271.52
16,814.000 MODUSLINK GLOBAL SOLUTIONS INC 60786L107 KR2F10020002: NTGI STRUCTURED	3.5700 3.5700	137,928.78 137,928.78	60,025.98 60,025.98	0.00	-77,902.80 -77,902.80
2,189.000 MOHAWK INDUSTRIES INC 608190104 KR3F19020002: S&P 500 INDEX	134.8200 134.8200	309,355.12 309,355.12	295,120.98 295,120.98	0.00	-14,234.14 -14,234.14
17,000.000 MOHAWK INDUSTRIES INC 608190104 KR2F10080002: WESTWOOD MGMT	134.8200 134.8200	1,966,207.77 1,966,207.77	2,291,940.00 2,291,940.00	0.01	325,732.23 325,732.23
6,100.000 MOHAWK INDUSTRIES INC 608190104 KR3F10080002: WESTWOOD MGMT	134.8200 134.8200	713,943.90 713,943.90	822,402.00 822,402.00	0.01	108,458.10 108,458.10
4,816.000 MOHAWK INDUSTRIES INC 608190104 KR2F19020002: S&P 500 INDEX	134.8200 134.8200	680,838.07 680,838.07	649,293.12 649,293.12	0.00	-31,544.95 -31,544.95
3,910.000 MOLECULAR INSIGHT PHARMACEUTIC 60852M104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	28,961.42 28,961.42	0.00 0.00	0.00	-28,961.42 -28,961.42
1,700.000 MOLINA HEALTHCARE INC 60855R100 KR3F10020002: NTGI STRUCTURED	42.3000 42.3000	43,231.45 43,231.45	71,910.00 71,910.00	0.00	28,678.55 28,678.55
3,639.000 MOLINA HEALTHCARE INC 60855R100 KR2F10020002: NTGI STRUCTURED	42.3000 42.3000	90,767.83 90,767.83	153,929.70 153,929.70	0.00	63,161.87 63,161.87
8,696.000 MOLSON COORS BREWING CO 60871R209 KR2F10070002: RIVER ROAD	74.4400 74.4400	402,643.03 402,643.03	647,330.24 647,330.24	0.00	244,687.21 244,687.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,880.000 MOLSON COORS BREWING CO 60871R209 KR3F10030002: SYSTEMATIC	74.4400 74.4400	979,655.83 979,655.83	1,107,667.20 1,107,667.20	0.01	128,011.37 128,011.37
16,700.000 MOLSON COORS BREWING CO 60871R209 KR2F10090002: INVESCO	74.4400 74.4400	1,181,053.10 1,181,053.10	1,243,148.00 1,243,148.00	0.01	62,094.90 62,094.90
3,150.000 MOLSON COORS BREWING CO 60871R209 KR3F10070002: RIVER ROAD	74.4400 74.4400	148,379.40 148,379.40	234,486.00 234,486.00	0.00	86,106.60 86,106.60
5,629.000 MOLSON COORS BREWING CO 60871R209 KR3F19020002: S&P 500 INDEX	74.4400 74.4400	250,243.28 250,243.28	419,022.76 419,022.76	0.00	168,779.48 168,779.48
12,384.000 MOLSON COORS BREWING CO 60871R209 KR2F19020002: S&P 500 INDEX	74.4400 74.4400	552,612.12 552,612.12	921,864.96 921,864.96	0.01	369,252.84 369,252.84
38,415.000 MOLSON COORS BREWING CO 60871R209 KR2F10030002: SYSTEMATIC	74.4400 74.4400	2,524,422.89 2,524,422.89	2,859,612.60 2,859,612.60	0.02	335,189.71 335,189.71
6,274.000 MOMENTA PHARMACEUTICALS INC 60877T100 KR2F10020002: NTGI STRUCTURED	11.3400 11.3400	79,013.30 79,013.30	71,147.16 71,147.16	0.00	-7,866.14 -7,866.14
3,100.000 MOMENTA PHARMACEUTICALS INC 60877T100 KR3F10020002: NTGI STRUCTURED	11.3400 11.3400	55,461.21 55,461.21	35,154.00 35,154.00	0.00	-20,307.21 -20,307.21
2,143.000 MONARCH CASINO & RESORT INC 609027107 KR2F10020002: NTGI STRUCTURED	11.9100 11.9100	10,795.93 10,795.93	25,523.13 25,523.13	0.00	14,727.20 14,727.20
800.000 MONARCH CASINO & RESORT INC 609027107 KR3F10020002: NTGI STRUCTURED	11.9100 11.9100	7,528.00 7,528.00	9,528.00 9,528.00	0.00	2,000.00 2,000.00

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350.000 MONARCH SERVICES INC 609176102 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	1,006.25 1,006.25	3.85 3.85	0.00	-1,002.40 -1,002.40
131,156.000 MONDELEZ INTERNATIONAL INC 609207105 KR2F19020002: S&P 500 INDEX	34.2650 34.2650	2,657,198.67 2,657,198.67	4,494,060.34 4,494,060.34	0.03	1,836,861.67 1,836,861.67
59,610.000 MONDELEZ INTERNATIONAL INC 609207105 KR3F19020002: S&P 500 INDEX	34.2650 34.2650	950,912.42 950,912.42	2,042,536.65 2,042,536.65	0.01	1,091,624.23 1,091,624.23
112.000 MONEYGRAM INTERNATIONAL INC 60935Y208 KR3F10020002: NTGI STRUCTURED	12.5400 12.5400	3,064.32 3,064.32	1,404.48 1,404.48	0.00	-1,659.84 -1,659.84
155.000 MONEYGRAM INTERNATIONAL INC 60935Y208 KR2F10020002: NTGI STRUCTURED	12.5400 12.5400	30,134.16 30,134.16	1,943.70 1,943.70	0.00	-28,190.46 -28,190.46
600.000 MONMOUTH REAL ESTATE INVESTMEN 609720107 KR3F10020002: NTGI STRUCTURED	10.1200 10.1200	4,981.64 4,981.64	6,072.00 6,072.00	0.00	1,090.36 1,090.36
7,861.000 MONMOUTH REAL ESTATE INVESTMEN 609720107 KR2F10020002: NTGI STRUCTURED	10.1200 10.1200	64,205.93 64,205.93	79,553.32 79,553.32	0.00	15,347.39 15,347.39
2,100.000 MONOLITHIC POWER SYSTEMS INC 609839105 KR3F10020002: NTGI STRUCTURED	44.0500 44.0500	53,354.00 53,354.00	92,505.00 92,505.00	0.00	39,151.00 39,151.00
3,568.000 MONOLITHIC POWER SYSTEMS INC 609839105 KR2F10020002: NTGI STRUCTURED	44.0500 44.0500	45,249.21 45,249.21	157,170.40 157,170.40	0.00	111,921.19 111,921.19
3,542.000 MONOTYPE IMAGING HOLDINGS INC 61022P100 KR2F10020002: NTGI STRUCTURED	28.3200 28.3200	41,488.05 41,488.05	100,309.44 100,309.44	0.00	58,821.39 58,821.39

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1,300.000 MONOTYPE IMAGING HOLDINGS INC 61022P100 KR3F10020002: NTGI STRUCTURED	28.3200 28.3200	18,122.00 18,122.00	36,816.00 36,816.00	0.00	18,694.00 18,694.00
3,661.000 MONRO MUFFLER BRAKE INC 610236101 KR2F10020002: NTGI STRUCTURED	48.5300 48.5300	22,341.34 22,341.34	177,668.33 177,668.33	0.00	155,326.99 155,326.99
1,800.000 MONRO MUFFLER BRAKE INC 610236101 KR3F10020002: NTGI STRUCTURED	48.5300 48.5300	61,120.92 61,120.92	87,354.00 87,354.00	0.00	26,233.08 26,233.08
18,549.000 MONSANTO CO 61166W101 KR3F19020002: S&P 500 INDEX	112.5100 112.5100	655,428.02 655,428.02	2,086,947.99 2,086,947.99	0.01	1,431,519.97 1,431,519.97
21,190.000 MONSANTO CO 61166W101 KR2F10060002: WESTFIELD CAPITAL	112.5100 112.5100	1,933,656.69 1,933,656.69	2,384,086.90 2,384,086.90	0.02	450,430.21 450,430.21
8,160.000 MONSANTO CO 61166W101 KR3F10060002: WESTFIELD CAPITAL	112.5100 112.5100	762,951.54 762,951.54	918,081.60 918,081.60	0.01	155,130.06 155,130.06
40,812.000 MONSANTO CO 61166W101 KR2F19020002: S&P 500 INDEX	112.5100 112.5100	1,216,636.83 1,216,636.83	4,591,758.12 4,591,758.12	0.03	3,375,121.29 3,375,121.29
1,900.000 MONSTER BEVERAGE CORP 611740101 KR2F10090002: INVESCO	91.6700 91.6700	129,893.50 129,893.50	174,173.00 174,173.00	0.00	44,279.50 44,279.50
5,084.000 MONSTER BEVERAGE CORP 611740101 KR3F19020002: S&P 500 INDEX	91.6700 91.6700	348,500.01 348,500.01	466,050.28 466,050.28	0.00	117,550.27 117,550.27
11,185.000 MONSTER BEVERAGE CORP 611740101 KR2F19020002: S&P 500 INDEX	91.6700 91.6700	768,646.39 768,646.39	1,025,328.95 1,025,328.95	0.01	256,682.56 256,682.56

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1,877.000 MONSTER WORLDWIDE INC 611742107 KR3F10020002: NTGI STRUCTURED	5.5000 5.5000	16,720.98 16,720.98	10,323.50 10,323.50	0.00	-6,397.48 -6,397.48
10,601.000 MONSTER WORLDWIDE INC 611742107 KR2F10020002: NTGI STRUCTURED	5.5000 5.5000	110,849.75 110,849.75	58,305.50 58,305.50	0.00	-52,544.25 -52,544.25
6,572.000 MOODY'S CORP 615369105 KR3F19020002: S&P 500 INDEX	94.5000 94.5000	294,487.82 294,487.82	621,054.00 621,054.00	0.00	326,566.18 326,566.18
14,459.000 MOODY'S CORP 615369105 KR2F19020002: S&P 500 INDEX	94.5000 94.5000	595,023.96 595,023.96	1,366,375.50 1,366,375.50	0.01	771,351.54 771,351.54
2,400.000 MOODY'S CORP 615369105 KR2F10090002: INVESCO	94.5000 94.5000	79,013.39 79,013.39	226,800.00 226,800.00	0.00	147,786.61 147,786.61
5,731.000 MOOG INC 615394202 KR2F10020002: NTGI STRUCTURED	68.4000 68.4000	139,553.22 139,553.22	392,000.40 392,000.40	0.00	252,447.18 252,447.18
2,600.000 MOOG INC 615394202 KR3F10020002: NTGI STRUCTURED	68.4000 68.4000	124,704.61 124,704.61	177,840.00 177,840.00	0.00	53,135.39 53,135.39
612.000 MOORE HANDLEY INC 615762101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,099.27 1,099.27	0.00 0.00	0.00	-1,099.27 -1,099.27
481.000 MORGAN GROUP HOLDING CO 61735R104 KR2F10020002: NTGI STRUCTURED	0.4000 0.4000	363.11 363.11	192.40 192.40	0.00	-170.71 -170.71
119,139.000 MORGAN STANLEY 617446448 KR2F19020002: S&P 500 INDEX	34.5700 34.5700	2,572,253.58 2,572,253.58	4,118,635.23 4,118,635.23	0.03	1,546,381.65 1,546,381.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,149.000 MORGAN STANLEY 617446448 KR3F19020002: S&P 500 INDEX	34.5700 34.5700	1,478,437.53 1,478,437.53	1,871,930.93 1,871,930.93	0.01	393,493.40 393,493.40
500.000 MORGANS HOTEL GROUP CO 61748W108 KR3F10020002: NTGI STRUCTURED	8.0700 8.0700	3,605.00 3,605.00	4,035.00 4,035.00	0.00	430.00 430.00
1,525.000 MORGANS HOTEL GROUP CO 61748W108 KR2F10020002: NTGI STRUCTURED	8.0700 8.0700	15,730.28 15,730.28	12,306.75 12,306.75	0.00	-3,423.53 -3,423.53
24,775.000 MOSAIC CO/THE 61945C103 KR2F19020002: S&P 500 INDEX	44.4100 44.4100	1,362,215.79 1,362,215.79	1,100,257.75 1,100,257.75	0.01	-261,958.04 -261,958.04
11,260.000 MOSAIC CO/THE 61945C103 KR3F19020002: S&P 500 INDEX	44.4100 44.4100	607,945.09 607,945.09	500,056.60 500,056.60	0.00	-107,888.49 -107,888.49
2,100.000 MOSYS INC 619718109 KR3F10020002: NTGI STRUCTURED	2.4200 2.4200	11,319.00 11,319.00	5,082.00 5,082.00	0.00	-6,237.00 -6,237.00
5,571.000 MOSYS INC 619718109 KR2F10020002: NTGI STRUCTURED	2.4200 2.4200	41,844.74 41,844.74	13,481.82 13,481.82	0.00	-28,362.92 -28,362.92
12,487.000 MOSSIMO INC 619ESC999 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7,806.000 MOTOROLA SOLUTIONS INC 620076307 KR3F19020002: S&P 500 INDEX	63.2800 63.2800	426,989.76 426,989.76	493,963.68 493,963.68	0.00	66,973.92 66,973.92
17,175.000 MOTOROLA SOLUTIONS INC 620076307 KR2F19020002: S&P 500 INDEX	63.2800 63.2800	683,562.80 683,562.80	1,086,834.00 1,086,834.00	0.01	403,271.20 403,271.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,731.000 MOVADO GROUP INC 624580106 KR2F10020002: NTGI STRUCTURED	33.0600 33.0600	53,622.53 53,622.53	123,346.86 123,346.86	0.00	69,724.33 69,724.33
1,800.000 MOVADO GROUP INC 624580106 KR3F10020002: NTGI STRUCTURED	33.0600 33.0600	28,580.85 28,580.85	59,508.00 59,508.00	0.00	30,927.15 30,927.15
15,125.000 MOVIE GALLERY INC COM 624581104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	51,378.68 51,378.68	0.00 0.00	0.00	-51,378.68 -51,378.68
12,183.000 MOVE INC 62458M207 KR2F10020002: NTGI STRUCTURED	20.9600 20.9600	93,445.50 93,445.50	255,355.68 255,355.68	0.00	161,910.18 161,910.18
6,000.000 MOVE INC 62458M207 KR3F10020002: NTGI STRUCTURED	20.9600 20.9600	49,743.83 49,743.83	125,760.00 125,760.00	0.00	76,016.17 76,016.17
19.000 PAUL MUELLER CO 624752101 KR2F10020002: NTGI STRUCTURED	49.5100 49.5100	636.40 636.40	940.69 940.69	0.00	304.29 304.29
100.000 PAUL MUELLER CO 624752101 KR3F10020002: NTGI STRUCTURED	49.5100 49.5100	1,950.50 1,950.50	4,951.00 4,951.00	0.00	3,000.50 3,000.50
9,858.000 MUELLER INDUSTRIES INC 624756102 KR2F10020002: NTGI STRUCTURED	28.5400 28.5400	138,050.96 138,050.96	281,347.32 281,347.32	0.00	143,296.36 143,296.36
5,000.000 MUELLER INDUSTRIES INC 624756102 KR3F10020002: NTGI STRUCTURED	28.5400 28.5400	94,100.22 94,100.22	142,700.00 142,700.00	0.00	48,599.78 48,599.78
9,000.000 MUELLER WATER PRODUCTS INC 624758108 KR3F10020002: NTGI STRUCTURED	8.2800 8.2800	52,648.98 52,648.98	74,520.00 74,520.00	0.00	21,871.02 21,871.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,592.000 MUELLER WATER PRODUCTS INC 624758108 KR2F10020002: NTGI STRUCTURED	8.2800 8.2800	97,356.60 97,356.60	112,541.76 112,541.76	0.00	15,185.16 15,185.16
400.000 MULTI-COLOR CORP 625383104 KR3F10020002: NTGI STRUCTURED	45.4800 45.4800	8,192.00 8,192.00	18,192.00 18,192.00	0.00	10,000.00 10,000.00
1,187.000 MULTI-COLOR CORP 625383104 KR2F10020002: NTGI STRUCTURED	45.4800 45.4800	4,093.06 4,093.06	53,984.76 53,984.76	0.00	49,891.70 49,891.70
900.000 MULTI-FINELINE ELECTRONIX INC 62541B101 KR3F10020002: NTGI STRUCTURED	9.3500 9.3500	19,116.00 19,116.00	8,415.00 8,415.00	0.00	-10,701.00 -10,701.00
3,974.000 MULTI-FINELINE ELECTRONIX INC 62541B101 KR2F10020002: NTGI STRUCTURED	9.3500 9.3500	90,353.58 90,353.58	37,156.90 37,156.90	0.00	-53,196.68 -53,196.68
2,637.000 MULTIMEDIA GAMES HLDG CO INC 625453105 KR2F10020002: NTGI STRUCTURED	36.0100 36.0100	31,409.45 31,409.45	94,958.37 94,958.37	0.00	63,548.92 63,548.92
900.000 MULTIMEDIA GAMES HLDG CO INC 625453105 KR3F10020002: NTGI STRUCTURED	36.0100 36.0100	4,077.00 4,077.00	32,409.00 32,409.00	0.00	28,332.00 28,332.00
12,986.000 MURPHY OIL CORP 626717102 KR2F19020002: S&P 500 INDEX	56.9100 56.9100	648,864.86 648,864.86	739,033.26 739,033.26	0.00	90,168.40 90,168.40
5,902.000 MURPHY OIL CORP 626717102 KR3F19020002: S&P 500 INDEX	56.9100 56.9100	277,279.49 277,279.49	335,882.82 335,882.82	0.00	58,603.33 58,603.33
800.000 MUTUALFIRST FINANCIAL INC 62845B104 KR3F10020002: NTGI STRUCTURED	22.5000 22.5000	6,400.00 6,400.00	18,000.00 18,000.00	0.00	11,600.00 11,600.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,970.000 MUTUALFIRST FINANCIAL INC 62845B104 KR2F10020002: NTGI STRUCTURED	22.5000 22.5000	20,122.32 20,122.32	44,325.00 44,325.00	0.00	24,202.68 24,202.68
12,199.000 MYERS INDUSTRIES INC 628464109 KR2F10070002: RIVER ROAD	17.6400 17.6400	250,839.35 250,839.35	215,190.36 215,190.36	0.00	-35,648.99 -35,648.99
4,581.000 MYERS INDUSTRIES INC 628464109 KR2F10020002: NTGI STRUCTURED	17.6400 17.6400	56,769.64 56,769.64	80,808.84 80,808.84	0.00	24,039.20 24,039.20
1,700.000 MYERS INDUSTRIES INC 628464109 KR3F10020002: NTGI STRUCTURED	17.6400 17.6400	16,694.00 16,694.00	29,988.00 29,988.00	0.00	13,294.00 13,294.00
4,420.000 MYERS INDUSTRIES INC 628464109 KR3F10070002: RIVER ROAD	17.6400 17.6400	90,797.62 90,797.62	77,968.80 77,968.80	0.00	-12,828.82 -12,828.82
13,226.000 MYLAN INC/PA 628530107 KR3F19020002: S&P 500 INDEX	45.4900 45.4900	225,443.28 225,443.28	601,650.74 601,650.74	0.00	376,207.46 376,207.46
29,100.000 MYLAN INC/PA 628530107 KR2F19020002: S&P 500 INDEX	45.4900 45.4900	437,447.39 437,447.39	1,323,759.00 1,323,759.00	0.01	886,311.61 886,311.61
9,600.000 MYRIAD GENETICS INC 62855J104 KR2F10020002: NTGI STRUCTURED	38.5700 38.5700	248,037.12 248,037.12	370,272.00 370,272.00	0.00	122,234.88 122,234.88
4,600.000 MYRIAD GENETICS INC 62855J104 KR3F10020002: NTGI STRUCTURED	38.5700 38.5700	118,362.40 118,362.40	177,422.00 177,422.00	0.00	59,059.60 59,059.60
2,766.000 MYREXIS INC 62856H107 KR2F10020002: NTGI STRUCTURED	0.1189 0.1189	4,760.27 4,760.27	328.88 328.88	0.00	-4,431.39 -4,431.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 MYREXIS INC 62856H107 KR3F10020002: NTGI STRUCTURED	0.1189 0.1189	3,294.00 3,294.00	107.01 107.01	0.00	-3,186.99 -3,186.99
2,653.000 NBT BANCORP INC 628778102 KR3F10020002: NTGI STRUCTURED	22.5200 22.5200	56,751.12 56,751.12	59,745.56 59,745.56	0.00	2,994.44 2,994.44
6,083.000 NBT BANCORP INC 628778102 KR2F10020002: NTGI STRUCTURED	22.5200 22.5200	122,551.74 122,551.74	136,989.16 136,989.16	0.00	14,437.42 14,437.42
300.000 NCI BUILDING SYSTEMS INC 628852204 KR3F10020002: NTGI STRUCTURED	19.4000 19.4000	3,336.00 3,336.00	5,820.00 5,820.00	0.00	2,484.00 2,484.00
662.000 NCI BUILDING SYSTEMS INC 628852204 KR2F10020002: NTGI STRUCTURED	19.4000 19.4000	61,400.40 61,400.40	12,842.80 12,842.80	0.00	-48,557.60 -48,557.60
500.000 NCI INC 62886K104 KR3F10020002: NTGI STRUCTURED	9.5100 9.5100	11,000.00 11,000.00	4,755.00 4,755.00	0.00	-6,245.00 -6,245.00
1,443.000 NCI INC 62886K104 KR2F10020002: NTGI STRUCTURED	9.5100 9.5100	17,642.84 17,642.84	13,722.93 13,722.93	0.00	-3,919.91 -3,919.91
1,598.000 NASB FINANCIAL INC 628968109 KR2F10020002: NTGI STRUCTURED	23.7000 23.7000	44,116.89 44,116.89	37,872.60 37,872.60	0.00	-6,244.29 -6,244.29
600.000 NASB FINANCIAL INC 628968109 KR3F10020002: NTGI STRUCTURED	23.7000 23.7000	6,000.00 6,000.00	14,220.00 14,220.00	0.00	8,220.00 8,220.00
8,900.000 NII HOLDINGS INC 62913F201 KR3F10020002: NTGI STRUCTURED	0.0550 0.0550	72,473.20 72,473.20	489.50 489.50	0.00	-71,983.70 -71,983.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,264.000 NII HOLDINGS INC 62913F201 KR2F10020002: NTGI STRUCTURED	0.0550 0.0550	159,924.73 159,924.73	1,224.52 1,224.52	0.00	-158,700.21 -158,700.21
4,100.000 NIC INC 62914B100 KR3F10020002: NTGI STRUCTURED	17.2200 17.2200	52,117.00 52,117.00	70,602.00 70,602.00	0.00	18,485.00 18,485.00
8,394.000 NIC INC 62914B100 KR2F10020002: NTGI STRUCTURED	17.2200 17.2200	30,011.56 30,011.56	144,544.68 144,544.68	0.00	114,533.12 114,533.12
2,700.000 NL INDUSTRIES INC 629156407 KR3F10020002: NTGI STRUCTURED	7.3600 7.3600	48,769.20 48,769.20	19,872.00 19,872.00	0.00	-28,897.20 -28,897.20
5,547.000 NL INDUSTRIES INC 629156407 KR2F10020002: NTGI STRUCTURED	7.3600 7.3600	70,110.01 70,110.01	40,825.92 40,825.92	0.00	-29,284.09 -29,284.09
2,441.000 NMT MEDICAL INC 629294109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	29,266.77 29,266.77	0.00 0.00	0.00	-29,266.77 -29,266.77
200.000 NMT MEDICAL INC 629294109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.40 1.40	0.00 0.00	0.00	-1.40 -1.40
2,143.000 NN INC 629337106 KR2F10020002: NTGI STRUCTURED	26.7200 26.7200	17,498.15 17,498.15	57,260.96 57,260.96	0.00	39,762.81 39,762.81
800.000 NN INC 629337106 KR3F10020002: NTGI STRUCTURED	26.7200 26.7200	10,680.00 10,680.00	21,376.00 21,376.00	0.00	10,696.00 10,696.00
12,159.000 NPS PHARMACEUTICALS INC 62936P103 KR2F10020002: NTGI STRUCTURED	26.0000 26.0000	245,057.22 245,057.22	316,134.00 316,134.00	0.00	71,076.78 71,076.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,700.000 NPS PHARMACEUTICALS INC 62936P103 KR3F10020002: NTGI STRUCTURED	26.0000 26.0000	148,591.80 148,591.80	148,200.00 148,200.00	0.00	-391.80 -391.80
39,600.000 NRG ENERGY INC 629377508 KR2F10030002: SYSTEMATIC	30.4800 30.4800	1,242,155.26 1,242,155.26	1,207,008.00 1,207,008.00	0.01	-35,147.26 -35,147.26
15,300.000 NRG ENERGY INC 629377508 KR3F10030002: SYSTEMATIC	30.4800 30.4800	480,453.40 480,453.40	466,344.00 466,344.00	0.00	-14,109.40 -14,109.40
11,941.000 NRG ENERGY INC 629377508 KR3F19020002: S&P 500 INDEX	30.4800 30.4800	282,916.03 282,916.03	363,961.68 363,961.68	0.00	81,045.65 81,045.65
26,273.000 NRG ENERGY INC 629377508 KR2F19020002: S&P 500 INDEX	30.4800 30.4800	633,911.39 633,911.39	800,801.04 800,801.04	0.01	166,889.65 166,889.65
500.000 NTN BUZZTIME INC 629410309 KR3F10020002: NTGI STRUCTURED	0.3300 0.3300	200.12 200.12	165.00 165.00	0.00	-35.12 -35.12
7,799.000 NTN BUZZTIME INC 629410309 KR2F10020002: NTGI STRUCTURED	0.3300 0.3300	31,194.57 31,194.57	2,573.67 2,573.67	0.00	-28,620.90 -28,620.90
2,027.000 NRG YIELD INC 62942X108 KR2F10020002: NTGI STRUCTURED	47.0500 47.0500	109,534.02 109,534.02	95,370.35 95,370.35	0.00	-14,163.67 -14,163.67
1,283.000 NRG YIELD INC 62942X108 KR3F10020002: NTGI STRUCTURED	47.0500 47.0500	69,297.06 69,297.06	60,365.15 60,365.15	0.00	-8,931.91 -8,931.91
800.000 NVE CORP 629445206 KR3F10020002: NTGI STRUCTURED	64.5400 64.5400	44,564.44 44,564.44	51,632.00 51,632.00	0.00	7,067.56 7,067.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,456.000 NVE CORP 629445206 KR2F10020002: NTGI STRUCTURED	64.5400 64.5400	57,356.80 57,356.80	93,970.24 93,970.24	0.00	36,613.44 36,613.44
300.000 N-VIRO INTERNATIONAL CORP 62944W207 KR3F10020002: NTGI STRUCTURED	1.1200 1.1200	725.50 725.50	336.00 336.00	0.00	-389.50 -389.50
600.000 N-VIRO INTERNATIONAL CORP 62944W207 KR2F10020002: NTGI STRUCTURED	1.1200 1.1200	3,105.78 3,105.78	672.00 672.00	0.00	-2,433.78 -2,433.78
437.000 NACCO INDUSTRIES INC 629579103 KR3F10020002: NTGI STRUCTURED	49.7300 49.7300	12,793.94 12,793.94	21,732.01 21,732.01	0.00	8,938.07 8,938.07
562.000 NACCO INDUSTRIES INC 629579103 KR2F10020002: NTGI STRUCTURED	49.7300 49.7300	11,808.14 11,808.14	27,948.26 27,948.26	0.00	16,140.12 16,140.12
400.000 NANOGEN INC 630075109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4.28 4.28	0.00 0.00	0.00	-4.28 -4.28
6,805.000 NANOGEN INC 630075109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,454.67 47,454.67	0.00 0.00	0.00	-47,454.67 -47,454.67
2,100.000 NANOMETRICS INC 630077105 KR3F10020002: NTGI STRUCTURED	15.1000 15.1000	34,759.80 34,759.80	31,710.00 31,710.00	0.00	-3,049.80 -3,049.80
2,876.000 NANOMETRICS INC 630077105 KR2F10020002: NTGI STRUCTURED	15.1000 15.1000	41,015.93 41,015.93	43,427.60 43,427.60	0.00	2,411.67 2,411.67
1,837.000 NANOPHASE TECHNOLOGIES CORP 630079101 KR2F10020002: NTGI STRUCTURED	0.4700 0.4700	20,102.55 20,102.55	863.39 863.39	0.00	-19,239.16 -19,239.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 NANOPHASE TECHNOLOGIES CORP 630079101 KR3F10020002: NTGI STRUCTURED	0.4700 0.4700	726.00 726.00	282.00 282.00	0.00	-444.00 -444.00
600.000 NANOSPHERE INC 63009F105 KR3F10020002: NTGI STRUCTURED	0.5700 0.5700	1,362.00 1,362.00	342.00 342.00	0.00	-1,020.00 -1,020.00
1,388.000 NANOSPHERE INC 63009F105 KR2F10020002: NTGI STRUCTURED	0.5700 0.5700	10,024.21 10,024.21	791.16 791.16	0.00	-9,233.05 -9,233.05
3,186.000 NAPCO SECURITY TECHNOLOGIES IN 630402105 KR2F10020002: NTGI STRUCTURED	4.7000 4.7000	3,533.46 3,533.46	14,974.20 14,974.20	0.00	11,440.74 11,440.74
1,200.000 NAPCO SECURITY TECHNOLOGIES IN 630402105 KR3F10020002: NTGI STRUCTURED	4.7000 4.7000	3,048.00 3,048.00	5,640.00 5,640.00	0.00	2,592.00 2,592.00
4,176.000 NASDAQ OMX GROUP INC/THE 631103108 KR3F19020002: S&P 500 INDEX	42.4200 42.4200	105,541.30 105,541.30	177,145.92 177,145.92	0.00	71,604.62 71,604.62
9,189.000 NASDAQ OMX GROUP INC/THE 631103108 KR2F19020002: S&P 500 INDEX	42.4200 42.4200	229,662.61 229,662.61	389,797.38 389,797.38	0.00	160,134.77 160,134.77
2,800.000 NATIONAL BANK HOLDINGS CORP 633707104 KR3F10020002: NTGI STRUCTURED	19.1200 19.1200	58,589.72 58,589.72	53,536.00 53,536.00	0.00	-5,053.72 -5,053.72
5,800.000 NATIONAL BANK HOLDINGS CORP 633707104 KR2F10020002: NTGI STRUCTURED	19.1200 19.1200	121,364.42 121,364.42	110,896.00 110,896.00	0.00	-10,468.42 -10,468.42
9,570.000 NATIONAL BEVERAGE CORP 635017106 KR2F10020002: NTGI STRUCTURED	19.5000 19.5000	37,547.98 37,547.98	186,615.00 186,615.00	0.00	149,067.02 149,067.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,700.000 NATIONAL BEVERAGE CORP 635017106 KR3F10020002: NTGI STRUCTURED	19.5000 19.5000	67,141.13 67,141.13	91,650.00 91,650.00	0.00	24,508.87 24,508.87
6,715.000 NATIONAL CINEMEDIA INC 635309107 KR2F10020002: NTGI STRUCTURED	14.5100 14.5100	101,835.12 101,835.12	97,434.65 97,434.65	0.00	-4,400.47 -4,400.47
17,019.000 NATIONAL CINEMEDIA INC 635309107 KR2F10070002: RIVER ROAD	14.5100 14.5100	236,020.48 236,020.48	246,945.69 246,945.69	0.00	10,925.21 10,925.21
3,100.000 NATIONAL CINEMEDIA INC 635309107 KR3F10020002: NTGI STRUCTURED	14.5100 14.5100	54,853.77 54,853.77	44,981.00 44,981.00	0.00	-9,872.77 -9,872.77
6,134.000 NATIONAL CINEMEDIA INC 635309107 KR3F10070002: RIVER ROAD	14.5100 14.5100	85,474.37 85,474.37	89,004.34 89,004.34	0.00	3,529.97 3,529.97
900.000 NATIONAL HEALTHCARE CORP 635906100 KR3F10020002: NTGI STRUCTURED	55.5100 55.5100	45,926.40 45,926.40	49,959.00 49,959.00	0.00	4,032.60 4,032.60
1,969.000 NATIONAL HEALTHCARE CORP 635906100 KR2F10020002: NTGI STRUCTURED	55.5100 55.5100	67,347.16 67,347.16	109,299.19 109,299.19	0.00	41,952.03 41,952.03
14,561.000 NATIONAL FUEL GAS CO 636180101 KR2F10070002: RIVER ROAD	69.9900 69.9900	874,593.02 874,593.02	1,019,124.39 1,019,124.39	0.01	144,531.37 144,531.37
5,141.000 NATIONAL FUEL GAS CO 636180101 KR3F10070002: RIVER ROAD	69.9900 69.9900	312,733.38 312,733.38	359,818.59 359,818.59	0.00	47,085.21 47,085.21
3,692.000 NATIONAL HEALTH INVESTORS INC 63633D104 KR2F10020002: NTGI STRUCTURED	57.1400 57.1400	87,052.68 87,052.68	210,960.88 210,960.88	0.00	123,908.20 123,908.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 NATIONAL HEALTH INVESTORS INC 63633D104 KR3F10020002: NTGI STRUCTURED	57.1400 57.1400	84,390.15 84,390.15	108,566.00 108,566.00	0.00	24,175.85 24,175.85
731.000 NATIONAL HOLDINGS CORP 636375107 KR2F10020002: NTGI STRUCTURED	0.4600 0.4600	5,762.12 5,762.12	336.26 336.26	0.00	-5,425.86 -5,425.86
100.000 NATIONAL HOLDINGS CORP 636375107 KR3F10020002: NTGI STRUCTURED	0.4600 0.4600	23.50 23.50	46.00 46.00	0.00	22.50 22.50
700.000 NATIONAL INTERSTATE CORP 63654U100 KR3F10020002: NTGI STRUCTURED	27.9000 27.9000	15,288.00 15,288.00	19,530.00 19,530.00	0.00	4,242.00 4,242.00
1,914.000 NATIONAL INTERSTATE CORP 63654U100 KR2F10020002: NTGI STRUCTURED	27.9000 27.9000	48,484.03 48,484.03	53,400.60 53,400.60	0.00	4,916.57 4,916.57
3,205.000 NATIONAL OILWELL VARCO INC 637071101 KR3F10070002: RIVER ROAD	76.1000 76.1000	264,620.76 264,620.76	243,900.50 243,900.50	0.00	-20,720.26 -20,720.26
33,471.000 NATIONAL OILWELL VARCO INC 637071101 KR2F19020002: S&P 500 INDEX	76.1000 76.1000	1,411,024.92 1,411,024.92	2,547,143.10 2,547,143.10	0.02	1,136,118.18 1,136,118.18
11,600.000 NATIONAL OILWELL VARCO INC 637071101 KR2F10090002: INVESCO	76.1000 76.1000	945,284.00 945,284.00	882,760.00 882,760.00	0.01	-62,524.00 -62,524.00
28,280.000 NATIONAL OILWELL VARCO INC 637071101 KR2F10060002: WESTFIELD CAPITAL	76.1000 76.1000	1,997,833.13 1,997,833.13	2,152,108.00 2,152,108.00	0.01	154,274.87 154,274.87
8,849.000 NATIONAL OILWELL VARCO INC 637071101 KR2F10070002: RIVER ROAD	76.1000 76.1000	730,625.70 730,625.70	673,408.90 673,408.90	0.00	-57,216.80 -57,216.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,213.000 NATIONAL OILWELL VARCO INC 637071101 KR3F19020002: S&P 500 INDEX	76.1000 76.1000	739,387.59 739,387.59	1,157,709.30 1,157,709.30	0.01	418,321.71 418,321.71
10,890.000 NATIONAL OILWELL VARCO INC 637071101 KR3F10060002: WESTFIELD CAPITAL	76.1000 76.1000	773,980.16 773,980.16	828,729.00 828,729.00	0.01	54,748.84 54,748.84
14,811.000 NATIONAL PENN BANCSHARES INC 637138108 KR2F10020002: NTGI STRUCTURED	9.7100 9.7100	110,656.10 110,656.10	143,814.81 143,814.81	0.00	33,158.71 33,158.71
7,300.000 NATIONAL PENN BANCSHARES INC 637138108 KR3F10020002: NTGI STRUCTURED	9.7100 9.7100	52,207.56 52,207.56	70,883.00 70,883.00	0.00	18,675.44 18,675.44
1,020.000 NATIONAL PRESTO INDUSTRIES INC 637215104 KR2F10020002: NTGI STRUCTURED	60.7100 60.7100	39,922.50 39,922.50	61,924.20 61,924.20	0.00	22,001.70 22,001.70
533.000 NATIONAL PRESTO INDUSTRIES INC 637215104 KR3F10020002: NTGI STRUCTURED	60.7100 60.7100	52,716.43 52,716.43	32,358.43 32,358.43	0.00	-20,358.00 -20,358.00
8,200.000 NATIONAL RECORD MART INC 637355108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,116.92 34,116.92	0.00 0.00	0.00	-34,116.92 -34,116.92
4,551.000 NATIONAL RESEARCH CORP 637372202 KR2F10020002: NTGI STRUCTURED	13.0100 13.0100	29,962.00 29,962.00	59,208.51 59,208.51	0.00	29,246.51 29,246.51
900.000 NATIONAL RESEARCH CORP 637372202 KR3F10020002: NTGI STRUCTURED	13.0100 13.0100	8,844.60 8,844.60	11,709.00 11,709.00	0.00	2,864.40 2,864.40
708.000 NATIONAL RESEARCH CORP 637372301 KR2F10020002: NTGI STRUCTURED	37.1000 37.1000	5,044.75 5,044.75	26,266.80 26,266.80	0.00	21,222.05 21,222.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150.000 NATIONAL RESEARCH CORP 637372301 KR3F10020002: NTGI STRUCTURED	37.1000 37.1000	1,595.40 1,595.40	5,565.00 5,565.00	0.00	3,969.60 3,969.60
181.000 NATIONAL WESTERN LIFE INSURANC 638522102 KR3F10020002: NTGI STRUCTURED	247.0100 247.0100	27,620.60 27,620.60	44,708.81 44,708.81	0.00	17,088.21 17,088.21
324.000 NATIONAL WESTERN LIFE INSURANC 638522102 KR2F10020002: NTGI STRUCTURED	247.0100 247.0100	29,996.53 29,996.53	80,031.24 80,031.24	0.00	50,034.71 50,034.71
2,362.000 NATURAL ALTERNATIVES INTERNATI 638842302 KR2F10020002: NTGI STRUCTURED	6.4800 6.4800	6,389.45 6,389.45	15,305.76 15,305.76	0.00	8,916.31 8,916.31
900.000 NATURAL ALTERNATIVES INTERNATI 638842302 KR3F10020002: NTGI STRUCTURED	6.4800 6.4800	3,015.00 3,015.00	5,832.00 5,832.00	0.00	2,817.00 2,817.00
1,669.000 NATURAL GAS SERVICES GROUP INC 63886Q109 KR2F10020002: NTGI STRUCTURED	24.0700 24.0700	43,992.10 43,992.10	40,172.83 40,172.83	0.00	-3,819.27 -3,819.27
500.000 NATURAL GAS SERVICES GROUP INC 63886Q109 KR3F10020002: NTGI STRUCTURED	24.0700 24.0700	7,850.00 7,850.00	12,035.00 12,035.00	0.00	4,185.00 4,185.00
1,345.000 NAVIGATORS GROUP INC/THE 638904102 KR2F10020002: NTGI STRUCTURED	61.5000 61.5000	27,311.03 27,311.03	82,717.50 82,717.50	0.00	55,406.47 55,406.47
500.000 NAVIGATORS GROUP INC/THE 638904102 KR3F10020002: NTGI STRUCTURED	61.5000 61.5000	23,420.00 23,420.00	30,750.00 30,750.00	0.00	7,330.00 7,330.00
1,968.000 NATURE'S SUNSHINE PRODUCTS INC 639027101 KR2F10020002: NTGI STRUCTURED	14.8300 14.8300	31,915.53 31,915.53	29,185.44 29,185.44	0.00	-2,730.09 -2,730.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 NATURE'S SUNSHINE PRODUCTS INC 639027101 KR3F10020002: NTGI STRUCTURED	14.8300 14.8300	24,930.82 24,930.82	23,728.00 23,728.00	0.00	-1,202.82 -1,202.82
7,162.000 NATUS MEDICAL INC 639050103 KR2F10020002: NTGI STRUCTURED	29.5100 29.5100	102,823.01 102,823.01	211,350.62 211,350.62	0.00	108,527.61 108,527.61
4,000.000 NATUS MEDICAL INC 639050103 KR3F10020002: NTGI STRUCTURED	29.5100 29.5100	60,700.03 60,700.03	118,040.00 118,040.00	0.00	57,339.97 57,339.97
3,810.000 NAUTILUS INC 63910B102 KR2F10020002: NTGI STRUCTURED	11.9700 11.9700	21,156.55 21,156.55	45,605.70 45,605.70	0.00	24,449.15 24,449.15
1,500.000 NAUTILUS INC 63910B102 KR3F10020002: NTGI STRUCTURED	11.9700 11.9700	2,700.00 2,700.00	17,955.00 17,955.00	0.00	15,255.00 15,255.00
8,299.000 NAVISTAR INTERNATIONAL CORP 63934E108 KR2F10020002: NTGI STRUCTURED	32.9100 32.9100	288,170.33 288,170.33	273,120.09 273,120.09	0.00	-15,050.24 -15,050.24
2,000.000 NAVIGANT CONSULTING INC 63935N107 KR3F10020002: NTGI STRUCTURED	13.9100 13.9100	19,680.00 19,680.00	27,820.00 27,820.00	0.00	8,140.00 8,140.00
5,401.000 NAVIGANT CONSULTING INC 63935N107 KR2F10020002: NTGI STRUCTURED	13.9100 13.9100	61,641.95 61,641.95	75,127.91 75,127.91	0.00	13,485.96 13,485.96
425.000 NAVIDEA BIOPHARMACEUTICALS 63937X103 KR2F10020002: NTGI STRUCTURED	1.3200 1.3200	185.94 185.94	561.00 561.00	0.00	375.06 375.06
100.000 NAVIDEA BIOPHARMACEUTICALS 63937X103 KR3F10020002: NTGI STRUCTURED	1.3200 1.3200	365.00 365.00	132.00 132.00	0.00	-233.00 -233.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,831.000 NAVIENT CORP W/D 63938C108 KR3F19020002: S&P 500 INDEX	17.7100 17.7100	243,991.41 243,991.41	262,657.01 262,657.01	0.00	18,665.60 18,665.60
32,631.000 NAVIENT CORP W/D 63938C108 KR2F19020002: S&P 500 INDEX	17.7100 17.7100	536,727.74 536,727.74	577,895.01 577,895.01	0.00	41,167.27 41,167.27
3,594.000 NEENAH PAPER INC 640079109 KR2F10020002: NTGI STRUCTURED	53.4800 53.4800	114,145.24 114,145.24	192,207.12 192,207.12	0.00	78,061.88 78,061.88
1,100.000 NEENAH PAPER INC 640079109 KR3F10020002: NTGI STRUCTURED	53.4800 53.4800	41,225.02 41,225.02	58,828.00 58,828.00	0.00	17,602.98 17,602.98
8,108.000 NEKTAR THERAPEUTICS 640268108 KR3F10020002: NTGI STRUCTURED	12.0700 12.0700	97,158.12 97,158.12	97,863.56 97,863.56	0.00	705.44 705.44
14,622.000 NEKTAR THERAPEUTICS 640268108 KR2F10020002: NTGI STRUCTURED	12.0700 12.0700	166,159.96 166,159.96	176,487.54 176,487.54	0.00	10,327.58 10,327.58
5,068.000 NELNET INC 64031N108 KR2F10020002: NTGI STRUCTURED	43.0900 43.0900	151,716.30 151,716.30	218,380.12 218,380.12	0.00	66,663.82 66,663.82
2,600.000 NELNET INC 64031N108 KR3F10020002: NTGI STRUCTURED	43.0900 43.0900	54,926.64 54,926.64	112,034.00 112,034.00	0.00	57,107.36 57,107.36
3,961.000 NEOGEN CORP 640491106 KR2F10020002: NTGI STRUCTURED	39.5000 39.5000	32,122.21 32,122.21	156,459.50 156,459.50	0.00	124,337.29 124,337.29
1,800.000 NEOGEN CORP 640491106 KR3F10020002: NTGI STRUCTURED	39.5000 39.5000	49,423.71 49,423.71	71,100.00 71,100.00	0.00	21,676.29 21,676.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,690.000 NEOMAGIC CORP 640497202 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	68,409.89 68,409.89	6.76 6.76	0.00	-68,403.13 -68,403.13
100.000 NEOMAGIC CORP 640497202 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	1.30 1.30	0.40 0.40	0.00	-0.90 -0.90
5,516.000 NEOGENOMICS INC 64049M209 KR3F10020002: NTGI STRUCTURED	5.1800 5.1800	20,384.54 20,384.54	28,572.88 28,572.88	0.00	8,188.34 8,188.34
9,800.000 NEOSE TECHNOLOGIES INC 640522108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	139,693.83 139,693.83	0.00 0.00	0.00	-139,693.83 -139,693.83
5,500.000 NESCO INC COM 640825105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	21,616.25 21,616.25	0.00 0.00	0.00	-21,616.25 -21,616.25
43,611.000 NETBANK INC COM 640933107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	574,651.99 574,651.99	0.00 0.00	0.00	-574,651.99 -574,651.99
2,200.000 NET 1 UEPS TECHNOLOGIES INC 64107N206 KR3F10020002: NTGI STRUCTURED	12.0500 12.0500	17,842.88 17,842.88	26,510.00 26,510.00	0.00	8,667.12 8,667.12
4,512.000 NET 1 UEPS TECHNOLOGIES INC 64107N206 KR2F10020002: NTGI STRUCTURED	12.0500 12.0500	80,497.21 80,497.21	54,369.60 54,369.60	0.00	-26,127.61 -26,127.61
37,700.000 NETAPP INC 64110D104 KR2F10090002: INVESCO	42.9600 42.9600	1,550,862.09 1,550,862.09	1,619,592.00 1,619,592.00	0.01	68,729.91 68,729.91
11,288.000 NETAPP INC 64110D104 KR3F19020002: S&P 500 INDEX	42.9600 42.9600	516,321.77 516,321.77	484,932.48 484,932.48	0.00	-31,389.29 -31,389.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,500.000 NETAPP INC 64110D104 KR3F10030002: SYSTEMATIC	42.9600 42.9600	516,667.93 516,667.93	537,000.00 537,000.00	0.00	20,332.07 20,332.07
32,300.000 NETAPP INC 64110D104 KR2F10030002: SYSTEMATIC	42.9600 42.9600	1,335,072.96 1,335,072.96	1,387,608.00 1,387,608.00	0.01	52,535.04 52,535.04
24,837.000 NETAPP INC 64110D104 KR2F19020002: S&P 500 INDEX	42.9600 42.9600	1,160,086.47 1,160,086.47	1,066,997.52 1,066,997.52	0.01	-93,088.95 -93,088.95
2,125.000 NETFLIX INC 64110L106 KR3F19020002: S&P 500 INDEX	451.1800 451.1800	388,153.34 388,153.34	958,757.50 958,757.50	0.01	570,604.16 570,604.16
4,675.000 NETFLIX INC 64110L106 KR2F19020002: S&P 500 INDEX	451.1800 451.1800	868,408.96 868,408.96	2,109,266.50 2,109,266.50	0.01	1,240,857.54 1,240,857.54
1,600.000 NETGEAR INC 64111Q104 KR3F10020002: NTGI STRUCTURED	31.2500 31.2500	64,841.33 64,841.33	50,000.00 50,000.00	0.00	-14,841.33 -14,841.33
3,292.000 NETGEAR INC 64111Q104 KR2F10020002: NTGI STRUCTURED	31.2500 31.2500	72,148.12 72,148.12	102,875.00 102,875.00	0.00	30,726.88 30,726.88
5,000.000 NETSOL TECHNOLOGIES INC 64115A402 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	50,668.45 50,668.45	18,500.00 18,500.00	0.00	-32,168.45 -32,168.45
2,300.000 NETSOL TECHNOLOGIES INC 64115A402 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	23,307.72 23,307.72	8,510.00 8,510.00	0.00	-14,797.72 -14,797.72
4,851.000 NETSCOUT SYSTEMS INC 64115T104 KR2F10020002: NTGI STRUCTURED	45.8000 45.8000	38,168.10 38,168.10	222,175.80 222,175.80	0.00	184,007.70 184,007.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 NETSCOUT SYSTEMS INC 64115T104 KR3F10020002: NTGI STRUCTURED	45.8000 45.8000	45,311.77 45,311.77	105,340.00 105,340.00	0.00	60,028.23 60,028.23
1,100.000 NETLIST INC 64118P109 KR2F10020002: NTGI STRUCTURED	1.1900 1.1900	9,721.82 9,721.82	1,309.00 1,309.00	0.00	-8,412.82 -8,412.82
400.000 NETLIST INC 64118P109 KR3F10020002: NTGI STRUCTURED	1.1900 1.1900	836.00 836.00	476.00 476.00	0.00	-360.00 -360.00
600.000 NETWORK-1 TECHNOLOGIES INC 64121N109 KR3F10020002: NTGI STRUCTURED	2.0500 2.0500	930.00 930.00	1,230.00 1,230.00	0.00	300.00 300.00
1,481.000 NETWORK-1 TECHNOLOGIES INC 64121N109 KR2F10020002: NTGI STRUCTURED	2.0500 2.0500	4,979.31 4,979.31	3,036.05 3,036.05	0.00	-1,943.26 -1,943.26
100.000 NEUROBIOLOGICAL TECHNOLOGIES I 64124W304 KR3F10020002: NTGI STRUCTURED	0.0400 0.0400	11.50 11.50	4.00 4.00	0.00	-7.50 -7.50
836.000 NEUROBIOLOGICAL TECHNOLOGIES I 64124W304 KR2F10020002: NTGI STRUCTURED	0.0400 0.0400	24,008.68 24,008.68	33.44 33.44	0.00	-23,975.24 -23,975.24
38.000 NEUROMETRIX INC 641255302 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	22,343.58 22,343.58	68.40 68.40	0.00	-22,275.18 -22,275.18
16.000 NEUROMETRIX INC 641255302 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	187.64 187.64	28.80 28.80	0.00	-158.84 -158.84
9,213.000 NEUROCRINE BIOSCIENCES INC 64125C109 KR2F10020002: NTGI STRUCTURED	15.6700 15.6700	202,136.45 202,136.45	144,367.71 144,367.71	0.00	-57,768.74 -57,768.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,600.000 NEUROCRINE BIOSCIENCES INC 64125C109 KR3F10020002: NTGI STRUCTURED	15.6700 15.6700	36,257.81 36,257.81	72,082.00 72,082.00	0.00	35,824.19 35,824.19
3,900.000 NEUSTAR INC 64126X201 KR3F10020002: NTGI STRUCTURED	24.8300 24.8300	107,430.43 107,430.43	96,837.00 96,837.00	0.00	-10,593.43 -10,593.43
8,096.000 NEUSTAR INC 64126X201 KR2F10020002: NTGI STRUCTURED	24.8300 24.8300	227,321.60 227,321.60	201,023.68 201,023.68	0.00	-26,297.92 -26,297.92
469.000 NEW GENERATION BIOFUELS HOLDIN 644461105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	2,040.77 2,040.77	0.00 0.00	0.00	-2,040.77 -2,040.77
100.000 NEW GENERATION BIOFUELS HOLDIN 644461105 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.09 1.09	0.00 0.00	0.00	-1.09 -1.09
881.000 NEW HAMPSHIRE THRIFT BANCSHARE 644722100 KR2F10020002: NTGI STRUCTURED	15.5800 15.5800	6,473.98 6,473.98	13,725.98 13,725.98	0.00	7,252.00 7,252.00
300.000 NEW HAMPSHIRE THRIFT BANCSHARE 644722100 KR3F10020002: NTGI STRUCTURED	15.5800 15.5800	3,813.00 3,813.00	4,674.00 4,674.00	0.00	861.00 861.00
4,655.000 NEW JERSEY RESOURCES CORP 646025106 KR2F10020002: NTGI STRUCTURED	50.5100 50.5100	208,619.89 208,619.89	235,124.05 235,124.05	0.00	26,504.16 26,504.16
2,709.000 NEW JERSEY RESOURCES CORP 646025106 KR3F10020002: NTGI STRUCTURED	50.5100 50.5100	138,753.91 138,753.91	136,831.59 136,831.59	0.00	-1,922.32 -1,922.32
801.000 NEW MEDIA INVESTMENT GROUP INC 64704V106 KR3F10020002: NTGI STRUCTURED	16.6300 16.6300	10,012.50 10,012.50	13,320.63 13,320.63	0.00	3,308.13 3,308.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,363.000 NEW MEDIA INVESTMENT GROUP INC 64704V106 KR2F10020002: NTGI STRUCTURED	16.6300 16.6300	17,037.50 17,037.50	22,666.69 22,666.69	0.00	5,629.19 5,629.19
11,100.000 NEW RESIDENTIAL INVESTMENT COR 64828T102 KR3F10020002: NTGI STRUCTURED	5.8300 5.8300	1,348.00 1,348.00	64,713.00 64,713.00	0.00	63,365.00 63,365.00
18,885.000 NEW RESIDENTIAL INVESTMENT COR 64828T102 KR2F10020002: NTGI STRUCTURED	5.8300 5.8300	0.00 0.00	110,099.55 110,099.55	0.00	110,099.55 110,099.55
1,500.000 NEW YORK & CO INC 649295102 KR3F10020002: NTGI STRUCTURED	3.0300 3.0300	6,615.00 6,615.00	4,545.00 4,545.00	0.00	-2,070.00 -2,070.00
3,887.000 NEW YORK & CO INC 649295102 KR2F10020002: NTGI STRUCTURED	3.0300 3.0300	50,256.94 50,256.94	11,777.61 11,777.61	0.00	-38,479.33 -38,479.33
4,300.000 NEW YORK MORTGAGE TRUST INC 649604501 KR3F10020002: NTGI STRUCTURED	7.2300 7.2300	28,810.00 28,810.00	31,089.00 31,089.00	0.00	2,279.00 2,279.00
6,420.000 NEW YORK REIT INC 64976L109 KR2F10020002: NTGI STRUCTURED	10.2800 10.2800	66,148.79 66,148.79	65,997.60 65,997.60	0.00	-151.19 -151.19
6,891.000 NEW YORK REIT INC 64976L109 KR3F10020002: NTGI STRUCTURED	10.2800 10.2800	70,698.06 70,698.06	70,839.48 70,839.48	0.00	141.42 141.42
16,600.000 NEW YORK TIMES CO/THE 650111107 KR2F10020002: NTGI STRUCTURED	11.2200 11.2200	140,014.25 140,014.25	186,252.00 186,252.00	0.00	46,237.75 46,237.75
7,800.000 NEW YORK TIMES CO/THE 650111107 KR3F10020002: NTGI STRUCTURED	11.2200 11.2200	63,753.11 63,753.11	87,516.00 87,516.00	0.00	23,762.89 23,762.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 NEWBRIDGE BANCORP 65080T102 CL A COM STK KR3F10020002: NTGI STRUCTURED	7.5900 7.5900	2,240.00 2,240.00	3,795.00 3,795.00	0.00	1,555.00 1,555.00
1,119.000 NEWBRIDGE BANCORP 65080T102 CL A COM STK KR2F10020002: NTGI STRUCTURED	7.5900 7.5900	15,916.45 15,916.45	8,493.21 8,493.21	0.00	-7,423.24 -7,423.24
6,900.000 NEWCASTLE INVT CORP NEW COM 65105M504 NEW KR3F10020002: NTGI STRUCTURED	12.6800 12.6800	151,445.24 151,445.24	87,492.00 87,492.00	0.00	-63,953.24 -63,953.24
6,295.000 NEWCASTLE INVT CORP NEW COM 65105M504 NEW KR2F10020002: NTGI STRUCTURED	12.6800 12.6800	267,571.82 267,571.82	79,820.60 79,820.60	0.00	-187,751.22 -187,751.22
21,301.000 NEWELL RUBBERMAID INC 651229106 KR2F19020002: S&P 500 INDEX	34.4100 34.4100	489,042.62 489,042.62	732,967.41 732,967.41	0.00	243,924.79 243,924.79
9,681.000 NEWELL RUBBERMAID INC 651229106 KR3F19020002: S&P 500 INDEX	34.4100 34.4100	135,477.94 135,477.94	333,123.21 333,123.21	0.00	197,645.27 197,645.27
4,832.000 NEWFIELD EXPLORATION CO 651290108 KR3F19020002: S&P 500 INDEX	37.0700 37.0700	162,234.83 162,234.83	179,122.24 179,122.24	0.00	16,887.41 16,887.41
10,631.000 NEWFIELD EXPLORATION CO 651290108 KR2F19020002: S&P 500 INDEX	37.0700 37.0700	380,943.12 380,943.12	394,091.17 394,091.17	0.00	13,148.05 13,148.05
11,700.000 NEWFIELD EXPLORATION CO 651290108 KR2F10090002: INVESCO	37.0700 37.0700	473,662.80 473,662.80	433,719.00 433,719.00	0.00	-39,943.80 -39,943.80
1,084.000 NEWLINK GENETICS CORP 651511107 KR3F10020002: NTGI STRUCTURED	21.4200 21.4200	17,164.52 17,164.52	23,219.28 23,219.28	0.00	6,054.76 6,054.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,846.000 NEWLINK GENETICS CORP 651511107 KR2F10020002: NTGI STRUCTURED	21.4200 21.4200	29,157.48 29,157.48	39,541.32 39,541.32	0.00	10,383.84 10,383.84
17,635.000 NEWMONT MINING CORP 651639106 KR3F19020002: S&P 500 INDEX	23.0500 23.0500	617,624.37 617,624.37	406,486.75 406,486.75	0.00	-211,137.62 -211,137.62
38,802.000 NEWMONT MINING CORP 651639106 KR2F19020002: S&P 500 INDEX	23.0500 23.0500	1,372,140.95 1,372,140.95	894,386.10 894,386.10	0.01	-477,754.85 -477,754.85
6,100.000 NEWPARK RESOURCES INC 651718504 KR3F10020002: NTGI STRUCTURED	12.4400 12.4400	53,609.49 53,609.49	75,884.00 75,884.00	0.00	22,274.51 22,274.51
12,190.000 NEWPARK RESOURCES INC 651718504 KR2F10020002: NTGI STRUCTURED	12.4400 12.4400	104,760.95 104,760.95	151,643.60 151,643.60	0.00	46,882.65 46,882.65
2,400.000 NEWPORT CORP 651824104 KR3F10020002: NTGI STRUCTURED	17.7200 17.7200	39,567.73 39,567.73	42,528.00 42,528.00	0.00	2,960.27 2,960.27
2,888.000 NEWPORT CORP 651824104 KR2F10020002: NTGI STRUCTURED	17.7200 17.7200	51,023.22 51,023.22	51,175.36 51,175.36	0.00	152.14 152.14
6,700.000 NEWS CORP 65249B109 KR2F10090002: INVESCO	16.3500 16.3500	100,660.80 100,660.80	109,545.00 109,545.00	0.00	8,884.20 8,884.20
17,607.000 NEWS CORP 65249B109 KR3F19020002: S&P 500 INDEX	16.3500 16.3500	206,578.85 206,578.85	287,874.45 287,874.45	0.00	81,295.60 81,295.60
38,740.000 NEWS CORP 65249B109 KR2F19020002: S&P 500 INDEX	16.3500 16.3500	426,718.18 426,718.18	633,399.00 633,399.00	0.00	206,680.82 206,680.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,250.000 NEWSTAR FINANCIAL INC 65251F105 KR2F10020002: NTGI STRUCTURED	11.2400 11.2400	19,502.70 19,502.70	14,050.00 14,050.00	0.00	-5,452.70 -5,452.70
400.000 NEWSTAR FINANCIAL INC 65251F105 KR3F10020002: NTGI STRUCTURED	11.2400 11.2400	3,620.00 3,620.00	4,496.00 4,496.00	0.00	876.00 876.00
1,500.000 NEWTEK BUSINESS SERVICES INC 652526104 KR3F10020002: NTGI STRUCTURED	2.7500 2.7500	1,875.00 1,875.00	4,125.00 4,125.00	0.00	2,250.00 2,250.00
3,756.000 NEWTEK BUSINESS SERVICES INC 652526104 KR2F10020002: NTGI STRUCTURED	2.7500 2.7500	16,616.07 16,616.07	10,329.00 10,329.00	0.00	-6,287.07 -6,287.07
27,540.000 NEXTERA ENTERPRISES INC 65332E101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	124,613.34 124,613.34	0.00 0.00	0.00	-124,613.34 -124,613.34
1,600.000 NEXTERA ENTERPRISES INC 65332E101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.76 9.76	0.00 0.00	0.00	-9.76 -9.76
100.000 NEXPRISE INC 65333Q202 KR3F10020002: NTGI STRUCTURED	0.0350 0.0350	0.70 0.70	3.50 3.50	0.00	2.80 2.80
1,544.000 NEXPRISE INC 65333Q202 KR2F10020002: NTGI STRUCTURED	0.0350 0.0350	84,344.47 84,344.47	54.04 54.04	0.00	-84,290.43 -84,290.43
1,700.000 NEXSTAR BROADCASTING GROUP INC 65336K103 KR3F10020002: NTGI STRUCTURED	40.4200 40.4200	76,638.60 76,638.60	68,714.00 68,714.00	0.00	-7,924.60 -7,924.60
3,500.000 NEXSTAR BROADCASTING GROUP INC 65336K103 KR2F10020002: NTGI STRUCTURED	40.4200 40.4200	155,535.45 155,535.45	141,470.00 141,470.00	0.00	-14,065.45 -14,065.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,429.000 NEXTERA ENERGY INC 65339F101 KR3F19020002: S&P 500 INDEX	93.8800 93.8800	906,252.76 906,252.76	1,448,474.52 1,448,474.52	0.01	542,221.76 542,221.76
33,947.000 NEXTERA ENERGY INC 65339F101 KR2F19020002: S&P 500 INDEX	93.8800 93.8800	1,234,518.97 1,234,518.97	3,186,944.36 3,186,944.36	0.02	1,952,425.39 1,952,425.39
1,496.000 NEXTWAVE WIRELESS INC 653CVR993 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,565.12 1,565.12	0.00 0.00	0.00	-1,565.12 -1,565.12
100.000 NEXTWAVE WIRELESS INC 653CVR993 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
54,716.000 NIKE INC 654106103 KR2F19020002: S&P 500 INDEX	89.2000 89.2000	949,675.34 949,675.34	4,880,667.20 4,880,667.20	0.03	3,930,991.86 3,930,991.86
24,868.000 NIKE INC 654106103 KR3F19020002: S&P 500 INDEX	89.2000 89.2000	725,421.81 725,421.81	2,218,225.60 2,218,225.60	0.01	1,492,803.79 1,492,803.79
11,149.000 NISOURCE INC 65473P105 KR3F19020002: S&P 500 INDEX	40.9800 40.9800	281,706.78 281,706.78	456,886.02 456,886.02	0.00	175,179.24 175,179.24
24,531.000 NISOURCE INC 65473P105 KR2F19020002: S&P 500 INDEX	40.9800 40.9800	674,860.45 674,860.45	1,005,280.38 1,005,280.38	0.01	330,419.93 330,419.93
100.000 NITCHES INC 65476M109 KR3F10020002: NTGI STRUCTURED	0.0060 0.0060	1.00 1.00	0.60 0.60	0.00	-0.40 -0.40
980.000 NITCHES INC 65476M109 KR2F10020002: NTGI STRUCTURED	0.0060 0.0060	1,002.28 1,002.28	5.88 5.88	0.00	-996.40 -996.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 NOBILITY HOMES INC 654892108 KR3F10020002: NTGI STRUCTURED	10.5000 10.5000	2,976.00 2,976.00	4,200.00 4,200.00	0.00	1,224.00 1,224.00
1,169.000 NOBILITY HOMES INC 654892108 KR2F10020002: NTGI STRUCTURED	10.5000 10.5000	8,109.30 8,109.30	12,274.50 12,274.50	0.00	4,165.20 4,165.20
28,026.000 NOBLE ENERGY INC 655044105 KR2F19020002: S&P 500 INDEX	68.3600 68.3600	1,047,408.82 1,047,408.82	1,915,857.36 1,915,857.36	0.01	868,448.54 868,448.54
12,738.000 NOBLE ENERGY INC 655044105 KR3F19020002: S&P 500 INDEX	68.3600 68.3600	533,685.27 533,685.27	870,769.68 870,769.68	0.01	337,084.41 337,084.41
5,650.000 NOBLE INTL LTD 655053106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	46,048.03 46,048.03	0.00 0.00	0.00	-46,048.03 -46,048.03
1,594.000 NORD RESOURCES CORP 655555100 KR2F10020002: NTGI STRUCTURED	0.0130 0.0130	896.62 896.62	20.72 20.72	0.00	-875.90 -875.90
100.000 NORD RESOURCES CORP 655555100 KR3F10020002: NTGI STRUCTURED	0.0130 0.0130	7.60 7.60	1.30 1.30	0.00	-6.30 -6.30
5,040.000 NORDSTROM INC 655664100 KR3F19020002: S&P 500 INDEX	68.3700 68.3700	234,288.31 234,288.31	344,584.80 344,584.80	0.00	110,296.49 110,296.49
11,089.000 NORDSTROM INC 655664100 KR2F19020002: S&P 500 INDEX	68.3700 68.3700	488,152.74 488,152.74	758,154.93 758,154.93	0.00	270,002.19 270,002.19
24,079.000 NORFOLK SOUTHERN CORP 655844108 KR2F19020002: S&P 500 INDEX	111.6000 111.6000	828,901.41 828,901.41	2,687,216.40 2,687,216.40	0.02	1,858,314.99 1,858,314.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,944.000 NORFOLK SOUTHERN CORP 655844108 KR3F19020002: S&P 500 INDEX	111.6000 111.6000	529,878.19 529,878.19	1,221,350.40 1,221,350.40	0.01	691,472.21 691,472.21
17,570.000 NORFOLK SOUTHERN CORP 655844108 KR2F10060002: WESTFIELD CAPITAL	111.6000 111.6000	1,335,192.12 1,335,192.12	1,960,812.00 1,960,812.00	0.01	625,619.88 625,619.88
6,770.000 NORFOLK SOUTHERN CORP 655844108 KR3F10060002: WESTFIELD CAPITAL	111.6000 111.6000	527,997.42 527,997.42	755,532.00 755,532.00	0.00	227,534.58 227,534.58
400.000 NORTECH SYSTEMS INC 656553104 KR3F10020002: NTGI STRUCTURED	5.0700 5.0700	1,403.50 1,403.50	2,028.00 2,028.00	0.00	624.50 624.50
737.000 NORTECH SYSTEMS INC 656553104 KR2F10020002: NTGI STRUCTURED	5.0700 5.0700	2,126.24 2,126.24	3,736.59 3,736.59	0.00	1,610.35 1,610.35
176.000 NORTH VALLEY BANCORP 66304M204 KR2F10020002: NTGI STRUCTURED	21.5800 21.5800	7,536.97 7,536.97	3,798.08 3,798.08	0.00	-3,738.89 -3,738.89
100.000 NORTH VALLEY BANCORP 66304M204 KR3F10020002: NTGI STRUCTURED	21.5800 21.5800	1,048.00 1,048.00	2,158.00 2,158.00	0.00	1,110.00 1,110.00
675.000 NORTHEAST INDIANA BANCORP INC 664196201 KR2F10020002: NTGI STRUCTURED	14.0000 14.0000	8,722.61 8,722.61	9,450.00 9,450.00	0.00	727.39 727.39
400.000 NORTHEAST INDIANA BANCORP INC 664196201 KR3F10020002: NTGI STRUCTURED	14.0000 14.0000	4,960.50 4,960.50	5,600.00 5,600.00	0.00	639.50 639.50
11,173.000 NORTHEAST UTILITIES 664397106 KR3F19020002: S&P 500 INDEX	44.3000 44.3000	348,154.27 348,154.27	494,963.90 494,963.90	0.00	146,809.63 146,809.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,583.000 NORTHEAST UTILITIES 664397106 KR2F19020002: S&P 500 INDEX	44.3000 44.3000	827,997.99 827,997.99	1,089,026.90 1,089,026.90	0.01	261,028.91 261,028.91
3,800.000 NORTHERN OIL AND GAS INC 665531109 KR3F10020002: NTGI STRUCTURED	14.2200 14.2200	68,295.35 68,295.35	54,036.00 54,036.00	0.00	-14,259.35 -14,259.35
5,983.000 NORTHERN OIL AND GAS INC 665531109 KR2F10020002: NTGI STRUCTURED	14.2200 14.2200	79,654.34 79,654.34	85,078.26 85,078.26	0.00	5,423.92 5,423.92
100.000 NORTHERN STATES FINANCIAL CORP 665751103 KR3F10020002: NTGI STRUCTURED	0.5900 0.5900	119.50 119.50	59.00 59.00	0.00	-60.50 -60.50
44.000 NORTHERN STATES FINANCIAL CORP 665751103 KR2F10020002: NTGI STRUCTURED	0.5900 0.5900	1,388.20 1,388.20	25.96 25.96	0.00	-1,362.24 -1,362.24
100.000 NORTHERN TECHNOLOGIES INTERNAT 665809109 KR3F10020002: NTGI STRUCTURED	21.1700 21.1700	1,556.00 1,556.00	2,117.00 2,117.00	0.00	561.00 561.00
106.000 NORTHERN TECHNOLOGIES INTERNAT 665809109 KR2F10020002: NTGI STRUCTURED	21.1700 21.1700	627.91 627.91	2,244.02 2,244.02	0.00	1,616.11 1,616.11
7,830.000 NORTHERN TRUST CORP 665859104 KR3F19020002: S&P 500 INDEX	68.0300 68.0300	369,558.56 369,558.56	532,674.90 532,674.90	0.00	163,116.34 163,116.34
17,228.000 NORTHERN TRUST CORP 665859104 KR2F19020002: S&P 500 INDEX	68.0300 68.0300	979,168.01 979,168.01	1,172,020.84 1,172,020.84	0.01	192,852.83 192,852.83
4,308.000 NORTHFIELD BANCORP INC/NJ 66611T108 KR3F10020002: NTGI STRUCTURED	13.6200 13.6200	42,992.91 42,992.91	58,674.96 58,674.96	0.00	15,682.05 15,682.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,596.000 NORTHFIELD BANCORP INC/NJ 66611T108 KR2F10020002: NTGI STRUCTURED	13.6200 13.6200	98,424.20 98,424.20	117,077.52 117,077.52	0.00	18,653.32 18,653.32
1,037.000 NORTHRIM BANCORP INC 666762109 KR2F10020002: NTGI STRUCTURED	26.4300 26.4300	13,046.76 13,046.76	27,407.91 27,407.91	0.00	14,361.15 14,361.15
300.000 NORTHRIM BANCORP INC 666762109 KR3F10020002: NTGI STRUCTURED	26.4300 26.4300	5,550.00 5,550.00	7,929.00 7,929.00	0.00	2,379.00 2,379.00
16,177.000 NORTHROP GRUMMAN CORP 666807102 KR2F19020002: S&P 500 INDEX	131.7600 131.7600	860,464.97 860,464.97	2,131,481.52 2,131,481.52	0.01	1,271,016.55 1,271,016.55
7,352.000 NORTHROP GRUMMAN CORP 666807102 KR3F19020002: S&P 500 INDEX	131.7600 131.7600	331,811.88 331,811.88	968,699.52 968,699.52	0.01	636,887.64 636,887.64
26,500.000 NORTHROP GRUMMAN CORP 666807102 KR2F10090002: INVESCO	131.7600 131.7600	2,003,524.63 2,003,524.63	3,491,640.00 3,491,640.00	0.02	1,488,115.37 1,488,115.37
10,712.000 NORTHSTAR REALTY FINANCE-W/I 66704R704 KR2F10020002: NTGI STRUCTURED	17.6700 17.6700	63,692.16 63,692.16	189,281.04 189,281.04	0.00	125,588.88 125,588.88
6,050.000 NORTHSTAR REALTY FINANCE-W/I 66704R704 KR3F10020002: NTGI STRUCTURED	17.6700 17.6700	30,134.88 30,134.88	106,903.50 106,903.50	0.00	76,768.62 76,768.62
6,050.000 NORTHSTAR ASSET MANAGEMENT COR 66705Y104 KR3F10020002: NTGI STRUCTURED	18.4200 18.4200	31,813.94 31,813.94	111,441.00 111,441.00	0.00	79,627.06 79,627.06
10,712.000 NORTHSTAR ASSET MANAGEMENT COR 66705Y104 KR2F10020002: NTGI STRUCTURED	18.4200 18.4200	67,240.98 67,240.98	197,315.04 197,315.04	0.00	130,074.06 130,074.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,897.000 NORTHWEST BANCSHARES INC 667340103 KR2F10020002: NTGI STRUCTURED	12.1000 12.1000	47,395.55 47,395.55	131,853.70 131,853.70	0.00	84,458.15 84,458.15
5,300.000 NORTHWEST BANCSHARES INC 667340103 KR3F10020002: NTGI STRUCTURED	12.1000 12.1000	64,604.24 64,604.24	64,130.00 64,130.00	0.00	-474.24 -474.24
3,628.000 NORTHWEST NATURAL GAS CO 667655104 KR2F10020002: NTGI STRUCTURED	42.2500 42.2500	107,063.77 107,063.77	153,283.00 153,283.00	0.00	46,219.23 46,219.23
1,800.000 NORTHWEST NATURAL GAS CO 667655104 KR3F10020002: NTGI STRUCTURED	42.2500 42.2500	80,310.15 80,310.15	76,050.00 76,050.00	0.00	-4,260.15 -4,260.15
1,394.000 NORTHWEST PIPE CO 667746101 KR2F10020002: NTGI STRUCTURED	34.1000 34.1000	22,257.23 22,257.23	47,535.40 47,535.40	0.00	25,278.17 25,278.17
500.000 NORTHWEST PIPE CO 667746101 KR3F10020002: NTGI STRUCTURED	34.1000 34.1000	12,575.00 12,575.00	17,050.00 17,050.00	0.00	4,475.00 4,475.00
2,300.000 NORTHWESTERN CORP 668074305 KR3F10020002: NTGI STRUCTURED	45.3600 45.3600	75,490.92 75,490.92	104,328.00 104,328.00	0.00	28,837.08 28,837.08
4,642.000 NORTHWESTERN CORP 668074305 KR2F10020002: NTGI STRUCTURED	45.3600 45.3600	159,540.29 159,540.29	210,561.12 210,561.12	0.00	51,020.83 51,020.83
330.000 NORWOOD FINANCIAL CORP 669549107 KR3F10020002: NTGI STRUCTURED	28.6600 28.6600	10,233.30 10,233.30	9,457.80 9,457.80	0.00	-775.50 -775.50
1,100.000 NOVATEL WIRELESS INC 66987M604 KR3F10020002: NTGI STRUCTURED	3.6700 3.6700	5,478.00 5,478.00	4,037.00 4,037.00	0.00	-1,441.00 -1,441.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,935.000 NOVATEL WIRELESS INC 66987M604 KR2F10020002: NTGI STRUCTURED	3.6700 3.6700	71,020.89 71,020.89	10,771.45 10,771.45	0.00	-60,249.44 -60,249.44
1,626.000 NOVATION CO INC 66989V107 KR2F10020002: NTGI STRUCTURED	0.2650 0.2650	17,861.73 17,861.73	430.89 430.89	0.00	-17,430.84 -17,430.84
100.000 NOVATION CO INC 66989V107 KR3F10020002: NTGI STRUCTURED	0.2650 0.2650	39.50 39.50	26.50 26.50	0.00	-13.00 -13.00
31,618.000 NOVAVAX INC 670002104 KR2F10020002: NTGI STRUCTURED	4.1700 4.1700	170,872.22 170,872.22	131,847.06 131,847.06	0.00	-39,025.16 -39,025.16
15,215.000 NOVAVAX INC 670002104 KR3F10020002: NTGI STRUCTURED	4.1700 4.1700	68,155.91 68,155.91	63,446.55 63,446.55	0.00	-4,709.36 -4,709.36
9,700.000 NOW INC/DE 67011P100 KR2F10090002: INVESCO	30.4100 30.4100	338,365.10 338,365.10	294,977.00 294,977.00	0.00	-43,388.10 -43,388.10
750.000 NTELOS HOLDINGS CORP 67020Q305 KR3F10020002: NTGI STRUCTURED	10.6400 10.6400	21,023.27 21,023.27	7,980.00 7,980.00	0.00	-13,043.27 -13,043.27
2,802.000 NTELOS HOLDINGS CORP 67020Q305 KR2F10020002: NTGI STRUCTURED	10.6400 10.6400	83,755.32 83,755.32	29,813.28 29,813.28	0.00	-53,942.04 -53,942.04
6,518.000 NUCOR CORP 670346105 KR2F10070002: RIVER ROAD	54.2800 54.2800	255,740.00 255,740.00	353,797.04 353,797.04	0.00	98,057.04 98,057.04
11,274.000 NUCOR CORP 670346105 KR3F19020002: S&P 500 INDEX	54.2800 54.2800	472,898.55 472,898.55	611,952.72 611,952.72	0.00	139,054.17 139,054.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,338.000 NUCOR CORP 670346105 KR3F10070002: RIVER ROAD	54.2800 54.2800	93,176.15 93,176.15	126,906.64 126,906.64	0.00	33,730.49 33,730.49
24,805.000 NUCOR CORP 670346105 KR2F19020002: S&P 500 INDEX	54.2800 54.2800	1,076,275.45 1,076,275.45	1,346,415.40 1,346,415.40	0.01	270,139.95 270,139.95
2,625.000 NUMEREX CORP 67053A102 KR2F10020002: NTGI STRUCTURED	10.4800 10.4800	27,486.83 27,486.83	27,510.00 27,510.00	0.00	23.17 23.17
3,200.000 NUMEREX CORP 67053A102 KR3F10020002: NTGI STRUCTURED	10.4800 10.4800	33,418.80 33,418.80	33,536.00 33,536.00	0.00	117.20 117.20
1,100.000 NUTRACEUTICAL INTERNATIONAL CO 67060Y101 KR3F10020002: NTGI STRUCTURED	20.9100 20.9100	16,610.00 16,610.00	23,001.00 23,001.00	0.00	6,391.00 6,391.00
3,006.000 NUTRACEUTICAL INTERNATIONAL CO 67060Y101 KR2F10020002: NTGI STRUCTURED	20.9100 20.9100	22,349.34 22,349.34	62,855.46 62,855.46	0.00	40,506.12 40,506.12
51,200.000 NVIDIA CORP 67066G104 KR2F10090002: INVESCO	18.4500 18.4500	865,440.65 865,440.65	944,640.00 944,640.00	0.01	79,199.35 79,199.35
40,051.000 NVIDIA CORP 67066G104 KR2F19020002: S&P 500 INDEX	18.4500 18.4500	577,081.76 577,081.76	738,940.95 738,940.95	0.00	161,859.19 161,859.19
18,203.000 NVIDIA CORP 67066G104 KR3F19020002: S&P 500 INDEX	18.4500 18.4500	271,785.06 271,785.06	335,845.35 335,845.35	0.00	64,060.29 64,060.29
831.000 NUTROGANICS INC 670694108 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	1,006.79 1,006.79	124.65 124.65	0.00	-882.14 -882.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,243.000 NUTRISYSTEM INC 67069D108 KR2F10020002: NTGI STRUCTURED	15.3700 15.3700	59,234.45 59,234.45	65,214.91 65,214.91	0.00	5,980.46 5,980.46
1,600.000 NUTRISYSTEM INC 67069D108 KR3F10020002: NTGI STRUCTURED	15.3700 15.3700	22,144.00 22,144.00	24,592.00 24,592.00	0.00	2,448.00 2,448.00
600.000 NUTRITION 21 INC 67069V108 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.48 3.48	0.00 0.00	0.00	-3.48 -3.48
10,661.000 NUTRITION 21 INC 67069V108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	33,922.03 33,922.03	0.00 0.00	0.00	-33,922.03 -33,922.03
4,721.000 NUVASIVE INC 670704105 KR2F10020002: NTGI STRUCTURED	34.8700 34.8700	148,172.63 148,172.63	164,621.27 164,621.27	0.00	16,448.64 16,448.64
1,900.000 NUVASIVE INC 670704105 KR3F10020002: NTGI STRUCTURED	34.8700 34.8700	60,497.36 60,497.36	66,253.00 66,253.00	0.00	5,755.64 5,755.64
7,336.000 NXSTAGE MEDICAL INC 67072V103 KR2F10020002: NTGI STRUCTURED	13.1300 13.1300	77,842.10 77,842.10	96,321.68 96,321.68	0.00	18,479.58 18,479.58
4,600.000 NXSTAGE MEDICAL INC 67072V103 KR3F10020002: NTGI STRUCTURED	13.1300 13.1300	66,513.45 66,513.45	60,398.00 60,398.00	0.00	-6,115.45 -6,115.45
3,685.000 OM GROUP INC 670872100 KR2F10020002: NTGI STRUCTURED	25.9500 25.9500	53,339.01 53,339.01	95,625.75 95,625.75	0.00	42,286.74 42,286.74
1,800.000 OM GROUP INC 670872100 KR3F10020002: NTGI STRUCTURED	25.9500 25.9500	67,794.75 67,794.75	46,710.00 46,710.00	0.00	-21,084.75 -21,084.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,669.000 O'REILLY AUTOMOTIVE INC 67103H107 KR3F19020002: S&P 500 INDEX	150.3600 150.3600	205,417.32 205,417.32	551,670.84 551,670.84	0.00	346,253.52 346,253.52
8,073.000 O'REILLY AUTOMOTIVE INC 67103H107 KR2F19020002: S&P 500 INDEX	150.3600 150.3600	365,917.10 365,917.10	1,213,856.28 1,213,856.28	0.01	847,939.18 847,939.18
1,200.000 OFG BANCORP 67103X102 KR3F10020002: NTGI STRUCTURED	14.9800 14.9800	14,616.00 14,616.00	17,976.00 17,976.00	0.00	3,360.00 3,360.00
3,250.000 OFG BANCORP 67103X102 KR2F10020002: NTGI STRUCTURED	14.9800 14.9800	44,023.83 44,023.83	48,685.00 48,685.00	0.00	4,661.17 4,661.17
3,621.000 OSI SYSTEMS INC 671044105 KR2F10020002: NTGI STRUCTURED	63.4800 63.4800	66,369.76 66,369.76	229,861.08 229,861.08	0.00	163,491.32 163,491.32
1,800.000 OSI SYSTEMS INC 671044105 KR3F10020002: NTGI STRUCTURED	63.4800 63.4800	72,915.08 72,915.08	114,264.00 114,264.00	0.00	41,348.92 41,348.92
46,400.000 OASIS PETROLEUM INC 674215108 KR2F10080002: WESTWOOD MGMT	41.8100 41.8100	2,257,502.93 2,257,502.93	1,939,984.00 1,939,984.00	0.01	-317,518.93 -317,518.93
17,200.000 OASIS PETROLEUM INC 674215108 KR3F10080002: WESTWOOD MGMT	41.8100 41.8100	838,418.71 838,418.71	719,132.00 719,132.00	0.00	-119,286.71 -119,286.71
10,682.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F10070002: RIVER ROAD	96.1500 96.1500	922,612.67 922,612.67	1,027,074.30 1,027,074.30	0.01	104,461.63 104,461.63
18,180.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F10050002: SASCO CAPITAL	96.1500 96.1500	1,742,667.95 1,742,667.95	1,748,007.00 1,748,007.00	0.01	5,339.05 5,339.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,652.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F19020002: S&P 500 INDEX	96.1500 96.1500	2,224,066.22 2,224,066.22	5,831,689.80 5,831,689.80	0.04	3,607,623.58 3,607,623.58
6,650.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F10050002: SASCO CAPITAL	96.1500 96.1500	637,456.17 637,456.17	639,397.50 639,397.50	0.00	1,941.33 1,941.33
27,566.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F19020002: S&P 500 INDEX	96.1500 96.1500	1,148,751.32 1,148,751.32	2,650,470.90 2,650,470.90	0.02	1,501,719.58 1,501,719.58
3,869.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F10070002: RIVER ROAD	96.1500 96.1500	336,506.63 336,506.63	372,004.35 372,004.35	0.00	35,497.72 35,497.72
3,431.000 OCEANFIRST FINANCIAL CORP 675234108 KR2F10020002: NTGI STRUCTURED	15.9100 15.9100	42,970.20 42,970.20	54,587.21 54,587.21	0.00	11,617.01 11,617.01
1,300.000 OCEANFIRST FINANCIAL CORP 675234108 KR3F10020002: NTGI STRUCTURED	15.9100 15.9100	16,887.00 16,887.00	20,683.00 20,683.00	0.00	3,796.00 3,796.00
1,834.000 OCLARO INC 67555N206 KR2F10020002: NTGI STRUCTURED	1.4300 1.4300	30,078.70 30,078.70	2,622.62 2,622.62	0.00	-27,456.08 -27,456.08
788.000 OCLARO INC 67555N206 KR3F10020002: NTGI STRUCTURED	1.4300 1.4300	4,668.00 4,668.00	1,126.84 1,126.84	0.00	-3,541.16 -3,541.16
400.000 ODYSSEY MARINE EXPLORATION INC 676118102 KR3F10020002: NTGI STRUCTURED	0.9100 0.9100	1,268.00 1,268.00	364.00 364.00	0.00	-904.00 -904.00
745.000 ODYSSEY MARINE EXPLORATION INC 676118102 KR2F10020002: NTGI STRUCTURED	0.9100 0.9100	2,772.29 2,772.29	677.95 677.95	0.00	-2,094.34 -2,094.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,389.000 OFFICE DEPOT INC 676220106 KR2F10020002: NTGI STRUCTURED	5.1400 5.1400	265,105.90 265,105.90	336,099.46 336,099.46	0.00	70,993.56 70,993.56
35,323.000 OFFICE DEPOT INC 676220106 KR3F10020002: NTGI STRUCTURED	5.1400 5.1400	107,647.05 107,647.05	181,560.22 181,560.22	0.00	73,913.17 73,913.17
500.000 OHIO VALLEY BANC CORP 677719106 KR3F10020002: NTGI STRUCTURED	22.6000 22.6000	8,600.00 8,600.00	11,300.00 11,300.00	0.00	2,700.00 2,700.00
1,173.000 OHIO VALLEY BANC CORP 677719106 KR2F10020002: NTGI STRUCTURED	22.6000 22.6000	31,146.14 31,146.14	26,509.80 26,509.80	0.00	-4,636.34 -4,636.34
40,300.000 LUKOIL OAO 677862104 ADR KR2F20070002: LSV ASSET MANAGEMENT	50.9000 50.9000	2,426,060.00 2,426,060.00	2,051,270.00 2,051,270.00	0.01	-374,790.00 -374,790.00
13,700.000 LUKOIL OAO 677862104 ADR KR3F20070002: LSV ASSET MGMT	50.9000 50.9000	824,740.00 824,740.00	697,330.00 697,330.00	0.00	-127,410.00 -127,410.00
1,645.000 OIL-DRI CORP OF AMERICA 677864100 KR2F10020002: NTGI STRUCTURED	26.0700 26.0700	19,375.67 19,375.67	42,885.15 42,885.15	0.00	23,509.48 23,509.48
600.000 OIL-DRI CORP OF AMERICA 677864100 KR3F10020002: NTGI STRUCTURED	26.0700 26.0700	12,222.00 12,222.00	15,642.00 15,642.00	0.00	3,420.00 3,420.00
49,471.000 OILTANKING PARTNERS LP 678049107 KR2F35020002: TORTOISE CAP	49.5900 49.5900	1,167,252.72 1,167,252.72	2,453,266.89 2,453,266.89	0.02	1,286,014.17 1,286,014.17
14,951.000 OILTANKING PARTNERS LP 678049107 KR3F35020002: TORTOISE CAP	49.5900 49.5900	346,881.66 346,881.66	741,420.09 741,420.09	0.00	394,538.43 394,538.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,517.000 OLD NATIONAL BANCORP/IN 680033107 KR2F10020002: NTGI STRUCTURED	12.9700 12.9700	243,997.93 243,997.93	214,225.49 214,225.49	0.00	-29,772.44 -29,772.44
7,678.000 OLD NATIONAL BANCORP/IN 680033107 KR3F10020002: NTGI STRUCTURED	12.9700 12.9700	84,694.32 84,694.32	99,583.66 99,583.66	0.00	14,889.34 14,889.34
100.000 OLD SECOND BANCORP INC 680277100 KR3F10020002: NTGI STRUCTURED	4.8100 4.8100	123.50 123.50	481.00 481.00	0.00	357.50 357.50
408.000 OLD SECOND BANCORP INC 680277100 KR2F10020002: NTGI STRUCTURED	4.8100 4.8100	9,056.40 9,056.40	1,962.48 1,962.48	0.00	-7,093.92 -7,093.92
5,200.000 OLIN CORP 680665205 KR3F10020002: NTGI STRUCTURED	25.2500 25.2500	118,198.47 118,198.47	131,300.00 131,300.00	0.00	13,101.53 13,101.53
11,095.000 OLIN CORP 680665205 KR2F10020002: NTGI STRUCTURED	25.2500 25.2500	224,209.03 224,209.03	280,148.75 280,148.75	0.00	55,939.72 55,939.72
1,818.000 OLYMPIC STEEL INC 68162K106 KR2F10020002: NTGI STRUCTURED	20.5700 20.5700	12,951.97 12,951.97	37,396.26 37,396.26	0.00	24,444.29 24,444.29
700.000 OLYMPIC STEEL INC 68162K106 KR3F10020002: NTGI STRUCTURED	20.5700 20.5700	18,200.00 18,200.00	14,399.00 14,399.00	0.00	-3,801.00 -3,801.00
7,000.000 OMNICARE INC 681904108 KR2F10090002: INVESCO	62.2600 62.2600	390,493.20 390,493.20	435,820.00 435,820.00	0.00	45,326.80 45,326.80
19,539.000 OMNICOM GROUP INC 681919106 KR2F19020002: S&P 500 INDEX	68.8600 68.8600	671,088.56 671,088.56	1,345,455.54 1,345,455.54	0.01	674,366.98 674,366.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,881.000 OMNICOM GROUP INC 681919106 KR3F19020002: S&P 500 INDEX	68.8600 68.8600	425,767.97 425,767.97	611,545.66 611,545.66	0.00	185,777.69 185,777.69
1,918.000 OMTOOL LTD 681974309 KR2F10020002: NTGI STRUCTURED	1.7500 1.7500	20,362.96 20,362.96	3,356.50 3,356.50	0.00	-17,006.46 -17,006.46
900.000 OMTOOL LTD 681974309 KR3F10020002: NTGI STRUCTURED	1.7500 1.7500	2,399.00 2,399.00	1,575.00 1,575.00	0.00	-824.00 -824.00
400.000 OMEGA FLEX INC 682095104 KR3F10020002: NTGI STRUCTURED	19.4600 19.4600	5,540.00 5,540.00	7,784.00 7,784.00	0.00	2,244.00 2,244.00
1,044.000 OMEGA FLEX INC 682095104 KR2F10020002: NTGI STRUCTURED	19.4600 19.4600	10,067.04 10,067.04	20,316.24 20,316.24	0.00	10,249.20 10,249.20
4,006.000 OMEGA PROTEIN CORP 68210P107 KR2F10020002: NTGI STRUCTURED	12.5000 12.5000	19,249.67 19,249.67	50,075.00 50,075.00	0.00	30,825.33 30,825.33
1,600.000 OMEGA PROTEIN CORP 68210P107 KR3F10020002: NTGI STRUCTURED	12.5000 12.5000	21,728.00 21,728.00	20,000.00 20,000.00	0.00	-1,728.00 -1,728.00
5,808.000 OMNIVISION TECHNOLOGIES INC 682128103 KR2F10020002: NTGI STRUCTURED	26.4600 26.4600	88,700.96 88,700.96	153,679.68 153,679.68	0.00	64,978.72 64,978.72
2,800.000 OMNIVISION TECHNOLOGIES INC 682128103 KR3F10020002: NTGI STRUCTURED	26.4600 26.4600	81,679.94 81,679.94	74,088.00 74,088.00	0.00	-7,591.94 -7,591.94
5,793.000 OMNOVA SOLUTIONS INC 682129101 KR2F10020002: NTGI STRUCTURED	5.3700 5.3700	42,007.58 42,007.58	31,108.41 31,108.41	0.00	-10,899.17 -10,899.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 OMNOVA SOLUTIONS INC 682129101 KR3F10020002: NTGI STRUCTURED	5.3700 5.3700	17,346.00 17,346.00	11,277.00 11,277.00	0.00	-6,069.00 -6,069.00
4,244.000 OMNICELL INC 68213N109 KR2F10020002: NTGI STRUCTURED	27.3300 27.3300	46,800.27 46,800.27	115,988.52 115,988.52	0.00	69,188.25 69,188.25
2,000.000 OMNICELL INC 68213N109 KR3F10020002: NTGI STRUCTURED	27.3300 27.3300	28,852.61 28,852.61	54,660.00 54,660.00	0.00	25,807.39 25,807.39
4,237.000 ON ASSIGNMENT INC 682159108 KR2F10020002: NTGI STRUCTURED	26.8500 26.8500	55,965.05 55,965.05	113,763.45 113,763.45	0.00	57,798.40 57,798.40
2,600.000 ON ASSIGNMENT INC 682159108 KR3F10020002: NTGI STRUCTURED	26.8500 26.8500	53,627.97 53,627.97	69,810.00 69,810.00	0.00	16,182.03 16,182.03
204,000.000 ON SEMICONDUCTOR CORP 682189105 KR2F10030002: SYSTEMATIC	8.9400 8.9400	1,897,306.60 1,897,306.60	1,823,760.00 1,823,760.00	0.01	-73,546.60 -73,546.60
78,950.000 ON SEMICONDUCTOR CORP 682189105 KR3F10030002: SYSTEMATIC	8.9400 8.9400	734,122.88 734,122.88	705,813.00 705,813.00	0.00	-28,309.88 -28,309.88
2,800.000 ONCOGENEX PHARMACEUTICAL INC 68230A106 KR3F10020002: NTGI STRUCTURED	2.6700 2.6700	32,975.88 32,975.88	7,476.00 7,476.00	0.00	-25,499.88 -25,499.88
1,809.000 ONCOGENEX PHARMACEUTICAL INC 68230A106 KR2F10020002: NTGI STRUCTURED	2.6700 2.6700	32,056.05 32,056.05	4,830.03 4,830.03	0.00	-27,226.02 -27,226.02
800.000 ONCOMED PHARMACEUTICALS INC 68234X102 KR2F10020002: NTGI STRUCTURED	18.9300 18.9300	17,838.00 17,838.00	15,144.00 15,144.00	0.00	-2,694.00 -2,694.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,438.000 ONE GAS INC 68235P108 KR3F10020002: NTGI STRUCTURED	34.2500 34.2500	53,314.21 53,314.21	49,251.50 49,251.50	0.00	-4,062.71 -4,062.71
2,518.000 ONE GAS INC 68235P108 KR2F10020002: NTGI STRUCTURED	34.2500 34.2500	93,409.81 93,409.81	86,241.50 86,241.50	0.00	-7,168.31 -7,168.31
1,800.000 ONE LIBERTY PROPERTIES INC 682406103 KR3F10020002: NTGI STRUCTURED	20.2300 20.2300	27,999.80 27,999.80	36,414.00 36,414.00	0.00	8,414.20 8,414.20
4,167.000 ONE LIBERTY PROPERTIES INC 682406103 KR2F10020002: NTGI STRUCTURED	20.2300 20.2300	69,858.83 69,858.83	84,298.41 84,298.41	0.00	14,439.58 14,439.58
2,557.000 ONE PRICE CLOTHING STORES INC 682411202 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	42,690.88 42,690.88	0.00 0.00	0.00	-42,690.88 -42,690.88
3,496.000 1-800-FLOWERS.COM INC 68243Q106 KR2F10020002: NTGI STRUCTURED	7.1900 7.1900	26,546.34 26,546.34	25,136.24 25,136.24	0.00	-1,410.10 -1,410.10
1,300.000 1-800-FLOWERS.COM INC 68243Q106 KR3F10020002: NTGI STRUCTURED	7.1900 7.1900	3,081.00 3,081.00	9,347.00 9,347.00	0.00	6,266.00 6,266.00
18,037.000 ONEOK INC 682680103 KR3F35020002: TORTOISE CAP	65.5500 65.5500	949,246.39 949,246.39	1,182,325.35 1,182,325.35	0.01	233,078.96 233,078.96
7,355.000 ONEOK INC 682680103 KR3F19020002: S&P 500 INDEX	65.5500 65.5500	167,281.67 167,281.67	482,120.25 482,120.25	0.00	314,838.58 314,838.58
59,682.000 ONEOK INC 682680103 KR2F35020002: TORTOISE CAP	65.5500 65.5500	3,100,538.49 3,100,538.49	3,912,155.10 3,912,155.10	0.03	811,616.61 811,616.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,830.000 ONEOK INC 682680103 KR2F10050002: SASCO CAPITAL	65.5500 65.5500	1,578,277.86 1,578,277.86	2,545,306.50 2,545,306.50	0.02	967,028.64 967,028.64
14,760.000 ONEOK INC 682680103 KR3F10050002: SASCO CAPITAL	65.5500 65.5500	599,826.32 599,826.32	967,518.00 967,518.00	0.01	367,691.68 367,691.68
16,182.000 ONEOK INC 682680103 KR2F19020002: S&P 500 INDEX	65.5500 65.5500	311,218.04 311,218.04	1,060,730.10 1,060,730.10	0.01	749,512.06 749,512.06
200.000 ONVIA INC 68338T403 KR3F10020002: NTGI STRUCTURED	4.4200 4.4200	814.00 814.00	884.00 884.00	0.00	70.00 70.00
386.000 ONVIA INC 68338T403 KR2F10020002: NTGI STRUCTURED	4.4200 4.4200	1,231.23 1,231.23	1,706.12 1,706.12	0.00	474.89 474.89
23,200.000 OPKO HEALTH INC 68375N103 KR3F10020002: NTGI STRUCTURED	8.5100 8.5100	89,664.76 89,664.76	197,432.00 197,432.00	0.00	107,767.24 107,767.24
47,273.000 OPKO HEALTH INC 68375N103 KR2F10020002: NTGI STRUCTURED	8.5100 8.5100	95,334.37 95,334.37	402,293.23 402,293.23	0.00	306,958.86 306,958.86
2,000.000 OPLINK COMMUNICATIONS INC 68375Q403 KR3F10020002: NTGI STRUCTURED	16.8200 16.8200	33,699.57 33,699.57	33,640.00 33,640.00	0.00	-59.57 -59.57
4,245.000 OPLINK COMMUNICATIONS INC 68375Q403 KR2F10020002: NTGI STRUCTURED	16.8200 16.8200	53,823.08 53,823.08	71,400.90 71,400.90	0.00	17,577.82 17,577.82
500.000 OPTICAL CABLE CORP 683827208 KR3F10020002: NTGI STRUCTURED	4.5300 4.5300	1,945.00 1,945.00	2,265.00 2,265.00	0.00	320.00 320.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,170.000 OPTICAL CABLE CORP 683827208 KR2F10020002: NTGI STRUCTURED	4.5300 4.5300	66,603.41 66,603.41	5,300.10 5,300.10	0.00	-61,303.31 -61,303.31
128,500.000 ORACLE CORP 68389X105 KR2F10090002: INVESCO	38.2800 38.2800	5,119,831.35 5,119,831.35	4,918,980.00 4,918,980.00	0.03	-200,851.35 -200,851.35
253,000.000 ORACLE CORP 68389X105 KR2F19020002: S&P 500 INDEX	38.2800 38.2800	2,247,788.27 2,247,788.27	9,684,840.00 9,684,840.00	0.06	7,437,051.73 7,437,051.73
114,988.000 ORACLE CORP 68389X105 KR3F19020002: S&P 500 INDEX	38.2800 38.2800	2,048,519.83 2,048,519.83	4,401,740.64 4,401,740.64	0.03	2,353,220.81 2,353,220.81
1,400.000 OPTI INC 683960108 KR3F10020002: NTGI STRUCTURED	0.5400 0.5400	1,148.00 1,148.00	756.00 756.00	0.00	-392.00 -392.00
4,024.000 OPTI INC 683960108 KR2F10020002: NTGI STRUCTURED	0.5400 0.5400	13,596.09 13,596.09	2,172.96 2,172.96	0.00	-11,423.13 -11,423.13
6,305.000 ORASURE TECHNOLOGIES INC 68554V108 KR2F10020002: NTGI STRUCTURED	7.2200 7.2200	43,268.36 43,268.36	45,522.10 45,522.10	0.00	2,253.74 2,253.74
5,400.000 ORASURE TECHNOLOGIES INC 68554V108 KR3F10020002: NTGI STRUCTURED	7.2200 7.2200	48,650.18 48,650.18	38,988.00 38,988.00	0.00	-9,662.18 -9,662.18
300.000 ORBIT INTERNATIONAL CORP 685559304 KR3F10020002: NTGI STRUCTURED	4.5083 4.5083	1,352.50 1,352.50	1,352.50 1,352.50	0.00	0.00 0.00
422.000 ORBIT INTERNATIONAL CORP 685559304 KR2F10020002: NTGI STRUCTURED	2.1819 2.1819	920.76 920.76	920.76 920.76	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,844.000 ORBCOMM INC 68555P100 KR2F10020002: NTGI STRUCTURED	5.7500 5.7500	22,513.11 22,513.11	10,603.00 10,603.00	0.00	-11,910.11 -11,910.11
700.000 ORBCOMM INC 68555P100 KR3F10020002: NTGI STRUCTURED	5.7500 5.7500	2,345.00 2,345.00	4,025.00 4,025.00	0.00	1,680.00 1,680.00
2,600.000 ORBITAL SCIENCES CORP 685564106 KR3F10020002: NTGI STRUCTURED	27.8000 27.8000	43,782.21 43,782.21	72,280.00 72,280.00	0.00	28,497.79 28,497.79
5,504.000 ORBITAL SCIENCES CORP 685564106 KR2F10020002: NTGI STRUCTURED	27.8000 27.8000	91,475.75 91,475.75	153,011.20 153,011.20	0.00	61,535.45 61,535.45
2,700.000 ORBITZ WORLDWIDE INC 68557K109 KR3F10020002: NTGI STRUCTURED	7.8700 7.8700	6,264.00 6,264.00	21,249.00 21,249.00	0.00	14,985.00 14,985.00
7,111.000 ORBITZ WORLDWIDE INC 68557K109 KR2F10020002: NTGI STRUCTURED	7.8700 7.8700	41,391.67 41,391.67	55,963.57 55,963.57	0.00	14,571.90 14,571.90
4,300.000 ORCHID ISLAND CAPITAL INC 68571X103 KR2F10020002: NTGI STRUCTURED	13.2700 13.2700	54,932.60 54,932.60	57,061.00 57,061.00	0.00	2,128.40 2,128.40
3,131.000 ORBIT/FR INC 685929101 KR2F10020002: NTGI STRUCTURED	1.9000 1.9000	15,796.83 15,796.83	5,948.90 5,948.90	0.00	-9,847.93 -9,847.93
1,400.000 ORBIT/FR INC 685929101 KR3F10020002: NTGI STRUCTURED	1.9000 1.9000	2,529.00 2,529.00	2,660.00 2,660.00	0.00	131.00 131.00
2,733.000 OREXIGEN THERAPEUTICS INC 686164104 KR2F10020002: NTGI STRUCTURED	4.2600 4.2600	21,273.12 21,273.12	11,642.58 11,642.58	0.00	-9,630.54 -9,630.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 OREXIGEN THERAPEUTICS INC 686164104 KR3F10020002: NTGI STRUCTURED	4.2600 4.2600	1,720.00 1,720.00	4,260.00 4,260.00	0.00	2,540.00 2,540.00
3,987.000 ORGANOVO HOLDINGS INC 68620A104 KR3F10020002: NTGI STRUCTURED	6.3700 6.3700	32,002.61 32,002.61	25,397.19 25,397.19	0.00	-6,605.42 -6,605.42
8,286.000 ORGANOVO HOLDINGS INC 68620A104 KR2F10020002: NTGI STRUCTURED	6.3700 6.3700	66,509.45 66,509.45	52,781.82 52,781.82	0.00	-13,727.63 -13,727.63
1,900.000 ORION MARINE GROUP INC 68628V308 KR3F10020002: NTGI STRUCTURED	9.9800 9.9800	18,582.00 18,582.00	18,962.00 18,962.00	0.00	380.00 380.00
5,012.000 ORION MARINE GROUP INC 68628V308 KR2F10020002: NTGI STRUCTURED	9.9800 9.9800	89,985.69 89,985.69	50,019.76 50,019.76	0.00	-39,965.93 -39,965.93
5,163.000 ORITANI FINANCIAL CORP 68633D103 KR2F10020002: NTGI STRUCTURED	14.0900 14.0900	54,939.30 54,939.30	72,746.67 72,746.67	0.00	17,807.37 17,807.37
2,500.000 ORITANI FINANCIAL CORP 68633D103 KR3F10020002: NTGI STRUCTURED	14.0900 14.0900	31,601.79 31,601.79	35,225.00 35,225.00	0.00	3,623.21 3,623.21
2,200.000 ORLEANS HOMEBUILDERS INC 686588104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	14,917.13 14,917.13	0.00 0.00	0.00	-14,917.13 -14,917.13
1,800.000 ORMAT TECHNOLOGIES INC 686688102 KR3F10020002: NTGI STRUCTURED	26.2700 26.2700	36,346.68 36,346.68	47,286.00 47,286.00	0.00	10,939.32 10,939.32
2,808.000 ORMAT TECHNOLOGIES INC 686688102 KR2F10020002: NTGI STRUCTURED	26.2700 26.2700	57,371.65 57,371.65	73,766.16 73,766.16	0.00	16,394.51 16,394.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,863.000 OSCIENT PHARMACEUTICALS CORP 68812R303 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	72,772.26 72,772.26	0.00 0.00	0.00	-72,772.26 -72,772.26
2,343.000 OSIRIS THERAPEUTICS INC 68827R108 KR3F10020002: NTGI STRUCTURED	12.5900 12.5900	21,557.11 21,557.11	29,498.37 29,498.37	0.00	7,941.26 7,941.26
5,644.000 OSIRIS THERAPEUTICS INC 68827R108 KR2F10020002: NTGI STRUCTURED	12.5900 12.5900	76,000.18 76,000.18	71,057.96 71,057.96	0.00	-4,942.22 -4,942.22
1,800.000 OTTER TAIL CORP 689648103 KR3F10020002: NTGI STRUCTURED	26.6700 26.6700	37,768.76 37,768.76	48,006.00 48,006.00	0.00	10,237.24 10,237.24
4,687.000 OTTER TAIL CORP 689648103 KR2F10020002: NTGI STRUCTURED	26.6700 26.6700	109,684.54 109,684.54	125,002.29 125,002.29	0.00	15,317.75 15,317.75
4,331.000 OUTERWALL INC 690070107 KR2F10020002: NTGI STRUCTURED	56.1000 56.1000	71,877.29 71,877.29	242,969.10 242,969.10	0.00	171,091.81 171,091.81
2,100.000 OUTERWALL INC 690070107 KR3F10020002: NTGI STRUCTURED	56.1000 56.1000	102,897.26 102,897.26	117,810.00 117,810.00	0.00	14,912.74 14,912.74
119.000 OVERLAND STORAGE INC 690310305 KR2F10020002: NTGI STRUCTURED	3.2500 3.2500	16,742.36 16,742.36	386.75 386.75	0.00	-16,355.61 -16,355.61
40.000 OVERLAND STORAGE INC 690310305 KR3F10020002: NTGI STRUCTURED	3.2500 3.2500	422.00 422.00	130.00 130.00	0.00	-292.00 -292.00
2,743.000 OVERSEAS SHIPHOLDING GROUP INC 69036R400 NEW COM CL B KR2F10020002: NTGI STRUCTURED	44.0486 44.0486	120,825.21 120,825.21	120,825.21 120,825.21	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 OVERSEAS SHIPHOLDING GROUP INC 69036R400 NEW COM CL B KR3F10020002: NTGI STRUCTURED	27.1000 27.1000	27,100.00 27,100.00	27,100.00 27,100.00	0.00	0.00 0.00
700.000 OVERSTOCK.COM INC 690370101 KR3F10020002: NTGI STRUCTURED	16.8600 16.8600	10,073.00 10,073.00	11,802.00 11,802.00	0.00	1,729.00 1,729.00
1,818.000 OVERSTOCK.COM INC 690370101 KR2F10020002: NTGI STRUCTURED	16.8600 16.8600	23,166.09 23,166.09	30,651.48 30,651.48	0.00	7,485.39 7,485.39
13,214.000 OWENS & MINOR INC 690732102 KR2F10070002: RIVER ROAD	32.7400 32.7400	420,495.33 420,495.33	432,626.36 432,626.36	0.00	12,131.03 12,131.03
4,746.000 OWENS & MINOR INC 690732102 KR3F10070002: RIVER ROAD	32.7400 32.7400	151,896.17 151,896.17	155,384.04 155,384.04	0.00	3,487.87 3,487.87
3,300.000 OWENS & MINOR INC 690732102 KR3F10020002: NTGI STRUCTURED	32.7400 32.7400	107,705.78 107,705.78	108,042.00 108,042.00	0.00	336.22 336.22
6,733.000 OWENS & MINOR INC 690732102 KR2F10020002: NTGI STRUCTURED	32.7400 32.7400	87,842.10 87,842.10	220,438.42 220,438.42	0.00	132,596.32 132,596.32
16,580.000 OWENS CORNING 690742101 KR3F10050002: SASCO CAPITAL	31.7500 31.7500	566,355.56 566,355.56	526,415.00 526,415.00	0.00	-39,940.56 -39,940.56
43,660.000 OWENS CORNING 690742101 KR2F10050002: SASCO CAPITAL	31.7500 31.7500	1,481,405.12 1,481,405.12	1,386,205.00 1,386,205.00	0.01	-95,200.12 -95,200.12
47,800.000 OWENS-ILLINOIS INC 690768403 KR2F10050002: SASCO CAPITAL	26.0500 26.0500	939,952.96 939,952.96	1,245,190.00 1,245,190.00	0.01	305,237.04 305,237.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,824.000 OWENS-ILLINOIS INC 690768403 KR2F19020002: S&P 500 INDEX	26.0500 26.0500	360,711.47 360,711.47	334,065.20 334,065.20	0.00	-26,646.27 -26,646.27
18,140.000 OWENS-ILLINOIS INC 690768403 KR3F10050002: SASCO CAPITAL	26.0500 26.0500	356,894.51 356,894.51	472,547.00 472,547.00	0.00	115,652.49 115,652.49
5,829.000 OWENS-ILLINOIS INC 690768403 KR3F19020002: S&P 500 INDEX	26.0500 26.0500	159,109.42 159,109.42	151,845.45 151,845.45	0.00	-7,263.97 -7,263.97
900.000 OXFORD INDUSTRIES INC 691497309 KR3F10020002: NTGI STRUCTURED	60.9900 60.9900	29,695.50 29,695.50	54,891.00 54,891.00	0.00	25,195.50 25,195.50
1,837.000 OXFORD INDUSTRIES INC 691497309 KR2F10020002: NTGI STRUCTURED	60.9900 60.9900	36,838.56 36,838.56	112,038.63 112,038.63	0.00	75,200.07 75,200.07
10.000 OXIGENE INC 691828404 KR2F10020002: NTGI STRUCTURED	2.1500 2.1500	19,895.74 19,895.74	21.50 21.50	0.00	-19,874.24 -19,874.24
1,718.000 P&F INDUSTRIES INC 692830508 KR2F10020002: NTGI STRUCTURED	8.1900 8.1900	12,496.20 12,496.20	14,070.42 14,070.42	0.00	1,574.22 1,574.22
900.000 P&F INDUSTRIES INC 692830508 KR3F10020002: NTGI STRUCTURED	8.1900 8.1900	3,910.50 3,910.50	7,371.00 7,371.00	0.00	3,460.50 3,460.50
1,204.000 PAB BANKSHARES INC 69313P101 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	14,492.73 14,492.73	4.82 4.82	0.00	-14,487.91 -14,487.91
100.000 PAB BANKSHARES INC 69313P101 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	0.75 0.75	0.40 0.40	0.00	-0.35 -0.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,525.000 PAM TRANSPORTATION SERVICES IN 693149106 KR2F10020002: NTGI STRUCTURED	36.2500 36.2500	16,378.11 16,378.11	55,281.25 55,281.25	0.00	38,903.14 38,903.14
500.000 PAM TRANSPORTATION SERVICES IN 693149106 KR3F10020002: NTGI STRUCTURED	36.2500 36.2500	4,765.00 4,765.00	18,125.00 18,125.00	0.00	13,360.00 13,360.00
800.000 PBF ENERGY INC 69318G106 KR3F10020002: NTGI STRUCTURED	24.0000 24.0000	24,057.92 24,057.92	19,200.00 19,200.00	0.00	-4,857.92 -4,857.92
27,175.000 PBF ENERGY INC 69318G106 KR3F10030002: SYSTEMATIC	24.0000 24.0000	750,021.64 750,021.64	652,200.00 652,200.00	0.00	-97,821.64 -97,821.64
70,225.000 PBF ENERGY INC 69318G106 KR2F10030002: SYSTEMATIC	24.0000 24.0000	1,937,878.15 1,937,878.15	1,685,400.00 1,685,400.00	0.01	-252,478.15 -252,478.15
1,700.000 PBF ENERGY INC 69318G106 KR2F10020002: NTGI STRUCTURED	24.0000 24.0000	51,123.08 51,123.08	40,800.00 40,800.00	0.00	-10,323.08 -10,323.08
1,500.000 PC CONNECTION INC 69318J100 KR3F10020002: NTGI STRUCTURED	21.4700 21.4700	12,465.00 12,465.00	32,205.00 32,205.00	0.00	19,740.00 19,740.00
3,782.000 PC CONNECTION INC 69318J100 KR2F10020002: NTGI STRUCTURED	21.4700 21.4700	36,145.09 36,145.09	81,199.54 81,199.54	0.00	45,054.45 45,054.45
12,400.000 PCD INC COM 69318P106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	72,870.92 72,870.92	0.00 0.00	0.00	-72,870.92 -72,870.92
400.000 PC MALL INC 69323K100 KR3F10020002: NTGI STRUCTURED	9.7700 9.7700	3,128.00 3,128.00	3,908.00 3,908.00	0.00	780.00 780.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,131.000 PC MALL INC 69323K100 KR2F10020002: NTGI STRUCTURED	9.7700 9.7700	2,806.07 2,806.07	11,049.87 11,049.87	0.00	8,243.80 8,243.80
900.000 PC-TEL INC 69325Q105 KR3F10020002: NTGI STRUCTURED	7.5900 7.5900	5,400.00 5,400.00	6,831.00 6,831.00	0.00	1,431.00 1,431.00
2,537.000 PC-TEL INC 69325Q105 KR2F10020002: NTGI STRUCTURED	7.5900 7.5900	20,165.84 20,165.84	19,255.83 19,255.83	0.00	-910.01 -910.01
2,100.000 PDC ENERGY INC 69327R101 KR3F10020002: NTGI STRUCTURED	50.2900 50.2900	100,658.50 100,658.50	105,609.00 105,609.00	0.00	4,950.50 4,950.50
4,250.000 PDC ENERGY INC 69327R101 KR2F10020002: NTGI STRUCTURED	50.2900 50.2900	163,714.99 163,714.99	213,732.50 213,732.50	0.00	50,017.51 50,017.51
2,997.000 PDF SOLUTIONS INC 693282105 KR2F10020002: NTGI STRUCTURED	12.6100 12.6100	31,478.98 31,478.98	37,792.17 37,792.17	0.00	6,313.19 6,313.19
2,900.000 PDF SOLUTIONS INC 693282105 KR3F10020002: NTGI STRUCTURED	12.6100 12.6100	34,610.50 34,610.50	36,569.00 36,569.00	0.00	1,958.50 1,958.50
1,684.000 PDI INC 69329V100 KR3F10020002: NTGI STRUCTURED	2.4000 2.4000	9,152.90 9,152.90	4,041.60 4,041.60	0.00	-5,111.30 -5,111.30
2,013.000 PDI INC 69329V100 KR2F10020002: NTGI STRUCTURED	2.4000 2.4000	34,988.07 34,988.07	4,831.20 4,831.20	0.00	-30,156.87 -30,156.87
17,449.000 PDL BIOPHARMA INC 69329Y104 KR2F10020002: NTGI STRUCTURED	7.4700 7.4700	166,333.43 166,333.43	130,344.03 130,344.03	0.00	-35,989.40 -35,989.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,700.000 PDL BIOPHARMA INC 69329Y104 KR3F10020002: NTGI STRUCTURED	7.4700 7.4700	52,304.18 52,304.18	64,989.00 64,989.00	0.00	12,684.82 12,684.82
36,674.000 PG&E CORP 69331C108 KR2F19020002: S&P 500 INDEX	45.0400 45.0400	1,379,810.39 1,379,810.39	1,651,796.96 1,651,796.96	0.01	271,986.57 271,986.57
16,668.000 PG&E CORP 69331C108 KR3F19020002: S&P 500 INDEX	45.0400 45.0400	643,724.14 643,724.14	750,726.72 750,726.72	0.00	107,002.58 107,002.58
4,200.000 PHH CORP 693320202 KR3F10020002: NTGI STRUCTURED	22.3600 22.3600	81,966.33 81,966.33	93,912.00 93,912.00	0.00	11,945.67 11,945.67
8,594.000 PHH CORP 693320202 KR2F10020002: NTGI STRUCTURED	22.3600 22.3600	195,627.72 195,627.72	192,161.84 192,161.84	0.00	-3,465.88 -3,465.88
1,731.000 PICO HOLDINGS INC 693366205 KR2F10020002: NTGI STRUCTURED	19.9500 19.9500	34,481.80 34,481.80	34,533.45 34,533.45	0.00	51.65 51.65
600.000 PICO HOLDINGS INC 693366205 KR3F10020002: NTGI STRUCTURED	19.9500 19.9500	16,782.00 16,782.00	11,970.00 11,970.00	0.00	-4,812.00 -4,812.00
1,700.000 PHI INC 69336T205 KR3F10020002: NTGI STRUCTURED	41.1500 41.1500	36,291.26 36,291.26	69,955.00 69,955.00	0.00	33,663.74 33,663.74
1,918.000 PHI INC 69336T205 KR2F10020002: NTGI STRUCTURED	41.1500 41.1500	48,957.77 48,957.77	78,925.70 78,925.70	0.00	29,967.93 29,967.93
12,700.000 PMC - SIERRA INC 69344F106 KR3F10020002: NTGI STRUCTURED	7.4600 7.4600	73,347.46 73,347.46	94,742.00 94,742.00	0.00	21,394.54 21,394.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,677.000 PMC - SIERRA INC 69344F106 KR2F10020002: NTGI STRUCTURED	7.4600 7.4600	157,584.68 157,584.68	199,010.42 199,010.42	0.00	41,425.74 41,425.74
900.000 PMFG INC 69345P103 KR3F10020002: NTGI STRUCTURED	5.0000 5.0000	16,380.00 16,380.00	4,500.00 4,500.00	0.00	-11,880.00 -11,880.00
2,187.000 PMFG INC 69345P103 KR2F10020002: NTGI STRUCTURED	5.0000 5.0000	4,830.50 4,830.50	10,935.00 10,935.00	0.00	6,104.50 6,104.50
9,827.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR2F10070002: RIVER ROAD	85.5800 85.5800	585,288.44 585,288.44	840,994.66 840,994.66	0.01	255,706.22 255,706.22
42,054.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR2F19020002: S&P 500 INDEX	85.5800 85.5800	5,033,990.51 5,033,990.51	3,598,981.32 3,598,981.32	0.02	-1,435,009.19 -1,435,009.19
19,114.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR3F19020002: S&P 500 INDEX	85.5800 85.5800	1,028,529.00 1,028,529.00	1,635,776.12 1,635,776.12	0.01	607,247.12 607,247.12
3,563.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR3F10070002: RIVER ROAD	85.5800 85.5800	221,394.89 221,394.89	304,921.54 304,921.54	0.00	83,526.65 83,526.65
8,200.000 POSCO 693483109 ADR KR2F20020002: BOSTON CO NON-US VAL	75.9000 75.9000	653,747.47 653,747.47	622,380.00 622,380.00	0.00	-31,367.47 -31,367.47
3,110.000 POSCO 693483109 ADR KR3F20020002: BOSTON CO NON-US VAL	75.9000 75.9000	253,011.22 253,011.22	236,049.00 236,049.00	0.00	-16,962.22 -16,962.22
4,800.000 PNM RESOURCES INC 69349H107 KR3F10020002: NTGI STRUCTURED	24.9100 24.9100	79,843.75 79,843.75	119,568.00 119,568.00	0.00	39,724.25 39,724.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,778.000 PNM RESOURCES INC 69349H107 KR2F10020002: NTGI STRUCTURED	24.9100 24.9100	221,060.67 221,060.67	243,569.98 243,569.98	0.00	22,509.31 22,509.31
4,874.000 PPG INDUSTRIES INC 693506107 KR3F19020002: S&P 500 INDEX	196.7400 196.7400	371,466.00 371,466.00	958,910.76 958,910.76	0.01	587,444.76 587,444.76
10,723.000 PPG INDUSTRIES INC 693506107 KR2F19020002: S&P 500 INDEX	196.7400 196.7400	724,500.34 724,500.34	2,109,643.02 2,109,643.02	0.01	1,385,142.68 1,385,142.68
23,492.000 PPL CORP 69351T106 KR3F19020002: S&P 500 INDEX	32.8400 32.8400	663,703.11 663,703.11	771,477.28 771,477.28	0.00	107,774.17 107,774.17
51,687.000 PPL CORP 69351T106 KR2F19020002: S&P 500 INDEX	32.8400 32.8400	1,554,880.45 1,554,880.45	1,697,401.08 1,697,401.08	0.01	142,520.63 142,520.63
717.000 PRGX GLOBAL INC 69357C503 KR2F10020002: NTGI STRUCTURED	5.8600 5.8600	198,471.65 198,471.65	4,201.62 4,201.62	0.00	-194,270.03 -194,270.03
300.000 PRGX GLOBAL INC 69357C503 KR3F10020002: NTGI STRUCTURED	5.8600 5.8600	2,121.00 2,121.00	1,758.00 1,758.00	0.00	-363.00 -363.00
2,175.000 PS BUSINESS PARKS INC 69360J107 KR2F10020002: NTGI STRUCTURED	76.1400 76.1400	62,696.37 62,696.37	165,604.50 165,604.50	0.00	102,908.13 102,908.13
1,100.000 PS BUSINESS PARKS INC 69360J107 KR3F10020002: NTGI STRUCTURED	76.1400 76.1400	58,629.08 58,629.08	83,754.00 83,754.00	0.00	25,124.92 25,124.92
6,410.000 PVH CORP 693656100 KR2F19020002: S&P 500 INDEX	121.1500 121.1500	772,149.08 772,149.08	776,571.50 776,571.50	0.00	4,422.42 4,422.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,913.000 PVH CORP 693656100 KR3F19020002: S&P 500 INDEX	121.1500 121.1500	350,735.23 350,735.23	352,909.95 352,909.95	0.00	2,174.72 2,174.72
2,200.000 PTC THERAPEUTICS INC 69366J200 KR2F10020002: NTGI STRUCTURED	44.0100 44.0100	55,844.00 55,844.00	96,822.00 96,822.00	0.00	40,978.00 40,978.00
7,000.000 PTC INC 69370C100 KR3F10020002: NTGI STRUCTURED	36.9000 36.9000	152,067.10 152,067.10	258,300.00 258,300.00	0.00	106,232.90 106,232.90
13,213.000 PTC INC 69370C100 KR2F10020002: NTGI STRUCTURED	36.9000 36.9000	224,452.37 224,452.37	487,559.70 487,559.70	0.00	263,107.33 263,107.33
27,600.000 PACCAR INC 693718108 KR2F19020002: S&P 500 INDEX	56.8750 56.8750	326,175.82 326,175.82	1,569,750.00 1,569,750.00	0.01	1,243,574.18 1,243,574.18
12,544.000 PACCAR INC 693718108 KR3F19020002: S&P 500 INDEX	56.8750 56.8750	291,086.22 291,086.22	713,440.00 713,440.00	0.00	422,353.78 422,353.78
200.000 PACIFIC CONTINENTAL CORP 69412V108 KR3F10020002: NTGI STRUCTURED	12.8500 12.8500	1,756.00 1,756.00	2,570.00 2,570.00	0.00	814.00 814.00
794.000 PACIFIC CONTINENTAL CORP 69412V108 KR2F10020002: NTGI STRUCTURED	12.8500 12.8500	10,190.30 10,190.30	10,202.90 10,202.90	0.00	12.60 12.60
62.000 PACIFIC ETHANOL INC 69423U305 KR2F10020002: NTGI STRUCTURED	13.9600 13.9600	105,882.06 105,882.06	865.52 865.52	0.00	-105,016.54 -105,016.54
7.000 PACIFIC ETHANOL INC 69423U305 KR3F10020002: NTGI STRUCTURED	13.9600 13.9600	133.50 133.50	97.72 97.72	0.00	-35.78 -35.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,035.000 PACIFIC MERCANTILE BANCORP 694552100 KR2F10020002: NTGI STRUCTURED	6.9700 6.9700	11,477.48 11,477.48	7,213.95 7,213.95	0.00	-4,263.53 -4,263.53
400.000 PACIFIC MERCANTILE BANCORP 694552100 KR3F10020002: NTGI STRUCTURED	6.9700 6.9700	1,244.00 1,244.00	2,788.00 2,788.00	0.00	1,544.00 1,544.00
3,500.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	8,610.00 8,610.00	6,300.00 6,300.00	0.00	-2,310.00 -2,310.00
9,280.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	200,734.96 200,734.96	16,704.00 16,704.00	0.00	-184,030.96 -184,030.96
145.000 PACIFICNET INC 69511V207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,379.20 6,379.20	0.00 0.00	0.00	-6,379.20 -6,379.20
100.000 PACIFICNET INC 69511V207 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.01 1.01	0.00 0.00	0.00	-1.01 -1.01
1,800.000 PACIRA PHARMACEUTICALS INC 695127100 KR3F10020002: NTGI STRUCTURED	96.9200 96.9200	34,509.00 34,509.00	174,456.00 174,456.00	0.00	139,947.00 139,947.00
1,102.000 PACIRA PHARMACEUTICALS INC 695127100 KR2F10020002: NTGI STRUCTURED	96.9200 96.9200	31,805.37 31,805.37	106,805.84 106,805.84	0.00	75,000.47 75,000.47
13.000 PACKAGED HOME SOLUTIONS INC 695146100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	10,780.31 10,780.31	0.00 0.00	0.00	-10,780.31 -10,780.31
5,079.000 PACWEST BANCORP 695263103 KR3F10020002: NTGI STRUCTURED	41.2300 41.2300	154,208.91 154,208.91	209,407.17 209,407.17	0.00	55,198.26 55,198.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,746.000 PACWEST BANCORP 695263103 KR2F10020002: NTGI STRUCTURED	41.2300 41.2300	281,817.26 281,817.26	319,367.58 319,367.58	0.00	37,550.32 37,550.32
4,487.000 PAIN THERAPEUTICS INC 69562K100 KR2F10020002: NTGI STRUCTURED	3.9100 3.9100	38,690.62 38,690.62	17,544.17 17,544.17	0.00	-21,146.45 -21,146.45
1,600.000 PAIN THERAPEUTICS INC 69562K100 KR3F10020002: NTGI STRUCTURED	3.9100 3.9100	14,368.00 14,368.00	6,256.00 6,256.00	0.00	-8,112.00 -8,112.00
8,309.000 PALL CORP 696429307 KR2F19020002: S&P 500 INDEX	83.7000 83.7000	452,872.36 452,872.36	695,463.30 695,463.30	0.00	242,590.94 242,590.94
3,776.000 PALL CORP 696429307 KR3F19020002: S&P 500 INDEX	83.7000 83.7000	140,444.08 140,444.08	316,051.20 316,051.20	0.00	175,607.12 175,607.12
200.000 PALM HARBOR HOMES INC 696639103 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.60 1.60	0.00 0.00	0.00	-1.60 -1.60
3,488.000 PALM HARBOR HOMES INC 696639103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	60,882.70 60,882.70	0.00 0.00	0.00	-60,882.70 -60,882.70
5,710.000 PALO ALTO NETWORKS INC 697435105 KR3F10060002: WESTFIELD CAPITAL	98.1000 98.1000	481,025.85 481,025.85	560,151.00 560,151.00	0.00	79,125.15 79,125.15
14,830.000 PALO ALTO NETWORKS INC 697435105 KR2F10060002: WESTFIELD CAPITAL	98.1000 98.1000	1,249,319.42 1,249,319.42	1,454,823.00 1,454,823.00	0.01	205,503.58 205,503.58
1,400.000 PANHANDLE OIL AND GAS INC 698477106 KR3F10020002: NTGI STRUCTURED	59.7000 59.7000	42,458.06 42,458.06	83,580.00 83,580.00	0.00	41,121.94 41,121.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,881.000 PANHANDLE OIL AND GAS INC 698477106 KR2F10020002: NTGI STRUCTURED	59.7000 59.7000	45,601.88 45,601.88	171,995.70 171,995.70	0.00	126,393.82 126,393.82
4,371.000 PANTRY INC/THE 698657103 KR2F10020002: NTGI STRUCTURED	20.2300 20.2300	62,519.96 62,519.96	88,425.33 88,425.33	0.00	25,905.37 25,905.37
2,100.000 PANTRY INC/THE 698657103 KR3F10020002: NTGI STRUCTURED	20.2300 20.2300	34,424.25 34,424.25	42,483.00 42,483.00	0.00	8,058.75 8,058.75
7,074.000 PAPA JOHN'S INTERNATIONAL INC 698813102 KR2F10020002: NTGI STRUCTURED	39.9900 39.9900	54,757.76 54,757.76	282,889.26 282,889.26	0.00	228,131.50 228,131.50
3,500.000 PAPA JOHN'S INTERNATIONAL INC 698813102 KR3F10020002: NTGI STRUCTURED	39.9900 39.9900	60,459.08 60,459.08	139,965.00 139,965.00	0.00	79,505.92 79,505.92
1,000.000 PAR TECHNOLOGY CORP 698884103 KR3F10020002: NTGI STRUCTURED	4.9000 4.9000	3,760.00 3,760.00	4,900.00 4,900.00	0.00	1,140.00 1,140.00
2,875.000 PAR TECHNOLOGY CORP 698884103 KR2F10020002: NTGI STRUCTURED	4.9000 4.9000	10,467.18 10,467.18	14,087.50 14,087.50	0.00	3,620.32 3,620.32
1,573.000 PAR PETROLEUM CORP 69888T207 KR3F10020002: NTGI STRUCTURED	16.6600 16.6600	29,861.00 29,861.00	26,206.18 26,206.18	0.00	-3,654.82 -3,654.82
1,494.000 PARAGON TECHNOLOGIES INC 69912T108 KR2F10020002: NTGI STRUCTURED	1.8500 1.8500	13,803.16 13,803.16	2,763.90 2,763.90	0.00	-11,039.26 -11,039.26
700.000 PARAGON TECHNOLOGIES INC 69912T108 KR3F10020002: NTGI STRUCTURED	1.8500 1.8500	1,608.50 1,608.50	1,295.00 1,295.00	0.00	-313.50 -313.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,755.000 PAREXEL INTERNATIONAL CORP 699462107 KR2F10020002: NTGI STRUCTURED	63.0900 63.0900	90,778.38 90,778.38	426,172.95 426,172.95	0.00	335,394.57 335,394.57
3,300.000 PAREXEL INTERNATIONAL CORP 699462107 KR3F10020002: NTGI STRUCTURED	63.0900 63.0900	77,836.11 77,836.11	208,197.00 208,197.00	0.00	130,360.89 130,360.89
100.000 PARK BANCORP INC 700164106 KR3F10020002: NTGI STRUCTURED	0.6000 0.6000	230.50 230.50	60.00 60.00	0.00	-170.50 -170.50
162.000 PARK BANCORP INC 700164106 KR2F10020002: NTGI STRUCTURED	0.6000 0.6000	4,258.98 4,258.98	97.20 97.20	0.00	-4,161.78 -4,161.78
2,300.000 PARK CITY GROUP INC 700215304 KR3F10020002: NTGI STRUCTURED	9.7200 9.7200	20,226.92 20,226.92	22,356.00 22,356.00	0.00	2,129.08 2,129.08
1,200.000 PARK ELECTROCHEMICAL CORP 700416209 KR3F10020002: NTGI STRUCTURED	23.5500 23.5500	33,050.82 33,050.82	28,260.00 28,260.00	0.00	-4,790.82 -4,790.82
2,075.000 PARK ELECTROCHEMICAL CORP 700416209 KR2F10020002: NTGI STRUCTURED	23.5500 23.5500	44,166.65 44,166.65	48,866.25 48,866.25	0.00	4,699.60 4,699.60
1,314.000 PARK NATIONAL CORP 700658107 KR2F10020002: NTGI STRUCTURED	75.4200 75.4200	137,797.72 137,797.72	99,101.88 99,101.88	0.00	-38,695.84 -38,695.84
600.000 PARK NATIONAL CORP 700658107 KR3F10020002: NTGI STRUCTURED	75.4200 75.4200	37,742.14 37,742.14	45,252.00 45,252.00	0.00	7,509.86 7,509.86
600.000 PARK-OHIO HOLDINGS CORP 700666100 KR3F10020002: NTGI STRUCTURED	47.8600 47.8600	11,466.00 11,466.00	28,716.00 28,716.00	0.00	17,250.00 17,250.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,612.000 PARK-OHIO HOLDINGS CORP 700666100 KR2F10020002: NTGI STRUCTURED	47.8600 47.8600	26,977.15 26,977.15	77,150.32 77,150.32	0.00	50,173.17 50,173.17
11,411.000 PARKER DRILLING CO 701081101 KR2F10020002: NTGI STRUCTURED	4.9400 4.9400	59,243.84 59,243.84	56,370.34 56,370.34	0.00	-2,873.50 -2,873.50
2,900.000 PARKER DRILLING CO 701081101 KR3F10020002: NTGI STRUCTURED	4.9400 4.9400	16,530.00 16,530.00	14,326.00 14,326.00	0.00	-2,204.00 -2,204.00
11,576.000 PARKER HANNIFIN CORP 701094104 KR2F19020002: S&P 500 INDEX	114.1500 114.1500	587,153.97 587,153.97	1,321,400.40 1,321,400.40	0.01	734,246.43 734,246.43
5,261.000 PARKER HANNIFIN CORP 701094104 KR3F19020002: S&P 500 INDEX	114.1500 114.1500	310,519.76 310,519.76	600,543.15 600,543.15	0.00	290,023.39 290,023.39
200.000 PARKERVISION INC 701354102 KR3F10020002: NTGI STRUCTURED	1.1400 1.1400	207.00 207.00	228.00 228.00	0.00	21.00 21.00
2,300.000 PARKERVISION INC 701354102 KR2F10020002: NTGI STRUCTURED	1.1400 1.1400	62,558.69 62,558.69	2,622.00 2,622.00	0.00	-59,936.69 -59,936.69
6,688.000 PARKWAY PROPERTIES INC/MD 70159Q104 KR2F10020002: NTGI STRUCTURED	18.7800 18.7800	107,141.07 107,141.07	125,600.64 125,600.64	0.00	18,459.57 18,459.57
3,500.000 PARKWAY PROPERTIES INC/MD 70159Q104 KR3F10020002: NTGI STRUCTURED	18.7800 18.7800	62,290.00 62,290.00	65,730.00 65,730.00	0.00	3,440.00 3,440.00
2,429.000 PARSLEY ENERGY INC 701877102 KR3F10020002: NTGI STRUCTURED	21.3300 21.3300	51,515.55 51,515.55	51,810.57 51,810.57	0.00	295.02 295.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,872.000 PARSLEY ENERGY INC 701877102 KR2F10020002: NTGI STRUCTURED	21.3300 21.3300	81,651.45 81,651.45	82,589.76 82,589.76	0.00	938.31 938.31
1,456.000 PATRICK INDUSTRIES INC 703343103 KR2F10020002: NTGI STRUCTURED	42.3600 42.3600	19,087.42 19,087.42	61,676.16 61,676.16	0.00	42,588.74 42,588.74
2,400.000 PATRICK INDUSTRIES INC 703343103 KR3F10020002: NTGI STRUCTURED	42.3600 42.3600	35,520.04 35,520.04	101,664.00 101,664.00	0.00	66,143.96 66,143.96
2,643.000 PATRIOT TRANSPORTATION HOLDING 70337B102 KR2F10020002: NTGI STRUCTURED	33.9200 33.9200	24,390.22 24,390.22	89,650.56 89,650.56	0.00	65,260.34 65,260.34
1,200.000 PATRIOT TRANSPORTATION HOLDING 70337B102 KR3F10020002: NTGI STRUCTURED	33.9200 33.9200	26,634.00 26,634.00	40,704.00 40,704.00	0.00	14,070.00 14,070.00
1,844.000 PATTERN ENERGY GROUP INC 70338P100 KR3F10020002: NTGI STRUCTURED	30.9200 30.9200	58,430.18 58,430.18	57,016.48 57,016.48	0.00	-1,413.70 -1,413.70
1,252.000 PATTERN ENERGY GROUP INC 70338P100 KR2F10020002: NTGI STRUCTURED	30.9200 30.9200	39,482.10 39,482.10	38,711.84 38,711.84	0.00	-770.26 -770.26
6,732.000 PATTERSON COS INC 703395103 KR2F19020002: S&P 500 INDEX	41.4300 41.4300	224,211.04 224,211.04	278,906.76 278,906.76	0.00	54,695.72 54,695.72
3,060.000 PATTERSON COS INC 703395103 KR3F19020002: S&P 500 INDEX	41.4300 41.4300	135,973.32 135,973.32	126,775.80 126,775.80	0.00	-9,197.52 -9,197.52
25,423.000 PAYCHEX INC 704326107 KR2F19020002: S&P 500 INDEX	44.2000 44.2000	775,767.59 775,767.59	1,123,696.60 1,123,696.60	0.01	347,929.01 347,929.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,555.000 PAYCHEX INC 704326107 KR3F19020002: S&P 500 INDEX	44.2000 44.2000	355,760.18 355,760.18	510,731.00 510,731.00	0.00	154,970.82 154,970.82
500.000 PEAPACK GLADSTONE FINANCIAL CO 704699107 KR3F10020002: NTGI STRUCTURED	17.5000 17.5000	5,595.00 5,595.00	8,750.00 8,750.00	0.00	3,155.00 3,155.00
1,320.000 PEAPACK GLADSTONE FINANCIAL CO 704699107 KR2F10020002: NTGI STRUCTURED	17.5000 17.5000	27,338.18 27,338.18	23,100.00 23,100.00	0.00	-4,238.18 -4,238.18
6,500.000 PEBBLEBROOK HOTEL TRUST 70509V100 KR2F10020002: NTGI STRUCTURED	37.3400 37.3400	147,207.16 147,207.16	242,710.00 242,710.00	0.00	95,502.84 95,502.84
3,100.000 PEBBLEBROOK HOTEL TRUST 70509V100 KR3F10020002: NTGI STRUCTURED	37.3400 37.3400	71,024.87 71,024.87	115,754.00 115,754.00	0.00	44,729.13 44,729.13
9,660.000 PEGASYSTEMS INC 705573103 KR2F10020002: NTGI STRUCTURED	19.1100 19.1100	46,724.73 46,724.73	184,602.60 184,602.60	0.00	137,877.87 137,877.87
4,800.000 PEGASYSTEMS INC 705573103 KR3F10020002: NTGI STRUCTURED	19.1100 19.1100	87,273.46 87,273.46	91,728.00 91,728.00	0.00	4,454.54 4,454.54
8,000.000 PENDRELL CORP 70686R104 KR3F10020002: NTGI STRUCTURED	1.3400 1.3400	23,200.00 23,200.00	10,720.00 10,720.00	0.00	-12,480.00 -12,480.00
21,052.000 PENDRELL CORP 70686R104 KR2F10020002: NTGI STRUCTURED	1.3400 1.3400	65,495.34 65,495.34	28,209.68 28,209.68	0.00	-37,285.66 -37,285.66
300.000 PENFORD CORP 707051108 KR3F10020002: NTGI STRUCTURED	13.1700 13.1700	1,635.00 1,635.00	3,951.00 3,951.00	0.00	2,316.00 2,316.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 PENFORD CORP 707051108 KR2F10020002: NTGI STRUCTURED	13.1700 13.1700	19,947.90 19,947.90	14,487.00 14,487.00	0.00	-5,460.90 -5,460.90
5,506.000 PENN OCTANE CORP 707573101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	19,588.10 19,588.10	0.00 0.00	0.00	-19,588.10 -19,588.10
400.000 PENN OCTANE CORP 707573101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	74.00 74.00	0.00 0.00	0.00	-74.00 -74.00
300.000 PENN TREATY AMERICAN CORP 707874400 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	55.50 55.50	0.00 0.00	0.00	-55.50 -55.50
5,199.000 PENN TREATY AMERICAN CORP 707874400 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	99,088.43 99,088.43	0.00 0.00	0.00	-99,088.43 -99,088.43
2,000.000 PENN VIRGINIA CORP 707882106 KR3F10020002: NTGI STRUCTURED	12.7100 12.7100	28,960.00 28,960.00	25,420.00 25,420.00	0.00	-3,540.00 -3,540.00
5,293.000 PENN VIRGINIA CORP 707882106 KR2F10020002: NTGI STRUCTURED	12.7100 12.7100	29,005.66 29,005.66	67,274.03 67,274.03	0.00	38,268.37 38,268.37
10,334.000 PENNSYLVANIA REAL ESTATE INVES 709102107 KR2F10020002: NTGI STRUCTURED	19.9400 19.9400	156,137.00 156,137.00	206,059.96 206,059.96	0.00	49,922.96 49,922.96
4,800.000 PENNSYLVANIA REAL ESTATE INVES 709102107 KR3F10020002: NTGI STRUCTURED	19.9400 19.9400	52,359.66 52,359.66	95,712.00 95,712.00	0.00	43,352.34 43,352.34
3,400.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103 KR3F10020002: NTGI STRUCTURED	21.4300 21.4300	72,072.84 72,072.84	72,862.00 72,862.00	0.00	789.16 789.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,300.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103 KR2F10020002: NTGI STRUCTURED	21.4300 21.4300	150,807.80 150,807.80	156,439.00 156,439.00	0.00	5,631.20 5,631.20
7,343.000 PENSKE AUTOMOTIVE GROUP INC 70959W103 KR2F10020002: NTGI STRUCTURED	40.5900 40.5900	137,531.29 137,531.29	298,052.37 298,052.37	0.00	160,521.08 160,521.08
3,700.000 PENSKE AUTOMOTIVE GROUP INC 70959W103 KR3F10020002: NTGI STRUCTURED	40.5900 40.5900	76,144.70 76,144.70	150,183.00 150,183.00	0.00	74,038.30 74,038.30
997.000 PEOPLES BANCORP INC/OH 709789101 KR2F10020002: NTGI STRUCTURED	23.7500 23.7500	14,373.77 14,373.77	23,678.75 23,678.75	0.00	9,304.98 9,304.98
300.000 PEOPLES BANCORP INC/OH 709789101 KR3F10020002: NTGI STRUCTURED	23.7500 23.7500	3,312.00 3,312.00	7,125.00 7,125.00	0.00	3,813.00 3,813.00
3,020.000 PENSON WORLDWIDE INC 709ESC107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	73,657.86 73,657.86	0.00 0.00	0.00	-73,657.86 -73,657.86
1,000.000 PENSON WORLDWIDE INC 709ESC107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3,870.00 3,870.00	0.00 0.00	0.00	-3,870.00 -3,870.00
650.000 PEOPLES FINANCIAL CORP/MS 71103B102 KR2F10020002: NTGI STRUCTURED	13.2400 13.2400	11,784.26 11,784.26	8,606.00 8,606.00	0.00	-3,178.26 -3,178.26
300.000 PEOPLES FINANCIAL CORP/MS 71103B102 KR3F10020002: NTGI STRUCTURED	13.2400 13.2400	3,822.00 3,822.00	3,972.00 3,972.00	0.00	150.00 150.00
24,141.000 PEOPLE'S UNITED FINANCIAL INC 712704105 KR2F19020002: S&P 500 INDEX	14.4700 14.4700	397,963.00 397,963.00	349,320.27 349,320.27	0.00	-48,642.73 -48,642.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,972.000 PEOPLE'S UNITED FINANCIAL INC 712704105 KR3F19020002: S&P 500 INDEX	14.4700 14.4700	172,700.39 172,700.39	158,764.84 158,764.84	0.00	-13,935.55 -13,935.55
4,524.000 PEP BOYS-MANNY MOE & JACK 713278109 KR2F10020002: NTGI STRUCTURED	8.9100 8.9100	30,898.15 30,898.15	40,308.84 40,308.84	0.00	9,410.69 9,410.69
2,700.000 PEP BOYS-MANNY MOE & JACK 713278109 KR3F10020002: NTGI STRUCTURED	8.9100 8.9100	29,233.00 29,233.00	24,057.00 24,057.00	0.00	-5,176.00 -5,176.00
8,876.000 PEPSCO HOLDINGS INC 713291102 KR3F19020002: S&P 500 INDEX	26.7600 26.7600	174,060.31 174,060.31	237,521.76 237,521.76	0.00	63,461.45 63,461.45
19,529.000 PEPSCO HOLDINGS INC 713291102 KR2F19020002: S&P 500 INDEX	26.7600 26.7600	381,629.47 381,629.47	522,596.04 522,596.04	0.00	140,966.57 140,966.57
9,000.000 PEPSICO INC 713448108 KR3F10080002: WESTWOOD MGMT	93.0900 93.0900	607,580.43 607,580.43	837,810.00 837,810.00	0.01	230,229.57 230,229.57
4,805.000 PEPSICO INC 713448108 KR2F10070002: RIVER ROAD	93.0900 93.0900	330,073.52 330,073.52	447,297.45 447,297.45	0.00	117,223.93 117,223.93
53,278.000 PEPSICO INC 713448108 KR3F19020002: S&P 500 INDEX	93.0900 93.0900	2,641,897.49 2,641,897.49	4,959,649.02 4,959,649.02	0.03	2,317,751.53 2,317,751.53
1,741.000 PEPSICO INC 713448108 KR3F10070002: RIVER ROAD	93.0900 93.0900	121,049.61 121,049.61	162,069.69 162,069.69	0.00	41,020.08 41,020.08
23,600.000 PEPSICO INC 713448108 KR2F10080002: WESTWOOD MGMT	93.0900 93.0900	1,575,500.91 1,575,500.91	2,196,924.00 2,196,924.00	0.01	621,423.09 621,423.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
117,223.000 PEPSICO INC 713448108 KR2F19020002: S&P 500 INDEX	93.0900 93.0900	4,154,640.58 4,154,640.58	10,912,289.07 10,912,289.07	0.07	6,757,648.49 6,757,648.49
2,331.000 PERCEPTRON INC 71361F100 KR2F10020002: NTGI STRUCTURED	9.7900 9.7900	11,550.28 11,550.28	22,820.49 22,820.49	0.00	11,270.21 11,270.21
900.000 PERCEPTRON INC 71361F100 KR3F10020002: NTGI STRUCTURED	9.7900 9.7900	5,733.00 5,733.00	8,811.00 8,811.00	0.00	3,078.00 3,078.00
1,300.000 PEREGRINE PHARMACEUTICALS INC 713661304 KR3F10020002: NTGI STRUCTURED	1.3600 1.3600	2,327.00 2,327.00	1,768.00 1,768.00	0.00	-559.00 -559.00
2,846.000 PEREGRINE PHARMACEUTICALS INC 713661304 KR2F10020002: NTGI STRUCTURED	1.3600 1.3600	20,808.21 20,808.21	3,870.56 3,870.56	0.00	-16,937.65 -16,937.65
3,500.000 PERFICIENT INC 71375U101 KR3F10020002: NTGI STRUCTURED	14.9900 14.9900	37,197.54 37,197.54	52,465.00 52,465.00	0.00	15,267.46 15,267.46
3,097.000 PERFICIENT INC 71375U101 KR2F10020002: NTGI STRUCTURED	14.9900 14.9900	51,884.00 51,884.00	46,424.03 46,424.03	0.00	-5,459.97 -5,459.97
700.000 PERFUMANIA HOLDINGS INC 71376C100 KR3F10020002: NTGI STRUCTURED	6.3500 6.3500	7,363.12 7,363.12	4,445.00 4,445.00	0.00	-2,918.12 -2,918.12
1,943.000 PERFUMANIA HOLDINGS INC 71376C100 KR2F10020002: NTGI STRUCTURED	6.3500 6.3500	27,508.75 27,508.75	12,338.05 12,338.05	0.00	-15,170.70 -15,170.70
4,244.000 PERICOM SEMICONDUCTOR CORP 713831105 KR2F10020002: NTGI STRUCTURED	9.7400 9.7400	39,369.47 39,369.47	41,336.56 41,336.56	0.00	1,967.09 1,967.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 PERICOM SEMICONDUCTOR CORP 713831105 KR3F10020002: NTGI STRUCTURED	9.7400 9.7400	12,870.00 12,870.00	14,610.00 14,610.00	0.00	1,740.00 1,740.00
8,785.000 PERKINELMER INC 714046109 KR2F19020002: S&P 500 INDEX	43.6000 43.6000	272,170.03 272,170.03	383,026.00 383,026.00	0.00	110,855.97 110,855.97
3,993.000 PERKINELMER INC 714046109 KR3F19020002: S&P 500 INDEX	43.6000 43.6000	81,492.10 81,492.10	174,094.80 174,094.80	0.00	92,602.70 92,602.70
1,249.000 PERMA-FIX ENVIRONMENTAL SVCS 714157203 INC COM NEW KR2F10020002: NTGI STRUCTURED	3.8200 3.8200	15,992.46 15,992.46	4,771.18 4,771.18	0.00	-11,221.28 -11,221.28
480.000 PERMA-FIX ENVIRONMENTAL SVCS 714157203 INC COM NEW KR3F10020002: NTGI STRUCTURED	3.8200 3.8200	3,480.00 3,480.00	1,833.60 1,833.60	0.00	-1,646.40 -1,646.40
347.000 PERNIX THERAPEUTICS HOLDINGS 71426V108 KR3F10020002: NTGI STRUCTURED	7.6800 7.6800	4,257.55 4,257.55	2,664.96 2,664.96	0.00	-1,592.59 -1,592.59
822.000 PERNIX THERAPEUTICS HOLDINGS 71426V108 KR2F10020002: NTGI STRUCTURED	7.6800 7.6800	44,124.43 44,124.43	6,312.96 6,312.96	0.00	-37,811.47 -37,811.47
176.000 PERVASIP CORP 715709200 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	7,340.99 7,340.99	0.02 0.02	0.00	-7,340.97 -7,340.97
100.000 PERVASIP CORP 715709200 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	1.43 1.43	0.01 0.01	0.00	-1.42 -1.42
1,900.000 PETMED EXPRESS INC 716382106 KR3F10020002: NTGI STRUCTURED	13.6000 13.6000	22,971.00 22,971.00	25,840.00 25,840.00	0.00	2,869.00 2,869.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,899.000 PETMED EXPRESS INC 716382106 KR2F10020002: NTGI STRUCTURED	13.6000 13.6000	72,050.98 72,050.98	66,626.40 66,626.40	0.00	-5,424.58 -5,424.58
10,574.000 PETROCORP INC ESCROW SHARES 71645N994 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
36,050.000 PETROLEO BRASILEIRO SA 71654V408 ADR KR3F20020002: BOSTON CO NON-US VAL	14.1900 14.1900	749,576.43 749,576.43	511,549.50 511,549.50	0.00	-238,026.93 -238,026.93
94,820.000 PETROLEO BRASILEIRO SA 71654V408 ADR KR2F20020002: BOSTON CO NON-US VAL	14.1900 14.1900	2,030,873.11 2,030,873.11	1,345,495.80 1,345,495.80	0.01	-685,377.31 -685,377.31
2,000.000 PETROQUEST ENERGY INC 716748108 KR3F10020002: NTGI STRUCTURED	5.6200 5.6200	13,620.00 13,620.00	11,240.00 11,240.00	0.00	-2,380.00 -2,380.00
5,234.000 PETROQUEST ENERGY INC 716748108 KR2F10020002: NTGI STRUCTURED	5.6200 5.6200	10,902.93 10,902.93	29,415.08 29,415.08	0.00	18,512.15 18,512.15
3,512.000 PETSMA RT INC 716768106 KR3F19020002: S&P 500 INDEX	70.0900 70.0900	241,494.67 241,494.67	246,156.08 246,156.08	0.00	4,661.41 4,661.41
7,728.000 PETSMA RT INC 716768106 KR2F19020002: S&P 500 INDEX	70.0900 70.0900	532,197.98 532,197.98	541,655.52 541,655.52	0.00	9,457.54 9,457.54
224,203.000 PFIZER INC 717081103 KR3F19020002: S&P 500 INDEX	29.5700 29.5700	5,473,687.94 5,473,687.94	6,629,682.71 6,629,682.71	0.04	1,155,994.77 1,155,994.77
493,298.000 PFIZER INC 717081103 KR2F19020002: S&P 500 INDEX	29.5700 29.5700	7,362,545.51 7,362,545.51	14,586,821.86 14,586,821.86	0.09	7,224,276.35 7,224,276.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
206,300.000 PFIZER INC 717081103 KR2F10090002: INVESCO	29.5700 29.5700	4,324,398.83 4,324,398.83	6,100,291.00 6,100,291.00	0.04	1,775,892.17 1,775,892.17
1,550.000 PFSWEB INC 717098206 KR2F10020002: NTGI STRUCTURED	10.8800 10.8800	25,925.45 25,925.45	16,864.00 16,864.00	0.00	-9,061.45 -9,061.45
500.000 PFSWEB INC 717098206 KR3F10020002: NTGI STRUCTURED	10.8800 10.8800	2,295.00 2,295.00	5,440.00 5,440.00	0.00	3,145.00 3,145.00
1,619.000 PHARMCHEM INC 717133102 KR2F10020002: NTGI STRUCTURED	0.0850 0.0850	4,308.73 4,308.73	137.62 137.62	0.00	-4,171.11 -4,171.11
1,943.000 PHARMOS CORP 717139307 KR2F10020002: NTGI STRUCTURED	0.0421 0.0421	22,137.96 22,137.96	81.80 81.80	0.00	-22,056.16 -22,056.16
200.000 PHARMOS CORP 717139307 KR3F10020002: NTGI STRUCTURED	0.0421 0.0421	15.80 15.80	8.42 8.42	0.00	-7.38 -7.38
6,690.000 PHARMANETICS INC COM 71713J107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	80,376.47 80,376.47	0.00 0.00	0.00	-80,376.47 -80,376.47
1,200.000 PHARMERICA CORP 71714F104 KR3F10020002: NTGI STRUCTURED	24.4300 24.4300	13,368.00 13,368.00	29,316.00 29,316.00	0.00	15,948.00 15,948.00
5,860.000 PHARMERICA CORP 71714F104 KR2F10020002: NTGI STRUCTURED	24.4300 24.4300	82,916.26 82,916.26	143,159.80 143,159.80	0.00	60,243.54 60,243.54
100.000 PHARMATHENE INC 71714G102 KR3F10020002: NTGI STRUCTURED	1.7800 1.7800	289.00 289.00	178.00 178.00	0.00	-111.00 -111.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
394.000 PHARMATHENE INC 71714G102 KR2F10020002: NTGI STRUCTURED	1.7800 1.7800	817.37 817.37	701.32 701.32	0.00	-116.05 -116.05
55,235.000 PHILIP MORRIS INTERNATIONAL IN 718172109 KR3F19020002: S&P 500 INDEX	83.4000 83.4000	2,344,849.52 2,344,849.52	4,606,599.00 4,606,599.00	0.03	2,261,749.48 2,261,749.48
121,529.000 PHILIP MORRIS INTERNATIONAL IN 718172109 KR2F19020002: S&P 500 INDEX	83.4000 83.4000	2,996,324.91 2,996,324.91	10,135,518.60 10,135,518.60	0.07	7,139,193.69 7,139,193.69
43,480.000 PHILLIPS 66 718546104 KR2F19020002: S&P 500 INDEX	81.3100 81.3100	1,010,852.89 1,010,852.89	3,535,358.80 3,535,358.80	0.02	2,524,505.91 2,524,505.91
19,761.000 PHILLIPS 66 718546104 KR3F19020002: S&P 500 INDEX	81.3100 81.3100	543,171.18 543,171.18	1,606,766.91 1,606,766.91	0.01	1,063,595.73 1,063,595.73
20,651.000 PHILLIPS 66 PARTNERS LP 718549207 KR2F35020002: TORTOISE CAP	66.7500 66.7500	784,740.88 784,740.88	1,378,454.25 1,378,454.25	0.01	593,713.37 593,713.37
6,238.000 PHILLIPS 66 PARTNERS LP 718549207 KR3F35020002: TORTOISE CAP	66.7500 66.7500	239,088.93 239,088.93	416,386.50 416,386.50	0.00	177,297.57 177,297.57
557.000 PHOENIX COS INC NEW COM NEW 71902E604 KR2F10020002: NTGI STRUCTURED	56.0600 56.0600	128,641.83 128,641.83	31,225.42 31,225.42	0.00	-97,416.41 -97,416.41
200.000 PHOENIX COS INC NEW COM NEW 71902E604 KR3F10020002: NTGI STRUCTURED	56.0600 56.0600	9,920.00 9,920.00	11,212.00 11,212.00	0.00	1,292.00 1,292.00
1,037.000 PHOENIX FOOTWEAR GROUP INC 71903M209 KR2F10020002: NTGI STRUCTURED	0.5200 0.5200	4,252.85 4,252.85	539.24 539.24	0.00	-3,713.61 -3,713.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 PHOENIX FOOTWEAR GROUP INC 71903M209 KR3F10020002: NTGI STRUCTURED	0.5200 0.5200	14.50 14.50	52.00 52.00	0.00	37.50 37.50
200.000 PHOENIX GOLD INTERNATIONAL INC 719068108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	397.76 397.76	0.00 0.00	0.00	-397.76 -397.76
2,034.000 PHOTOMEDEX INC 719358301 KR3F10020002: NTGI STRUCTURED	6.2000 6.2000	33,030.33 33,030.33	12,610.80 12,610.80	0.00	-20,419.53 -20,419.53
1,300.000 PHOTRONICS INC 719405102 KR3F10020002: NTGI STRUCTURED	8.0500 8.0500	11,739.00 11,739.00	10,465.00 10,465.00	0.00	-1,274.00 -1,274.00
6,514.000 PHOTRONICS INC 719405102 KR2F10020002: NTGI STRUCTURED	8.0500 8.0500	112,138.13 112,138.13	52,437.70 52,437.70	0.00	-59,700.43 -59,700.43
3,800.000 PHYSICIANS REALTY TRUST 71943U104 KR2F10020002: NTGI STRUCTURED	13.7200 13.7200	52,188.82 52,188.82	52,136.00 52,136.00	0.00	-52.82 -52.82
9,134.000 PIEDMONT NATURAL GAS CO INC 720186105 KR2F10020002: NTGI STRUCTURED	33.5300 33.5300	243,524.20 243,524.20	306,263.02 306,263.02	0.00	62,738.82 62,738.82
4,500.000 PIEDMONT NATURAL GAS CO INC 720186105 KR3F10020002: NTGI STRUCTURED	33.5300 33.5300	134,728.14 134,728.14	150,885.00 150,885.00	0.00	16,156.86 16,156.86
11,860.000 PIER 1 IMPORTS INC 720279108 KR2F10020002: NTGI STRUCTURED	11.8900 11.8900	215,086.41 215,086.41	141,015.40 141,015.40	0.00	-74,071.01 -74,071.01
5,600.000 PIER 1 IMPORTS INC 720279108 KR3F10020002: NTGI STRUCTURED	11.8900 11.8900	83,737.55 83,737.55	66,584.00 66,584.00	0.00	-17,153.55 -17,153.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,498.000 PIKE CORPORATION 721283109 KR2F10020002: NTGI STRUCTURED	11.8900 11.8900	92,890.30 92,890.30	77,261.22 77,261.22	0.00	-15,629.08 -15,629.08
2,500.000 PIKE CORPORATION 721283109 KR3F10020002: NTGI STRUCTURED	11.8900 11.8900	21,500.00 21,500.00	29,725.00 29,725.00	0.00	8,225.00 8,225.00
3,600.000 PINNACLE ENTERTAINMENT INC 723456109 KR3F10020002: NTGI STRUCTURED	25.0900 25.0900	43,140.68 43,140.68	90,324.00 90,324.00	0.00	47,183.32 47,183.32
5,515.000 PINNACLE ENTERTAINMENT INC 723456109 KR2F10020002: NTGI STRUCTURED	25.0900 25.0900	95,028.12 95,028.12	138,371.35 138,371.35	0.00	43,343.23 43,343.23
4,003.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104 KR2F10020002: NTGI STRUCTURED	36.1000 36.1000	75,216.27 75,216.27	144,508.30 144,508.30	0.00	69,292.03 69,292.03
2,000.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104 KR3F10020002: NTGI STRUCTURED	36.1000 36.1000	29,195.91 29,195.91	72,200.00 72,200.00	0.00	43,004.09 43,004.09
3,904.000 PINNACLE WEST CAPITAL CORP 723484101 KR3F19020002: S&P 500 INDEX	54.6400 54.6400	180,555.89 180,555.89	213,314.56 213,314.56	0.00	32,758.67 32,758.67
8,589.000 PINNACLE WEST CAPITAL CORP 723484101 KR2F19020002: S&P 500 INDEX	54.6400 54.6400	388,254.35 388,254.35	469,302.96 469,302.96	0.00	81,048.61 81,048.61
16,375.000 PINNACLE FOODS INC 72348P104 KR3F10030002: SYSTEMATIC	32.6500 32.6500	519,027.94 519,027.94	534,643.75 534,643.75	0.00	15,615.81 15,615.81
42,300.000 PINNACLE FOODS INC 72348P104 KR2F10030002: SYSTEMATIC	32.6500 32.6500	1,340,423.18 1,340,423.18	1,381,095.00 1,381,095.00	0.01	40,671.82 40,671.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,700.000 PIONEER ENERGY SERVICES CORP 723664108 KR3F10020002: NTGI STRUCTURED	14.0200 14.0200	55,174.97 55,174.97	51,874.00 51,874.00	0.00	-3,300.97 -3,300.97
5,414.000 PIONEER ENERGY SERVICES CORP 723664108 KR2F10020002: NTGI STRUCTURED	14.0200 14.0200	71,320.22 71,320.22	75,904.28 75,904.28	0.00	4,584.06 4,584.06
11,133.000 PIONEER NATURAL RESOURCES CO 723787107 KR2F19020002: S&P 500 INDEX	196.9700 196.9700	1,111,849.97 1,111,849.97	2,192,867.01 2,192,867.01	0.01	1,081,017.04 1,081,017.04
5,060.000 PIONEER NATURAL RESOURCES CO 723787107 KR3F19020002: S&P 500 INDEX	196.9700 196.9700	450,344.79 450,344.79	996,668.20 996,668.20	0.01	546,323.41 546,323.41
1,000.000 PIPER JAFFRAY COS 724078100 KR3F10020002: NTGI STRUCTURED	52.2400 52.2400	29,770.00 29,770.00	52,240.00 52,240.00	0.00	22,470.00 22,470.00
2,827.000 PIPER JAFFRAY COS 724078100 KR2F10020002: NTGI STRUCTURED	52.2400 52.2400	124,394.55 124,394.55	147,682.48 147,682.48	0.00	23,287.93 23,287.93
91,900.000 PITNEY BOWES INC 724479100 KR2F10090002: INVESCO	24.9900 24.9900	2,087,219.45 2,087,219.45	2,296,581.00 2,296,581.00	0.01	209,361.55 209,361.55
7,171.000 PITNEY BOWES INC 724479100 KR3F19020002: S&P 500 INDEX	24.9900 24.9900	148,009.56 148,009.56	179,203.29 179,203.29	0.00	31,193.73 31,193.73
52,250.000 PITNEY BOWES INC 724479100 KR2F10030002: SYSTEMATIC	24.9900 24.9900	1,290,762.59 1,290,762.59	1,305,727.50 1,305,727.50	0.01	14,964.91 14,964.91
20,225.000 PITNEY BOWES INC 724479100 KR3F10030002: SYSTEMATIC	24.9900 24.9900	500,100.15 500,100.15	505,422.75 505,422.75	0.00	5,322.60 5,322.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,778.000 PITNEY BOWES INC 724479100 KR2F19020002: S&P 500 INDEX	24.9900 24.9900	331,638.77 331,638.77	394,292.22 394,292.22	0.00	62,653.45 62,653.45
1,448.000 PIXELWORKS INC 72581M305 KR2F10020002: NTGI STRUCTURED	6.4600 6.4600	52,485.03 52,485.03	9,354.08 9,354.08	0.00	-43,130.95 -43,130.95
600.000 PIXELWORKS INC 72581M305 KR3F10020002: NTGI STRUCTURED	6.4600 6.4600	1,482.00 1,482.00	3,876.00 3,876.00	0.00	2,394.00 2,394.00
46,248.000 PLAINS ALL AMERICAN PIPELINE L 726503105 KR3F35020002: TORTOISE CAP	58.8600 58.8600	1,919,204.03 1,919,204.03	2,722,157.28 2,722,157.28	0.02	802,953.25 802,953.25
153,059.000 PLAINS ALL AMERICAN PIPELINE L 726503105 KR2F35020002: TORTOISE CAP	58.8600 58.8600	5,568,885.16 5,568,885.16	9,009,052.74 9,009,052.74	0.06	3,440,167.58 3,440,167.58
22,988.000 PLAINS GP HOLDINGS LP 72651A108 KR2F35020002: TORTOISE CAP	30.6500 30.6500	524,374.25 524,374.25	704,582.20 704,582.20	0.00	180,207.95 180,207.95
6,898.000 PLAINS GP HOLDINGS LP 72651A108 KR3F35020002: TORTOISE CAP	30.6500 30.6500	159,033.59 159,033.59	211,423.70 211,423.70	0.00	52,390.11 52,390.11
900.000 PLANAR SYSTEMS INC 726900103 KR3F10020002: NTGI STRUCTURED	3.7900 3.7900	2,601.00 2,601.00	3,411.00 3,411.00	0.00	810.00 810.00
2,625.000 PLANAR SYSTEMS INC 726900103 KR2F10020002: NTGI STRUCTURED	3.7900 3.7900	22,284.10 22,284.10	9,948.75 9,948.75	0.00	-12,335.35 -12,335.35
2,600.000 PLANTRONICS INC 727493108 KR3F10020002: NTGI STRUCTURED	47.7800 47.7800	92,851.50 92,851.50	124,228.00 124,228.00	0.00	31,376.50 31,376.50

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5,343.000 PLANTRONICS INC 727493108 KR2F10020002: NTGI STRUCTURED	47.7800 47.7800	185,651.51 185,651.51	255,288.54 255,288.54	0.00	69,637.03 69,637.03
4,637.000 PLEXUS CORP 729132100 KR2F10020002: NTGI STRUCTURED	36.9300 36.9300	127,322.29 127,322.29	171,244.41 171,244.41	0.00	43,922.12 43,922.12
2,300.000 PLEXUS CORP 729132100 KR3F10020002: NTGI STRUCTURED	36.9300 36.9300	72,412.60 72,412.60	84,939.00 84,939.00	0.00	12,526.40 12,526.40
627.000 PLUG POWER INC 72919P202 KR2F10020002: NTGI STRUCTURED	4.5900 4.5900	83,977.82 83,977.82	2,877.93 2,877.93	0.00	-81,099.89 -81,099.89
200.000 PLUG POWER INC 72919P202 KR3F10020002: NTGI STRUCTURED	4.5900 4.5900	456.00 456.00	918.00 918.00	0.00	462.00 462.00
6,263.000 PLUM CREEK TIMBER CO INC 729251108 KR3F19020002: S&P 500 INDEX	39.0100 39.0100	212,668.41 212,668.41	244,319.63 244,319.63	0.00	31,651.22 31,651.22
13,780.000 PLUM CREEK TIMBER CO INC 729251108 KR2F19020002: S&P 500 INDEX	39.0100 39.0100	556,284.48 556,284.48	537,557.80 537,557.80	0.00	-18,726.68 -18,726.68
3,462.000 POINT.360 730507100 KR2F10020002: NTGI STRUCTURED	0.4500 0.4500	0.00 0.00	1,557.90 1,557.90	0.00	1,557.90 1,557.90
200.000 POINT.360 730507100 KR3F10020002: NTGI STRUCTURED	0.4500 0.4500	181.00 181.00	90.00 90.00	0.00	-91.00 -91.00
5,287.000 POINT BLANK SOLUTIONS INC 730529104 KR2F10020002: NTGI STRUCTURED	0.2725 0.2725	19,488.63 19,488.63	1,440.71 1,440.71	0.00	-18,047.92 -18,047.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 POINT BLANK SOLUTIONS INC 730529104 KR3F10020002: NTGI STRUCTURED	0.2725 0.2725	112.50 112.50	81.75 81.75	0.00	-30.75 -30.75
12,710.000 POLARIS INDUSTRIES INC 731068102 KR2F10060002: WESTFIELD CAPITAL	149.7900 149.7900	1,770,262.79 1,770,262.79	1,903,830.90 1,903,830.90	0.01	133,568.11 133,568.11
4,890.000 POLARIS INDUSTRIES INC 731068102 KR3F10060002: WESTFIELD CAPITAL	149.7900 149.7900	681,386.18 681,386.18	732,473.10 732,473.10	0.00	51,086.92 51,086.92
9,416.000 POLYCOM INC 73172K104 KR3F10020002: NTGI STRUCTURED	12.2850 12.2850	103,336.20 103,336.20	115,675.56 115,675.56	0.00	12,339.36 12,339.36
20,198.000 POLYCOM INC 73172K104 KR2F10020002: NTGI STRUCTURED	12.2850 12.2850	221,742.85 221,742.85	248,132.43 248,132.43	0.00	26,389.58 26,389.58
2,759.000 POLYONE CORP 73179P106 KR3F10020002: NTGI STRUCTURED	35.5800 35.5800	101,560.21 101,560.21	98,165.22 98,165.22	0.00	-3,394.99 -3,394.99
4,465.000 POLYONE CORP 73179P106 KR2F10020002: NTGI STRUCTURED	35.5800 35.5800	156,737.87 156,737.87	158,864.70 158,864.70	0.00	2,126.83 2,126.83
5,600.000 POLYPORE INTERNATIONAL INC 73179V103 KR2F10020002: NTGI STRUCTURED	38.9100 38.9100	217,300.81 217,300.81	217,896.00 217,896.00	0.00	595.19 595.19
2,600.000 POLYPORE INTERNATIONAL INC 73179V103 KR3F10020002: NTGI STRUCTURED	38.9100 38.9100	101,017.63 101,017.63	101,166.00 101,166.00	0.00	148.37 148.37
75.000 PONIARD PHARMACEUTICALS INC 732449400 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	111,128.08 111,128.08	11.25 11.25	0.00	-111,116.83 -111,116.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5.000 PONIARD PHARMACEUTICALS INC 732449400 KR3F10020002: NTGI STRUCTURED	0.1500 0.1500	28.72 28.72	0.75 0.75	0.00	-27.97 -27.97
2,157.000 POOL CORP 73278L105 KR3F10020002: NTGI STRUCTURED	53.9200 53.9200	65,238.15 65,238.15	116,305.44 116,305.44	0.00	51,067.29 51,067.29
5,612.000 POOL CORP 73278L105 KR2F10020002: NTGI STRUCTURED	53.9200 53.9200	192,484.66 192,484.66	302,599.04 302,599.04	0.00	110,114.38 110,114.38
2,000.000 POPEYES LOUISIANA KITCHEN INC 732872106 KR2F10020002: NTGI STRUCTURED	40.5000 40.5000	73,217.00 73,217.00	81,000.00 81,000.00	0.00	7,783.00 7,783.00
900.000 POPEYES LOUISIANA KITCHEN INC 732872106 KR3F10020002: NTGI STRUCTURED	40.5000 40.5000	32,947.47 32,947.47	36,450.00 36,450.00	0.00	3,502.53 3,502.53
11,300.000 POPULAR INC 733174700 KR2F10020002: NTGI STRUCTURED	29.4350 29.4350	173,648.18 173,648.18	332,615.50 332,615.50	0.00	158,967.32 158,967.32
5,300.000 POPULAR INC 733174700 KR3F10020002: NTGI STRUCTURED	29.4350 29.4350	82,761.85 82,761.85	156,005.50 156,005.50	0.00	73,243.65 73,243.65
300.000 PORTER BANCORP INC 736233107 KR3F10020002: NTGI STRUCTURED	6.0900 6.0900	1,827.00 1,827.00	1,827.00 1,827.00	0.00	0.00 0.00
830.000 PORTER BANCORP INC 736233107 KR2F10020002: NTGI STRUCTURED	18.0238 18.0238	14,959.76 14,959.76	14,959.76 14,959.76	0.00	0.00 0.00
3,700.000 PORTFOLIO RECOVERY ASSOCIATES 73640Q105 KR3F10020002: NTGI STRUCTURED	52.2300 52.2300	99,875.54 99,875.54	193,251.00 193,251.00	0.00	93,375.46 93,375.46

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7,518.000 PORTFOLIO RECOVERY ASSOCIATES 73640Q105 KR2F10020002: NTGI STRUCTURED	52.2300 52.2300	115,834.03 115,834.03	392,665.14 392,665.14	0.00	276,831.11 276,831.11
23,875.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR3F10030002: SYSTEMATIC	32.1200 32.1200	790,988.00 790,988.00	766,865.00 766,865.00	0.00	-24,123.00 -24,123.00
61,950.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR2F10030002: SYSTEMATIC	32.1200 32.1200	2,052,266.07 2,052,266.07	1,989,834.00 1,989,834.00	0.01	-62,432.07 -62,432.07
4,700.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR3F10020002: NTGI STRUCTURED	32.1200 32.1200	118,393.24 118,393.24	150,964.00 150,964.00	0.00	32,570.76 32,570.76
9,768.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR2F10020002: NTGI STRUCTURED	32.1200 32.1200	244,793.12 244,793.12	313,748.16 313,748.16	0.00	68,955.04 68,955.04
1,600.000 POST HOLDINGS INC 737446104 KR3F10020002: NTGI STRUCTURED	33.1800 33.1800	55,568.00 55,568.00	53,088.00 53,088.00	0.00	-2,480.00 -2,480.00
2,982.000 POST HOLDINGS INC 737446104 KR2F10020002: NTGI STRUCTURED	33.1800 33.1800	118,394.56 118,394.56	98,942.76 98,942.76	0.00	-19,451.80 -19,451.80
6,168.000 POST PROPERTIES INC 737464107 KR2F10020002: NTGI STRUCTURED	51.3400 51.3400	170,568.35 170,568.35	316,665.12 316,665.12	0.00	146,096.77 146,096.77
3,100.000 POST PROPERTIES INC 737464107 KR3F10020002: NTGI STRUCTURED	51.3400 51.3400	125,609.97 125,609.97	159,154.00 159,154.00	0.00	33,544.03 33,544.03
2,000.000 POTLATCH CORP 737630103 KR3F10020002: NTGI STRUCTURED	40.2100 40.2100	69,198.64 69,198.64	80,420.00 80,420.00	0.00	11,221.36 11,221.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,940.000 POTLATCH CORP 737630103 KR2F10020002: NTGI STRUCTURED	40.2100 40.2100	109,359.72 109,359.72	158,427.40 158,427.40	0.00	49,067.68 49,067.68
500.000 POWELL INDUSTRIES INC 739128106 KR3F10020002: NTGI STRUCTURED	40.8600 40.8600	16,720.00 16,720.00	20,430.00 20,430.00	0.00	3,710.00 3,710.00
1,437.000 POWELL INDUSTRIES INC 739128106 KR2F10020002: NTGI STRUCTURED	40.8600 40.8600	16,716.64 16,716.64	58,715.82 58,715.82	0.00	41,999.18 41,999.18
3,350.000 POWER INTEGRATIONS INC 739276103 KR2F10020002: NTGI STRUCTURED	53.9100 53.9100	135,285.74 135,285.74	180,598.50 180,598.50	0.00	45,312.76 45,312.76
1,200.000 POWER INTEGRATIONS INC 739276103 KR3F10020002: NTGI STRUCTURED	53.9100 53.9100	43,494.46 43,494.46	64,692.00 64,692.00	0.00	21,197.54 21,197.54
940.000 POWERWAVE TECHNOLOGIES INC 739363307 KR3F10020002: NTGI STRUCTURED	0.0016 0.0016	14,523.00 14,523.00	1.50 1.50	0.00	-14,521.50 -14,521.50
2,724.000 POWERWAVE TECHNOLOGIES INC 739363307 KR2F10020002: NTGI STRUCTURED	0.0016 0.0016	200,380.74 200,380.74	4.36 4.36	0.00	-200,376.38 -200,376.38
1,612.000 POWERSECURE INTERNATIONAL INC 73936N105 KR2F10020002: NTGI STRUCTURED	9.5800 9.5800	20,558.08 20,558.08	15,442.96 15,442.96	0.00	-5,115.12 -5,115.12
600.000 POWERSECURE INTERNATIONAL INC 73936N105 KR3F10020002: NTGI STRUCTURED	9.5800 9.5800	4,170.00 4,170.00	5,748.00 5,748.00	0.00	1,578.00 1,578.00
3,518.000 POZEN INC 73941U102 KR2F10020002: NTGI STRUCTURED	7.3400 7.3400	21,686.08 21,686.08	25,822.12 25,822.12	0.00	4,136.04 4,136.04

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1,300.000 POZEN INC 73941U102 KR3F10020002: NTGI STRUCTURED	7.3400 7.3400	3,640.00 3,640.00	9,542.00 9,542.00	0.00	5,902.00 5,902.00
10,326.000 PRAXAIR INC 74005P104 KR3F19020002: S&P 500 INDEX	129.0000 129.0000	978,753.95 978,753.95	1,332,054.00 1,332,054.00	0.01	353,300.05 353,300.05
22,719.000 PRAXAIR INC 74005P104 KR2F19020002: S&P 500 INDEX	129.0000 129.0000	914,029.12 914,029.12	2,930,751.00 2,930,751.00	0.02	2,016,721.88 2,016,721.88
11,162.000 PRECISION CASTPARTS CORP 740189105 KR2F19020002: S&P 500 INDEX	236.8800 236.8800	1,117,935.04 1,117,935.04	2,644,054.56 2,644,054.56	0.02	1,526,119.52 1,526,119.52
5,073.000 PRECISION CASTPARTS CORP 740189105 KR3F19020002: S&P 500 INDEX	236.8800 236.8800	520,421.60 520,421.60	1,201,692.24 1,201,692.24	0.01	681,270.64 681,270.64
1,212.000 PRECISION AUTO CARE INC 74018R105 KR2F10020002: NTGI STRUCTURED	0.3800 0.3800	2,814.87 2,814.87	460.56 460.56	0.00	-2,354.31 -2,354.31
100.000 PRECISION AUTO CARE INC 74018R105 KR3F10020002: NTGI STRUCTURED	0.3800 0.3800	22.50 22.50	38.00 38.00	0.00	15.50 15.50
119,525.000 PRECISION DRILLING CORP 74022D308 KR3F10030002: SYSTEMATIC	10.7900 10.7900	1,563,769.82 1,563,769.82	1,289,674.75 1,289,674.75	0.01	-274,095.07 -274,095.07
308,850.000 PRECISION DRILLING CORP 74022D308 KR2F10030002: SYSTEMATIC	10.7900 10.7900	4,040,617.62 4,040,617.62	3,332,491.50 3,332,491.50	0.02	-708,126.12 -708,126.12
399.000 PREFERRED BANK/LOS ANGELES CA 740367404 KR2F10020002: NTGI STRUCTURED	22.5200 22.5200	18,116.22 18,116.22	8,985.48 8,985.48	0.00	-9,130.74 -9,130.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240.000 PREFERRED BANK/LOS ANGELES CA 740367404 KR3F10020002: NTGI STRUCTURED	22.5200 22.5200	1,800.00 1,800.00	5,404.80 5,404.80	0.00	3,604.80 3,604.80
6,500.000 PREFERRED APARTMENT COMMUNITIE 74039L103 KR2F10020002: NTGI STRUCTURED	8.3200 8.3200	53,515.42 53,515.42	54,080.00 54,080.00	0.00	564.58 564.58
3,100.000 PREFERRED APARTMENT COMMUNITIE 74039L103 KR3F10020002: NTGI STRUCTURED	8.3200 8.3200	25,522.71 25,522.71	25,792.00 25,792.00	0.00	269.29 269.29
333.000 PREMIER FINANCIAL BANCORP INC 74050M105 KR2F10020002: NTGI STRUCTURED	14.6400 14.6400	6,667.65 6,667.65	4,875.12 4,875.12	0.00	-1,792.53 -1,792.53
100.000 PREMIER FINANCIAL BANCORP INC 74050M105 KR3F10020002: NTGI STRUCTURED	14.6400 14.6400	723.00 723.00	1,464.00 1,464.00	0.00	741.00 741.00
15,000.000 PREMIER LASER SYS INC CL A 740522107 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	22,415.65 22,415.65	0.00 0.00	0.00	-22,415.65 -22,415.65
3,800.000 PREMIERE GLOBAL SERVICES INC 740585104 KR3F10020002: NTGI STRUCTURED	11.9700 11.9700	30,698.70 30,698.70	45,486.00 45,486.00	0.00	14,787.30 14,787.30
7,874.000 PREMIERE GLOBAL SERVICES INC 740585104 KR2F10020002: NTGI STRUCTURED	11.9700 11.9700	59,090.26 59,090.26	94,251.78 94,251.78	0.00	35,161.52 35,161.52
3,100.000 PRESTIGE BRANDS HOLDINGS INC 74112D101 KR3F10020002: NTGI STRUCTURED	32.3700 32.3700	62,606.12 62,606.12	100,347.00 100,347.00	0.00	37,740.88 37,740.88
6,554.000 PRESTIGE BRANDS HOLDINGS INC 74112D101 KR2F10020002: NTGI STRUCTURED	32.3700 32.3700	121,362.03 121,362.03	212,152.98 212,152.98	0.00	90,790.95 90,790.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,465.000 T ROWE PRICE GROUP INC 74144T108 KR2F19020002: S&P 500 INDEX	78.4000 78.4000	1,214,762.54 1,214,762.54	1,604,456.00 1,604,456.00	0.01	389,693.46 389,693.46
9,301.000 T ROWE PRICE GROUP INC 74144T108 KR3F19020002: S&P 500 INDEX	78.4000 78.4000	553,194.85 553,194.85	729,198.40 729,198.40	0.00	176,003.55 176,003.55
4,079.000 THE PRICELINE GROUP INC/THE 741503403 KR2F19020002: S&P 500 INDEX	1,158.5800 1,158.5800	1,043,066.85 1,043,066.85	4,725,847.82 4,725,847.82	0.03	3,682,780.97 3,682,780.97
1,854.000 THE PRICELINE GROUP INC/THE 741503403 KR3F19020002: S&P 500 INDEX	1,158.5800 1,158.5800	641,240.59 641,240.59	2,148,007.32 2,148,007.32	0.01	1,506,766.73 1,506,766.73
1,982.000 THE PRICELINE GROUP INC/THE 741503403 KR2F10060002: WESTFIELD CAPITAL	1,158.5800 1,158.5800	1,344,377.72 1,344,377.72	2,296,305.56 2,296,305.56	0.01	951,927.84 951,927.84
763.000 THE PRICELINE GROUP INC/THE 741503403 KR3F10060002: WESTFIELD CAPITAL	1,158.5800 1,158.5800	561,669.47 561,669.47	883,996.54 883,996.54	0.01	322,327.07 322,327.07
1,936.000 PRICESMART INC 741511109 KR2F10020002: NTGI STRUCTURED	85.6400 85.6400	57,071.28 57,071.28	165,799.04 165,799.04	0.00	108,727.76 108,727.76
1,100.000 PRICESMART INC 741511109 KR3F10020002: NTGI STRUCTURED	85.6400 85.6400	59,999.09 59,999.09	94,204.00 94,204.00	0.00	34,204.91 34,204.91
2,768.000 PRIMEENERGY CORP 74158E104 KR2F10020002: NTGI STRUCTURED	65.1100 65.1100	43,275.90 43,275.90	180,224.48 180,224.48	0.00	136,948.58 136,948.58
800.000 PRIMEENERGY CORP 74158E104 KR3F10020002: NTGI STRUCTURED	65.1100 65.1100	19,472.00 19,472.00	52,088.00 52,088.00	0.00	32,616.00 32,616.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 PRIMECARE SYSTEMS INC 74162Y104 KR3F10020002: NTGI STRUCTURED	0.0004 0.0004	0.60 0.60	0.04 0.04	0.00	-0.56 -0.56
1,344.000 PRIMECARE SYSTEMS INC 74162Y104 KR2F10020002: NTGI STRUCTURED	0.0004 0.0004	0.00 0.00	0.54 0.54	0.00	0.54 0.54
2,506.000 PRIMORIS SERVICES CORP 74164F103 KR2F10020002: NTGI STRUCTURED	26.8400 26.8400	74,964.07 74,964.07	67,261.04 67,261.04	0.00	-7,703.03 -7,703.03
2,000.000 PRIMORIS SERVICES CORP 74164F103 KR3F10020002: NTGI STRUCTURED	26.8400 26.8400	60,289.95 60,289.95	53,680.00 53,680.00	0.00	-6,609.95 -6,609.95
6,463.000 PRIMERICA INC 74164M108 KR2F10020002: NTGI STRUCTURED	48.2200 48.2200	195,891.73 195,891.73	311,645.86 311,645.86	0.00	115,754.13 115,754.13
2,577.000 PRIMERICA INC 74164M108 KR3F10020002: NTGI STRUCTURED	48.2200 48.2200	67,644.37 67,644.37	124,262.94 124,262.94	0.00	56,618.57 56,618.57
2,431.000 PRINCETON NATIONAL BANCORP INC 742282106 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	38,076.69 38,076.69	6.08 6.08	0.00	-38,070.61 -38,070.61
1,100.000 PRINCETON NATIONAL BANCORP INC 742282106 KR3F10020002: NTGI STRUCTURED	0.0025 0.0025	4,934.00 4,934.00	2.75 2.75	0.00	-4,931.25 -4,931.25
9,665.000 PRINCIPAL FINANCIAL GROUP INC 74251V102 KR3F19020002: S&P 500 INDEX	52.4700 52.4700	273,484.06 273,484.06	507,122.55 507,122.55	0.00	233,638.49 233,638.49
21,264.000 PRINCIPAL FINANCIAL GROUP INC 74251V102 KR2F19020002: S&P 500 INDEX	52.4700 52.4700	670,066.89 670,066.89	1,115,722.08 1,115,722.08	0.01	445,655.19 445,655.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 PROCERA NETWORKS INC (DE) 74269U203 KR3F10020002: NTGI STRUCTURED	9.5800 9.5800	26,104.00 26,104.00	12,454.00 12,454.00	0.00	-13,650.00 -13,650.00
95,738.000 PROCTER & GAMBLE CO/THE 742718109 KR3F19020002: S&P 500 INDEX	83.7400 83.7400	4,374,189.33 4,374,189.33	8,017,100.12 8,017,100.12	0.05	3,642,910.79 3,642,910.79
3,473.000 PROCTER & GAMBLE CO/THE 742718109 KR2F10070002: RIVER ROAD	83.7400 83.7400	225,020.73 225,020.73	290,829.02 290,829.02	0.00	65,808.29 65,808.29
210,646.000 PROCTER & GAMBLE CO/THE 742718109 KR2F19020002: S&P 500 INDEX	83.7400 83.7400	6,725,752.18 6,725,752.18	17,639,496.04 17,639,496.04	0.11	10,913,743.86 10,913,743.86
1,259.000 PROCTER & GAMBLE CO/THE 742718109 KR3F10070002: RIVER ROAD	83.7400 83.7400	82,616.35 82,616.35	105,428.66 105,428.66	0.00	22,812.31 22,812.31
6,412.000 PRIVATEBANCORP INC 742962103 KR2F10020002: NTGI STRUCTURED	29.9100 29.9100	169,999.99 169,999.99	191,782.92 191,782.92	0.00	21,782.93 21,782.93
3,333.000 PRIVATEBANCORP INC 742962103 KR3F10020002: NTGI STRUCTURED	29.9100 29.9100	57,254.90 57,254.90	99,690.03 99,690.03	0.00	42,435.13 42,435.13
3,168.000 PROGENICS PHARMACEUTICALS INC 743187106 KR2F10020002: NTGI STRUCTURED	5.1900 5.1900	48,164.54 48,164.54	16,441.92 16,441.92	0.00	-31,722.62 -31,722.62
1,200.000 PROGENICS PHARMACEUTICALS INC 743187106 KR3F10020002: NTGI STRUCTURED	5.1900 5.1900	8,628.00 8,628.00	6,228.00 6,228.00	0.00	-2,400.00 -2,400.00
3,700.000 PROGRESS SOFTWARE CORP 743312100 KR3F10020002: NTGI STRUCTURED	23.9100 23.9100	84,942.32 84,942.32	88,467.00 88,467.00	0.00	3,524.68 3,524.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,536.000 PROGRESS SOFTWARE CORP 743312100 KR2F10020002: NTGI STRUCTURED	23.9100 23.9100	93,610.20 93,610.20	180,185.76 180,185.76	0.00	86,575.56 86,575.56
19,031.000 PROGRESSIVE CORP/THE 743315103 KR3F19020002: S&P 500 INDEX	25.2800 25.2800	395,750.22 395,750.22	481,103.68 481,103.68	0.00	85,353.46 85,353.46
41,873.000 PROGRESSIVE CORP/THE 743315103 KR2F19020002: S&P 500 INDEX	25.2800 25.2800	601,485.36 601,485.36	1,058,549.44 1,058,549.44	0.01	457,064.08 457,064.08
4,794.000 PROLIANCE INTERNATIONAL INC 74340R104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,856.04 34,856.04	0.00 0.00	0.00	-34,856.04 -34,856.04
17,679.000 PROLOGIS INC 74340W103 KR3F19020002: S&P 500 INDEX	37.7000 37.7000	603,640.52 603,640.52	666,498.30 666,498.30	0.00	62,857.78 62,857.78
38,898.000 PROLOGIS INC 74340W103 KR2F19020002: S&P 500 INDEX	37.7000 37.7000	1,081,889.91 1,081,889.91	1,466,454.60 1,466,454.60	0.01	384,564.69 384,564.69
3,546.000 PROOFPOINT INC 743424103 KR2F10020002: NTGI STRUCTURED	37.1400 37.1400	140,201.80 140,201.80	131,698.44 131,698.44	0.00	-8,503.36 -8,503.36
2,362.000 PROOFPOINT INC 743424103 KR3F10020002: NTGI STRUCTURED	37.1400 37.1400	92,937.54 92,937.54	87,724.68 87,724.68	0.00	-5,212.86 -5,212.86
900.000 PROS HOLDINGS INC 74346Y103 KR3F10020002: NTGI STRUCTURED	25.2000 25.2000	15,084.00 15,084.00	22,680.00 22,680.00	0.00	7,596.00 7,596.00
2,712.000 PROS HOLDINGS INC 74346Y103 KR2F10020002: NTGI STRUCTURED	25.2000 25.2000	32,175.93 32,175.93	68,342.40 68,342.40	0.00	36,166.47 36,166.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,150.000 PROSOFT LEARNING CORP 74347E106 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	94,470.78 94,470.78	0.00 0.00	0.00	-94,470.78 -94,470.78
6,899.000 PROSPERITY BANCSHARES INC 743606105 KR2F10020002: NTGI STRUCTURED	57.1700 57.1700	253,044.23 253,044.23	394,415.83 394,415.83	0.00	141,371.60 141,371.60
3,300.000 PROSPERITY BANCSHARES INC 743606105 KR3F10020002: NTGI STRUCTURED	57.1700 57.1700	154,665.40 154,665.40	188,661.00 188,661.00	0.00	33,995.60 33,995.60
14,043.000 PROTALIX BIOTHERAPEUTICS INC 74365A101 KR2F10020002: NTGI STRUCTURED	2.4200 2.4200	57,043.15 57,043.15	33,984.06 33,984.06	0.00	-23,059.09 -23,059.09
6,800.000 PROTALIX BIOTHERAPEUTICS INC 74365A101 KR3F10020002: NTGI STRUCTURED	2.4200 2.4200	42,815.84 42,815.84	16,456.00 16,456.00	0.00	-26,359.84 -26,359.84
2,788.000 PROTO LABS INC 743713109 KR2F10020002: NTGI STRUCTURED	69.0000 69.0000	212,997.14 212,997.14	192,372.00 192,372.00	0.00	-20,625.14 -20,625.14
1,446.000 PROTO LABS INC 743713109 KR3F10020002: NTGI STRUCTURED	69.0000 69.0000	110,614.62 110,614.62	99,774.00 99,774.00	0.00	-10,840.62 -10,840.62
200.000 PROVIDENCE AND WORCESTER RAILR 743737108 KR3F10020002: NTGI STRUCTURED	17.4900 17.4900	2,927.00 2,927.00	3,498.00 3,498.00	0.00	571.00 571.00
531.000 PROVIDENCE AND WORCESTER RAILR 743737108 KR2F10020002: NTGI STRUCTURED	17.4900 17.4900	4,452.89 4,452.89	9,287.19 9,287.19	0.00	4,834.30 4,834.30
1,700.000 PROVIDENCE SERVICE CORP/THE 743815102 KR2F10020002: NTGI STRUCTURED	48.3800 48.3800	39,780.00 39,780.00	82,246.00 82,246.00	0.00	42,466.00 42,466.00

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600.000 PROVIDENCE SERVICE CORP/THE 743815102 KR3F10020002: NTGI STRUCTURED	48.3800 48.3800	7,770.00 7,770.00	29,028.00 29,028.00	0.00	21,258.00 21,258.00
1,076.000 PROVIDENT FINANCIAL HOLDINGS I 743868101 KR2F10020002: NTGI STRUCTURED	14.5900 14.5900	15,494.51 15,494.51	15,698.84 15,698.84	0.00	204.33 204.33
400.000 PROVIDENT FINANCIAL HOLDINGS I 743868101 KR3F10020002: NTGI STRUCTURED	14.5900 14.5900	2,832.00 2,832.00	5,836.00 5,836.00	0.00	3,004.00 3,004.00
3,700.000 PROVIDENT FINANCIAL SERVICES I 74386T105 KR3F10020002: NTGI STRUCTURED	16.3700 16.3700	48,742.21 48,742.21	60,569.00 60,569.00	0.00	11,826.79 11,826.79
7,541.000 PROVIDENT FINANCIAL SERVICES I 74386T105 KR2F10020002: NTGI STRUCTURED	16.3700 16.3700	122,962.21 122,962.21	123,446.17 123,446.17	0.00	483.96 483.96
35,786.000 PRUDENTIAL FINANCIAL INC 744320102 KR2F19020002: S&P 500 INDEX	87.9400 87.9400	2,092,327.77 2,092,327.77	3,147,020.84 3,147,020.84	0.02	1,054,693.07 1,054,693.07
16,265.000 PRUDENTIAL FINANCIAL INC 744320102 KR3F19020002: S&P 500 INDEX	87.9400 87.9400	938,550.27 938,550.27	1,430,344.10 1,430,344.10	0.01	491,793.83 491,793.83
400.000 PSYCHEMEDICS CORP 744375205 KR3F10020002: NTGI STRUCTURED	14.2300 14.2300	3,664.00 3,664.00	5,692.00 5,692.00	0.00	2,028.00 2,028.00
1,219.000 PSYCHEMEDICS CORP 744375205 KR2F10020002: NTGI STRUCTURED	14.2300 14.2300	21,650.04 21,650.04	17,346.37 17,346.37	0.00	-4,303.67 -4,303.67
17,889.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR3F19020002: S&P 500 INDEX	37.2400 37.2400	397,914.15 397,914.15	666,186.36 666,186.36	0.00	268,272.21 268,272.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,360.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR2F19020002: S&P 500 INDEX	37.2400 37.2400	685,121.79 685,121.79	1,465,766.40 1,465,766.40	0.01	780,644.61 780,644.61
4,200.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR2F10090002: INVESCO	37.2400 37.2400	161,616.00 161,616.00	156,408.00 156,408.00	0.00	-5,208.00 -5,208.00
11,282.000 PUBLIC STORAGE 74460D109 KR2F19020002: S&P 500 INDEX	165.8400 165.8400	1,255,834.33 1,255,834.33	1,871,006.88 1,871,006.88	0.01	615,172.55 615,172.55
5,128.000 PUBLIC STORAGE 74460D109 KR3F19020002: S&P 500 INDEX	165.8400 165.8400	638,294.90 638,294.90	850,427.52 850,427.52	0.01	212,132.62 212,132.62
11,964.000 PULTEGROUP INC 745867101 KR3F19020002: S&P 500 INDEX	17.6600 17.6600	106,799.23 106,799.23	211,284.24 211,284.24	0.00	104,485.01 104,485.01
26,323.000 PULTEGROUP INC 745867101 KR2F19020002: S&P 500 INDEX	17.6600 17.6600	1,010,790.02 1,010,790.02	464,864.18 464,864.18	0.00	-545,925.84 -545,925.84
356.000 PULSE ELECTRONICS CORP 74586W205 KR2F10020002: NTGI STRUCTURED	1.3100 1.3100	69,552.55 69,552.55	466.36 466.36	0.00	-69,086.19 -69,086.19
160.000 PULSE ELECTRONICS CORP 74586W205 KR3F10020002: NTGI STRUCTURED	1.3100 1.3100	7,056.00 7,056.00	209.60 209.60	0.00	-6,846.40 -6,846.40
1,522.000 PUMA BIOTECHNOLOGY INC 74587V107 KR2F10020002: NTGI STRUCTURED	238.5700 238.5700	50,219.15 50,219.15	363,103.54 363,103.54	0.00	312,884.39 312,884.39
732.000 PUMA BIOTECHNOLOGY INC 74587V107 KR3F10020002: NTGI STRUCTURED	238.5700 238.5700	28,361.03 28,361.03	174,633.24 174,633.24	0.00	146,272.21 146,272.21

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44.000 PURCHASEPRO COM INC 746144302 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,015.25 7,015.25	0.00 0.00	0.00	-7,015.25 -7,015.25
185.000 PURE BIOSCIENCE INC 74621T209 KR2F10020002: NTGI STRUCTURED	1.0500 1.0500	7,538.24 7,538.24	194.25 194.25	0.00	-7,343.99 -7,343.99
62.000 PURE BIOSCIENCE INC 74621T209 KR3F10020002: NTGI STRUCTURED	1.0500 1.0500	452.75 452.75	65.10 65.10	0.00	-387.65 -387.65
1,868.000 QLT INC 746927102 KR2F10020002: NTGI STRUCTURED	4.5200 4.5200	28,351.91 28,351.91	8,443.36 8,443.36	0.00	-19,908.55 -19,908.55
1,000.000 QLT INC 746927102 KR3F10020002: NTGI STRUCTURED	4.5200 4.5200	6,852.73 6,852.73	4,520.00 4,520.00	0.00	-2,332.73 -2,332.73
8,342.000 QLOGIC CORP 747277101 KR2F10020002: NTGI STRUCTURED	9.1600 9.1600	116,832.51 116,832.51	76,412.72 76,412.72	0.00	-40,419.79 -40,419.79
4,000.000 QLOGIC CORP 747277101 KR3F10020002: NTGI STRUCTURED	9.1600 9.1600	62,477.33 62,477.33	36,640.00 36,640.00	0.00	-25,837.33 -25,837.33
375.000 QAD INC CLASS B 74727D207 KR2F10020002: NTGI STRUCTURED	15.7200 15.7200	3,922.50 3,922.50	5,895.00 5,895.00	0.00	1,972.50 1,972.50
200.000 QAD INC CLASS B 74727D207 KR3F10020002: NTGI STRUCTURED	15.7200 15.7200	1,950.00 1,950.00	3,144.00 3,144.00	0.00	1,194.00 1,194.00
1,700.000 QAD INC 74727D306 KR2F10020002: NTGI STRUCTURED	18.6200 18.6200	17,303.93 17,303.93	31,654.00 31,654.00	0.00	14,350.07 14,350.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 QAD INC 74727D306 KR3F10020002: NTGI STRUCTURED	18.6200 18.6200	9,351.90 9,351.90	16,758.00 16,758.00	0.00	7,406.10 7,406.10
200.000 QEP CO INC 74727K102 KR3F10020002: NTGI STRUCTURED	18.4000 18.4000	3,402.00 3,402.00	3,680.00 3,680.00	0.00	278.00 278.00
400.000 QEP CO INC 74727K102 KR2F10020002: NTGI STRUCTURED	18.4000 18.4000	2,486.40 2,486.40	7,360.00 7,360.00	0.00	4,873.60 4,873.60
500.000 QC HOLDINGS INC 74729T101 KR3F10020002: NTGI STRUCTURED	1.8500 1.8500	1,920.00 1,920.00	925.00 925.00	0.00	-995.00 -995.00
1,581.000 QC HOLDINGS INC 74729T101 KR2F10020002: NTGI STRUCTURED	1.8500 1.8500	17,406.29 17,406.29	2,924.85 2,924.85	0.00	-14,481.44 -14,481.44
8,400.000 QUAD SYSTEMS CORP 74730Q104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	17,839.33 17,839.33	0.00 0.00	0.00	-17,839.33 -17,839.33
1,600.000 QUAKER CHEMICAL CORP 747316107 KR3F10020002: NTGI STRUCTURED	71.6900 71.6900	67,271.50 67,271.50	114,704.00 114,704.00	0.00	47,432.50 47,432.50
3,143.000 QUAKER CHEMICAL CORP 747316107 KR2F10020002: NTGI STRUCTURED	71.6900 71.6900	64,969.80 64,969.80	225,321.67 225,321.67	0.00	160,351.87 160,351.87
2,200.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103 KR3F10020002: NTGI STRUCTURED	9.5500 9.5500	12,320.00 12,320.00	21,010.00 21,010.00	0.00	8,690.00 8,690.00
6,055.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103 KR2F10020002: NTGI STRUCTURED	9.5500 9.5500	47,556.68 47,556.68	57,825.25 57,825.25	0.00	10,268.57 10,268.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,790.000 QLIK TECHNOLOGIES INC 74733T105 KR2F10020002: NTGI STRUCTURED	27.0400 27.0400	298,950.10 298,950.10	291,761.60 291,761.60	0.00	-7,188.50 -7,188.50
39,980.000 QLIK TECHNOLOGIES INC 74733T105 KR2F10060002: WESTFIELD CAPITAL	27.0400 27.0400	1,201,354.45 1,201,354.45	1,081,059.20 1,081,059.20	0.01	-120,295.25 -120,295.25
3,824.000 QLIK TECHNOLOGIES INC 74733T105 KR3F10020002: NTGI STRUCTURED	27.0400 27.0400	109,066.35 109,066.35	103,400.96 103,400.96	0.00	-5,665.39 -5,665.39
15,400.000 QLIK TECHNOLOGIES INC 74733T105 KR3F10060002: WESTFIELD CAPITAL	27.0400 27.0400	453,308.63 453,308.63	416,416.00 416,416.00	0.00	-36,892.63 -36,892.63
5,858.000 QEP RESOURCES INC 74733V100 KR3F19020002: S&P 500 INDEX	30.7800 30.7800	143,522.71 143,522.71	180,309.24 180,309.24	0.00	36,786.53 36,786.53
12,890.000 QEP RESOURCES INC 74733V100 KR2F19020002: S&P 500 INDEX	30.7800 30.7800	278,249.27 278,249.27	396,754.20 396,754.20	0.00	118,504.93 118,504.93
400.000 QTS REALTY TRUST INC 74736A103 KR2F10020002: NTGI STRUCTURED	30.3500 30.3500	11,496.00 11,496.00	12,140.00 12,140.00	0.00	644.00 644.00
8,200.000 QUAKER FABRIC CORP NEW 747399103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,731.69 68,731.69	0.00 0.00	0.00	-68,731.69 -68,731.69
20,130.000 QUALCOMM INC 747525103 KR2F10060002: WESTFIELD CAPITAL	74.7700 74.7700	1,304,358.26 1,304,358.26	1,505,120.10 1,505,120.10	0.01	200,761.84 200,761.84
7,750.000 QUALCOMM INC 747525103 KR3F10060002: WESTFIELD CAPITAL	74.7700 74.7700	515,218.06 515,218.06	579,467.50 579,467.50	0.00	64,249.44 64,249.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,500.000 QUALCOMM INC 747525103 KR3F10080002: WESTWOOD MGMT	74.7700 74.7700	627,354.24 627,354.24	710,315.00 710,315.00	0.00	82,960.76 82,960.76
10,658.000 QUALCOMM INC 747525103 KR2F10070002: RIVER ROAD	74.7700 74.7700	738,208.28 738,208.28	796,898.66 796,898.66	0.01	58,690.38 58,690.38
59,262.000 QUALCOMM INC 747525103 KR3F19020002: S&P 500 INDEX	74.7700 74.7700	2,462,900.36 2,462,900.36	4,431,019.74 4,431,019.74	0.03	1,968,119.38 1,968,119.38
3,859.000 QUALCOMM INC 747525103 KR3F10070002: RIVER ROAD	74.7700 74.7700	271,018.94 271,018.94	288,537.43 288,537.43	0.00	17,518.49 17,518.49
130,389.000 QUALCOMM INC 747525103 KR2F19020002: S&P 500 INDEX	74.7700 74.7700	4,956,456.71 4,956,456.71	9,749,185.53 9,749,185.53	0.06	4,792,728.82 4,792,728.82
27,300.000 QUALCOMM INC 747525103 KR2F10080002: WESTWOOD MGMT	74.7700 74.7700	1,780,353.87 1,780,353.87	2,041,221.00 2,041,221.00	0.01	260,867.13 260,867.13
4,200.000 QUALITY SYSTEMS INC 747582104 KR3F10020002: NTGI STRUCTURED	13.7700 13.7700	163,569.63 163,569.63	57,834.00 57,834.00	0.00	-105,735.63 -105,735.63
8,462.000 QUALITY SYSTEMS INC 747582104 KR2F10020002: NTGI STRUCTURED	13.7700 13.7700	31,703.27 31,703.27	116,521.74 116,521.74	0.00	84,818.47 84,818.47
2,293.000 QUALMARK CORP 747587103 KR2F10020002: NTGI STRUCTURED	0.2521 0.2521	9,911.49 9,911.49	578.07 578.07	0.00	-9,333.42 -9,333.42
200.000 QUALMARK CORP 747587103 KR3F10020002: NTGI STRUCTURED	0.2521 0.2521	51.00 51.00	50.42 50.42	0.00	-0.58 -0.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,575.000 QUALSTAR CORP 74758R109 KR2F10020002: NTGI STRUCTURED	1.2100 1.2100	9,178.76 9,178.76	1,905.75 1,905.75	0.00	-7,273.01 -7,273.01
900.000 QUALSTAR CORP 74758R109 KR3F10020002: NTGI STRUCTURED	1.2100 1.2100	1,661.00 1,661.00	1,089.00 1,089.00	0.00	-572.00 -572.00
4,448.000 QUANEX BUILDING PRODUCTS CORP 747619104 KR2F10020002: NTGI STRUCTURED	18.0900 18.0900	70,278.03 70,278.03	80,464.32 80,464.32	0.00	10,186.29 10,186.29
2,200.000 QUANEX BUILDING PRODUCTS CORP 747619104 KR3F10020002: NTGI STRUCTURED	18.0900 18.0900	36,087.04 36,087.04	39,798.00 39,798.00	0.00	3,710.96 3,710.96
16,866.000 QUANTA SERVICES INC 74762E102 KR2F19020002: S&P 500 INDEX	36.2900 36.2900	360,922.62 360,922.62	612,067.14 612,067.14	0.00	251,144.52 251,144.52
17,850.000 QUANTA SERVICES INC 74762E102 KR2F10030002: SYSTEMATIC	36.2900 36.2900	651,568.01 651,568.01	647,776.50 647,776.50	0.00	-3,791.51 -3,791.51
7,666.000 QUANTA SERVICES INC 74762E102 KR3F19020002: S&P 500 INDEX	36.2900 36.2900	170,009.98 170,009.98	278,199.14 278,199.14	0.00	108,189.16 108,189.16
6,975.000 QUANTA SERVICES INC 74762E102 KR3F10030002: SYSTEMATIC	36.2900 36.2900	254,463.38 254,463.38	253,122.75 253,122.75	0.00	-1,340.63 -1,340.63
13,168.000 QUANTUM CORP 747906204 KR2F10020002: NTGI STRUCTURED	1.1600 1.1600	36,317.36 36,317.36	15,274.88 15,274.88	0.00	-21,042.48 -21,042.48
5,000.000 QUANTUM CORP 747906204 KR3F10020002: NTGI STRUCTURED	1.1600 1.1600	15,550.00 15,550.00	5,800.00 5,800.00	0.00	-9,750.00 -9,750.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,106.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR3F19020002: S&P 500 INDEX	60.6800 60.6800	229,616.18 229,616.18	309,832.08 309,832.08	0.00	80,215.90 80,215.90
12,158.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR2F10070002: RIVER ROAD	60.6800 60.6800	687,438.05 687,438.05	737,747.44 737,747.44	0.00	50,309.39 50,309.39
11,235.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR2F19020002: S&P 500 INDEX	60.6800 60.6800	657,736.16 657,736.16	681,739.80 681,739.80	0.00	24,003.64 24,003.64
4,404.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR3F10070002: RIVER ROAD	60.6800 60.6800	249,550.49 249,550.49	267,234.72 267,234.72	0.00	17,684.23 17,684.23
2,787.000 QUICKLOGIC CORP 74837P108 KR2F10020002: NTGI STRUCTURED	2.9900 2.9900	6,839.79 6,839.79	8,333.13 8,333.13	0.00	1,493.34 1,493.34
1,000.000 QUICKLOGIC CORP 74837P108 KR3F10020002: NTGI STRUCTURED	2.9900 2.9900	2,730.00 2,730.00	2,990.00 2,990.00	0.00	260.00 260.00
15,070.000 QUIKSILVER INC 74838C106 KR2F10020002: NTGI STRUCTURED	1.7200 1.7200	163,791.77 163,791.77	25,920.40 25,920.40	0.00	-137,871.37 -137,871.37
3,900.000 QUIKSILVER INC 74838C106 KR3F10020002: NTGI STRUCTURED	1.7200 1.7200	18,486.00 18,486.00	6,708.00 6,708.00	0.00	-11,778.00 -11,778.00
4,805.000 QUIDEL CORP 74838J101 KR2F10020002: NTGI STRUCTURED	26.8700 26.8700	23,661.21 23,661.21	129,110.35 129,110.35	0.00	105,449.14 105,449.14
2,400.000 QUIDEL CORP 74838J101 KR3F10020002: NTGI STRUCTURED	26.8700 26.8700	38,033.78 38,033.78	64,488.00 64,488.00	0.00	26,454.22 26,454.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,830.000 QUINTILES TRANSNATIONAL HOLDIN 74876Y101 KR3F10030002: SYSTEMATIC	55.7800 55.7800	592,577.95 592,577.95	659,877.40 659,877.40	0.00	67,299.45 67,299.45
30,570.000 QUINTILES TRANSNATIONAL HOLDIN 74876Y101 KR2F10030002: SYSTEMATIC	55.7800 55.7800	1,528,378.45 1,528,378.45	1,705,194.60 1,705,194.60	0.01	176,816.15 176,816.15
2,559.000 QUMU CORP 749063103 KR2F10020002: NTGI STRUCTURED	13.0000 13.0000	31,930.77 31,930.77	33,267.00 33,267.00	0.00	1,336.23 1,336.23
700.000 QUMU CORP 749063103 KR3F10020002: NTGI STRUCTURED	13.0000 13.0000	9,373.00 9,373.00	9,100.00 9,100.00	0.00	-273.00 -273.00
11,145.000 RAIT FINANCIAL TRUST 749227609 KR2F10020002: NTGI STRUCTURED	7.4300 7.4300	92,285.21 92,285.21	82,807.35 82,807.35	0.00	-9,477.86 -9,477.86
5,824.000 RAIT FINANCIAL TRUST 749227609 KR3F10020002: NTGI STRUCTURED	7.4300 7.4300	48,187.25 48,187.25	43,272.32 43,272.32	0.00	-4,914.93 -4,914.93
2,918.000 RCM TECHNOLOGIES INC 749360400 KR2F10020002: NTGI STRUCTURED	7.5700 7.5700	33,317.48 33,317.48	22,089.26 22,089.26	0.00	-11,228.22 -11,228.22
1,100.000 RCM TECHNOLOGIES INC 749360400 KR3F10020002: NTGI STRUCTURED	7.5700 7.5700	5,654.00 5,654.00	8,327.00 8,327.00	0.00	2,673.00 2,673.00
1,525.000 RF INDUSTRIES LTD 749552105 KR2F10020002: NTGI STRUCTURED	4.9300 4.9300	4,158.24 4,158.24	7,518.25 7,518.25	0.00	3,360.01 3,360.01
500.000 RF INDUSTRIES LTD 749552105 KR3F10020002: NTGI STRUCTURED	4.9300 4.9300	1,810.00 1,810.00	2,465.00 2,465.00	0.00	655.00 655.00

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6,098.000 RLI CORP 749607107 KR2F10020002: NTGI STRUCTURED	43.2900 43.2900	86,454.79 86,454.79	263,982.42 263,982.42	0.00	177,527.63 177,527.63
3,200.000 RLI CORP 749607107 KR3F10020002: NTGI STRUCTURED	43.2900 43.2900	102,169.50 102,169.50	138,528.00 138,528.00	0.00	36,358.50 36,358.50
60.000 RLJ ENTERTAINMENT INC 74965F104 KR2F10020002: NTGI STRUCTURED	3.8700 3.8700	486.00 486.00	232.20 232.20	0.00	-253.80 -253.80
3.000 RLJ ENTERTAINMENT INC 74965F104 KR3F10020002: NTGI STRUCTURED	3.8700 3.8700	24.30 24.30	11.61 11.61	0.00	-12.69 -12.69
7,300.000 RLJ LODGING TRUST 74965L101 KR3F10020002: NTGI STRUCTURED	28.4700 28.4700	147,351.40 147,351.40	207,831.00 207,831.00	0.00	60,479.60 60,479.60
15,261.000 RLJ LODGING TRUST 74965L101 KR2F10020002: NTGI STRUCTURED	28.4700 28.4700	296,338.46 296,338.46	434,480.67 434,480.67	0.00	138,142.21 138,142.21
1,600.000 RTI INTERNATIONAL METALS INC 74973W107 KR3F10020002: NTGI STRUCTURED	24.6600 24.6600	53,147.00 53,147.00	39,456.00 39,456.00	0.00	-13,691.00 -13,691.00
4,345.000 RTI INTERNATIONAL METALS INC 74973W107 KR2F10020002: NTGI STRUCTURED	24.6600 24.6600	108,895.82 108,895.82	107,147.70 107,147.70	0.00	-1,748.12 -1,748.12
1,500.000 RTI SURGICAL INC 74975N105 KR3F10020002: NTGI STRUCTURED	4.7800 4.7800	4,200.00 4,200.00	7,170.00 7,170.00	0.00	2,970.00 2,970.00
3,887.000 RTI SURGICAL INC 74975N105 KR2F10020002: NTGI STRUCTURED	4.7800 4.7800	37,957.33 37,957.33	18,579.86 18,579.86	0.00	-19,377.47 -19,377.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,300.000 RSP PERMIAN INC 74978Q105 KR2F10080002: WESTWOOD MGMT	25.5600 25.5600	2,118,154.20 2,118,154.20	2,052,468.00 2,052,468.00	0.01	-65,686.20 -65,686.20
29,000.000 RSP PERMIAN INC 74978Q105 KR3F10080002: WESTWOOD MGMT	25.5600 25.5600	764,951.81 764,951.81	741,240.00 741,240.00	0.00	-23,711.81 -23,711.81
3.000 RXI PHARMACEUTICALS CORP 74979C303 KR3F10020002: NTGI STRUCTURED	1.9900 1.9900	0.00 0.00	5.97 5.97	0.00	5.97 5.97
10.000 RXI PHARMACEUTICALS CORP 74979C303 KR2F10020002: NTGI STRUCTURED	1.9900 1.9900	0.00 0.00	19.90 19.90	0.00	19.90 19.90
26,562.000 RF MICRO DEVICES INC 749941100 KR2F10020002: NTGI STRUCTURED	11.5400 11.5400	185,554.18 185,554.18	306,525.48 306,525.48	0.00	120,971.30 120,971.30
13,100.000 RF MICRO DEVICES INC 749941100 KR3F10020002: NTGI STRUCTURED	11.5400 11.5400	76,553.82 76,553.82	151,174.00 151,174.00	0.00	74,620.18 74,620.18
25,346.000 RADIAN GROUP INC 750236101 KR2F10020002: NTGI STRUCTURED	14.2600 14.2600	216,932.79 216,932.79	361,433.96 361,433.96	0.00	144,501.17 144,501.17
12,197.000 RADIAN GROUP INC 750236101 KR3F10020002: NTGI STRUCTURED	14.2600 14.2600	103,081.31 103,081.31	173,929.22 173,929.22	0.00	70,847.91 70,847.91
10,584.000 RADIO ONE INC 75040P108 KR2F10020002: NTGI STRUCTURED	3.0000 3.0000	146,482.12 146,482.12	31,752.00 31,752.00	0.00	-114,730.12 -114,730.12
3,900.000 RADIO ONE INC 75040P108 KR3F10020002: NTGI STRUCTURED	3.0500 3.0500	6,662.80 6,662.80	11,895.00 11,895.00	0.00	5,232.20 5,232.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8.000 RADIOIO INC 75041A100 KR2F10020002: NTGI STRUCTURED	0.3500 0.3500	25,605.75 25,605.75	2.80 2.80	0.00	-25,602.95 -25,602.95
1.000 RADIOIO INC 75041A100 KR3F10020002: NTGI STRUCTURED	0.3500 0.3500	8.80 8.80	0.35 0.35	0.00	-8.45 -8.45
7,397.000 RADIOSHACK CORP 750438103 KR2F10020002: NTGI STRUCTURED	0.9900 0.9900	99,283.52 99,283.52	7,323.03 7,323.03	0.00	-91,960.49 -91,960.49
1,394.000 RADIOSHACK CORP 750438103 KR3F10020002: NTGI STRUCTURED	0.9900 0.9900	19,068.70 19,068.70	1,380.06 1,380.06	0.00	-17,688.64 -17,688.64
2,362.000 RADISYS CORP 750459109 KR2F10020002: NTGI STRUCTURED	2.6700 2.6700	59,553.48 59,553.48	6,306.54 6,306.54	0.00	-53,246.94 -53,246.94
900.000 RADISYS CORP 750459109 KR3F10020002: NTGI STRUCTURED	2.6700 2.6700	6,759.00 6,759.00	2,403.00 2,403.00	0.00	-4,356.00 -4,356.00
2,146.000 RADNET INC 750491102 KR3F10020002: NTGI STRUCTURED	6.6200 6.6200	8,307.83 8,307.83	14,206.52 14,206.52	0.00	5,898.69 5,898.69
9,898.000 RADNET INC 750491102 KR2F10020002: NTGI STRUCTURED	6.6200 6.6200	38,329.99 38,329.99	65,524.76 65,524.76	0.00	27,194.77 27,194.77
500.000 RAINMAKER SYSTEMS INC 750875304 KR3F10020002: NTGI STRUCTURED	1.0988 1.0988	549.38 549.38	549.38 549.38	0.00	0.00 0.00
956.000 RAINMAKER SYSTEMS INC 750875304 KR2F10020002: NTGI STRUCTURED	6.7690 6.7690	6,471.13 6,471.13	6,471.13 6,471.13	0.00	0.00 0.00

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8,687.000 RAMBUS INC 750917106 KR2F10020002: NTGI STRUCTURED	12.4800 12.4800	120,991.42 120,991.42	108,413.76 108,413.76	0.00	-12,577.66 -12,577.66
6,300.000 RAMBUS INC 750917106 KR3F10020002: NTGI STRUCTURED	12.4800 12.4800	89,206.15 89,206.15	78,624.00 78,624.00	0.00	-10,582.15 -10,582.15
2,146.000 RALPH LAUREN CORP 751212101 KR3F19020002: S&P 500 INDEX	164.7300 164.7300	293,058.92 293,058.92	353,510.58 353,510.58	0.00	60,451.66 60,451.66
4,721.000 RALPH LAUREN CORP 751212101 KR2F19020002: S&P 500 INDEX	164.7300 164.7300	611,181.42 611,181.42	777,690.33 777,690.33	0.00	166,508.91 166,508.91
7,331.000 RAMCO-GERSHENSON PROPERTIES TR 751452202 KR2F10020002: NTGI STRUCTURED	16.2500 16.2500	83,208.21 83,208.21	119,128.75 119,128.75	0.00	35,920.54 35,920.54
3,900.000 RAMCO-GERSHENSON PROPERTIES TR 751452202 KR3F10020002: NTGI STRUCTURED	16.2500 16.2500	60,510.61 60,510.61	63,375.00 63,375.00	0.00	2,864.39 2,864.39
100.000 RAND WORLDWIDE INC 752246108 KR3F10020002: NTGI STRUCTURED	1.2100 1.2100	65.50 65.50	121.00 121.00	0.00	55.50 55.50
342.000 RAND WORLDWIDE INC 752246108 KR2F10020002: NTGI STRUCTURED	1.2100 1.2100	10,020.60 10,020.60	413.82 413.82	0.00	-9,606.78 -9,606.78
13,124.000 RANGE RESOURCES CORP 75281A109 KR2F19020002: S&P 500 INDEX	67.8100 67.8100	758,520.41 758,520.41	889,938.44 889,938.44	0.01	131,418.03 131,418.03
5,965.000 RANGE RESOURCES CORP 75281A109 KR3F19020002: S&P 500 INDEX	67.8100 67.8100	322,077.19 322,077.19	404,486.65 404,486.65	0.00	82,409.46 82,409.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,049.000 RASER TECHNOLOGIES INC 754055101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	59,865.57 59,865.57	0.00 0.00	0.00	-59,865.57 -59,865.57
3,300.000 RAVEN INDUSTRIES INC 754212108 KR3F10020002: NTGI STRUCTURED	24.4000 24.4000	89,659.67 89,659.67	80,520.00 80,520.00	0.00	-9,139.67 -9,139.67
6,362.000 RAVEN INDUSTRIES INC 754212108 KR2F10020002: NTGI STRUCTURED	24.4000 24.4000	21,839.35 21,839.35	155,232.80 155,232.80	0.00	133,393.45 133,393.45
79,685.000 RAYMOND JAMES FINANCIAL INC 754730109 KR2F10030002: SYSTEMATIC	53.5800 53.5800	4,172,062.65 4,172,062.65	4,269,522.30 4,269,522.30	0.03	97,459.65 97,459.65
30,840.000 RAYMOND JAMES FINANCIAL INC 754730109 KR3F10030002: SYSTEMATIC	53.5800 53.5800	1,614,993.23 1,614,993.23	1,652,407.20 1,652,407.20	0.01	37,413.97 37,413.97
21,090.000 RAYTHEON CO 755111507 KR2F10050002: SASCO CAPITAL	101.6200 101.6200	1,163,801.22 1,163,801.22	2,143,165.80 2,143,165.80	0.01	979,364.58 979,364.58
7,730.000 RAYTHEON CO 755111507 KR3F10050002: SASCO CAPITAL	101.6200 101.6200	426,610.75 426,610.75	785,522.60 785,522.60	0.01	358,911.85 358,911.85
40,500.000 RAYTHEON CO 755111507 KR2F10090002: INVESCO	101.6200 101.6200	3,080,329.41 3,080,329.41	4,115,610.00 4,115,610.00	0.03	1,035,280.59 1,035,280.59
10,987.000 RAYTHEON CO 755111507 KR3F19020002: S&P 500 INDEX	101.6200 101.6200	423,281.50 423,281.50	1,116,498.94 1,116,498.94	0.01	693,217.44 693,217.44
24,173.000 RAYTHEON CO 755111507 KR2F19020002: S&P 500 INDEX	101.6200 101.6200	1,194,370.75 1,194,370.75	2,456,460.26 2,456,460.26	0.02	1,262,089.51 1,262,089.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 RBC BEARINGS INC 75524B104 KR3F10020002: NTGI STRUCTURED	56.7000 56.7000	38,630.91 38,630.91	56,700.00 56,700.00	0.00	18,069.09 18,069.09
1,926.000 RBC BEARINGS INC 75524B104 KR2F10020002: NTGI STRUCTURED	56.7000 56.7000	65,353.35 65,353.35	109,204.20 109,204.20	0.00	43,850.85 43,850.85
900.000 READING INTERNATIONAL INC 755408101 KR3F10020002: NTGI STRUCTURED	8.4000 8.4000	4,275.00 4,275.00	7,560.00 7,560.00	0.00	3,285.00 3,285.00
2,354.000 READING INTERNATIONAL INC 755408101 KR2F10020002: NTGI STRUCTURED	8.4000 8.4000	13,003.08 13,003.08	19,773.60 19,773.60	0.00	6,770.52 6,770.52
1,600.000 REALNETWORKS INC 75605L708 KR3F10020002: NTGI STRUCTURED	6.9500 6.9500	22,528.00 22,528.00	11,120.00 11,120.00	0.00	-11,408.00 -11,408.00
4,275.000 REALNETWORKS INC 75605L708 KR2F10020002: NTGI STRUCTURED	6.9500 6.9500	123,778.14 123,778.14	29,711.25 29,711.25	0.00	-94,066.89 -94,066.89
5,446.000 REALPAGE INC 75606N109 KR2F10020002: NTGI STRUCTURED	15.5000 15.5000	126,409.96 126,409.96	84,413.00 84,413.00	0.00	-41,996.96 -41,996.96
2,516.000 REALPAGE INC 75606N109 KR3F10020002: NTGI STRUCTURED	15.5000 15.5000	58,462.61 58,462.61	38,998.00 38,998.00	0.00	-19,464.61 -19,464.61
2,461.000 RECEPTOS INC 756207106 KR2F10020002: NTGI STRUCTURED	62.1100 62.1100	126,116.91 126,116.91	152,852.71 152,852.71	0.00	26,735.80 26,735.80
1,184.000 RECEPTOS INC 756207106 KR3F10020002: NTGI STRUCTURED	62.1100 62.1100	60,675.58 60,675.58	73,538.24 73,538.24	0.00	12,862.66 12,862.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,711.000 RED HAT INC 756577102 KR2F19020002: S&P 500 INDEX	56.1500 56.1500	638,748.87 638,748.87	826,022.65 826,022.65	0.01	187,273.78 187,273.78
22,390.000 RED HAT INC 756577102 KR2F10060002: WESTFIELD CAPITAL	56.1500 56.1500	1,183,244.36 1,183,244.36	1,257,198.50 1,257,198.50	0.01	73,954.14 73,954.14
8,620.000 RED HAT INC 756577102 KR3F10060002: WESTFIELD CAPITAL	56.1500 56.1500	453,214.88 453,214.88	484,013.00 484,013.00	0.00	30,798.12 30,798.12
6,686.000 RED HAT INC 756577102 KR3F19020002: S&P 500 INDEX	56.1500 56.1500	308,116.52 308,116.52	375,418.90 375,418.90	0.00	67,302.38 67,302.38
800.000 RED LION HOTELS CORP 756764106 KR3F10020002: NTGI STRUCTURED	5.6900 5.6900	6,192.00 6,192.00	4,552.00 4,552.00	0.00	-1,640.00 -1,640.00
1,981.000 RED LION HOTELS CORP 756764106 KR2F10020002: NTGI STRUCTURED	5.6900 5.6900	14,908.07 14,908.07	11,271.89 11,271.89	0.00	-3,636.18 -3,636.18
3,068.000 RED ROBIN GOURMET BURGERS INC 75689M101 KR2F10020002: NTGI STRUCTURED	56.9000 56.9000	79,788.56 79,788.56	174,569.20 174,569.20	0.00	94,780.64 94,780.64
1,600.000 RED ROBIN GOURMET BURGERS INC 75689M101 KR3F10020002: NTGI STRUCTURED	56.9000 56.9000	57,119.50 57,119.50	91,040.00 91,040.00	0.00	33,920.50 33,920.50
8,642.000 REDWOOD TRUST INC 758075402 KR2F10020002: NTGI STRUCTURED	16.5800 16.5800	177,985.36 177,985.36	143,284.36 143,284.36	0.00	-34,701.00 -34,701.00
4,300.000 REDWOOD TRUST INC 758075402 KR3F10020002: NTGI STRUCTURED	16.5800 16.5800	62,650.60 62,650.60	71,294.00 71,294.00	0.00	8,643.40 8,643.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,500.000 REGENCY CENTERS CORP 758849103 KR2F10090002: INVESCO	53.8300 53.8300	366,305.10 366,305.10	349,895.00 349,895.00	0.00	-16,410.10 -16,410.10
76,255.000 REGENCY ENERGY PARTNERS LP 75885Y107 KR2F35020002: TORTOISE CAP	32.6200 32.6200	1,762,490.48 1,762,490.48	2,487,438.10 2,487,438.10	0.02	724,947.62 724,947.62
23,775.000 REGENCY ENERGY PARTNERS LP 75885Y107 KR3F35020002: TORTOISE CAP	32.6200 32.6200	554,112.49 554,112.49	775,540.50 775,540.50	0.00	221,428.01 221,428.01
2,609.000 REGENERON PHARMACEUTICALS INC 75886F107 KR3F19020002: S&P 500 INDEX	360.5200 360.5200	573,400.92 573,400.92	940,596.68 940,596.68	0.01	367,195.76 367,195.76
2,520.000 REGENERON PHARMACEUTICALS INC 75886F107 KR2F10090002: INVESCO	360.5200 360.5200	856,127.96 856,127.96	908,510.40 908,510.40	0.01	52,382.44 52,382.44
5,740.000 REGENERON PHARMACEUTICALS INC 75886F107 KR2F19020002: S&P 500 INDEX	360.5200 360.5200	1,248,408.67 1,248,408.67	2,069,384.80 2,069,384.80	0.01	820,976.13 820,976.13
8,299.000 REGIS CORP 758932107 KR2F10020002: NTGI STRUCTURED	15.9600 15.9600	253,135.54 253,135.54	132,452.04 132,452.04	0.00	-120,683.50 -120,683.50
4,000.000 REGIS CORP 758932107 KR3F10020002: NTGI STRUCTURED	15.9600 15.9600	58,973.33 58,973.33	63,840.00 63,840.00	0.00	4,866.67 4,866.67
2,362.000 REGENT ASSISTED LIVING INC 758949101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,076.24 6,076.24	0.00 0.00	0.00	-6,076.24 -6,076.24
107,243.000 REGIONS FINANCIAL CORP 7591EP100 KR2F19020002: S&P 500 INDEX	10.0400 10.0400	1,109,707.23 1,109,707.23	1,076,719.72 1,076,719.72	0.01	-32,987.51 -32,987.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
153,975.000 REGIONS FINANCIAL CORP 7591EP100 KR2F10030002: SYSTEMATIC	10.0400 10.0400	1,146,119.58 1,146,119.58	1,545,909.00 1,545,909.00	0.01	399,789.42 399,789.42
48,742.000 REGIONS FINANCIAL CORP 7591EP100 KR3F19020002: S&P 500 INDEX	10.0400 10.0400	678,647.02 678,647.02	489,369.68 489,369.68	0.00	-189,277.34 -189,277.34
59,600.000 REGIONS FINANCIAL CORP 7591EP100 KR3F10030002: SYSTEMATIC	10.0400 10.0400	445,171.06 445,171.06	598,384.00 598,384.00	0.00	153,212.94 153,212.94
4,246.000 REIS INC 75936P105 KR2F10020002: NTGI STRUCTURED	23.5900 23.5900	81,158.79 81,158.79	100,163.14 100,163.14	0.00	19,004.35 19,004.35
1,600.000 REIS INC 75936P105 KR3F10020002: NTGI STRUCTURED	23.5900 23.5900	15,184.00 15,184.00	37,744.00 37,744.00	0.00	22,560.00 22,560.00
15,300.000 RELIANCE INDUSTRIES LTD 144A 759470107 KR3F20020002: BOSTON CO NON-US VAL	30.6250 30.6250	446,531.27 446,531.27	468,562.50 468,562.50	0.00	22,031.23 22,031.23
40,349.000 RELIANCE INDUSTRIES LTD 144A 759470107 KR2F20020002: BOSTON CO NON-US VAL	30.6250 30.6250	1,164,998.32 1,164,998.32	1,235,688.13 1,235,688.13	0.01	70,689.81 70,689.81
600.000 RELM WIRELESS CORP 759525108 KR3F10020002: NTGI STRUCTURED	5.1600 5.1600	760.50 760.50	3,096.00 3,096.00	0.00	2,335.50 2,335.50
1,019.000 RELM WIRELESS CORP 759525108 KR2F10020002: NTGI STRUCTURED	5.1600 5.1600	3,496.96 3,496.96	5,258.04 5,258.04	0.00	1,761.08 1,761.08
500.000 RELIV INTERNATIONAL INC 75952R100 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	970.00 970.00	620.00 620.00	0.00	-350.00 -350.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,025.000 RELIV INTERNATIONAL INC 75952R100 KR2F10020002: NTGI STRUCTURED	1.2400 1.2400	1,154.94 1,154.94	1,271.00 1,271.00	0.00	116.06 116.06
2,240.000 RELYPSA INC 759531106 KR2F10020002: NTGI STRUCTURED	21.0900 21.0900	57,876.21 57,876.21	47,241.60 47,241.60	0.00	-10,634.61 -10,634.61
1,078.000 RELYPSA INC 759531106 KR3F10020002: NTGI STRUCTURED	21.0900 21.0900	27,853.79 27,853.79	22,735.02 22,735.02	0.00	-5,118.77 -5,118.77
3,648.000 RENASANT CORP 75970E107 KR2F10020002: NTGI STRUCTURED	27.0500 27.0500	61,401.26 61,401.26	98,678.40 98,678.40	0.00	37,277.14 37,277.14
1,392.000 RENASANT CORP 75970E107 KR3F10020002: NTGI STRUCTURED	27.0500 27.0500	18,122.24 18,122.24	37,653.60 37,653.60	0.00	19,531.36 19,531.36
67.000 RENEWABLE ENERGY GROUP INC 75972A301 KR3F10020002: NTGI STRUCTURED	10.1500 10.1500	67.00 67.00	680.05 680.05	0.00	613.05 613.05
1,371.000 RENEWABLE ENERGY GROUP INC 75972A301 KR2F10020002: NTGI STRUCTURED	10.1500 10.1500	12,423.84 12,423.84	13,915.65 13,915.65	0.00	1,491.81 1,491.81
2,900.000 REPLIGEN CORP 759916109 KR3F10020002: NTGI STRUCTURED	19.9100 19.9100	10,548.09 10,548.09	57,739.00 57,739.00	0.00	47,190.91 47,190.91
6,761.000 REPLIGEN CORP 759916109 KR2F10020002: NTGI STRUCTURED	19.9100 19.9100	22,524.71 22,524.71	134,611.51 134,611.51	0.00	112,086.80 112,086.80
3,000.000 RENT-A-CENTER INC/TX 76009N100 KR3F10020002: NTGI STRUCTURED	30.3500 30.3500	91,025.56 91,025.56	91,050.00 91,050.00	0.00	24.44 24.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,960.000 RENT-A-CENTER INC/TX 76009N100 KR2F10020002: NTGI STRUCTURED	30.3500 30.3500	139,532.68 139,532.68	180,886.00 180,886.00	0.00	41,353.32 41,353.32
1,500.000 RENTRAK CORP 760174102 KR3F10020002: NTGI STRUCTURED	60.9400 60.9400	28,410.00 28,410.00	91,410.00 91,410.00	0.00	63,000.00 63,000.00
3,874.000 RENTRAK CORP 760174102 KR2F10020002: NTGI STRUCTURED	60.9400 60.9400	24,962.84 24,962.84	236,081.56 236,081.56	0.00	211,118.72 211,118.72
2,056.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105 KR2F10020002: NTGI STRUCTURED	11.1100 11.1100	34,003.91 34,003.91	22,842.16 22,842.16	0.00	-11,161.75 -11,161.75
800.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105 KR3F10020002: NTGI STRUCTURED	11.1100 11.1100	3,560.00 3,560.00	8,888.00 8,888.00	0.00	5,328.00 5,328.00
2,071.000 REPUBLIC BANCORP INC/KY 760281204 KR2F10020002: NTGI STRUCTURED	23.6900 23.6900	18,447.41 18,447.41	49,061.99 49,061.99	0.00	30,614.58 30,614.58
800.000 REPUBLIC BANCORP INC/KY 760281204 KR3F10020002: NTGI STRUCTURED	23.6900 23.6900	15,592.00 15,592.00	18,952.00 18,952.00	0.00	3,360.00 3,360.00
2,100.000 REPROS THERAPEUTICS INC 76028H209 KR3F10020002: NTGI STRUCTURED	9.9000 9.9000	28,659.00 28,659.00	20,790.00 20,790.00	0.00	-7,869.00 -7,869.00
5,130.000 REPROS THERAPEUTICS INC 76028H209 KR2F10020002: NTGI STRUCTURED	9.9000 9.9000	110,936.87 110,936.87	50,787.00 50,787.00	0.00	-60,149.87 -60,149.87
8,930.000 REPUBLIC SERVICES INC 760759100 KR3F19020002: S&P 500 INDEX	39.0200 39.0200	301,837.92 301,837.92	348,448.60 348,448.60	0.00	46,610.68 46,610.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,890.000 REPUBLIC SERVICES INC 760759100 KR3F10050002: SASCO CAPITAL	39.0200 39.0200	465,794.90 465,794.90	698,067.80 698,067.80	0.00	232,272.90 232,272.90
4,887.000 REPUBLIC SERVICES INC 760759100 KR3F10070002: RIVER ROAD	39.0200 39.0200	141,701.16 141,701.16	190,690.74 190,690.74	0.00	48,989.58 48,989.58
19,647.000 REPUBLIC SERVICES INC 760759100 KR2F19020002: S&P 500 INDEX	39.0200 39.0200	631,150.23 631,150.23	766,625.94 766,625.94	0.00	135,475.71 135,475.71
47,130.000 REPUBLIC SERVICES INC 760759100 KR2F10050002: SASCO CAPITAL	39.0200 39.0200	1,228,334.92 1,228,334.92	1,839,012.60 1,839,012.60	0.01	610,677.68 610,677.68
13,548.000 REPUBLIC SERVICES INC 760759100 KR2F10070002: RIVER ROAD	39.0200 39.0200	388,429.14 388,429.14	528,642.96 528,642.96	0.00	140,213.82 140,213.82
2,056.000 RESEARCH FRONTIERS INC 760911107 KR2F10020002: NTGI STRUCTURED	5.7500 5.7500	31,573.15 31,573.15	11,822.00 11,822.00	0.00	-19,751.15 -19,751.15
800.000 RESEARCH FRONTIERS INC 760911107 KR3F10020002: NTGI STRUCTURED	5.7500 5.7500	3,840.00 3,840.00	4,600.00 4,600.00	0.00	760.00 760.00
3,800.000 RESOLUTE ENERGY CORP 76116A108 KR3F10020002: NTGI STRUCTURED	6.2700 6.2700	39,877.00 39,877.00	23,826.00 23,826.00	0.00	-16,051.00 -16,051.00
3,137.000 RESOLUTE ENERGY CORP 76116A108 KR2F10020002: NTGI STRUCTURED	6.2700 6.2700	33,900.51 33,900.51	19,668.99 19,668.99	0.00	-14,231.52 -14,231.52
4,398.000 RESOLUTE FST PRODS INC 76117W109 KR3F10020002: NTGI STRUCTURED	15.6400 15.6400	57,988.34 57,988.34	68,784.72 68,784.72	0.00	10,796.38 10,796.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,632.000 RESOLUTE FST PRODS INC 76117W109 KR2F10020002: NTGI STRUCTURED	15.6400 15.6400	112,274.12 112,274.12	119,364.48 119,364.48	0.00	7,090.36 7,090.36
4,824.000 RESOURCE AMERICA INC 761195205 KR2F10020002: NTGI STRUCTURED	9.3100 9.3100	20,278.13 20,278.13	44,911.44 44,911.44	0.00	24,633.31 24,633.31
1,800.000 RESOURCE AMERICA INC 761195205 KR3F10020002: NTGI STRUCTURED	9.3100 9.3100	10,710.00 10,710.00	16,758.00 16,758.00	0.00	6,048.00 6,048.00
11,543.000 RESOURCE CAPITAL CORP 76120W302 KR2F10020002: NTGI STRUCTURED	4.8700 4.8700	73,997.11 73,997.11	56,214.41 56,214.41	0.00	-17,782.70 -17,782.70
5,900.000 RESOURCE CAPITAL CORP 76120W302 KR3F10020002: NTGI STRUCTURED	4.8700 4.8700	33,189.05 33,189.05	28,733.00 28,733.00	0.00	-4,456.05 -4,456.05
2,600.000 RESOURCES CONNECTION INC 76122Q105 KR3F10020002: NTGI STRUCTURED	13.9400 13.9400	30,560.76 30,560.76	36,244.00 36,244.00	0.00	5,683.24 5,683.24
5,264.000 RESOURCES CONNECTION INC 76122Q105 KR2F10020002: NTGI STRUCTURED	13.9400 13.9400	70,721.83 70,721.83	73,380.16 73,380.16	0.00	2,658.33 2,658.33
4,139.000 RESTORATION HARDWARE HOLDINGS 761283100 KR2F10020002: NTGI STRUCTURED	79.5500 79.5500	352,680.38 352,680.38	329,257.45 329,257.45	0.00	-23,422.93 -23,422.93
1,992.000 RESTORATION HARDWARE HOLDINGS 761283100 KR3F10020002: NTGI STRUCTURED	79.5500 79.5500	169,340.37 169,340.37	158,463.60 158,463.60	0.00	-10,876.77 -10,876.77
200.000 REUNION INDUSTRIES INC 761312107 KR3F10020002: NTGI STRUCTURED	0.0600 0.0600	29.00 29.00	12.00 12.00	0.00	-17.00 -17.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,769.000 REUNION INDUSTRIES INC 761312107 KR2F10020002: NTGI STRUCTURED	0.0600 0.0600	4,827.16 4,827.16	106.14 106.14	0.00	-4,721.02 -4,721.02
4,200.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101 KR3F10020002: NTGI STRUCTURED	14.7000 14.7000	57,772.23 57,772.23	61,740.00 61,740.00	0.00	3,967.77 3,967.77
8,900.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101 KR2F10020002: NTGI STRUCTURED	14.7000 14.7000	117,550.61 117,550.61	130,830.00 130,830.00	0.00	13,279.39 13,279.39
400.000 REVLON INC 761525609 KR3F10020002: NTGI STRUCTURED	31.6900 31.6900	6,240.00 6,240.00	12,676.00 12,676.00	0.00	6,436.00 6,436.00
1,169.000 REVLON INC 761525609 KR2F10020002: NTGI STRUCTURED	31.6900 31.6900	12,851.00 12,851.00	37,045.61 37,045.61	0.00	24,194.61 24,194.61
3,000.000 REX ENERGY CORP 761565100 KR3F10020002: NTGI STRUCTURED	12.6700 12.6700	35,303.50 35,303.50	38,010.00 38,010.00	0.00	2,706.50 2,706.50
3,387.000 REX ENERGY CORP 761565100 KR2F10020002: NTGI STRUCTURED	12.6700 12.6700	73,191.80 73,191.80	42,913.29 42,913.29	0.00	-30,278.51 -30,278.51
1,005.000 REX AMERICAN RESOURCES CORP 761624105 KR3F10020002: NTGI STRUCTURED	72.8800 72.8800	17,038.43 17,038.43	73,244.40 73,244.40	0.00	56,205.97 56,205.97
3,301.000 REX AMERICAN RESOURCES CORP 761624105 KR2F10020002: NTGI STRUCTURED	72.8800 72.8800	56,703.02 56,703.02	240,576.88 240,576.88	0.00	183,873.86 183,873.86
1,200.000 REXAHN PHARMACEUTICALS INC 761640101 KR3F10020002: NTGI STRUCTURED	0.8100 0.8100	1,452.00 1,452.00	972.00 972.00	0.00	-480.00 -480.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,500.000 REXAHN PHARMACEUTICALS INC 761640101 KR2F10020002: NTGI STRUCTURED	0.8100 0.8100	5,672.22 5,672.22	2,835.00 2,835.00	0.00	-2,837.22 -2,837.22
1,256.000 REXNORD HOLDINGS INC 76169B102 KR3F10020002: NTGI STRUCTURED	28.4500 28.4500	36,572.65 36,572.65	35,733.20 35,733.20	0.00	-839.45 -839.45
2,608.000 REXNORD HOLDINGS INC 76169B102 KR2F10020002: NTGI STRUCTURED	28.4500 28.4500	75,940.55 75,940.55	74,197.60 74,197.60	0.00	-1,742.95 -1,742.95
1,800.000 REXFORD INDUSTRIAL REALTY INC 76169C100 KR3F10020002: NTGI STRUCTURED	13.8400 13.8400	25,662.56 25,662.56	24,912.00 24,912.00	0.00	-750.56 -750.56
4,729.000 REXFORD INDUSTRIAL REALTY INC 76169C100 KR2F10020002: NTGI STRUCTURED	13.8400 13.8400	67,330.69 67,330.69	65,449.36 65,449.36	0.00	-1,881.33 -1,881.33
23,973.000 REYNOLDS AMERICAN INC 761713106 KR2F19020002: S&P 500 INDEX	59.0000 59.0000	918,980.94 918,980.94	1,414,407.00 1,414,407.00	0.01	495,426.06 495,426.06
10,896.000 REYNOLDS AMERICAN INC 761713106 KR3F19020002: S&P 500 INDEX	59.0000 59.0000	304,573.68 304,573.68	642,864.00 642,864.00	0.00	338,290.32 338,290.32
1,437.000 RICHARDSON ELECTRONICS LTD/UNI 763165107 KR2F10020002: NTGI STRUCTURED	9.9900 9.9900	11,920.68 11,920.68	14,355.63 14,355.63	0.00	2,434.95 2,434.95
500.000 RICHARDSON ELECTRONICS LTD/UNI 763165107 KR3F10020002: NTGI STRUCTURED	9.9900 9.9900	6,675.00 6,675.00	4,995.00 4,995.00	0.00	-1,680.00 -1,680.00
7,265.000 RIGEL PHARMACEUTICALS INC 766559603 KR2F10020002: NTGI STRUCTURED	1.9400 1.9400	128,080.80 128,080.80	14,094.10 14,094.10	0.00	-113,986.70 -113,986.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,076.000 RIGEL PHARMACEUTICALS INC 766559603 KR3F10020002: NTGI STRUCTURED	1.9400 1.9400	17,217.09 17,217.09	4,027.44 4,027.44	0.00	-13,189.65 -13,189.65
742.000 RIGNET INC 766582100 KR2F10020002: NTGI STRUCTURED	40.4500 40.4500	35,907.06 35,907.06	30,013.90 30,013.90	0.00	-5,893.16 -5,893.16
500.000 RIGNET INC 766582100 KR3F10020002: NTGI STRUCTURED	40.4500 40.4500	24,281.09 24,281.09	20,225.00 20,225.00	0.00	-4,056.09 -4,056.09
1,147.000 RING ENERGY INC 76680V108 KR2F10020002: NTGI STRUCTURED	14.7400 14.7400	21,136.18 21,136.18	16,906.78 16,906.78	0.00	-4,229.40 -4,229.40
1,400.000 RING ENERGY INC 76680V108 KR3F10020002: NTGI STRUCTURED	14.7400 14.7400	25,909.16 25,909.16	20,636.00 20,636.00	0.00	-5,273.16 -5,273.16
196,325.000 RITE AID CORP 767754104 KR2F10030002: SYSTEMATIC	4.8400 4.8400	932,315.49 932,315.49	950,213.00 950,213.00	0.01	17,897.51 17,897.51
75,700.000 RITE AID CORP 767754104 KR3F10030002: SYSTEMATIC	4.8400 4.8400	359,814.58 359,814.58	366,388.00 366,388.00	0.00	6,573.42 6,573.42
416.000 RIVERBED TECHNOLOGY INC 768573107 KR3F10020002: NTGI STRUCTURED	18.5450 18.5450	15,204.80 15,204.80	7,714.72 7,714.72	0.00	-7,490.08 -7,490.08
787.000 RIVERBED TECHNOLOGY INC 768573107 KR2F10020002: NTGI STRUCTURED	18.5450 18.5450	28,764.85 28,764.85	14,594.92 14,594.92	0.00	-14,169.93 -14,169.93
1,400.000 RIVERVIEW BANCORP INC 769397100 KR3F10020002: NTGI STRUCTURED	3.9900 3.9900	4,046.00 4,046.00	5,586.00 5,586.00	0.00	1,540.00 1,540.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,724.000 RIVERVIEW BANCORP INC 769397100 KR2F10020002: NTGI STRUCTURED	3.9900 3.9900	27,618.50 27,618.50	14,858.76 14,858.76	0.00	-12,759.74 -12,759.74
5,534.000 ROADHOUSE GRILL INC COM 769725102 CASH MERGER KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	23,089.03 23,089.03	0.00 0.00	0.00	-23,089.03 -23,089.03
4,861.000 ROBERT HALF INTERNATIONAL INC 770323103 KR3F19020002: S&P 500 INDEX	49.0000 49.0000	153,444.60 153,444.60	238,189.00 238,189.00	0.00	84,744.40 84,744.40
10,696.000 ROBERT HALF INTERNATIONAL INC 770323103 KR2F19020002: S&P 500 INDEX	49.0000 49.0000	291,993.45 291,993.45	524,104.00 524,104.00	0.00	232,110.55 232,110.55
8,806.000 ROCK CREEK PHARMACEUTICALS INC 772081105 KR2F10020002: NTGI STRUCTURED	0.2800 0.2800	31,030.10 31,030.10	2,465.68 2,465.68	0.00	-28,564.42 -28,564.42
1,549.000 ROCK CREEK PHARMACEUTICALS INC 772081105 KR3F10020002: NTGI STRUCTURED	0.2800 0.2800	6,826.82 6,826.82	433.72 433.72	0.00	-6,393.10 -6,393.10
3,168.000 ROCKFORD CORP/ARIZONA 77316P101 KR2F10020002: NTGI STRUCTURED	7.5400 7.5400	21,051.36 21,051.36	23,886.72 23,886.72	0.00	2,835.36 2,835.36
1,100.000 ROCKFORD CORP/ARIZONA 77316P101 KR3F10020002: NTGI STRUCTURED	7.5400 7.5400	3,300.00 3,300.00	8,294.00 8,294.00	0.00	4,994.00 4,994.00
4,875.000 ROCKWELL AUTOMATION INC 773903109 KR3F19020002: S&P 500 INDEX	109.8800 109.8800	197,123.57 197,123.57	535,665.00 535,665.00	0.00	338,541.43 338,541.43
10,726.000 ROCKWELL AUTOMATION INC 773903109 KR2F19020002: S&P 500 INDEX	109.8800 109.8800	845,296.52 845,296.52	1,178,572.88 1,178,572.88	0.01	333,276.36 333,276.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,777.000 ROCKWELL COLLINS INC 774341101 KR3F19020002: S&P 500 INDEX	78.5000 78.5000	205,159.58 205,159.58	374,994.50 374,994.50	0.00	169,834.92 169,834.92
10,510.000 ROCKWELL COLLINS INC 774341101 KR2F19020002: S&P 500 INDEX	78.5000 78.5000	618,479.21 618,479.21	825,035.00 825,035.00	0.01	206,555.79 206,555.79
400.000 ROCKWELL MEDICAL INC 774374102 KR2F10020002: NTGI STRUCTURED	9.1400 9.1400	2,285.91 2,285.91	3,656.00 3,656.00	0.00	1,370.09 1,370.09
200.000 ROCKWELL MEDICAL INC 774374102 KR3F10020002: NTGI STRUCTURED	9.1400 9.1400	3,116.00 3,116.00	1,828.00 1,828.00	0.00	-1,288.00 -1,288.00
27,300.000 ROCKWOOD HOLDINGS INC 774415103 KR2F10080002: WESTWOOD MGMT	76.4500 76.4500	1,833,170.62 1,833,170.62	2,087,085.00 2,087,085.00	0.01	253,914.38 253,914.38
9,900.000 ROCKWOOD HOLDINGS INC 774415103 KR3F10080002: WESTWOOD MGMT	76.4500 76.4500	672,490.67 672,490.67	756,855.00 756,855.00	0.00	84,364.33 84,364.33
444.000 ROCKY BRANDS INC 774515100 KR2F10020002: NTGI STRUCTURED	14.0900 14.0900	3,139.47 3,139.47	6,255.96 6,255.96	0.00	3,116.49 3,116.49
200.000 ROCKY BRANDS INC 774515100 KR3F10020002: NTGI STRUCTURED	14.0900 14.0900	2,194.00 2,194.00	2,818.00 2,818.00	0.00	624.00 624.00
1,100.000 ROCKY MOUNTAIN CHOCOLATE FACTO 774678403 KR3F10020002: NTGI STRUCTURED	12.5400 12.5400	10,912.00 10,912.00	13,794.00 13,794.00	0.00	2,882.00 2,882.00
2,904.000 ROCKY MOUNTAIN CHOCOLATE FACTO 774678403 KR2F10020002: NTGI STRUCTURED	12.5400 12.5400	7,284.18 7,284.18	36,416.16 36,416.16	0.00	29,131.98 29,131.98

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1,600.000 ROFIN-SINAR TECHNOLOGIES INC 775043102 KR3F10020002: NTGI STRUCTURED	23.0600 23.0600	50,468.00 50,468.00	36,896.00 36,896.00	0.00	-13,572.00 -13,572.00
3,131.000 ROFIN-SINAR TECHNOLOGIES INC 775043102 KR2F10020002: NTGI STRUCTURED	23.0600 23.0600	20,622.88 20,622.88	72,200.86 72,200.86	0.00	51,577.98 51,577.98
6,243.000 ROGERS COMMUNICATIONS INC 775109200 KR3F10070002: RIVER ROAD	37.4200 37.4200	255,746.43 255,746.43	233,613.06 233,613.06	0.00	-22,133.37 -22,133.37
17,292.000 ROGERS COMMUNICATIONS INC 775109200 KR2F10070002: RIVER ROAD	37.4200 37.4200	710,230.51 710,230.51	647,066.64 647,066.64	0.00	-63,163.87 -63,163.87
3,817.000 ROGERS CORP 775133101 KR2F10020002: NTGI STRUCTURED	54.7600 54.7600	77,864.46 77,864.46	209,018.92 209,018.92	0.00	131,154.46 131,154.46
1,900.000 ROGERS CORP 775133101 KR3F10020002: NTGI STRUCTURED	54.7600 54.7600	84,901.95 84,901.95	104,044.00 104,044.00	0.00	19,142.05 19,142.05
7,782.000 ROPER INDUSTRIES INC 776696106 KR2F19020002: S&P 500 INDEX	146.2900 146.2900	429,267.23 429,267.23	1,138,428.78 1,138,428.78	0.01	709,161.55 709,161.55
3,537.000 ROPER INDUSTRIES INC 776696106 KR3F19020002: S&P 500 INDEX	146.2900 146.2900	250,986.53 250,986.53	517,427.73 517,427.73	0.00	266,441.20 266,441.20
8,510.000 ROSETTA RESOURCES INC 777779307 KR2F10020002: NTGI STRUCTURED	44.5600 44.5600	194,031.52 194,031.52	379,205.60 379,205.60	0.00	185,174.08 185,174.08
4,200.000 ROSETTA RESOURCES INC 777779307 KR3F10020002: NTGI STRUCTURED	44.5600 44.5600	188,539.02 188,539.02	187,152.00 187,152.00	0.00	-1,387.02 -1,387.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 ROSETTA STONE INC 777780107 KR3F10020002: NTGI STRUCTURED	8.0500 8.0500	48,911.00 48,911.00	24,955.00 24,955.00	0.00	-23,956.00 -23,956.00
3,072.000 ROSETTA STONE INC 777780107 KR2F10020002: NTGI STRUCTURED	8.0500 8.0500	78,920.16 78,920.16	24,729.60 24,729.60	0.00	-54,190.56 -54,190.56
7,419.000 ROSS STORES INC 778296103 KR3F19020002: S&P 500 INDEX	75.5800 75.5800	237,045.44 237,045.44	560,728.02 560,728.02	0.00	323,682.58 323,682.58
16,324.000 ROSS STORES INC 778296103 KR2F19020002: S&P 500 INDEX	75.5800 75.5800	444,095.13 444,095.13	1,233,767.92 1,233,767.92	0.01	789,672.79 789,672.79
2,881.000 ROUSE PROPERTIES INC 779287101 KR2F10020002: NTGI STRUCTURED	16.1700 16.1700	58,520.35 58,520.35	46,585.77 46,585.77	0.00	-11,934.58 -11,934.58
1,600.000 ROUSE PROPERTIES INC 779287101 KR3F10020002: NTGI STRUCTURED	16.1700 16.1700	34,293.39 34,293.39	25,872.00 25,872.00	0.00	-8,421.39 -8,421.39
6,500.000 ROVI CORP 779376102 KR3F10020002: NTGI STRUCTURED	19.7450 19.7450	137,594.20 137,594.20	128,342.50 128,342.50	0.00	-9,251.70 -9,251.70
12,971.000 ROVI CORP 779376102 KR2F10020002: NTGI STRUCTURED	19.7450 19.7450	278,083.86 278,083.86	256,112.40 256,112.40	0.00	-21,971.46 -21,971.46
5,035.000 ROWE COS/THE 779528108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	44,924.47 44,924.47	0.00 0.00	0.00	-44,924.47 -44,924.47
800.000 ROYAL BANCSHARES OF PENNSYLVAN 780081105 KR3F10020002: NTGI STRUCTURED	1.6100 1.6100	1,128.00 1,128.00	1,288.00 1,288.00	0.00	160.00 160.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,787.000 ROYAL BANCSHARES OF PENNSYLVAN 780081105 KR2F10020002: NTGI STRUCTURED	1.6100 1.6100	18,003.38 18,003.38	2,877.07 2,877.07	0.00	-15,126.31 -15,126.31
700.000 ROYALE ENERGY INC 78074G200 KR3F10020002: NTGI STRUCTURED	2.9000 2.9000	1,890.00 1,890.00	2,030.00 2,030.00	0.00	140.00 140.00
1,836.000 ROYALE ENERGY INC 78074G200 KR2F10020002: NTGI STRUCTURED	2.9000 2.9000	9,710.84 9,710.84	5,324.40 5,324.40	0.00	-4,386.44 -4,386.44
800.000 RUBICON TECHNOLOGY INC 78112T107 KR3F10020002: NTGI STRUCTURED	4.2500 4.2500	15,920.00 15,920.00	3,400.00 3,400.00	0.00	-12,520.00 -12,520.00
3,434.000 RUBICON TECHNOLOGY INC 78112T107 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	53,312.59 53,312.59	14,594.50 14,594.50	0.00	-38,718.09 -38,718.09
7,708.000 RUBY TUESDAY INC 781182100 KR2F10020002: NTGI STRUCTURED	5.8900 5.8900	184,361.51 184,361.51	45,400.12 45,400.12	0.00	-138,961.39 -138,961.39
2,900.000 RUBY TUESDAY INC 781182100 KR3F10020002: NTGI STRUCTURED	5.8900 5.8900	29,203.00 29,203.00	17,081.00 17,081.00	0.00	-12,122.00 -12,122.00
4,000.000 RUDOLPH TECHNOLOGIES INC 781270103 KR3F10020002: NTGI STRUCTURED	9.0500 9.0500	46,234.04 46,234.04	36,200.00 36,200.00	0.00	-10,034.04 -10,034.04
6,813.000 RUDOLPH TECHNOLOGIES INC 781270103 KR2F10020002: NTGI STRUCTURED	9.0500 9.0500	107,150.14 107,150.14	61,657.65 61,657.65	0.00	-45,492.49 -45,492.49
9,424.000 RUSH ENTERPRISES INC 781846209 KR2F10020002: NTGI STRUCTURED	33.4500 33.4500	109,038.65 109,038.65	315,232.80 315,232.80	0.00	206,194.15 206,194.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 RUSH ENTERPRISES INC 781846209 KR3F10020002: NTGI STRUCTURED	33.4500 33.4500	83,546.08 83,546.08	150,525.00 150,525.00	0.00	66,978.92 66,978.92
400.000 RUSH ENTERPRISES INC 781846308 KR3F10020002: NTGI STRUCTURED	29.9100 29.9100	6,126.34 6,126.34	11,964.00 11,964.00	0.00	5,837.66 5,837.66
1,153.000 RUSH ENTERPRISES INC 781846308 KR2F10020002: NTGI STRUCTURED	29.9100 29.9100	6,520.69 6,520.69	34,486.23 34,486.23	0.00	27,965.54 27,965.54
400.000 RUTH'S HOSPITALITY GROUP INC 783332109 KR3F10020002: NTGI STRUCTURED	11.0400 11.0400	2,224.00 2,224.00	4,416.00 4,416.00	0.00	2,192.00 2,192.00
1,131.000 RUTH'S HOSPITALITY GROUP INC 783332109 KR2F10020002: NTGI STRUCTURED	11.0400 11.0400	17,995.90 17,995.90	12,486.24 12,486.24	0.00	-5,509.66 -5,509.66
4,129.000 RYDER SYSTEM INC 783549108 KR2F19020002: S&P 500 INDEX	89.9700 89.9700	209,578.95 209,578.95	371,486.13 371,486.13	0.00	161,907.18 161,907.18
1,876.000 RYDER SYSTEM INC 783549108 KR3F19020002: S&P 500 INDEX	89.9700 89.9700	96,987.75 96,987.75	168,783.72 168,783.72	0.00	71,795.97 71,795.97
5,537.000 RYLAND GROUP INC 783764103 KR2F10020002: NTGI STRUCTURED	33.2400 33.2400	203,778.28 203,778.28	184,049.88 184,049.88	0.00	-19,728.40 -19,728.40
2,700.000 RYLAND GROUP INC 783764103 KR3F10020002: NTGI STRUCTURED	33.2400 33.2400	76,494.04 76,494.04	89,748.00 89,748.00	0.00	13,253.96 13,253.96
5,257.000 RYMAN HOSPITALITY PROPERTIES 78377T107 KR2F10020002: NTGI STRUCTURED	47.3000 47.3000	186,412.75 186,412.75	248,656.10 248,656.10	0.00	62,243.35 62,243.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,589.000 RYMAN HOSPITALITY PROPERTIES 78377T107 KR3F10020002: NTGI STRUCTURED	47.3000 47.3000	92,457.76 92,457.76	122,459.70 122,459.70	0.00	30,001.94 30,001.94
5,475.000 S&T BANCORP INC 783859101 KR2F10020002: NTGI STRUCTURED	23.4600 23.4600	100,203.10 100,203.10	128,443.50 128,443.50	0.00	28,240.40 28,240.40
2,600.000 S&T BANCORP INC 783859101 KR3F10020002: NTGI STRUCTURED	23.4600 23.4600	45,977.86 45,977.86	60,996.00 60,996.00	0.00	15,018.14 15,018.14
6,400.000 SCO GROUP INC/THE 78403A106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,140.81 34,140.81	0.00 0.00	0.00	-34,140.81 -34,140.81
1,756.000 SED INTERNATIONAL HOLDINGS INC 784109209 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,638.07 7,638.07	0.00 0.00	0.00	-7,638.07 -7,638.07
600.000 SED INTERNATIONAL HOLDINGS INC 784109209 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3,060.00 3,060.00	0.00 0.00	0.00	-3,060.00 -3,060.00
1,300.000 SJW CORP 784305104 KR3F10020002: NTGI STRUCTURED	26.8700 26.8700	29,694.79 29,694.79	34,931.00 34,931.00	0.00	5,236.21 5,236.21
3,022.000 SJW CORP 784305104 KR2F10020002: NTGI STRUCTURED	26.8700 26.8700	53,245.97 53,245.97	81,201.14 81,201.14	0.00	27,955.17 27,955.17
200.000 SL INDUSTRIES INC 784413106 KR3F10020002: NTGI STRUCTURED	48.8200 48.8200	4,552.00 4,552.00	9,764.00 9,764.00	0.00	5,212.00 5,212.00
200.000 SMF ENERGY CORP 78453M208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	433.50 433.50	0.00 0.00	0.00	-433.50 -433.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
241.000 SMF ENERGY CORP 78453M208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,926.71 6,926.71	0.00 0.00	0.00	-6,926.71 -6,926.71
10,350.000 SPX CORP 784635104 KR2F10050002: SASCO CAPITAL	93.9300 93.9300	809,761.69 809,761.69	972,175.50 972,175.50	0.01	162,413.81 162,413.81
3,930.000 SPX CORP 784635104 KR3F10050002: SASCO CAPITAL	93.9300 93.9300	310,435.59 310,435.59	369,144.90 369,144.90	0.00	58,709.31 58,709.31
1,833.000 SPS COMMERCE INC 78463M107 KR2F10020002: NTGI STRUCTURED	53.1500 53.1500	83,329.73 83,329.73	97,423.95 97,423.95	0.00	14,094.22 14,094.22
800.000 SPS COMMERCE INC 78463M107 KR3F10020002: NTGI STRUCTURED	53.1500 53.1500	33,501.44 33,501.44	42,520.00 42,520.00	0.00	9,018.56 9,018.56
6,872.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100 KR2F10020002: NTGI STRUCTURED	43.8900 43.8900	225,165.39 225,165.39	301,612.08 301,612.08	0.00	76,446.69 76,446.69
3,262.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100 KR3F10020002: NTGI STRUCTURED	43.8900 43.8900	115,925.43 115,925.43	143,169.18 143,169.18	0.00	27,243.75 27,243.75
335,319.000 SPDR S&P MIDCAP 400 ETF TRUST 78467Y107 KR3F10100002: INTERNAL US MID CAP	249.3200 249.3200	85,666,500.83 85,666,500.83	83,601,733.08 83,601,733.08	0.54	-2,064,767.75 -2,064,767.75
842,022.000 SPDR S&P MIDCAP 400 ETF TRUST 78467Y107 KR2F10100002: INTERNAL US MID CAP	249.3200 249.3200	215,170,301.88 215,170,301.88	209,932,925.04 209,932,925.04	1.35	-5,237,376.84 -5,237,376.84
1,968.000 SP PLUS CORP 78469C103 KR2F10020002: NTGI STRUCTURED	18.9600 18.9600	35,126.98 35,126.98	37,313.28 37,313.28	0.00	2,186.30 2,186.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 SP PLUS CORP 78469C103 KR3F10020002: NTGI STRUCTURED	18.9600 18.9600	12,424.00 12,424.00	15,168.00 15,168.00	0.00	2,744.00 2,744.00
3,747.000 SABA SOFTWARE INC 784932600 KR2F10020002: NTGI STRUCTURED	13.5000 13.5000	121,730.20 121,730.20	50,584.50 50,584.50	0.00	-71,145.70 -71,145.70
4,800.000 SABA SOFTWARE INC 784932600 KR3F10020002: NTGI STRUCTURED	13.5000 13.5000	38,652.86 38,652.86	64,800.00 64,800.00	0.00	26,147.14 26,147.14
6,300.000 SPS TECHNOLOGIES INC 784ESC105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,481.000 SWK HOLDINGS CORP 78501P104 KR2F10020002: NTGI STRUCTURED	1.4500 1.4500	32,784.78 32,784.78	7,947.45 7,947.45	0.00	-24,837.33 -24,837.33
400.000 SWK HOLDINGS CORP 78501P104 KR3F10020002: NTGI STRUCTURED	1.4500 1.4500	358.00 358.00	580.00 580.00	0.00	222.00 222.00
5,881.000 SWS GROUP INC 78503N107 KR2F10020002: NTGI STRUCTURED	6.8900 6.8900	85,888.30 85,888.30	40,520.09 40,520.09	0.00	-45,368.21 -45,368.21
2,200.000 SWS GROUP INC 78503N107 KR3F10020002: NTGI STRUCTURED	6.8900 6.8900	12,980.00 12,980.00	15,158.00 15,158.00	0.00	2,178.00 2,178.00
4,419.000 SABRA HEALTH CARE REIT INC 78573L106 KR2F10020002: NTGI STRUCTURED	24.3200 24.3200	110,279.46 110,279.46	107,470.08 107,470.08	0.00	-2,809.38 -2,809.38
21,165.000 SABRA HEALTH CARE REIT INC 78573L106 KR2F10070002: RIVER ROAD	24.3200 24.3200	451,646.26 451,646.26	514,732.80 514,732.80	0.00	63,086.54 63,086.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,234.000 SABRA HEALTH CARE REIT INC 78573L106 KR3F10070002: RIVER ROAD	24.3200 24.3200	154,467.98 154,467.98	175,930.88 175,930.88	0.00	21,462.90 21,462.90
1,800.000 SABRA HEALTH CARE REIT INC 78573L106 KR3F10020002: NTGI STRUCTURED	24.3200 24.3200	28,783.89 28,783.89	43,776.00 43,776.00	0.00	14,992.11 14,992.11
700.000 SAFEGUARD SCIENTIFICS INC 786449207 KR3F10020002: NTGI STRUCTURED	18.4000 18.4000	12,621.00 12,621.00	12,880.00 12,880.00	0.00	259.00 259.00
1,915.000 SAFEGUARD SCIENTIFICS INC 786449207 KR2F10020002: NTGI STRUCTURED	18.4000 18.4000	31,438.41 31,438.41	35,236.00 35,236.00	0.00	3,797.59 3,797.59
700.000 SAFETY INSURANCE GROUP INC 78648T100 KR3F10020002: NTGI STRUCTURED	53.9100 53.9100	29,743.87 29,743.87	37,737.00 37,737.00	0.00	7,993.13 7,993.13
1,369.000 SAFETY INSURANCE GROUP INC 78648T100 KR2F10020002: NTGI STRUCTURED	53.9100 53.9100	67,362.59 67,362.59	73,802.79 73,802.79	0.00	6,440.20 6,440.20
8,147.000 SAFEWAY INC 786514208 KR3F19020002: S&P 500 INDEX	34.3000 34.3000	186,658.78 186,658.78	279,442.10 279,442.10	0.00	92,783.32 92,783.32
67,380.000 SAFEWAY INC 786514208 KR2F10050002: SASCO CAPITAL	34.3000 34.3000	1,161,377.43 1,161,377.43	2,311,134.00 2,311,134.00	0.01	1,149,756.57 1,149,756.57
17,924.000 SAFEWAY INC 786514208 KR2F19020002: S&P 500 INDEX	34.3000 34.3000	379,340.07 379,340.07	614,793.20 614,793.20	0.00	235,453.13 235,453.13
26,440.000 SAFEWAY INC 786514208 KR3F10050002: SASCO CAPITAL	34.3000 34.3000	455,757.21 455,757.21	906,892.00 906,892.00	0.01	451,134.79 451,134.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
764.000 SAGA COMMUNICATIONS INC 786598300 KR2F10020002: NTGI STRUCTURED	33.5800 33.5800	34,436.22 34,436.22	25,655.12 25,655.12	0.00	-8,781.10 -8,781.10
266.000 SAGA COMMUNICATIONS INC 786598300 KR3F10020002: NTGI STRUCTURED	33.5800 33.5800	7,343.50 7,343.50	8,932.28 8,932.28	0.00	1,588.78 1,588.78
1,900.000 SAGENT PHARMACEUTICALS INC 786692103 KR3F10020002: NTGI STRUCTURED	31.1000 31.1000	28,329.00 28,329.00	59,090.00 59,090.00	0.00	30,761.00 30,761.00
400.000 SAGENT PHARMACEUTICALS INC 786692103 KR2F10020002: NTGI STRUCTURED	31.1000 31.1000	9,097.00 9,097.00	12,440.00 12,440.00	0.00	3,343.00 3,343.00
1,050.000 SAIA INC 78709Y105 KR3F10020002: NTGI STRUCTURED	49.5600 49.5600	10,003.00 10,003.00	52,038.00 52,038.00	0.00	42,035.00 42,035.00
3,005.000 SAIA INC 78709Y105 KR2F10020002: NTGI STRUCTURED	49.5600 49.5600	11,329.87 11,329.87	148,927.80 148,927.80	0.00	137,597.93 137,597.93
22,148.000 ST JUDE MEDICAL INC 790849103 KR2F19020002: S&P 500 INDEX	60.1300 60.1300	1,058,520.09 1,058,520.09	1,331,759.24 1,331,759.24	0.01	273,239.15 273,239.15
10,066.000 ST JUDE MEDICAL INC 790849103 KR3F19020002: S&P 500 INDEX	60.1300 60.1300	471,181.83 471,181.83	605,268.58 605,268.58	0.00	134,086.75 134,086.75
900.000 SALEM COMMUNICATIONS CORP 794093104 KR3F10020002: NTGI STRUCTURED	7.6100 7.6100	3,096.00 3,096.00	6,849.00 6,849.00	0.00	3,753.00 3,753.00
2,331.000 SALEM COMMUNICATIONS CORP 794093104 KR2F10020002: NTGI STRUCTURED	7.6100 7.6100	34,845.08 34,845.08	17,738.91 17,738.91	0.00	-17,106.17 -17,106.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,980.000 SALESFORCE.COM INC 79466L302 KR3F10060002: WESTFIELD CAPITAL	57.5300 57.5300	284,081.61 284,081.61	459,089.40 459,089.40	0.00	175,007.79 175,007.79
20,355.000 SALESFORCE.COM INC 79466L302 KR3F19020002: S&P 500 INDEX	57.5300 57.5300	762,062.97 762,062.97	1,171,023.15 1,171,023.15	0.01	408,960.18 408,960.18
44,785.000 SALESFORCE.COM INC 79466L302 KR2F19020002: S&P 500 INDEX	57.5300 57.5300	1,652,760.97 1,652,760.97	2,576,481.05 2,576,481.05	0.02	923,720.08 923,720.08
20,730.000 SALESFORCE.COM INC 79466L302 KR2F10060002: WESTFIELD CAPITAL	57.5300 57.5300	687,324.64 687,324.64	1,192,596.90 1,192,596.90	0.01	505,272.26 505,272.26
6,761.000 SANCHEZ ENERGY CORP 79970Y105 KR2F10020002: NTGI STRUCTURED	26.2600 26.2600	237,574.49 237,574.49	177,543.86 177,543.86	0.00	-60,030.63 -60,030.63
3,253.000 SANCHEZ ENERGY CORP 79970Y105 KR3F10020002: NTGI STRUCTURED	26.2600 26.2600	107,007.11 107,007.11	85,423.78 85,423.78	0.00	-21,583.33 -21,583.33
1,800.000 SANDERSON FARMS INC 800013104 KR3F10020002: NTGI STRUCTURED	87.9500 87.9500	83,024.82 83,024.82	158,310.00 158,310.00	0.00	75,285.18 75,285.18
3,624.000 SANDERSON FARMS INC 800013104 KR2F10020002: NTGI STRUCTURED	87.9500 87.9500	81,425.32 81,425.32	318,730.80 318,730.80	0.00	237,305.48 237,305.48
7,928.000 SANDISK CORP 80004C101 KR3F19020002: S&P 500 INDEX	97.9500 97.9500	420,709.22 420,709.22	776,547.60 776,547.60	0.00	355,838.38 355,838.38
17,444.000 SANDISK CORP 80004C101 KR2F19020002: S&P 500 INDEX	97.9500 97.9500	811,071.15 811,071.15	1,708,639.80 1,708,639.80	0.01	897,568.65 897,568.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,918.000 SANDY SPRING BANCORP INC 800363103 KR2F10020002: NTGI STRUCTURED	22.8900 22.8900	39,471.60 39,471.60	43,903.02 43,903.02	0.00	4,431.42 4,431.42
700.000 SANDY SPRING BANCORP INC 800363103 KR3F10020002: NTGI STRUCTURED	22.8900 22.8900	12,411.00 12,411.00	16,023.00 16,023.00	0.00	3,612.00 3,612.00
575.000 JOHN B SANFILIPPO & SON INC 800422107 KR2F10020002: NTGI STRUCTURED	32.3600 32.3600	4,056.02 4,056.02	18,607.00 18,607.00	0.00	14,550.98 14,550.98
300.000 JOHN B SANFILIPPO & SON INC 800422107 KR3F10020002: NTGI STRUCTURED	32.3600 32.3600	2,412.00 2,412.00	9,708.00 9,708.00	0.00	7,296.00 7,296.00
9,675.000 SANGAMO BIOSCIENCES INC 800677106 KR2F10020002: NTGI STRUCTURED	10.7850 10.7850	137,401.63 137,401.63	104,344.88 104,344.88	0.00	-33,056.75 -33,056.75
4,900.000 SANGAMO BIOSCIENCES INC 800677106 KR3F10020002: NTGI STRUCTURED	10.7850 10.7850	41,385.45 41,385.45	52,846.50 52,846.50	0.00	11,461.05 11,461.05
4,500.000 SANMINA CORP 801056102 KR3F10020002: NTGI STRUCTURED	20.8600 20.8600	44,269.29 44,269.29	93,870.00 93,870.00	0.00	49,600.71 49,600.71
8,911.000 SANMINA CORP 801056102 KR2F10020002: NTGI STRUCTURED	20.8600 20.8600	72,997.24 72,997.24	185,883.46 185,883.46	0.00	112,886.22 112,886.22
14,458.000 SAPIENT CORP 803062108 KR2F10020002: NTGI STRUCTURED	14.0000 14.0000	51,430.54 51,430.54	202,412.00 202,412.00	0.00	150,981.46 150,981.46
7,100.000 SAPIENT CORP 803062108 KR3F10020002: NTGI STRUCTURED	14.0000 14.0000	101,292.96 101,292.96	99,400.00 99,400.00	0.00	-1,892.96 -1,892.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,010.000 SAREPTA THERAPEUTICS INC 803607100 KR2F10020002: NTGI STRUCTURED	21.1000 21.1000	104,439.13 104,439.13	63,511.00 63,511.00	0.00	-40,928.13 -40,928.13
1,416.000 SAREPTA THERAPEUTICS INC 803607100 KR3F10020002: NTGI STRUCTURED	21.1000 21.1000	39,294.49 39,294.49	29,877.60 29,877.60	0.00	-9,416.89 -9,416.89
810.000 SATCON TECHNOLOGY CORP 803893403 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	32,441.06 32,441.06	2.84 2.84	0.00	-32,438.22 -32,438.22
388.000 SATCON TECHNOLOGY CORP 803893403 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	6,448.00 6,448.00	1.55 1.55	0.00	-6,446.45 -6,446.45
1,848.000 SAUL CENTERS INC 804395101 KR2F10020002: NTGI STRUCTURED	46.7400 46.7400	43,582.66 43,582.66	86,375.52 86,375.52	0.00	42,792.86 42,792.86
900.000 SAUL CENTERS INC 804395101 KR3F10020002: NTGI STRUCTURED	46.7400 46.7400	33,313.50 33,313.50	42,066.00 42,066.00	0.00	8,752.50 8,752.50
11,661.000 SAVIENT PHARMACEUTICALS INC 80517Q100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	88,750.16 88,750.16	0.00 0.00	0.00	-88,750.16 -88,750.16
7,400.000 SAVIENT PHARMACEUTICALS INC 80517Q100 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	31,752.01 31,752.01	0.00 0.00	0.00	-31,752.01 -31,752.01
8,600.000 SCAN OPTICS 805894102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	28,784.88 28,784.88	0.00 0.00	0.00	-28,784.88 -28,784.88
11,051.000 SCANA CORP 80589M102 KR2F19020002: S&P 500 INDEX	49.6100 49.6100	395,003.34 395,003.34	548,240.11 548,240.11	0.00	153,236.77 153,236.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,023.000 SCANA CORP 80589M102 KR3F19020002: S&P 500 INDEX	49.6100 49.6100	187,054.89 187,054.89	249,191.03 249,191.03	0.00	62,136.14 62,136.14
1,300.000 SCANSOURCE INC 806037107 KR3F10020002: NTGI STRUCTURED	34.5900 34.5900	43,842.93 43,842.93	44,967.00 44,967.00	0.00	1,124.07 1,124.07
2,850.000 SCANSOURCE INC 806037107 KR2F10020002: NTGI STRUCTURED	34.5900 34.5900	22,892.78 22,892.78	98,581.50 98,581.50	0.00	75,688.72 75,688.72
200.000 SCHEID VINEYARDS INC 806403200 KR3F10020002: NTGI STRUCTURED	33.0000 33.0000	1,875.50 1,875.50	6,600.00 6,600.00	0.00	4,724.50 4,724.50
460.000 SCHEID VINEYARDS INC 806403200 KR2F10020002: NTGI STRUCTURED	33.0000 33.0000	9,317.99 9,317.99	15,180.00 15,180.00	0.00	5,862.01 5,862.01
2,581.000 SCHLOTZSKY'S INC 806832101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	23,404.11 23,404.11	0.00 0.00	0.00	-23,404.11 -23,404.11
45,840.000 SCHLUMBERGER LTD 806857108 KR3F19020002: S&P 500 INDEX	101.6900 101.6900	2,215,318.55 2,215,318.55	4,661,469.60 4,661,469.60	0.03	2,446,151.05 2,446,151.05
100,858.000 SCHLUMBERGER LTD 806857108 KR2F19020002: S&P 500 INDEX	101.6900 101.6900	4,031,254.39 4,031,254.39	10,256,250.02 10,256,250.02	0.07	6,224,995.63 6,224,995.63
2,837.000 SCHNITZER STEEL INDUSTRIES INC 806882106 KR2F10020002: NTGI STRUCTURED	24.0500 24.0500	142,629.65 142,629.65	68,229.85 68,229.85	0.00	-74,399.80 -74,399.80
1,400.000 SCHNITZER STEEL INDUSTRIES INC 806882106 KR3F10020002: NTGI STRUCTURED	24.0500 24.0500	74,968.69 74,968.69	33,670.00 33,670.00	0.00	-41,298.69 -41,298.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 SCHOLASTIC CORP 807066105 KR3F10020002: NTGI STRUCTURED	32.3200 32.3200	48,328.66 48,328.66	61,408.00 61,408.00	0.00	13,079.34 13,079.34
4,194.000 SCHOLASTIC CORP 807066105 KR2F10020002: NTGI STRUCTURED	32.3200 32.3200	148,511.12 148,511.12	135,550.08 135,550.08	0.00	-12,961.04 -12,961.04
4,313.000 A SCHULMAN INC 808194104 KR2F10020002: NTGI STRUCTURED	36.1600 36.1600	75,583.74 75,583.74	155,958.08 155,958.08	0.00	80,374.34 80,374.34
2,100.000 A SCHULMAN INC 808194104 KR3F10020002: NTGI STRUCTURED	36.1600 36.1600	49,684.25 49,684.25	75,936.00 75,936.00	0.00	26,251.75 26,251.75
89,229.000 CHARLES SCHWAB CORP/THE 808513105 KR2F19020002: S&P 500 INDEX	29.3900 29.3900	1,720,251.71 1,720,251.71	2,622,440.31 2,622,440.31	0.02	902,188.60 902,188.60
40,554.000 CHARLES SCHWAB CORP/THE 808513105 KR3F19020002: S&P 500 INDEX	29.3900 29.3900	687,436.28 687,436.28	1,191,882.06 1,191,882.06	0.01	504,445.78 504,445.78
2,500.000 SCHWEITZER-MAUDUIT INTL INC 808541106 KR3F10020002: NTGI STRUCTURED	41.3100 41.3100	70,190.43 70,190.43	103,275.00 103,275.00	0.00	33,084.57 33,084.57
5,136.000 SCHWEITZER-MAUDUIT INTL INC 808541106 KR2F10020002: NTGI STRUCTURED	41.3100 41.3100	104,935.63 104,935.63	212,168.16 212,168.16	0.00	107,232.53 107,232.53
1,383.000 SCIENCE APPLICATIONS INTERNATI 808625107 KR3F10020002: NTGI STRUCTURED	44.2300 44.2300	61,456.83 61,456.83	61,170.09 61,170.09	0.00	-286.74 -286.74
884.000 SCIENCE APPLICATIONS INTERNATI 808625107 KR2F10020002: NTGI STRUCTURED	44.2300 44.2300	39,508.51 39,508.51	39,099.32 39,099.32	0.00	-409.19 -409.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 SCICLONE PHARMACEUTICALS INC 80862K104 KR3F10020002: NTGI STRUCTURED	6.8900 6.8900	11,385.00 11,385.00	15,847.00 15,847.00	0.00	4,462.00 4,462.00
6,130.000 SCICLONE PHARMACEUTICALS INC 80862K104 KR2F10020002: NTGI STRUCTURED	6.8900 6.8900	25,744.17 25,744.17	42,235.70 42,235.70	0.00	16,491.53 16,491.53
3,900.000 SCIENTIFIC GAMES CORP 80874P109 KR3F10020002: NTGI STRUCTURED	10.7700 10.7700	35,093.80 35,093.80	42,003.00 42,003.00	0.00	6,909.20 6,909.20
8,102.000 SCIENTIFIC GAMES CORP 80874P109 KR2F10020002: NTGI STRUCTURED	10.7700 10.7700	115,134.55 115,134.55	87,258.54 87,258.54	0.00	-27,876.01 -27,876.01
2,697.000 SCIQUEST INC 80908T101 KR2F10020002: NTGI STRUCTURED	15.0400 15.0400	58,933.00 58,933.00	40,562.88 40,562.88	0.00	-18,370.12 -18,370.12
1,900.000 SCIQUEST INC 80908T101 KR3F10020002: NTGI STRUCTURED	15.0400 15.0400	29,279.00 29,279.00	28,576.00 28,576.00	0.00	-703.00 -703.00
304.000 SCOPE INDUSTRIES 809163108 KR2F10020002: NTGI STRUCTURED	220.0000 220.0000	19,636.02 19,636.02	66,880.00 66,880.00	0.00	47,243.98 47,243.98
3,666.000 SCRIPPS NETWORKS INTERACTIVE I 811065101 KR3F19020002: S&P 500 INDEX	78.0900 78.0900	201,502.59 201,502.59	286,277.94 286,277.94	0.00	84,775.35 84,775.35
8,067.000 SCRIPPS NETWORKS INTERACTIVE I 811065101 KR2F19020002: S&P 500 INDEX	78.0900 78.0900	442,411.34 442,411.34	629,952.03 629,952.03	0.00	187,540.69 187,540.69
20.000 SEABOARD CORP 811543107 KR3F10020002: NTGI STRUCTURED	2,674.9900 2,674.9900	42,936.90 42,936.90	53,499.80 53,499.80	0.00	10,562.90 10,562.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58.000 SEABOARD CORP 811543107 KR2F10020002: NTGI STRUCTURED	2,674.9900 2,674.9900	37,201.71 37,201.71	155,149.42 155,149.42	0.00	117,947.71 117,947.71
3,453.000 SEACHANGE INTERNATIONAL INC 811699107 KR2F10020002: NTGI STRUCTURED	6.9600 6.9600	38,080.87 38,080.87	24,032.88 24,032.88	0.00	-14,047.99 -14,047.99
1,300.000 SEACHANGE INTERNATIONAL INC 811699107 KR3F10020002: NTGI STRUCTURED	6.9600 6.9600	13,793.00 13,793.00	9,048.00 9,048.00	0.00	-4,745.00 -4,745.00
364.000 SEACOAST BANKING CORP OF FLORI 811707801 KR2F10020002: NTGI STRUCTURED	10.9300 10.9300	16,982.40 16,982.40	3,978.52 3,978.52	0.00	-13,003.88 -13,003.88
180.000 SEACOAST BANKING CORP OF FLORI 811707801 KR3F10020002: NTGI STRUCTURED	10.9300 10.9300	1,530.00 1,530.00	1,967.40 1,967.40	0.00	437.40 437.40
2,419.000 SEACOR HOLDINGS INC 811904101 KR2F10020002: NTGI STRUCTURED	74.8000 74.8000	204,502.44 204,502.44	180,941.20 180,941.20	0.00	-23,561.24 -23,561.24
1,227.000 SEACOR HOLDINGS INC 811904101 KR3F10020002: NTGI STRUCTURED	74.8000 74.8000	104,624.16 104,624.16	91,779.60 91,779.60	0.00	-12,844.56 -12,844.56
16,495.000 SEALED AIR CORP 81211K100 KR2F19020002: S&P 500 INDEX	34.8800 34.8800	332,393.31 332,393.31	575,345.60 575,345.60	0.00	242,952.29 242,952.29
7,497.000 SEALED AIR CORP 81211K100 KR3F19020002: S&P 500 INDEX	34.8800 34.8800	158,256.45 158,256.45	261,495.36 261,495.36	0.00	103,238.91 103,238.91
12,190.000 SEALED AIR CORP 81211K100 KR3F10050002: SASCO CAPITAL	34.8800 34.8800	172,785.25 172,785.25	425,187.20 425,187.20	0.00	252,401.95 252,401.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,080.000 SEALED AIR CORP 81211K100 KR2F10050002: SASCO CAPITAL	34.8800 34.8800	454,577.32 454,577.32	1,118,950.40 1,118,950.40	0.01	664,373.08 664,373.08
579.000 SECURITY NATIONAL FINANCIAL CO 814785309 KR3F10020002: NTGI STRUCTURED	4.9700 4.9700	738.50 738.50	2,877.63 2,877.63	0.00	2,139.13 2,139.13
925.000 SECURITY NATIONAL FINANCIAL CO 814785309 KR2F10020002: NTGI STRUCTURED	4.9700 4.9700	1,369.74 1,369.74	4,597.25 4,597.25	0.00	3,227.51 3,227.51
6,874.000 SELECT COMFORT CORP 81616X103 KR2F10020002: NTGI STRUCTURED	20.9200 20.9200	105,431.28 105,431.28	143,804.08 143,804.08	0.00	38,372.80 38,372.80
3,200.000 SELECT COMFORT CORP 81616X103 KR3F10020002: NTGI STRUCTURED	20.9200 20.9200	62,269.83 62,269.83	66,944.00 66,944.00	0.00	4,674.17 4,674.17
800.000 SELECT INCOME REIT 81618T100 KR3F10020002: NTGI STRUCTURED	24.0500 24.0500	24,580.00 24,580.00	19,240.00 19,240.00	0.00	-5,340.00 -5,340.00
3,600.000 SELECT INCOME REIT 81618T100 KR2F10020002: NTGI STRUCTURED	24.0500 24.0500	106,375.47 106,375.47	86,580.00 86,580.00	0.00	-19,795.47 -19,795.47
5,029.000 SELECT MEDICAL HOLDINGS CORP 81619Q105 KR3F10020002: NTGI STRUCTURED	12.0300 12.0300	53,865.81 53,865.81	60,498.87 60,498.87	0.00	6,633.06 6,633.06
10,451.000 SELECT MEDICAL HOLDINGS CORP 81619Q105 KR2F10020002: NTGI STRUCTURED	12.0300 12.0300	150,465.49 150,465.49	125,725.53 125,725.53	0.00	-24,739.96 -24,739.96
200.000 SELECTICA INC 816288203 KR3F10020002: NTGI STRUCTURED	5.9900 5.9900	838.50 838.50	1,198.00 1,198.00	0.00	359.50 359.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
321.000 SELECTICA INC 816288203 KR2F10020002: NTGI STRUCTURED	5.9900 5.9900	13,397.06 13,397.06	1,922.79 1,922.79	0.00	-11,474.27 -11,474.27
6,483.000 SELECTIVE INSURANCE GROUP INC 816300107 KR2F10020002: NTGI STRUCTURED	22.1400 22.1400	69,016.12 69,016.12	143,533.62 143,533.62	0.00	74,517.50 74,517.50
3,100.000 SELECTIVE INSURANCE GROUP INC 816300107 KR3F10020002: NTGI STRUCTURED	22.1400 22.1400	49,239.07 49,239.07	68,634.00 68,634.00	0.00	19,394.93 19,394.93
2,400.000 SEMGROUP CORP 81663A105 KR3F10020002: NTGI STRUCTURED	83.2700 83.2700	77,342.74 77,342.74	199,848.00 199,848.00	0.00	122,505.26 122,505.26
5,100.000 SEMGROUP CORP 81663A105 KR2F10020002: NTGI STRUCTURED	83.2700 83.2700	157,179.42 157,179.42	424,677.00 424,677.00	0.00	267,497.58 267,497.58
8,705.000 SEMTECH CORP 816850101 KR2F10020002: NTGI STRUCTURED	27.1500 27.1500	184,158.68 184,158.68	236,340.75 236,340.75	0.00	52,182.07 52,182.07
3,500.000 SEMTECH CORP 816850101 KR3F10020002: NTGI STRUCTURED	27.1500 27.1500	89,550.24 89,550.24	95,025.00 95,025.00	0.00	5,474.76 5,474.76
17,982.000 SEMPRA ENERGY 816851109 KR2F19020002: S&P 500 INDEX	105.3800 105.3800	916,835.02 916,835.02	1,894,943.16 1,894,943.16	0.01	978,108.14 978,108.14
8,173.000 SEMPRA ENERGY 816851109 KR3F19020002: S&P 500 INDEX	105.3800 105.3800	437,561.25 437,561.25	861,270.74 861,270.74	0.01	423,709.49 423,709.49
900.000 SENOMYX INC 81724Q107 KR3F10020002: NTGI STRUCTURED	8.2000 8.2000	4,500.00 4,500.00	7,380.00 7,380.00	0.00	2,880.00 2,880.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,943.000 SENOMYX INC 81724Q107 KR2F10020002: NTGI STRUCTURED	8.2000 8.2000	9,206.53 9,206.53	15,932.60 15,932.60	0.00	6,726.07 6,726.07
6,654.000 SENSIENT TECHNOLOGIES CORP 81725T100 KR2F10020002: NTGI STRUCTURED	52.3500 52.3500	186,195.31 186,195.31	348,336.90 348,336.90	0.00	162,141.59 162,141.59
3,200.000 SENSIENT TECHNOLOGIES CORP 81725T100 KR3F10020002: NTGI STRUCTURED	52.3500 52.3500	123,612.35 123,612.35	167,520.00 167,520.00	0.00	43,907.65 43,907.65
7,196.000 SEQUENOM INC 817337405 KR2F10020002: NTGI STRUCTURED	2.9700 2.9700	111,806.85 111,806.85	21,372.12 21,372.12	0.00	-90,434.73 -90,434.73
2,700.000 SEQUENOM INC 817337405 KR3F10020002: NTGI STRUCTURED	2.9700 2.9700	20,331.00 20,331.00	8,019.00 8,019.00	0.00	-12,312.00 -12,312.00
11,140.000 SERVICENOW INC 81762P102 KR3F10060002: WESTFIELD CAPITAL	58.7800 58.7800	685,507.40 685,507.40	654,809.20 654,809.20	0.00	-30,698.20 -30,698.20
28,930.000 SERVICENOW INC 81762P102 KR2F10060002: WESTFIELD CAPITAL	58.7800 58.7800	1,811,049.11 1,811,049.11	1,700,505.40 1,700,505.40	0.01	-110,543.71 -110,543.71
106.000 SERVOTRONICS INC 817732100 KR2F10020002: NTGI STRUCTURED	7.7000 7.7000	669.12 669.12	816.20 816.20	0.00	147.08 147.08
200.000 SERVOTRONICS INC 817732100 KR3F10020002: NTGI STRUCTURED	7.7000 7.7000	1,801.50 1,801.50	1,540.00 1,540.00	0.00	-261.50 -261.50
200.000 SEVCON INC 81783K108 KR3F10020002: NTGI STRUCTURED	8.1500 8.1500	1,252.00 1,252.00	1,630.00 1,630.00	0.00	378.00 378.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
794.000 SEVCON INC 81783K108 KR2F10020002: NTGI STRUCTURED	8.1500 8.1500	8,224.98 8,224.98	6,471.10 6,471.10	0.00	-1,753.88 -1,753.88
14,900.000 SEVENTY SEVEN ENERGY INC 818097107 KR2F10090002: INVESCO	23.7400 23.7400	320,158.85 320,158.85	353,726.00 353,726.00	0.00	33,567.15 33,567.15
400.000 SEVERN BANCORP INC 81811M100 KR3F10020002: NTGI STRUCTURED	4.5000 4.5000	1,364.00 1,364.00	1,800.00 1,800.00	0.00	436.00 436.00
1,022.000 SEVERN BANCORP INC 81811M100 KR2F10020002: NTGI STRUCTURED	4.5000 4.5000	13,193.42 13,193.42	4,599.00 4,599.00	0.00	-8,594.42 -8,594.42
1,900.000 SHARPER IMAGE CORP 820013100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,906.26 20,906.26	0.00 0.00	0.00	-20,906.26 -20,906.26
200.000 SHARPER IMAGE CORP 820013100 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.50 1.50	0.00 0.00	0.00	-1.50 -1.50
6,431.000 SHAW COMMUNICATIONS INC 82028K200 KR3F10070002: RIVER ROAD	24.4700 24.4700	151,037.35 151,037.35	157,366.57 157,366.57	0.00	6,329.22 6,329.22
17,755.000 SHAW COMMUNICATIONS INC 82028K200 KR2F10070002: RIVER ROAD	24.4700 24.4700	416,402.00 416,402.00	434,464.85 434,464.85	0.00	18,062.85 18,062.85
44.000 SHELLS SEAFOOD RESTAURANTS 822809109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	140.25 140.25	0.00 0.00	0.00	-140.25 -140.25
3,876.000 SHENANDOAH TELECOMMUNICATIONS 82312B106 KR2F10020002: NTGI STRUCTURED	24.8100 24.8100	67,795.73 67,795.73	96,163.56 96,163.56	0.00	28,367.83 28,367.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 SHENANDOAH TELECOMMUNICATIONS 82312B106 KR3F10020002: NTGI STRUCTURED	24.8100 24.8100	25,200.00 25,200.00	37,215.00 37,215.00	0.00	12,015.00 12,015.00
1,800.000 SHERWIN-WILLIAMS CO/THE 824348106 KR3F10080002: WESTWOOD MGMT	218.9900 218.9900	346,152.33 346,152.33	394,182.00 394,182.00	0.00	48,029.67 48,029.67
2,939.000 SHERWIN-WILLIAMS CO/THE 824348106 KR3F19020002: S&P 500 INDEX	218.9900 218.9900	293,550.87 293,550.87	643,611.61 643,611.61	0.00	350,060.74 350,060.74
6,466.000 SHERWIN-WILLIAMS CO/THE 824348106 KR2F19020002: S&P 500 INDEX	218.9900 218.9900	489,424.30 489,424.30	1,415,989.34 1,415,989.34	0.01	926,565.04 926,565.04
5,600.000 SHERWIN-WILLIAMS CO/THE 824348106 KR2F10080002: WESTWOOD MGMT	218.9900 218.9900	1,077,013.51 1,077,013.51	1,226,344.00 1,226,344.00	0.01	149,330.49 149,330.49
3,343.000 SHILOH INDUSTRIES INC 824543102 KR2F10020002: NTGI STRUCTURED	17.0100 17.0100	37,893.00 37,893.00	56,864.43 56,864.43	0.00	18,971.43 18,971.43
1,200.000 SHILOH INDUSTRIES INC 824543102 KR3F10020002: NTGI STRUCTURED	17.0100 17.0100	12,264.00 12,264.00	20,412.00 20,412.00	0.00	8,148.00 8,148.00
2,205.000 SHOE CARNIVAL INC 824889109 KR2F10020002: NTGI STRUCTURED	17.8100 17.8100	20,153.76 20,153.76	39,271.05 39,271.05	0.00	19,117.29 19,117.29
800.000 SHOE CARNIVAL INC 824889109 KR3F10020002: NTGI STRUCTURED	17.8100 17.8100	14,773.33 14,773.33	14,248.00 14,248.00	0.00	-525.33 -525.33
1,550.000 SHOLODGE INC 825034101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,033.38 8,033.38	0.00 0.00	0.00	-8,033.38 -8,033.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 SHOLODGE INC 825034101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.52 1.52	0.00 0.00	0.00	-1.52 -1.52
1,695.000 SHORE BANCSHARES INC 825107105 KR2F10020002: NTGI STRUCTURED	9.0000 9.0000	33,943.91 33,943.91	15,255.00 15,255.00	0.00	-18,688.91 -18,688.91
600.000 SHORE BANCSHARES INC 825107105 KR3F10020002: NTGI STRUCTURED	9.0000 9.0000	3,993.00 3,993.00	5,400.00 5,400.00	0.00	1,407.00 1,407.00
500.000 SHORETEL INC 825211105 KR3F10020002: NTGI STRUCTURED	6.6500 6.6500	4,770.00 4,770.00	3,325.00 3,325.00	0.00	-1,445.00 -1,445.00
1,523.000 SHORETEL INC 825211105 KR2F10020002: NTGI STRUCTURED	6.6500 6.6500	10,891.45 10,891.45	10,127.95 10,127.95	0.00	-763.50 -763.50
2,200.000 SHUTTERFLY INC 82568P304 KR3F10020002: NTGI STRUCTURED	48.7400 48.7400	104,285.58 104,285.58	107,228.00 107,228.00	0.00	2,942.42 2,942.42
4,561.000 SHUTTERFLY INC 82568P304 KR2F10020002: NTGI STRUCTURED	48.7400 48.7400	134,920.09 134,920.09	222,303.14 222,303.14	0.00	87,383.05 87,383.05
400.000 SHUTTERSTOCK INC 825690100 KR3F10020002: NTGI STRUCTURED	71.3800 71.3800	28,903.12 28,903.12	28,552.00 28,552.00	0.00	-351.12 -351.12
6,307.000 SIEBERT FINANCIAL CORP 826176109 KR2F10020002: NTGI STRUCTURED	2.1000 2.1000	105,716.10 105,716.10	13,244.70 13,244.70	0.00	-92,471.40 -92,471.40
100.000 SIERRA BANCORP 82620P102 KR3F10020002: NTGI STRUCTURED	16.7600 16.7600	1,105.00 1,105.00	1,676.00 1,676.00	0.00	571.00 571.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
369.000 SIERRA BANCORP 82620P102 KR2F10020002: NTGI STRUCTURED	16.7600 16.7600	11,664.32 11,664.32	6,184.44 6,184.44	0.00	-5,479.88 -5,479.88
1,056.000 SIFCO INDUSTRIES INC 826546103 KR2F10020002: NTGI STRUCTURED	30.1000 30.1000	8,035.68 8,035.68	31,785.60 31,785.60	0.00	23,749.92 23,749.92
300.000 SIFCO INDUSTRIES INC 826546103 KR3F10020002: NTGI STRUCTURED	30.1000 30.1000	4,845.00 4,845.00	9,030.00 9,030.00	0.00	4,185.00 4,185.00
4,207.000 SIGMA-ALDRICH CORP 826552101 KR3F19020002: S&P 500 INDEX	136.0100 136.0100	290,440.75 290,440.75	572,194.07 572,194.07	0.00	281,753.32 281,753.32
9,256.000 SIGMA-ALDRICH CORP 826552101 KR2F19020002: S&P 500 INDEX	136.0100 136.0100	638,816.49 638,816.49	1,258,908.56 1,258,908.56	0.01	620,092.07 620,092.07
200.000 SIGHT RESOURCE CORP 82655N105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	837.50 837.50	0.00 0.00	0.00	-837.50 -837.50
3,168.000 SIGMA DESIGNS INC 826565103 KR2F10020002: NTGI STRUCTURED	4.3100 4.3100	19,593.27 19,593.27	13,654.08 13,654.08	0.00	-5,939.19 -5,939.19
1,200.000 SIGMA DESIGNS INC 826565103 KR3F10020002: NTGI STRUCTURED	4.3100 4.3100	9,840.00 9,840.00	5,172.00 5,172.00	0.00	-4,668.00 -4,668.00
356.000 SIGMATRON INTERNATIONAL INC 82661L101 KR2F10020002: NTGI STRUCTURED	7.2700 7.2700	1,895.66 1,895.66	2,588.12 2,588.12	0.00	692.46 692.46
300.000 SIGMATRON INTERNATIONAL INC 82661L101 KR3F10020002: NTGI STRUCTURED	7.2700 7.2700	1,291.50 1,291.50	2,181.00 2,181.00	0.00	889.50 889.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50.000 SIGNATURE GROUP HOLDINGS INC 82670K102 NEW COM KR3F10020002: NTGI STRUCTURED	8.0500 8.0500	197.00 197.00	402.50 402.50	0.00	205.50 205.50
728.000 SIGNATURE GROUP HOLDINGS INC 82670K102 NEW COM KR2F10020002: NTGI STRUCTURED	8.0500 8.0500	155,126.94 155,126.94	5,860.40 5,860.40	0.00	-149,266.54 -149,266.54
1,075.000 SIGA TECHNOLOGIES INC 826917106 KR2F10020002: NTGI STRUCTURED	1.4450 1.4450	4,018.08 4,018.08	1,553.38 1,553.38	0.00	-2,464.70 -2,464.70
500.000 SIGA TECHNOLOGIES INC 826917106 KR3F10020002: NTGI STRUCTURED	1.4450 1.4450	5,430.00 5,430.00	722.50 722.50	0.00	-4,707.50 -4,707.50
2,800.000 SILICON LABORATORIES INC 826919102 KR3F10020002: NTGI STRUCTURED	40.6400 40.6400	112,650.80 112,650.80	113,792.00 113,792.00	0.00	1,141.20 1,141.20
5,626.000 SILICON LABORATORIES INC 826919102 KR2F10020002: NTGI STRUCTURED	40.6400 40.6400	165,942.07 165,942.07	228,640.64 228,640.64	0.00	62,698.57 62,698.57
11,800.000 SILICON GRAPHICS INC COM 827056102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	158,837.52 158,837.52	0.00 0.00	0.00	-158,837.52 -158,837.52
7,155.000 SILICON IMAGE INC 82705T102 KR2F10020002: NTGI STRUCTURED	5.0400 5.0400	82,617.80 82,617.80	36,061.20 36,061.20	0.00	-46,556.60 -46,556.60
2,700.000 SILICON IMAGE INC 82705T102 KR3F10020002: NTGI STRUCTURED	5.0400 5.0400	17,118.00 17,118.00	13,608.00 13,608.00	0.00	-3,510.00 -3,510.00
3,000.000 SILICON GRAPHICS INTERNATIONAL 82706L108 KR2F10020002: NTGI STRUCTURED	9.2300 9.2300	72,411.22 72,411.22	27,690.00 27,690.00	0.00	-44,721.22 -44,721.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 SILICON GRAPHICS INTERNATIONAL 82706L108 KR3F10020002: NTGI STRUCTURED	9.2300 9.2300	15,720.00 15,720.00	9,230.00 9,230.00	0.00	-6,490.00 -6,490.00
795.000 SILVER BAY REALTY TRUST CORP 82735Q102 KR3F10020002: NTGI STRUCTURED	16.2100 16.2100	0.00 0.00	12,886.95 12,886.95	0.00	12,886.95 12,886.95
4,529.000 SILVER BAY REALTY TRUST CORP 82735Q102 KR2F10020002: NTGI STRUCTURED	16.2100 16.2100	59,689.08 59,689.08	73,415.09 73,415.09	0.00	13,726.01 13,726.01
7,400.000 SILVER WHEATON CORP 828336107 KR2F10090002: INVESCO	19.9300 19.9300	190,053.46 190,053.46	147,482.00 147,482.00	0.00	-42,571.46 -42,571.46
100.000 SIMCLAR INC 828599100 KR3F10020002: NTGI STRUCTURED	0.0035 0.0035	9.50 9.50	0.35 0.35	0.00	-9.15 -9.15
600.000 SIMCLAR INC 828599100 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	883.89 883.89	2.10 2.10	0.00	-881.79 -881.79
1,937.000 SIMMONS FIRST NATIONAL CORP 828730200 KR2F10020002: NTGI STRUCTURED	38.5200 38.5200	31,275.07 31,275.07	74,613.24 74,613.24	0.00	43,338.17 43,338.17
700.000 SIMMONS FIRST NATIONAL CORP 828730200 KR3F10020002: NTGI STRUCTURED	38.5200 38.5200	17,220.00 17,220.00	26,964.00 26,964.00	0.00	9,744.00 9,744.00
24,000.000 SIMON PROPERTY GROUP INC 828806109 KR2F10090002: INVESCO	164.4200 164.4200	4,018,260.61 4,018,260.61	3,946,080.00 3,946,080.00	0.03	-72,180.61 -72,180.61
10,988.000 SIMON PROPERTY GROUP INC 828806109 KR3F19020002: S&P 500 INDEX	164.4200 164.4200	1,040,260.43 1,040,260.43	1,806,646.96 1,806,646.96	0.01	766,386.53 766,386.53

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,176.000 SIMON PROPERTY GROUP INC 828806109 KR2F19020002: S&P 500 INDEX	164.4200 164.4200	1,634,833.03 1,634,833.03	3,975,017.92 3,975,017.92	0.03	2,340,184.89 2,340,184.89
361.000 SIMPLICITY BANCORP 828867101 KR2F10020002: NTGI STRUCTURED	16.8000 16.8000	3,606.39 3,606.39	6,064.80 6,064.80	0.00	2,458.41 2,458.41
200.000 SIMPLICITY BANCORP 828867101 KR3F10020002: NTGI STRUCTURED	16.8000 16.8000	2,410.00 2,410.00	3,360.00 3,360.00	0.00	950.00 950.00
2,800.000 SIMPSON MANUFACTURING CO INC 829073105 KR3F10020002: NTGI STRUCTURED	29.1500 29.1500	84,383.00 84,383.00	81,620.00 81,620.00	0.00	-2,763.00 -2,763.00
5,635.000 SIMPSON MANUFACTURING CO INC 829073105 KR2F10020002: NTGI STRUCTURED	29.1500 29.1500	110,481.70 110,481.70	164,260.25 164,260.25	0.00	53,778.55 53,778.55
6,755.000 SINCLAIR BROADCAST GROUP INC 829226109 KR2F10020002: NTGI STRUCTURED	26.0900 26.0900	126,549.28 126,549.28	176,237.95 176,237.95	0.00	49,688.67 49,688.67
3,300.000 SINCLAIR BROADCAST GROUP INC 829226109 KR3F10020002: NTGI STRUCTURED	26.0900 26.0900	35,420.44 35,420.44	86,097.00 86,097.00	0.00	50,676.56 50,676.56
2,700.000 SIZMEK INC 83013P105 KR3F10020002: NTGI STRUCTURED	7.7400 7.7400	24,570.00 24,570.00	20,898.00 20,898.00	0.00	-3,672.00 -3,672.00
5,678.000 SIZMEK INC 83013P105 KR2F10020002: NTGI STRUCTURED	7.7400 7.7400	51,669.80 51,669.80	43,947.72 43,947.72	0.00	-7,722.08 -7,722.08
1,300.000 SKECHERS U.S.A. INC 830566105 KR3F10020002: NTGI STRUCTURED	53.3100 53.3100	18,213.00 18,213.00	69,303.00 69,303.00	0.00	51,090.00 51,090.00

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3,706.000 SKECHERS U.S.A. INC 830566105 KR2F10020002: NTGI STRUCTURED	53.3100 53.3100	48,836.35 48,836.35	197,566.86 197,566.86	0.00	148,730.51 148,730.51
2,875.000 SKILLED HEALTHCARE GROUP INC 83066R107 KR2F10020002: NTGI STRUCTURED	6.6000 6.6000	32,063.58 32,063.58	18,975.00 18,975.00	0.00	-13,088.58 -13,088.58
1,000.000 SKILLED HEALTHCARE GROUP INC 83066R107 KR3F10020002: NTGI STRUCTURED	6.6000 6.6000	10,120.00 10,120.00	6,600.00 6,600.00	0.00	-3,520.00 -3,520.00
1,100.000 SKYLINE CORP 830830105 KR3F10020002: NTGI STRUCTURED	4.1300 4.1300	15,829.00 15,829.00	4,543.00 4,543.00	0.00	-11,286.00 -11,286.00
2,950.000 SKYLINE CORP 830830105 KR2F10020002: NTGI STRUCTURED	4.1300 4.1300	73,120.18 73,120.18	12,183.50 12,183.50	0.00	-60,936.68 -60,936.68
7,133.000 SKYWEST INC 830879102 KR2F10020002: NTGI STRUCTURED	7.7800 7.7800	85,342.24 85,342.24	55,494.74 55,494.74	0.00	-29,847.50 -29,847.50
3,400.000 SKYWEST INC 830879102 KR3F10020002: NTGI STRUCTURED	7.7800 7.7800	49,170.71 49,170.71	26,452.00 26,452.00	0.00	-22,718.71 -22,718.71
12,035.000 SKYWORKS SOLUTIONS INC 83088M102 KR3F10030002: SYSTEMATIC	58.0500 58.0500	577,645.26 577,645.26	698,631.75 698,631.75	0.00	120,986.49 120,986.49
31,180.000 SKYWORKS SOLUTIONS INC 83088M102 KR2F10030002: SYSTEMATIC	58.0500 58.0500	1,494,379.01 1,494,379.01	1,809,999.00 1,809,999.00	0.01	315,619.99 315,619.99
1,906.000 SMITH & WESSON HOLDING CORP 831756101 KR2F10020002: NTGI STRUCTURED	9.4400 9.4400	22,868.48 22,868.48	17,992.64 17,992.64	0.00	-4,875.84 -4,875.84

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700.000 SMITH & WESSON HOLDING CORP 831756101 KR3F10020002: NTGI STRUCTURED	9.4400 9.4400	2,170.00 2,170.00	6,608.00 6,608.00	0.00	4,438.00 4,438.00
1,000.000 SMITH MICRO SOFTWARE INC 832154108 KR3F10020002: NTGI STRUCTURED	0.8905 0.8905	4,020.00 4,020.00	890.50 890.50	0.00	-3,129.50 -3,129.50
2,656.000 SMITH MICRO SOFTWARE INC 832154108 KR2F10020002: NTGI STRUCTURED	0.8905 0.8905	12,835.16 12,835.16	2,365.17 2,365.17	0.00	-10,469.99 -10,469.99
3,600.000 JM SMUCKER CO/THE 832696405 KR3F19020002: S&P 500 INDEX	98.9900 98.9900	222,031.29 222,031.29	356,364.00 356,364.00	0.00	134,332.71 134,332.71
7,900.000 JM SMUCKER CO/THE 832696405 KR3F10080002: WESTWOOD MGMT	98.9900 98.9900	706,862.58 706,862.58	782,021.00 782,021.00	0.01	75,158.42 75,158.42
22,500.000 JM SMUCKER CO/THE 832696405 KR2F10080002: WESTWOOD MGMT	98.9900 98.9900	2,004,265.48 2,004,265.48	2,227,275.00 2,227,275.00	0.01	223,009.52 223,009.52
7,921.000 JM SMUCKER CO/THE 832696405 KR2F19020002: S&P 500 INDEX	98.9900 98.9900	437,319.27 437,319.27	784,099.79 784,099.79	0.01	346,780.52 346,780.52
9,700.000 SMURFIT-STONE CONTAINER CORP 832ESC990 CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,055.000 SNAP-ON INC 833034101 KR3F19020002: S&P 500 INDEX	121.0800 121.0800	93,351.99 93,351.99	248,819.40 248,819.40	0.00	155,467.41 155,467.41
4,521.000 SNAP-ON INC 833034101 KR2F19020002: S&P 500 INDEX	121.0800 121.0800	183,111.21 183,111.21	547,402.68 547,402.68	0.00	364,291.47 364,291.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,586.000 SNYDERS-LANCE INC 833551104 KR2F10020002: NTGI STRUCTURED	26.5000 26.5000	97,619.13 97,619.13	148,029.00 148,029.00	0.00	50,409.87 50,409.87
2,600.000 SNYDERS-LANCE INC 833551104 KR3F10020002: NTGI STRUCTURED	26.5000 26.5000	58,614.51 58,614.51	68,900.00 68,900.00	0.00	10,285.49 10,285.49
364.000 SOCKET MOBILE INC 83368E200 KR2F10020002: NTGI STRUCTURED	2.7000 2.7000	5,057.27 5,057.27	982.80 982.80	0.00	-4,074.47 -4,074.47
200.000 SOCKET MOBILE INC 83368E200 KR3F10020002: NTGI STRUCTURED	2.7000 2.7000	501.50 501.50	540.00 540.00	0.00	38.50 38.50
157.000 SOFTECH INC 834021206 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	5,493.05 5,493.05	221.37 221.37	0.00	-5,271.68 -5,271.68
2,500.000 SOLAZYME INC 83415T101 KR3F10020002: NTGI STRUCTURED	7.4600 7.4600	28,158.00 28,158.00	18,650.00 18,650.00	0.00	-9,508.00 -9,508.00
47.000 SOLIGENIX INC 834223208 KR2F10020002: NTGI STRUCTURED	0.8000 0.8000	7,706.59 7,706.59	37.60 37.60	0.00	-7,668.99 -7,668.99
10.000 SOLIGENIX INC 834223208 KR3F10020002: NTGI STRUCTURED	0.8000 0.8000	7.62 7.62	8.00 8.00	0.00	0.38 0.38
40.000 SOLITARIO EXPLORATION & ROYALT 8342EP107 KR2F10020002: NTGI STRUCTURED	1.2000 1.2000	46.55 46.55	48.00 48.00	0.00	1.45 1.45
2,700.000 SONIC CORP 835451105 KR3F10020002: NTGI STRUCTURED	22.3600 22.3600	28,431.00 28,431.00	60,372.00 60,372.00	0.00	31,941.00 31,941.00

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7,099.000 SONIC CORP 835451105 KR2F10020002: NTGI STRUCTURED	22.3600 22.3600	134,949.50 134,949.50	158,733.64 158,733.64	0.00	23,784.14 23,784.14
9,609.000 SONIC AUTOMOTIVE INC 83545G102 KR2F10020002: NTGI STRUCTURED	24.5100 24.5100	125,929.10 125,929.10	235,516.59 235,516.59	0.00	109,587.49 109,587.49
4,700.000 SONIC AUTOMOTIVE INC 83545G102 KR3F10020002: NTGI STRUCTURED	24.5100 24.5100	61,466.71 61,466.71	115,197.00 115,197.00	0.00	53,730.29 53,730.29
4,100.000 SOTHEBY'S 835898107 KR3F10020002: NTGI STRUCTURED	35.7200 35.7200	156,278.67 156,278.67	146,452.00 146,452.00	0.00	-9,826.67 -9,826.67
8,355.000 SOTHEBY'S 835898107 KR2F10020002: NTGI STRUCTURED	35.7200 35.7200	228,210.69 228,210.69	298,440.60 298,440.60	0.00	70,229.91 70,229.91
11,400.000 SONUS NETWORKS INC 835916107 KR3F10020002: NTGI STRUCTURED	3.4200 3.4200	33,617.09 33,617.09	38,988.00 38,988.00	0.00	5,370.91 5,370.91
23,444.000 SONUS NETWORKS INC 835916107 KR2F10020002: NTGI STRUCTURED	3.4200 3.4200	72,830.21 72,830.21	80,178.48 80,178.48	0.00	7,348.27 7,348.27
21,100.000 SOUFUN HOLDINGS LTD 836034108 ADR KR3F20010002: PYRAMIS NONUS GROWTH	9.9500 9.9500	252,575.95 252,575.95	209,945.00 209,945.00	0.00	-42,630.95 -42,630.95
60,900.000 SOUFUN HOLDINGS LTD 836034108 ADR KR2F20010002: PYRAMIS NONUS GROWTH	9.9500 9.9500	723,491.94 723,491.94	605,955.00 605,955.00	0.00	-117,536.94 -117,536.94
2,100.000 SOUTH JERSEY INDUSTRIES INC 838518108 KR3F10020002: NTGI STRUCTURED	53.3600 53.3600	110,180.73 110,180.73	112,056.00 112,056.00	0.00	1,875.27 1,875.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,924.000 SOUTH JERSEY INDUSTRIES INC 838518108 KR2F10020002: NTGI STRUCTURED	53.3600 53.3600	87,225.45 87,225.45	209,384.64 209,384.64	0.00	122,159.19 122,159.19
3,227.000 SOUTH STATE CORP 840441109 KR2F10020002: NTGI STRUCTURED	55.9200 55.9200	103,368.56 103,368.56	180,453.84 180,453.84	0.00	77,085.28 77,085.28
1,454.000 SOUTH STATE CORP 840441109 KR3F10020002: NTGI STRUCTURED	55.9200 55.9200	44,010.69 44,010.69	81,307.68 81,307.68	0.00	37,296.99 37,296.99
69,682.000 SOUTHERN CO 842587107 KR2F19020002: S&P 500 INDEX	43.6500 43.6500	2,103,763.39 2,103,763.39	3,041,619.30 3,041,619.30	0.02	937,855.91 937,855.91
31,670.000 SOUTHERN CO 842587107 KR3F19020002: S&P 500 INDEX	43.6500 43.6500	1,053,415.38 1,053,415.38	1,382,395.50 1,382,395.50	0.01	328,980.12 328,980.12
1,772.000 SOTHERN COMMUNITY FINANCIAL 842CVR607 CORP CVR CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
600.000 SOTHERN COMMUNITY FINANCIAL 842CVR607 CORP CVR CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
211.000 SOUTHERN MINERAL CORP WTS TO 843367111 PUR COM 10/13/00 EXP KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,421.000 SOUTHSIDE BANCSHARES INC 84470P109 KR2F10020002: NTGI STRUCTURED	33.2500 33.2500	43,060.15 43,060.15	80,498.25 80,498.25	0.00	37,438.10 37,438.10
933.000 SOUTHSIDE BANCSHARES INC 84470P109 KR3F10020002: NTGI STRUCTURED	33.2500 33.2500	15,218.05 15,218.05	31,022.25 31,022.25	0.00	15,804.20 15,804.20

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24,226.000 SOUTHWEST AIRLINES CO 844741108 KR3F19020002: S&P 500 INDEX	33.7700 33.7700	197,756.11 197,756.11	818,112.02 818,112.02	0.01	620,355.91 620,355.91
53,302.000 SOUTHWEST AIRLINES CO 844741108 KR2F19020002: S&P 500 INDEX	33.7700 33.7700	399,918.11 399,918.11	1,800,008.54 1,800,008.54	0.01	1,400,090.43 1,400,090.43
115,900.000 SOUTHWEST AIRLINES CO 844741108 KR2F10090002: INVESCO	33.7700 33.7700	1,666,260.43 1,666,260.43	3,913,943.00 3,913,943.00	0.03	2,247,682.57 2,247,682.57
600.000 SOUTHWEST BANCORP INC/ 844767103 STILLWATER OK KR3F10020002: NTGI STRUCTURED	16.4000 16.4000	6,678.00 6,678.00	9,840.00 9,840.00	0.00	3,162.00 3,162.00
1,775.000 SOUTHWEST BANCORP INC/ 844767103 STILLWATER OK KR2F10020002: NTGI STRUCTURED	16.4000 16.4000	13,315.42 13,315.42	29,110.00 29,110.00	0.00	15,794.58 15,794.58
6,158.000 SOUTHWEST GAS CORP 844895102 KR2F10020002: NTGI STRUCTURED	48.5800 48.5800	192,221.71 192,221.71	299,155.64 299,155.64	0.00	106,933.93 106,933.93
3,000.000 SOUTHWEST GAS CORP 844895102 KR3F10020002: NTGI STRUCTURED	48.5800 48.5800	123,378.77 123,378.77	145,740.00 145,740.00	0.00	22,361.23 22,361.23
12,487.000 SOUTHWESTERN ENERGY CO 845467109 KR3F19020002: S&P 500 INDEX	34.9500 34.9500	476,722.92 476,722.92	436,420.65 436,420.65	0.00	-40,302.27 -40,302.27
27,474.000 SOUTHWESTERN ENERGY CO 845467109 KR2F19020002: S&P 500 INDEX	34.9500 34.9500	1,087,694.70 1,087,694.70	960,216.30 960,216.30	0.01	-127,478.40 -127,478.40
4,388.000 SOVRAN SELF STORAGE INC 84610H108 KR2F10020002: NTGI STRUCTURED	74.3600 74.3600	133,569.61 133,569.61	326,291.68 326,291.68	0.00	192,722.07 192,722.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 SOVRAN SELF STORAGE INC 84610H108 KR3F10020002: NTGI STRUCTURED	74.3600 74.3600	89,686.25 89,686.25	163,592.00 163,592.00	0.00	73,905.75 73,905.75
1,437.000 SPAN-AMERICA MEDICAL SYSTEMS I 846396109 KR2F10020002: NTGI STRUCTURED	4.6677 4.6677	6,707.48 6,707.48	6,707.48 6,707.48	0.00	0.00 0.00
500.000 SPAN-AMERICA MEDICAL SYSTEMS I 846396109 KR3F10020002: NTGI STRUCTURED	14.4000 14.4000	7,200.00 7,200.00	7,200.00 7,200.00	0.00	0.00 0.00
303.000 SPANISH BROADCASTING SYSTEM IN 846425833 KR2F10020002: NTGI STRUCTURED	4.2000 4.2000	18,988.84 18,988.84	1,272.60 1,272.60	0.00	-17,716.24 -17,716.24
100.000 SPANISH BROADCASTING SYSTEM IN 846425833 KR3F10020002: NTGI STRUCTURED	4.2000 4.2000	297.50 297.50	420.00 420.00	0.00	122.50 122.50
2,700.000 SPANSION INC 84649R200 KR3F10020002: NTGI STRUCTURED	22.7900 22.7900	57,524.04 57,524.04	61,533.00 61,533.00	0.00	4,008.96 4,008.96
5,600.000 SPANSION INC 84649R200 KR2F10020002: NTGI STRUCTURED	22.7900 22.7900	119,309.12 119,309.12	127,624.00 127,624.00	0.00	8,314.88 8,314.88
2,900.000 SPARK NETWORKS INC 84651P100 KR3F10020002: NTGI STRUCTURED	4.6400 4.6400	24,194.93 24,194.93	13,456.00 13,456.00	0.00	-10,738.93 -10,738.93
4,726.000 SPARTAN MOTORS INC 846819100 KR2F10020002: NTGI STRUCTURED	4.6700 4.6700	13,809.24 13,809.24	22,070.42 22,070.42	0.00	8,261.18 8,261.18
1,800.000 SPARTAN MOTORS INC 846819100 KR3F10020002: NTGI STRUCTURED	4.6700 4.6700	7,992.00 7,992.00	8,406.00 8,406.00	0.00	414.00 414.00

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8,663.000 SPARTANNASH CO 847215100 KR2F10020002: NTGI STRUCTURED	19.4500 19.4500	105,233.46 105,233.46	168,495.35 168,495.35	0.00	63,261.89 63,261.89
4,000.000 SPARTANNASH CO 847215100 KR3F10020002: NTGI STRUCTURED	19.4500 19.4500	79,221.26 79,221.26	77,800.00 77,800.00	0.00	-1,421.26 -1,421.26
1,400.000 SPARTON CORP 847235108 KR3F10020002: NTGI STRUCTURED	24.6500 24.6500	13,090.00 13,090.00	34,510.00 34,510.00	0.00	21,420.00 21,420.00
3,645.000 SPARTON CORP 847235108 KR2F10020002: NTGI STRUCTURED	24.6500 24.6500	20,109.47 20,109.47	89,849.25 89,849.25	0.00	69,739.78 69,739.78
1,600.000 SPECIAL DIVERSIFIED OPPRTUN 84740Q101 KR3F10020002: NTGI STRUCTURED	1.1800 1.1800	3,232.00 3,232.00	1,888.00 1,888.00	0.00	-1,344.00 -1,344.00
4,006.000 SPECIAL DIVERSIFIED OPPRTUN 84740Q101 KR2F10020002: NTGI STRUCTURED	1.1800 1.1800	26,529.26 26,529.26	4,727.08 4,727.08	0.00	-21,802.18 -21,802.18
52,193.000 SPECTRA ENERGY CORP 847560109 KR2F19020002: S&P 500 INDEX	39.2600 39.2600	1,060,629.34 1,060,629.34	2,049,097.18 2,049,097.18	0.01	988,467.84 988,467.84
23,722.000 SPECTRA ENERGY CORP 847560109 KR3F19020002: S&P 500 INDEX	39.2600 39.2600	552,546.10 552,546.10	931,325.72 931,325.72	0.01	378,779.62 378,779.62
29,415.000 SPECTRA ENERGY CORP 847560109 KR3F35020002: TORTOISE CAP	39.2600 39.2600	1,028,886.29 1,028,886.29	1,154,832.90 1,154,832.90	0.01	125,946.61 125,946.61
95,060.000 SPECTRA ENERGY CORP 847560109 KR2F35020002: TORTOISE CAP	39.2600 39.2600	3,308,928.17 3,308,928.17	3,732,055.60 3,732,055.60	0.02	423,127.43 423,127.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,193.000 SPECTRANETICS CORP 84760C107 KR2F10020002: NTGI STRUCTURED	26.5700 26.5700	21,499.06 21,499.06	111,408.01 111,408.01	0.00	89,908.95 89,908.95
3,500.000 SPECTRANETICS CORP 84760C107 KR3F10020002: NTGI STRUCTURED	26.5700 26.5700	38,152.00 38,152.00	92,995.00 92,995.00	0.00	54,843.00 54,843.00
7,660.000 SPECTRUM PHARMACEUTICALS INC 84763A108 KR2F10020002: NTGI STRUCTURED	8.1400 8.1400	87,138.95 87,138.95	62,352.40 62,352.40	0.00	-24,786.55 -24,786.55
5,061.000 SPECTRUM PHARMACEUTICALS INC 84763A108 KR3F10020002: NTGI STRUCTURED	8.1400 8.1400	46,534.22 46,534.22	41,196.54 41,196.54	0.00	-5,337.68 -5,337.68
1.456 SPECTRUM GROUP INTERNATIONAL 84763M201 KR2F10020002: NTGI STRUCTURED	530.0000 530.0000	3,824.17 3,824.17	771.68 771.68	0.00	-3,052.49 -3,052.49
3,059.000 SPECTRUM BRANDS HOLDINGS INC 84763R101 KR2F10020002: NTGI STRUCTURED	90.5300 90.5300	126,460.23 126,460.23	276,931.27 276,931.27	0.00	150,471.04 150,471.04
1,500.000 SPECTRUM BRANDS HOLDINGS INC 84763R101 KR3F10020002: NTGI STRUCTURED	90.5300 90.5300	69,958.00 69,958.00	135,795.00 135,795.00	0.00	65,837.00 65,837.00
3,562.000 SPEED COMMERCE INC 84764T106 KR2F10020002: NTGI STRUCTURED	2.7500 2.7500	33,037.82 33,037.82	9,795.50 9,795.50	0.00	-23,242.32 -23,242.32
1,300.000 SPEED COMMERCE INC 84764T106 KR3F10020002: NTGI STRUCTURED	2.7500 2.7500	2,301.00 2,301.00	3,575.00 3,575.00	0.00	1,274.00 1,274.00
100.000 SPEEDUS CORP 847723202 KR3F10020002: NTGI STRUCTURED	0.0042 0.0042	9.50 9.50	0.42 0.42	0.00	-9.08 -9.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,590.000 SPEEDUS CORP 847723202 KR2F10020002: NTGI STRUCTURED	0.0042 0.0042	47,086.44 47,086.44	6.68 6.68	0.00	-47,079.76 -47,079.76
2,300.000 SPEEDWAY MOTORSPORTS INC 847788106 KR3F10020002: NTGI STRUCTURED	17.0600 17.0600	30,616.54 30,616.54	39,238.00 39,238.00	0.00	8,621.46 8,621.46
4,643.000 SPEEDWAY MOTORSPORTS INC 847788106 KR2F10020002: NTGI STRUCTURED	17.0600 17.0600	126,535.75 126,535.75	79,209.58 79,209.58	0.00	-47,326.17 -47,326.17
7.000 SPHERIX INC COM PAR \$0.01 84842R304 KR2F10020002: NTGI STRUCTURED	1.5600 1.5600	7,269.96 7,269.96	10.92 10.92	0.00	-7,259.04 -7,259.04
5.000 SPHERIX INC COM PAR \$0.01 84842R304 KR3F10020002: NTGI STRUCTURED	1.5600 1.5600	200.50 200.50	7.80 7.80	0.00	-192.70 -192.70
2,625.000 SPIRE CORP 848565107 KR2F10020002: NTGI STRUCTURED	0.4116 0.4116	6,901.09 6,901.09	1,080.45 1,080.45	0.00	-5,820.64 -5,820.64
900.000 SPIRE CORP 848565107 KR3F10020002: NTGI STRUCTURED	0.4116 0.4116	2,430.00 2,430.00	370.44 370.44	0.00	-2,059.56 -2,059.56
1,200.000 SPOK HOLDING INC 84863T106 KR3F10020002: NTGI STRUCTURED	13.0100 13.0100	18,468.00 18,468.00	15,612.00 15,612.00	0.00	-2,856.00 -2,856.00
3,168.000 SPOK HOLDING INC 84863T106 KR2F10020002: NTGI STRUCTURED	13.0100 13.0100	58,120.17 58,120.17	41,215.68 41,215.68	0.00	-16,904.49 -16,904.49
1,350.000 SPORT-HALEY HOLDINGS INC 84917J104 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	6,171.17 6,171.17	135.00 135.00	0.00	-6,036.17 -6,036.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 SPORT-HALEY HOLDINGS INC 84917J104 KR3F10020002: NTGI STRUCTURED	0.1000 0.1000	540.00 540.00	60.00 60.00	0.00	-480.00 -480.00
3,556.000 STAAR SURGICAL CO 852312305 KR2F10020002: NTGI STRUCTURED	10.6300 10.6300	40,655.62 40,655.62	37,800.28 37,800.28	0.00	-2,855.34 -2,855.34
2,315.000 STAAR SURGICAL CO 852312305 KR3F10020002: NTGI STRUCTURED	10.6300 10.6300	18,002.55 18,002.55	24,608.45 24,608.45	0.00	6,605.90 6,605.90
5,869.000 STAGE STORES INC 85254C305 KR2F10020002: NTGI STRUCTURED	17.1100 17.1100	86,548.68 86,548.68	100,418.59 100,418.59	0.00	13,869.91 13,869.91
2,900.000 STAGE STORES INC 85254C305 KR3F10020002: NTGI STRUCTURED	17.1100 17.1100	43,364.23 43,364.23	49,619.00 49,619.00	0.00	6,254.77 6,254.77
3,248.000 STAG INDUSTRIAL INC 85254J102 KR2F10020002: NTGI STRUCTURED	20.7100 20.7100	69,179.15 69,179.15	67,266.08 67,266.08	0.00	-1,913.07 -1,913.07
2,456.000 STAG INDUSTRIAL INC 85254J102 KR3F10020002: NTGI STRUCTURED	20.7100 20.7100	57,889.00 57,889.00	50,863.76 50,863.76	0.00	-7,025.24 -7,025.24
1,200.000 STAMPS.COM INC 852857200 KR3F10020002: NTGI STRUCTURED	31.7600 31.7600	17,892.86 17,892.86	38,112.00 38,112.00	0.00	20,219.14 20,219.14
2,709.000 STAMPS.COM INC 852857200 KR2F10020002: NTGI STRUCTURED	31.7600 31.7600	18,836.07 18,836.07	86,037.84 86,037.84	0.00	67,201.77 67,201.77
2,500.000 STANCORP FINANCIAL GROUP INC 852891100 KR3F10020002: NTGI STRUCTURED	63.1800 63.1800	109,324.08 109,324.08	157,950.00 157,950.00	0.00	48,625.92 48,625.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,787.000 STANCORP FINANCIAL GROUP INC 852891100 KR2F10020002: NTGI STRUCTURED	63.1800 63.1800	163,349.83 163,349.83	239,262.66 239,262.66	0.00	75,912.83 75,912.83
1,612.000 STANDARD MOTOR PRODUCTS INC 853666105 KR2F10020002: NTGI STRUCTURED	34.4300 34.4300	36,996.03 36,996.03	55,501.16 55,501.16	0.00	18,505.13 18,505.13
600.000 STANDARD MOTOR PRODUCTS INC 853666105 KR3F10020002: NTGI STRUCTURED	34.4300 34.4300	8,622.00 8,622.00	20,658.00 20,658.00	0.00	12,036.00 12,036.00
8,200.000 STANDARD PACIFIC CORP 85375C101 KR3F10020002: NTGI STRUCTURED	7.4900 7.4900	55,420.20 55,420.20	61,418.00 61,418.00	0.00	5,997.80 5,997.80
17,486.000 STANDARD PACIFIC CORP 85375C101 KR2F10020002: NTGI STRUCTURED	7.4900 7.4900	223,231.91 223,231.91	130,970.14 130,970.14	0.00	-92,261.77 -92,261.77
320.000 STANDARD REGISTER CO COM NEW 853887206 KR3F10020002: NTGI STRUCTURED	5.1300 5.1300	4,944.00 4,944.00	1,641.60 1,641.60	0.00	-3,302.40 -3,302.40
607.000 STANDARD REGISTER CO COM NEW 853887206 KR2F10020002: NTGI STRUCTURED	5.1300 5.1300	50,085.70 50,085.70	3,113.91 3,113.91	0.00	-46,971.79 -46,971.79
4,012.000 STANDEX INTERNATIONAL CORP 854231107 KR2F10020002: NTGI STRUCTURED	74.1400 74.1400	120,819.15 120,819.15	297,449.68 297,449.68	0.00	176,630.53 176,630.53
2,100.000 STANDEX INTERNATIONAL CORP 854231107 KR3F10020002: NTGI STRUCTURED	74.1400 74.1400	68,888.45 68,888.45	155,694.00 155,694.00	0.00	86,805.55 86,805.55
900.000 STANLEY FURNITURE CO INC 854305208 KR3F10020002: NTGI STRUCTURED	2.8050 2.8050	3,807.00 3,807.00	2,524.50 2,524.50	0.00	-1,282.50 -1,282.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,365.000 STANLEY FURNITURE CO INC 854305208 KR2F10020002: NTGI STRUCTURED	2.8050 2.8050	20,499.08 20,499.08	6,633.83 6,633.83	0.00	-13,865.25 -13,865.25
5,526.000 STANLEY BLACK & DECKER INC 854502101 KR3F19020002: S&P 500 INDEX	88.7900 88.7900	261,302.17 261,302.17	490,653.54 490,653.54	0.00	229,351.37 229,351.37
8,240.000 STANLEY BLACK & DECKER INC 854502101 KR3F10030002: SYSTEMATIC	88.7900 88.7900	721,644.07 721,644.07	731,629.60 731,629.60	0.00	9,985.53 9,985.53
21,295.000 STANLEY BLACK & DECKER INC 854502101 KR2F10030002: SYSTEMATIC	88.7900 88.7900	1,864,244.26 1,864,244.26	1,890,783.05 1,890,783.05	0.01	26,538.79 26,538.79
12,158.000 STANLEY BLACK & DECKER INC 854502101 KR2F19020002: S&P 500 INDEX	88.7900 88.7900	497,111.55 497,111.55	1,079,508.82 1,079,508.82	0.01	582,397.27 582,397.27
200.000 STANTEC INC 85472N109 KR3F10020002: NTGI STRUCTURED	65.2300 65.2300	5,545.00 5,545.00	13,046.00 13,046.00	0.00	7,501.00 7,501.00
391.000 STANTEC INC 85472N109 KR2F10020002: NTGI STRUCTURED	65.2300 65.2300	6,121.10 6,121.10	25,504.93 25,504.93	0.00	19,383.83 19,383.83
22,778.000 STAPLES INC 855030102 KR3F19020002: S&P 500 INDEX	12.1000 12.1000	307,586.54 307,586.54	275,613.80 275,613.80	0.00	-31,972.74 -31,972.74
50,117.000 STAPLES INC 855030102 KR2F19020002: S&P 500 INDEX	12.1000 12.1000	881,499.98 881,499.98	606,415.70 606,415.70	0.00	-275,084.28 -275,084.28
662.000 STAR BUFFET INC 855086104 KR2F10020002: NTGI STRUCTURED	0.8500 0.8500	3,168.05 3,168.05	562.70 562.70	0.00	-2,605.35 -2,605.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 STAR BUFFET INC 855086104 KR3F10020002: NTGI STRUCTURED	0.8500 0.8500	17.50 17.50	85.00 85.00	0.00	67.50 67.50
262.000 STAR STRUCK LTD 855188108 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	1,260.87 1,260.87	13.10 13.10	0.00	-1,247.77 -1,247.77
26,561.000 STARBUCKS CORP 855244109 KR3F19020002: S&P 500 INDEX	75.4600 75.4600	709,870.08 709,870.08	2,004,293.06 2,004,293.06	0.01	1,294,422.98 1,294,422.98
6,170.000 STARBUCKS CORP 855244109 KR3F10060002: WESTFIELD CAPITAL	75.4600 75.4600	298,125.06 298,125.06	465,588.20 465,588.20	0.00	167,463.14 167,463.14
58,441.000 STARBUCKS CORP 855244109 KR2F19020002: S&P 500 INDEX	75.4600 75.4600	2,280,117.66 2,280,117.66	4,409,957.86 4,409,957.86	0.03	2,129,840.20 2,129,840.20
16,030.000 STARBUCKS CORP 855244109 KR2F10060002: WESTFIELD CAPITAL	75.4600 75.4600	731,670.47 731,670.47	1,209,623.80 1,209,623.80	0.01	477,953.33 477,953.33
925.000 LS STARRETT CO/THE 855668109 KR2F10020002: NTGI STRUCTURED	13.8400 13.8400	23,628.32 23,628.32	12,802.00 12,802.00	0.00	-10,826.32 -10,826.32
300.000 LS STARRETT CO/THE 855668109 KR3F10020002: NTGI STRUCTURED	13.8400 13.8400	3,285.00 3,285.00	4,152.00 4,152.00	0.00	867.00 867.00
1,206.000 STARTEK INC 85569C107 KR2F10020002: NTGI STRUCTURED	7.7400 7.7400	50,333.85 50,333.85	9,334.44 9,334.44	0.00	-40,999.41 -40,999.41
500.000 STARTEK INC 85569C107 KR3F10020002: NTGI STRUCTURED	7.7400 7.7400	2,135.00 2,135.00	3,870.00 3,870.00	0.00	1,735.00 1,735.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,868.000 STATE AUTO FINANCIAL CORP 855707105 KR2F10020002: NTGI STRUCTURED	20.5100 20.5100	59,264.26 59,264.26	99,842.68 99,842.68	0.00	40,578.42 40,578.42
1,800.000 STATE AUTO FINANCIAL CORP 855707105 KR3F10020002: NTGI STRUCTURED	20.5100 20.5100	28,908.00 28,908.00	36,918.00 36,918.00	0.00	8,010.00 8,010.00
54,080.000 STARWOOD PROPERTY TRUST INC 85571B105 KR2F10060002: WESTFIELD CAPITAL	21.9600 21.9600	1,379,216.29 1,379,216.29	1,187,596.80 1,187,596.80	0.01	-191,619.49 -191,619.49
20,830.000 STARWOOD PROPERTY TRUST INC 85571B105 KR3F10060002: WESTFIELD CAPITAL	21.9600 21.9600	526,450.10 526,450.10	457,426.80 457,426.80	0.00	-69,023.30 -69,023.30
22,850.000 STARZ 85571Q102 KR3F10030002: SYSTEMATIC	33.0800 33.0800	730,441.59 730,441.59	755,878.00 755,878.00	0.00	25,436.41 25,436.41
59,050.000 STARZ 85571Q102 KR2F10030002: SYSTEMATIC	33.0800 33.0800	1,888,864.03 1,888,864.03	1,953,374.00 1,953,374.00	0.01	64,509.97 64,509.97
279.000 STARWOOD WAYPOINT RESIDENTIAL 85571W109 KR2F10020002: NTGI STRUCTURED	26.0100 26.0100	7,669.91 7,669.91	7,256.79 7,256.79	0.00	-413.12 -413.12
654.000 STARWOOD WAYPOINT RESIDENTIAL 85571W109 KR3F10020002: NTGI STRUCTURED	26.0100 26.0100	17,983.75 17,983.75	17,010.54 17,010.54	0.00	-973.21 -973.21
14,822.000 STARWOOD HOTELS & RESORTS WORL 85590A401 KR2F19020002: S&P 500 INDEX	83.2100 83.2100	835,465.31 835,465.31	1,233,338.62 1,233,338.62	0.01	397,873.31 397,873.31
6,737.000 STARWOOD HOTELS & RESORTS WORL 85590A401 KR3F19020002: S&P 500 INDEX	83.2100 83.2100	373,100.25 373,100.25	560,585.77 560,585.77	0.00	187,485.52 187,485.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,940.000 STATE BANK OF INDIA 144A 856552104 KR2F20020002: BOSTON CO NON-US VAL	79.2001 79.2001	1,085,404.59 1,085,404.59	1,262,449.59 1,262,449.59	0.01	177,045.00 177,045.00
6,050.000 STATE BANK OF INDIA 144A 856552104 KR3F20020002: BOSTON CO NON-US VAL	79.2001 79.2001	407,046.82 407,046.82	479,160.61 479,160.61	0.00	72,113.79 72,113.79
32,948.000 STATE STREET CORP 857477103 KR2F19020002: S&P 500 INDEX	73.6100 73.6100	1,411,798.61 1,411,798.61	2,425,302.28 2,425,302.28	0.02	1,013,503.67 1,013,503.67
14,975.000 STATE STREET CORP 857477103 KR3F19020002: S&P 500 INDEX	73.6100 73.6100	673,886.11 673,886.11	1,102,309.75 1,102,309.75	0.01	428,423.64 428,423.64
3,157.000 STEEL EXCEL INC 858122203 KR2F10020002: NTGI STRUCTURED	32.0000 32.0000	155,211.35 155,211.35	101,024.00 101,024.00	0.00	-54,187.35 -54,187.35
1,620.000 STEEL EXCEL INC 858122203 KR3F10020002: NTGI STRUCTURED	32.0000 32.0000	47,397.91 47,397.91	51,840.00 51,840.00	0.00	4,442.09 4,442.09
7,200.000 STEELCASE INC 858155203 KR3F10020002: NTGI STRUCTURED	16.1900 16.1900	69,156.61 69,156.61	116,568.00 116,568.00	0.00	47,411.39 47,411.39
14,760.000 STEELCASE INC 858155203 KR2F10020002: NTGI STRUCTURED	16.1900 16.1900	99,519.17 99,519.17	238,964.40 238,964.40	0.00	139,445.23 139,445.23
2,906.000 STEELCLOUD INC 85815M107 KR2F10020002: NTGI STRUCTURED	0.0032 0.0032	3,922.06 3,922.06	9.30 9.30	0.00	-3,912.76 -3,912.76
200.000 STEELCLOUD INC 85815M107 KR3F10020002: NTGI STRUCTURED	0.0032 0.0032	33.98 33.98	0.64 0.64	0.00	-33.34 -33.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,174.000 STEIN MART INC 858375108 KR2F10020002: NTGI STRUCTURED	11.5500 11.5500	50,872.90 50,872.90	59,759.70 59,759.70	0.00	8,886.80 8,886.80
1,900.000 STEIN MART INC 858375108 KR3F10020002: NTGI STRUCTURED	11.5500 11.5500	15,789.00 15,789.00	21,945.00 21,945.00	0.00	6,156.00 6,156.00
635.000 STEMCELLS INC 85857R204 KR2F10020002: NTGI STRUCTURED	1.2600 1.2600	49,499.01 49,499.01	800.10 800.10	0.00	-48,698.91 -48,698.91
100.000 STEMCELLS INC 85857R204 KR3F10020002: NTGI STRUCTURED	1.2600 1.2600	189.50 189.50	126.00 126.00	0.00	-63.50 -63.50
2,124.000 STEPAN CO 858586100 KR2F10020002: NTGI STRUCTURED	44.3800 44.3800	30,594.01 30,594.01	94,263.12 94,263.12	0.00	63,669.11 63,669.11
1,000.000 STEPAN CO 858586100 KR3F10020002: NTGI STRUCTURED	44.3800 44.3800	34,421.25 34,421.25	44,380.00 44,380.00	0.00	9,958.75 9,958.75
1,812.000 STEPHAN CO/THE 858603103 KR2F10020002: NTGI STRUCTURED	1.4000 1.4000	7,635.22 7,635.22	2,536.80 2,536.80	0.00	-5,098.42 -5,098.42
100.000 STEPHAN CO/THE 858603103 KR3F10020002: NTGI STRUCTURED	1.4000 1.4000	212.50 212.50	140.00 140.00	0.00	-72.50 -72.50
2,999.000 STERICYCLE INC 858912108 KR3F19020002: S&P 500 INDEX	116.5600 116.5600	259,281.62 259,281.62	349,563.44 349,563.44	0.00	90,281.82 90,281.82
6,598.000 STERICYCLE INC 858912108 KR2F19020002: S&P 500 INDEX	116.5600 116.5600	572,423.10 572,423.10	769,062.88 769,062.88	0.00	196,639.78 196,639.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 STERIS CORP 859152100 KR3F10020002: NTGI STRUCTURED	53.9600 53.9600	109,520.36 109,520.36	172,672.00 172,672.00	0.00	63,151.64 63,151.64
6,461.000 STERIS CORP 859152100 KR2F10020002: NTGI STRUCTURED	53.9600 53.9600	172,739.74 172,739.74	348,635.56 348,635.56	0.00	175,895.82 175,895.82
92.000 STEREOTAXIS INC 85916J409 KR2F10020002: NTGI STRUCTURED	2.3200 2.3200	4,243.92 4,243.92	213.44 213.44	0.00	-4,030.48 -4,030.48
66.000 STEREOTAXIS INC 85916J409 KR3F10020002: NTGI STRUCTURED	2.3200 2.3200	1,548.00 1,548.00	153.12 153.12	0.00	-1,394.88 -1,394.88
18,688.000 STERLING BANCORP/DE 85917A100 KR2F10020002: NTGI STRUCTURED	12.7900 12.7900	139,143.55 139,143.55	239,019.52 239,019.52	0.00	99,875.97 99,875.97
8,572.000 STERLING BANCORP/DE 85917A100 KR3F10020002: NTGI STRUCTURED	12.7900 12.7900	68,679.20 68,679.20	109,635.88 109,635.88	0.00	40,956.68 40,956.68
382.000 STERLING CONSTRUCTION CO INC 859241101 KR2F10020002: NTGI STRUCTURED	7.6700 7.6700	6,539.49 6,539.49	2,929.94 2,929.94	0.00	-3,609.55 -3,609.55
200.000 STERLING CONSTRUCTION CO INC 859241101 KR3F10020002: NTGI STRUCTURED	7.6700 7.6700	2,558.00 2,558.00	1,534.00 1,534.00	0.00	-1,024.00 -1,024.00
2,000.000 STEWART INFORMATION SERVICES C 860372101 KR3F10020002: NTGI STRUCTURED	29.3500 29.3500	19,340.00 19,340.00	58,700.00 58,700.00	0.00	39,360.00 39,360.00
5,337.000 STEWART INFORMATION SERVICES C 860372101 KR2F10020002: NTGI STRUCTURED	29.3500 29.3500	91,504.36 91,504.36	156,640.95 156,640.95	0.00	65,136.59 65,136.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,678.000 STIFEL FINANCIAL CORP 860630102 KR3F10020002: NTGI STRUCTURED	46.8900 46.8900	135,761.28 135,761.28	172,461.42 172,461.42	0.00	36,700.14 36,700.14
7,450.000 STIFEL FINANCIAL CORP 860630102 KR2F10020002: NTGI STRUCTURED	46.8900 46.8900	203,031.33 203,031.33	349,330.50 349,330.50	0.00	146,299.17 146,299.17
64,225.000 STILLWATER MINING CO 86074Q102 KR3F10030002: SYSTEMATIC	15.0300 15.0300	1,123,688.18 1,123,688.18	965,301.75 965,301.75	0.01	-158,386.43 -158,386.43
4,800.000 STILLWATER MINING CO 86074Q102 KR3F10020002: NTGI STRUCTURED	15.0300 15.0300	88,524.84 88,524.84	72,144.00 72,144.00	0.00	-16,380.84 -16,380.84
166,125.000 STILLWATER MINING CO 86074Q102 KR2F10030002: SYSTEMATIC	15.0300 15.0300	2,902,461.30 2,902,461.30	2,496,858.75 2,496,858.75	0.02	-405,602.55 -405,602.55
12,886.000 STILLWATER MINING CO 86074Q102 KR2F10020002: NTGI STRUCTURED	15.0300 15.0300	232,994.06 232,994.06	193,676.58 193,676.58	0.00	-39,317.48 -39,317.48
4,237.000 STOCK YDS BANCORP INC 861025104 KR2F10020002: NTGI STRUCTURED	30.1000 30.1000	96,420.34 96,420.34	127,533.70 127,533.70	0.00	31,113.36 31,113.36
2,000.000 STOCK YDS BANCORP INC 861025104 KR3F10020002: NTGI STRUCTURED	30.1000 30.1000	45,913.48 45,913.48	60,200.00 60,200.00	0.00	14,286.52 14,286.52
7,247.000 STONE ENERGY CORP 861642106 KR2F10020002: NTGI STRUCTURED	31.3600 31.3600	215,069.22 215,069.22	227,265.92 227,265.92	0.00	12,196.70 12,196.70
3,500.000 STONE ENERGY CORP 861642106 KR3F10020002: NTGI STRUCTURED	31.3600 31.3600	103,417.43 103,417.43	109,760.00 109,760.00	0.00	6,342.57 6,342.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,256.000 STONERIDGE INC 86183P102 KR2F10020002: NTGI STRUCTURED	11.2700 11.2700	50,968.31 50,968.31	36,695.12 36,695.12	0.00	-14,273.19 -14,273.19
1,200.000 STONERIDGE INC 86183P102 KR3F10020002: NTGI STRUCTURED	11.2700 11.2700	16,260.00 16,260.00	13,524.00 13,524.00	0.00	-2,736.00 -2,736.00
1,650.000 STORAGE ENGINE INC COM 86210N104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	38,472.09 38,472.09	0.00 0.00	0.00	-38,472.09 -38,472.09
2,220.000 STRAIGHT PATH COMMUNICATIONS I 862578101 KR2F10020002: NTGI STRUCTURED	15.7500 15.7500	8,993.09 8,993.09	34,965.00 34,965.00	0.00	25,971.91 25,971.91
1,100.000 STRAIGHT PATH COMMUNICATIONS I 862578101 KR3F10020002: NTGI STRUCTURED	15.7500 15.7500	4,031.00 4,031.00	17,325.00 17,325.00	0.00	13,294.00 13,294.00
204.000 STRASBAUGH INC 86260A101 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	102,017.27 102,017.27	10.20 10.20	0.00	-102,007.07 -102,007.07
18,272.000 STRATEGIC HOTELS & RESORTS INC 86272T106 KR2F10020002: NTGI STRUCTURED	11.6500 11.6500	178,212.47 178,212.47	212,868.80 212,868.80	0.00	34,656.33 34,656.33
9,000.000 STRATEGIC HOTELS & RESORTS INC 86272T106 KR3F10020002: NTGI STRUCTURED	11.6500 11.6500	57,482.00 57,482.00	104,850.00 104,850.00	0.00	47,368.00 47,368.00
200.000 STRATTEC SECURITY CORP 863111100 KR3F10020002: NTGI STRUCTURED	81.3500 81.3500	4,180.00 4,180.00	16,270.00 16,270.00	0.00	12,090.00 12,090.00
539.000 STRATTEC SECURITY CORP 863111100 KR2F10020002: NTGI STRUCTURED	81.3500 81.3500	28,634.82 28,634.82	43,847.65 43,847.65	0.00	15,212.83 15,212.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 STRATUS PROPERTIES INC 863167201 KR3F10020002: NTGI STRUCTURED	13.9500 13.9500	6,765.00 6,765.00	6,975.00 6,975.00	0.00	210.00 210.00
1,837.000 STRATUS PROPERTIES INC 863167201 KR2F10020002: NTGI STRUCTURED	13.9500 13.9500	15,019.53 15,019.53	25,626.15 25,626.15	0.00	10,606.62 10,606.62
600.000 STRAYER EDUCATION INC 863236105 KR3F10020002: NTGI STRUCTURED	59.8800 59.8800	74,622.02 74,622.02	35,928.00 35,928.00	0.00	-38,694.02 -38,694.02
1,400.000 STRAYER EDUCATION INC 863236105 KR2F10020002: NTGI STRUCTURED	59.8800 59.8800	183,157.08 183,157.08	83,832.00 83,832.00	0.00	-99,325.08 -99,325.08
1,856.000 STREAMLINE HEALTH SOLUTIONS IN 86323X106 KR2F10020002: NTGI STRUCTURED	4.6300 4.6300	1,845.56 1,845.56	8,593.28 8,593.28	0.00	6,747.72 6,747.72
1,100.000 STREAMLINE HEALTH SOLUTIONS IN 86323X106 KR3F10020002: NTGI STRUCTURED	4.6300 4.6300	2,003.50 2,003.50	5,093.00 5,093.00	0.00	3,089.50 3,089.50
23,267.000 STRYKER CORP 863667101 KR2F19020002: S&P 500 INDEX	80.7500 80.7500	1,516,420.38 1,516,420.38	1,878,810.25 1,878,810.25	0.01	362,389.87 362,389.87
10,575.000 STRYKER CORP 863667101 KR3F19020002: S&P 500 INDEX	80.7500 80.7500	649,969.63 649,969.63	853,931.25 853,931.25	0.01	203,961.62 203,961.62
1,600.000 STURM RUGER & CO INC 864159108 KR3F10020002: NTGI STRUCTURED	48.6900 48.6900	39,518.09 39,518.09	77,904.00 77,904.00	0.00	38,385.91 38,385.91
3,172.000 STURM RUGER & CO INC 864159108 KR2F10020002: NTGI STRUCTURED	48.6900 48.6900	46,868.54 46,868.54	154,444.68 154,444.68	0.00	107,576.14 107,576.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,762.000 STYLECLICK INC 86422L102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,600.99 34,600.99	0.00 0.00	0.00	-34,600.99 -34,600.99
1,437.000 SUFFOLK BANCORP 864739107 KR2F10020002: NTGI STRUCTURED	19.4100 19.4100	19,730.86 19,730.86	27,892.17 27,892.17	0.00	8,161.31 8,161.31
500.000 SUFFOLK BANCORP 864739107 KR3F10020002: NTGI STRUCTURED	19.4100 19.4100	6,950.00 6,950.00	9,705.00 9,705.00	0.00	2,755.00 2,755.00
900.000 SUCAMPO PHARMACEUTICALS INC 864909106 KR3F10020002: NTGI STRUCTURED	6.5000 6.5000	3,780.00 3,780.00	5,850.00 5,850.00	0.00	2,070.00 2,070.00
2,668.000 SUCAMPO PHARMACEUTICALS INC 864909106 KR2F10020002: NTGI STRUCTURED	6.5000 6.5000	27,741.45 27,741.45	17,342.00 17,342.00	0.00	-10,399.45 -10,399.45
80.000 SUGARMADE INC 865040109 KR2F10020002: NTGI STRUCTURED	0.0800 0.0800	5,707.50 5,707.50	6.40 6.40	0.00	-5,701.10 -5,701.10
108.000 SUGGESTION BOX INC 865043103 KR2F10020002: NTGI STRUCTURED	0.0701 0.0701	7,063.20 7,063.20	7.57 7.57	0.00	-7,055.63 -7,055.63
100.000 SUGGESTION BOX INC 865043103 KR3F10020002: NTGI STRUCTURED	0.0701 0.0701	20.50 20.50	7.01 7.01	0.00	-13.49 -13.49
200.000 SULPHCO INC 865378103 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.64 1.64	0.00 0.00	0.00	-1.64 -1.64
2,643.000 SULPHCO INC 865378103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,064.82 8,064.82	0.00 0.00	0.00	-8,064.82 -8,064.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,800.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR2F10020002: NTGI STRUCTURED	10.7800 10.7800	52,835.68 52,835.68	62,524.00 62,524.00	0.00	9,688.32 9,688.32
82,500.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR3F10080002: WESTWOOD MGMT	10.7800 10.7800	736,546.28 736,546.28	889,350.00 889,350.00	0.01	152,803.72 152,803.72
207,100.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR2F10080002: WESTWOOD MGMT	10.7800 10.7800	1,843,919.03 1,843,919.03	2,232,538.00 2,232,538.00	0.01	388,618.97 388,618.97
2,800.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR3F10020002: NTGI STRUCTURED	10.7800 10.7800	25,506.88 25,506.88	30,184.00 30,184.00	0.00	4,677.12 4,677.12
409.000 SUN BANCORP INC 86663B201 KR2F10020002: NTGI STRUCTURED	18.1100 18.1100	15,686.44 15,686.44	7,406.99 7,406.99	0.00	-8,279.45 -8,279.45
160.000 SUN BANCORP INC 86663B201 KR3F10020002: NTGI STRUCTURED	18.1100 18.1100	2,952.00 2,952.00	2,897.60 2,897.60	0.00	-54.40 -54.40
1,800.000 SUN COMMUNITIES INC 866674104 KR3F10020002: NTGI STRUCTURED	50.5000 50.5000	66,271.95 66,271.95	90,900.00 90,900.00	0.00	24,628.05 24,628.05
5,050.000 SUN COMMUNITIES INC 866674104 KR2F10020002: NTGI STRUCTURED	50.5000 50.5000	179,006.69 179,006.69	255,025.00 255,025.00	0.00	76,018.31 76,018.31
1,600.000 SUN HYDRAULICS CORP 866942105 KR3F10020002: NTGI STRUCTURED	37.5900 37.5900	45,442.22 45,442.22	60,144.00 60,144.00	0.00	14,701.78 14,701.78
3,313.000 SUN HYDRAULICS CORP 866942105 KR2F10020002: NTGI STRUCTURED	37.5900 37.5900	13,938.98 13,938.98	124,535.67 124,535.67	0.00	110,596.69 110,596.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,440.000 SUNCOR ENERGY INC 867224107 KR2F10060002: WESTFIELD CAPITAL	36.1500 36.1500	1,421,004.09 1,421,004.09	1,461,906.00 1,461,906.00	0.01	40,901.91 40,901.91
92,200.000 SUNCOR ENERGY INC 867224107 KR2F10090002: INVESCO	36.1500 36.1500	3,214,609.93 3,214,609.93	3,333,030.00 3,333,030.00	0.02	118,420.07 118,420.07
15,580.000 SUNCOR ENERGY INC 867224107 KR3F10060002: WESTFIELD CAPITAL	36.1500 36.1500	551,462.03 551,462.03	563,217.00 563,217.00	0.00	11,754.97 11,754.97
2,201.000 SUNCOKE ENERGY INC 86722A103 KR2F10020002: NTGI STRUCTURED	22.4500 22.4500	32,299.68 32,299.68	49,412.45 49,412.45	0.00	17,112.77 17,112.77
3,900.000 SUNCOKE ENERGY INC 86722A103 KR3F10020002: NTGI STRUCTURED	22.4500 22.4500	52,466.68 52,466.68	87,555.00 87,555.00	0.00	35,088.32 35,088.32
1,281.000 SUNLINK HEALTH SYSTEMS INC 86737U102 KR2F10020002: NTGI STRUCTURED	1.4600 1.4600	2,249.04 2,249.04	1,870.26 1,870.26	0.00	-378.78 -378.78
700.000 SUNLINK HEALTH SYSTEMS INC 86737U102 KR3F10020002: NTGI STRUCTURED	1.4600 1.4600	1,482.50 1,482.50	1,022.00 1,022.00	0.00	-460.50 -460.50
153,074.000 SUNOCO LOGISTICS PARTNERS LP 86764L108 KR2F35020002: TORTOISE CAP	48.2600 48.2600	3,200,830.61 3,200,830.61	7,387,351.24 7,387,351.24	0.05	4,186,520.63 4,186,520.63
46,200.000 SUNOCO LOGISTICS PARTNERS LP 86764L108 KR3F35020002: TORTOISE CAP	48.2600 48.2600	1,074,793.53 1,074,793.53	2,229,612.00 2,229,612.00	0.01	1,154,818.47 1,154,818.47
5,037.000 SUNPOWER CORP 867652406 KR2F10020002: NTGI STRUCTURED	33.8800 33.8800	97,300.18 97,300.18	170,653.56 170,653.56	0.00	73,353.38 73,353.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
806.000 SUNPOWER CORP 867652406 KR3F10020002: NTGI STRUCTURED	33.8800 33.8800	15,494.42 15,494.42	27,307.28 27,307.28	0.00	11,812.86 11,812.86
500.000 SUNRISE TELECOM INC 86769Y105 KR3F10020002: NTGI STRUCTURED	0.0700 0.0700	90.00 90.00	35.00 35.00	0.00	-55.00 -55.00
7,549.000 SUNRISE TELECOM INC 86769Y105 KR2F10020002: NTGI STRUCTURED	0.0700 0.0700	242,127.31 242,127.31	528.43 528.43	0.00	-241,598.88 -241,598.88
216,125.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR2F10030002: SYSTEMATIC	13.8200 13.8200	3,136,655.50 3,136,655.50	2,986,847.50 2,986,847.50	0.02	-149,808.00 -149,808.00
10,700.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR3F10020002: NTGI STRUCTURED	13.8200 13.8200	105,928.78 105,928.78	147,874.00 147,874.00	0.00	41,945.22 41,945.22
83,650.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR3F10030002: SYSTEMATIC	13.8200 13.8200	1,214,177.46 1,214,177.46	1,156,043.00 1,156,043.00	0.01	-58,134.46 -58,134.46
21,455.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR2F10020002: NTGI STRUCTURED	13.8200 13.8200	258,052.21 258,052.21	296,508.10 296,508.10	0.00	38,455.89 38,455.89
32,395.000 SUNTRUST BANKS INC 867914103 KR2F10030002: SYSTEMATIC	38.0300 38.0300	1,220,482.80 1,220,482.80	1,231,981.85 1,231,981.85	0.01	11,499.05 11,499.05
12,380.000 SUNTRUST BANKS INC 867914103 KR3F10030002: SYSTEMATIC	38.0300 38.0300	466,431.40 466,431.40	470,811.40 470,811.40	0.00	4,380.00 4,380.00
18,773.000 SUNTRUST BANKS INC 867914103 KR3F19020002: S&P 500 INDEX	38.0300 38.0300	770,855.80 770,855.80	713,937.19 713,937.19	0.00	-56,918.61 -56,918.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,305.000 SUNTRUST BANKS INC 867914103 KR2F19020002: S&P 500 INDEX	38.0300 38.0300	1,133,441.79 1,133,441.79	1,570,829.15 1,570,829.15	0.01	437,387.36 437,387.36
16.000 SUPERCONDUCTOR TECHNOLOGIES 867931404 KR3F10020002: NTGI STRUCTURED	2.8100 2.8100	416.56 416.56	44.96 44.96	0.00	-371.60 -371.60
63.000 SUPERCONDUCTOR TECHNOLOGIES 867931404 KR2F10020002: NTGI STRUCTURED	2.8100 2.8100	168,741.00 168,741.00	177.03 177.03	0.00	-168,563.97 -168,563.97
200.000 SUPERIOR BANCORP 86806M205 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.60 1.60	0.00 0.00	0.00	-1.60 -1.60
1,787.000 SUPERIOR BANCORP 86806M205 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	43,072.32 43,072.32	0.00 0.00	0.00	-43,072.32 -43,072.32
36,300.000 SUPERIOR ENERGY SERVICES INC 868157108 KR2F10090002: INVESCO	32.8700 32.8700	1,244,926.40 1,244,926.40	1,193,181.00 1,193,181.00	0.01	-51,745.40 -51,745.40
1,300.000 SUPERIOR INDUSTRIES INTERNATIO 868168105 KR3F10020002: NTGI STRUCTURED	17.5300 17.5300	26,299.00 26,299.00	22,789.00 22,789.00	0.00	-3,510.00 -3,510.00
3,431.000 SUPERIOR INDUSTRIES INTERNATIO 868168105 KR2F10020002: NTGI STRUCTURED	17.5300 17.5300	51,516.89 51,516.89	60,145.43 60,145.43	0.00	8,628.54 8,628.54
794.000 SUPERIOR UNIFORM GROUP INC 868358102 KR2F10020002: NTGI STRUCTURED	21.6500 21.6500	8,352.18 8,352.18	17,190.10 17,190.10	0.00	8,837.92 8,837.92
200.000 SUPERIOR UNIFORM GROUP INC 868358102 KR3F10020002: NTGI STRUCTURED	21.6500 21.6500	2,202.00 2,202.00	4,330.00 4,330.00	0.00	2,128.00 2,128.00

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12,948.000 SUPERVALU INC 868536103 KR3F10020002: NTGI STRUCTURED	8.9400 8.9400	124,972.70 124,972.70	115,755.12 115,755.12	0.00	-9,217.58 -9,217.58
16,071.000 SUPERVALU INC 868536103 KR2F10020002: NTGI STRUCTURED	8.9400 8.9400	155,028.64 155,028.64	143,674.74 143,674.74	0.00	-11,353.90 -11,353.90
1,100.000 SUPPORT.COM INC 86858W101 KR3F10020002: NTGI STRUCTURED	2.1600 2.1600	4,510.00 4,510.00	2,376.00 2,376.00	0.00	-2,134.00 -2,134.00
2,950.000 SUPPORT.COM INC 86858W101 KR2F10020002: NTGI STRUCTURED	2.1600 2.1600	16,801.71 16,801.71	6,372.00 6,372.00	0.00	-10,429.71 -10,429.71
1,940.000 SUPREME INDUSTRIES INC 868607102 KR2F10020002: NTGI STRUCTURED	7.8100 7.8100	9,898.05 9,898.05	15,151.40 15,151.40	0.00	5,253.35 5,253.35
735.000 SUPREME INDUSTRIES INC 868607102 KR3F10020002: NTGI STRUCTURED	7.8100 7.8100	2,107.00 2,107.00	5,740.35 5,740.35	0.00	3,633.35 3,633.35
3,425.000 SURMODICS INC 868873100 KR2F10020002: NTGI STRUCTURED	18.1600 18.1600	31,013.67 31,013.67	62,198.00 62,198.00	0.00	31,184.33 31,184.33
900.000 SURMODICS INC 868873100 KR3F10020002: NTGI STRUCTURED	18.1600 18.1600	11,970.00 11,970.00	16,344.00 16,344.00	0.00	4,374.00 4,374.00
21,033.000 SUSQUEHANNA BANCSHARES INC 869099101 KR2F10020002: NTGI STRUCTURED	10.0000 10.0000	236,860.26 236,860.26	210,330.00 210,330.00	0.00	-26,530.26 -26,530.26
8,156.000 SUSQUEHANNA BANCSHARES INC 869099101 KR3F10020002: NTGI STRUCTURED	10.0000 10.0000	62,650.86 62,650.86	81,560.00 81,560.00	0.00	18,909.14 18,909.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 SWIFT ENERGY CO 870738101 KR3F10020002: NTGI STRUCTURED	9.6000 9.6000	101,685.44 101,685.44	28,800.00 28,800.00	0.00	-72,885.44 -72,885.44
6,143.000 SWIFT ENERGY CO 870738101 KR2F10020002: NTGI STRUCTURED	9.6000 9.6000	135,571.58 135,571.58	58,972.80 58,972.80	0.00	-76,598.78 -76,598.78
4,600.000 SWIFT TRANSPORTATION CO 87074U101 KR3F10020002: NTGI STRUCTURED	20.9800 20.9800	66,329.40 66,329.40	96,508.00 96,508.00	0.00	30,178.60 30,178.60
8,849.000 SWIFT TRANSPORTATION CO 87074U101 KR2F10020002: NTGI STRUCTURED	20.9800 20.9800	126,154.88 126,154.88	185,652.02 185,652.02	0.00	59,497.14 59,497.14
900.000 SYCAMORE NETWORKS INC 871206405 KR3F10020002: NTGI STRUCTURED	0.3480 0.3480	19,305.00 19,305.00	313.20 313.20	0.00	-18,991.80 -18,991.80
2,801.000 SYCAMORE NETWORKS INC 871206405 KR2F10020002: NTGI STRUCTURED	0.3480 0.3480	82,319.49 82,319.49	974.75 974.75	0.00	-81,344.74 -81,344.74
4,500.000 SYKES ENTERPRISES INC 871237103 KR3F10020002: NTGI STRUCTURED	19.9800 19.9800	86,777.86 86,777.86	89,910.00 89,910.00	0.00	3,132.14 3,132.14
9,144.000 SYKES ENTERPRISES INC 871237103 KR2F10020002: NTGI STRUCTURED	19.9800 19.9800	231,359.09 231,359.09	182,697.12 182,697.12	0.00	-48,661.97 -48,661.97
24,414.000 SYMANTEC CORP 871503108 KR3F19020002: S&P 500 INDEX	23.5100 23.5100	454,149.07 454,149.07	573,973.14 573,973.14	0.00	119,824.07 119,824.07
53,716.000 SYMANTEC CORP 871503108 KR2F19020002: S&P 500 INDEX	23.5100 23.5100	1,102,442.60 1,102,442.60	1,262,863.16 1,262,863.16	0.01	160,420.56 160,420.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,400.000 SYMETRA FINANCIAL CORP 87151Q106 KR3F10020002: NTGI STRUCTURED	23.3300 23.3300	79,779.12 79,779.12	102,652.00 102,652.00	0.00	22,872.88 22,872.88
9,298.000 SYMETRA FINANCIAL CORP 87151Q106 KR2F10020002: NTGI STRUCTURED	23.3300 23.3300	145,063.29 145,063.29	216,922.34 216,922.34	0.00	71,859.05 71,859.05
6,949.000 SYMMETRY MEDICAL INC 871546206 KR2F10020002: NTGI STRUCTURED	10.0900 10.0900	80,446.68 80,446.68	70,115.41 70,115.41	0.00	-10,331.27 -10,331.27
4,900.000 SYMMETRY MEDICAL INC 871546206 KR3F10020002: NTGI STRUCTURED	10.0900 10.0900	51,234.21 51,234.21	49,441.00 49,441.00	0.00	-1,793.21 -1,793.21
600.000 SYNALLOY CORP 871565107 KR3F10020002: NTGI STRUCTURED	17.4000 17.4000	7,470.00 7,470.00	10,440.00 10,440.00	0.00	2,970.00 2,970.00
1,743.000 SYNALLOY CORP 871565107 KR2F10020002: NTGI STRUCTURED	17.4000 17.4000	13,199.67 13,199.67	30,328.20 30,328.20	0.00	17,128.53 17,128.53
4,500.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103 KR3F10020002: NTGI STRUCTURED	45.7800 45.7800	133,465.32 133,465.32	206,010.00 206,010.00	0.00	72,544.68 72,544.68
9,368.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103 KR2F10020002: NTGI STRUCTURED	45.7800 45.7800	137,341.48 137,341.48	428,867.04 428,867.04	0.00	291,525.56 291,525.56
4,147.000 SYNAPTICS INC 87157D109 KR2F10020002: NTGI STRUCTURED	73.2000 73.2000	33,295.99 33,295.99	303,560.40 303,560.40	0.00	270,264.41 270,264.41
2,100.000 SYNAPTICS INC 87157D109 KR3F10020002: NTGI STRUCTURED	73.2000 73.2000	60,921.64 60,921.64	153,720.00 153,720.00	0.00	92,798.36 92,798.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280.000 SYNAGEVA BIOPHARMA CORP 87159A103 KR3F10020002: NTGI STRUCTURED	68.7800 68.7800	3,430.00 3,430.00	19,258.40 19,258.40	0.00	15,828.40 15,828.40
828.000 SYNAGEVA BIOPHARMA CORP 87159A103 KR2F10020002: NTGI STRUCTURED	68.7800 68.7800	104,517.34 104,517.34	56,949.84 56,949.84	0.00	-47,567.50 -47,567.50
1,981.000 SYNERGETICS USA INC 87160G107 KR2F10020002: NTGI STRUCTURED	3.4100 3.4100	8,361.09 8,361.09	6,755.21 6,755.21	0.00	-1,605.88 -1,605.88
800.000 SYNERGETICS USA INC 87160G107 KR3F10020002: NTGI STRUCTURED	3.4100 3.4100	4,456.00 4,456.00	2,728.00 2,728.00	0.00	-1,728.00 -1,728.00
12,214.000 SYNOVUS FINANCIAL CORP 87161C501 KR2F10020002: NTGI STRUCTURED	23.6400 23.6400	155,434.92 155,434.92	288,738.96 288,738.96	0.00	133,304.04 133,304.04
5,814.000 SYNOVUS FINANCIAL CORP 87161C501 KR3F10020002: NTGI STRUCTURED	23.6400 23.6400	75,565.49 75,565.49	137,442.96 137,442.96	0.00	61,877.47 61,877.47
4,099.000 SYNTHESIS ENERGY SYSTEMS INC 871628103 KR2F10020002: NTGI STRUCTURED	1.1400 1.1400	34,914.51 34,914.51	4,672.86 4,672.86	0.00	-30,241.65 -30,241.65
1,500.000 SYNTHESIS ENERGY SYSTEMS INC 871628103 KR3F10020002: NTGI STRUCTURED	1.1400 1.1400	3,255.00 3,255.00	1,710.00 1,710.00	0.00	-1,545.00 -1,545.00
2,367.000 SYNTEL INC 87162H103 KR2F10020002: NTGI STRUCTURED	87.9400 87.9400	36,745.41 36,745.41	208,153.98 208,153.98	0.00	171,408.57 171,408.57
1,300.000 SYNTEL INC 87162H103 KR3F10020002: NTGI STRUCTURED	87.9400 87.9400	70,552.92 70,552.92	114,322.00 114,322.00	0.00	43,769.08 43,769.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 SYNTA PHARMACEUTICALS CORP 87162T206 KR3F10020002: NTGI STRUCTURED	3.0100 3.0100	1,892.00 1,892.00	1,204.00 1,204.00	0.00	-688.00 -688.00
3,225.000 SYNTA PHARMACEUTICALS CORP 87162T206 KR2F10020002: NTGI STRUCTURED	3.0100 3.0100	22,112.09 22,112.09	9,707.25 9,707.25	0.00	-12,404.84 -12,404.84
1,400.000 SYNEX CORP 87162W100 KR3F10020002: NTGI STRUCTURED	64.6300 64.6300	46,546.80 46,546.80	90,482.00 90,482.00	0.00	43,935.20 43,935.20
2,773.000 SYNEX CORP 87162W100 KR2F10020002: NTGI STRUCTURED	64.6300 64.6300	65,679.59 65,679.59	179,218.99 179,218.99	0.00	113,539.40 113,539.40
818.000 SYNTROLEUM CORP 871630208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	44,505.85 44,505.85	0.00 0.00	0.00	-44,505.85 -44,505.85
320.000 SYNTROLEUM CORP 871630208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	6,144.00 6,144.00	0.00 0.00	0.00	-6,144.00 -6,144.00
200.000 SYNUTRA INTERNATIONAL INC 87164C102 KR3F10020002: NTGI STRUCTURED	4.5300 4.5300	1,918.00 1,918.00	906.00 906.00	0.00	-1,012.00 -1,012.00
419.000 SYNUTRA INTERNATIONAL INC 87164C102 KR2F10020002: NTGI STRUCTURED	4.5300 4.5300	11,731.52 11,731.52	1,898.07 1,898.07	0.00	-9,833.45 -9,833.45
2,200.000 SYNERGY RESOURCES CORP 87164P103 KR3F10020002: NTGI STRUCTURED	12.2000 12.2000	27,556.76 27,556.76	26,840.00 26,840.00	0.00	-716.76 -716.76
1,200.000 SYPRIS SOLUTIONS INC 871655106 KR3F10020002: NTGI STRUCTURED	3.2900 3.2900	4,524.00 4,524.00	3,948.00 3,948.00	0.00	-576.00 -576.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,343.000 SYPRIS SOLUTIONS INC 871655106 KR2F10020002: NTGI STRUCTURED	3.2900 3.2900	30,021.09 30,021.09	10,998.47 10,998.47	0.00	-19,022.62 -19,022.62
18,030.000 SYSCO CORP 871829107 KR2F10070002: RIVER ROAD	37.9500 37.9500	577,412.03 577,412.03	684,238.50 684,238.50	0.00	106,826.47 106,826.47
6,530.000 SYSCO CORP 871829107 KR3F10070002: RIVER ROAD	37.9500 37.9500	210,871.51 210,871.51	247,813.50 247,813.50	0.00	36,941.99 36,941.99
20,747.000 SYSCO CORP 871829107 KR3F19020002: S&P 500 INDEX	37.9500 37.9500	630,466.46 630,466.46	787,348.65 787,348.65	0.01	156,882.19 156,882.19
45,648.000 SYSCO CORP 871829107 KR2F19020002: S&P 500 INDEX	37.9500 37.9500	1,411,292.75 1,411,292.75	1,732,341.60 1,732,341.60	0.01	321,048.85 321,048.85
4,187.000 SYSTEMAX INC 871851101 KR2F10020002: NTGI STRUCTURED	12.4700 12.4700	31,400.86 31,400.86	52,211.89 52,211.89	0.00	20,811.03 20,811.03
1,900.000 SYSTEMAX INC 871851101 KR3F10020002: NTGI STRUCTURED	12.4700 12.4700	25,817.98 25,817.98	23,693.00 23,693.00	0.00	-2,124.98 -2,124.98
18,600.000 TCF FINANCIAL CORP 872275102 KR2F10020002: NTGI STRUCTURED	15.5300 15.5300	264,360.61 264,360.61	288,858.00 288,858.00	0.00	24,497.39 24,497.39
8,800.000 TCF FINANCIAL CORP 872275102 KR3F10020002: NTGI STRUCTURED	15.5300 15.5300	125,487.26 125,487.26	136,664.00 136,664.00	0.00	11,176.74 11,176.74
8,249.000 TECO ENERGY INC 872375100 KR3F19020002: S&P 500 INDEX	17.3800 17.3800	208,199.47 208,199.47	143,367.62 143,367.62	0.00	-64,831.85 -64,831.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,149.000 TECO ENERGY INC 872375100 KR2F19020002: S&P 500 INDEX	17.3800 17.3800	385,140.49 385,140.49	315,429.62 315,429.62	0.00	-69,710.87 -69,710.87
5,259.000 TESSCO TECHNOLOGIES INC 872386107 KR2F10020002: NTGI STRUCTURED	28.9900 28.9900	54,785.77 54,785.77	152,458.41 152,458.41	0.00	97,672.64 97,672.64
2,600.000 TESSCO TECHNOLOGIES INC 872386107 KR3F10020002: NTGI STRUCTURED	28.9900 28.9900	32,541.50 32,541.50	75,374.00 75,374.00	0.00	42,832.50 42,832.50
1,194.000 TF FINANCIAL CORP 872391107 KR2F10020002: NTGI STRUCTURED	41.4100 41.4100	18,560.83 18,560.83	49,443.54 49,443.54	0.00	30,882.71 30,882.71
300.000 TF FINANCIAL CORP 872391107 KR3F10020002: NTGI STRUCTURED	41.4100 41.4100	6,480.00 6,480.00	12,423.00 12,423.00	0.00	5,943.00 5,943.00
220.000 TGC INDUSTRIES INC 872417308 KR3F10020002: NTGI STRUCTURED	3.8500 3.8500	1,151.38 1,151.38	847.00 847.00	0.00	-304.38 -304.38
510.000 TGC INDUSTRIES INC 872417308 KR2F10020002: NTGI STRUCTURED	3.8500 3.8500	3,346.44 3,346.44	1,963.50 1,963.50	0.00	-1,382.94 -1,382.94
280.000 THQ INC 872443601 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9,688.00 9,688.00	0.00 0.00	0.00	-9,688.00 -9,688.00
616.000 THQ INC 872443601 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	59,446.03 59,446.03	0.00 0.00	0.00	-59,446.03 -59,446.03
10,710.000 TJX COS INC 872540109 KR3F10050002: SASCO CAPITAL	59.1700 59.1700	477,381.83 477,381.83	633,710.70 633,710.70	0.00	156,328.87 156,328.87

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53,909.000 TJX COS INC 872540109 KR2F19020002: S&P 500 INDEX	59.1700 59.1700	1,551,248.66 1,551,248.66	3,189,795.53 3,189,795.53	0.02	1,638,546.87 1,638,546.87
24,501.000 TJX COS INC 872540109 KR3F19020002: S&P 500 INDEX	59.1700 59.1700	739,940.95 739,940.95	1,449,724.17 1,449,724.17	0.01	709,783.22 709,783.22
29,280.000 TJX COS INC 872540109 KR2F10050002: SASCO CAPITAL	59.1700 59.1700	1,304,614.86 1,304,614.86	1,732,497.60 1,732,497.60	0.01	427,882.74 427,882.74
1,765.000 TRC COS INC 872625108 KR2F10020002: NTGI STRUCTURED	6.5300 6.5300	8,032.02 8,032.02	11,525.45 11,525.45	0.00	3,493.43 3,493.43
600.000 TRC COS INC 872625108 KR3F10020002: NTGI STRUCTURED	6.5300 6.5300	4,164.00 4,164.00	3,918.00 3,918.00	0.00	-246.00 -246.00
9,357.000 TRI POINTE HOMES LLC 87265H109 KR3F10020002: NTGI STRUCTURED	12.9400 12.9400	137,921.39 137,921.39	121,079.58 121,079.58	0.00	-16,841.81 -16,841.81
6,604.000 TRI POINTE HOMES LLC 87265H109 KR2F10020002: NTGI STRUCTURED	12.9400 12.9400	95,800.62 95,800.62	85,455.76 85,455.76	0.00	-10,344.86 -10,344.86
587.000 TSR INC 872885207 KR2F10020002: NTGI STRUCTURED	3.1700 3.1700	8,863.29 8,863.29	1,860.79 1,860.79	0.00	-7,002.50 -7,002.50
300.000 TSR INC 872885207 KR3F10020002: NTGI STRUCTURED	3.1700 3.1700	1,356.50 1,356.50	951.00 951.00	0.00	-405.50 -405.50
14,802.000 TTM TECHNOLOGIES INC 87305R109 KR2F10020002: NTGI STRUCTURED	6.8100 6.8100	120,026.33 120,026.33	100,801.62 100,801.62	0.00	-19,224.71 -19,224.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,200.000 TTM TECHNOLOGIES INC 87305R109 KR3F10020002: NTGI STRUCTURED	6.8100 6.8100	98,987.11 98,987.11	49,032.00 49,032.00	0.00	-49,955.11 -49,955.11
2,937.000 TAITRON COMPONENTS INC 874028103 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	10,844.12 10,844.12	2,937.00 2,937.00	0.00	-7,907.12 -7,907.12
1,300.000 TAITRON COMPONENTS INC 874028103 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	1,463.50 1,463.50	1,300.00 1,300.00	0.00	-163.50 -163.50
3,900.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109 KR3F10020002: NTGI STRUCTURED	23.0700 23.0700	58,061.25 58,061.25	89,973.00 89,973.00	0.00	31,911.75 31,911.75
8,003.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109 KR2F10020002: NTGI STRUCTURED	23.0700 23.0700	125,583.03 125,583.03	184,629.21 184,629.21	0.00	59,046.18 59,046.18
80,000.000 TAL EDUCATION GROUP ADR 874080104 KR2F20060002: FRANKIN TEMPLETON	34.9400 34.9400	2,732,329.62 2,732,329.62	2,795,200.00 2,795,200.00	0.02	62,870.38 62,870.38
28,000.000 TAL EDUCATION GROUP ADR 874080104 KR3F20060002: FRANKIN TEMPLETON	34.9400 34.9400	956,164.82 956,164.82	978,320.00 978,320.00	0.01	22,155.18 22,155.18
2,700.000 TAL INTERNATIONAL GROUP INC 874083108 KR3F10020002: NTGI STRUCTURED	41.2500 41.2500	77,441.03 77,441.03	111,375.00 111,375.00	0.00	33,933.97 33,933.97
5,498.000 TAL INTERNATIONAL GROUP INC 874083108 KR2F10020002: NTGI STRUCTURED	41.2500 41.2500	54,189.78 54,189.78	226,792.50 226,792.50	0.00	172,602.72 172,602.72
33,500.000 TALISMAN ENERGY INC 87425E103 KR2F10090002: INVESCO	8.6500 8.6500	335,335.00 335,335.00	289,775.00 289,775.00	0.00	-45,560.00 -45,560.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 TALON INTERNATIONAL INC 87484F108 KR3F10020002: NTGI STRUCTURED	0.1700 0.1700	13.00 13.00	34.00 34.00	0.00	21.00 21.00
2,950.000 TALON INTERNATIONAL INC 87484F108 KR2F10020002: NTGI STRUCTURED	0.1700 0.1700	11,262.75 11,262.75	501.50 501.50	0.00	-10,761.25 -10,761.25
825.000 TANDY BRANDS ACCESSORIES INC 875378101 KR2F10020002: NTGI STRUCTURED	11.7193 11.7193	9,668.44 9,668.44	9,668.44 9,668.44	0.00	0.00 0.00
500.000 TANDY BRANDS ACCESSORIES INC 875378101 KR3F10020002: NTGI STRUCTURED	1.8830 1.8830	941.50 941.50	941.50 941.50	0.00	0.00 0.00
2,100.000 TANGOE INC 87582Y108 KR2F10020002: NTGI STRUCTURED	13.5500 13.5500	50,790.60 50,790.60	28,455.00 28,455.00	0.00	-22,335.60 -22,335.60
1,000.000 TANGOE INC 87582Y108 KR3F10020002: NTGI STRUCTURED	13.5500 13.5500	24,186.10 24,186.10	13,550.00 13,550.00	0.00	-10,636.10 -10,636.10
3,837.000 TARGACEPT INC 87611R306 KR2F10020002: NTGI STRUCTURED	2.5300 2.5300	55,896.71 55,896.71	9,707.61 9,707.61	0.00	-46,189.10 -46,189.10
1,500.000 TARGACEPT INC 87611R306 KR3F10020002: NTGI STRUCTURED	2.5300 2.5300	32,610.00 32,610.00	3,795.00 3,795.00	0.00	-28,815.00 -28,815.00
9,340.000 TARGA RESOURCES PARTNERS LP 87611X105 KR3F35020002: TORTOISE CAP	72.3500 72.3500	348,199.55 348,199.55	675,749.00 675,749.00	0.00	327,549.45 327,549.45
31,840.000 TARGA RESOURCES PARTNERS LP 87611X105 KR2F35020002: TORTOISE CAP	72.3500 72.3500	911,026.61 911,026.61	2,303,624.00 2,303,624.00	0.01	1,392,597.39 1,392,597.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,890.000 TARGET CORP 87612E106 KR2F10050002: SASCO CAPITAL	62.6800 62.6800	1,553,341.91 1,553,341.91	1,622,785.20 1,622,785.20	0.01	69,443.29 69,443.29
9,830.000 TARGET CORP 87612E106 KR3F10050002: SASCO CAPITAL	62.6800 62.6800	590,160.55 590,160.55	616,144.40 616,144.40	0.00	25,983.85 25,983.85
8,969.000 TARGET CORP 87612E106 KR2F10070002: RIVER ROAD	62.6800 62.6800	467,482.16 467,482.16	562,176.92 562,176.92	0.00	94,694.76 94,694.76
13,000.000 TARGET CORP 87612E106 KR3F10080002: WESTWOOD MGMT	62.6800 62.6800	825,647.16 825,647.16	814,840.00 814,840.00	0.01	-10,807.16 -10,807.16
33,500.000 TARGET CORP 87612E106 KR2F10080002: WESTWOOD MGMT	62.6800 62.6800	2,130,816.14 2,130,816.14	2,099,780.00 2,099,780.00	0.01	-31,036.14 -31,036.14
22,407.000 TARGET CORP 87612E106 KR3F19020002: S&P 500 INDEX	62.6800 62.6800	1,133,648.98 1,133,648.98	1,404,470.76 1,404,470.76	0.01	270,821.78 270,821.78
3,235.000 TARGET CORP 87612E106 KR3F10070002: RIVER ROAD	62.6800 62.6800	170,972.32 170,972.32	202,769.80 202,769.80	0.00	31,797.48 31,797.48
49,301.000 TARGET CORP 87612E106 KR2F19020002: S&P 500 INDEX	62.6800 62.6800	2,902,814.00 2,902,814.00	3,090,186.68 3,090,186.68	0.02	187,372.68 187,372.68
10,464.000 TARRAGON CORP 876287103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	35,707.78 35,707.78	0.00 0.00	0.00	-35,707.78 -35,707.78
5,238.000 TASER INTERNATIONAL INC 87651B104 KR2F10020002: NTGI STRUCTURED	15.4400 15.4400	20,574.16 20,574.16	80,874.72 80,874.72	0.00	60,300.56 60,300.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 TASER INTERNATIONAL INC 87651B104 KR3F10020002: NTGI STRUCTURED	15.4400 15.4400	8,246.00 8,246.00	29,336.00 29,336.00	0.00	21,090.00 21,090.00
63,333.000 TATA MOTORS LTD 876568502 ADR KR2F20050002: AMERICAN CENTURY	43.7100 43.7100	2,478,853.62 2,478,853.62	2,768,285.43 2,768,285.43	0.02	289,431.81 289,431.81
21,877.000 TATA MOTORS LTD 876568502 ADR KR3F20050002: AMERICAN CENTURY	43.7100 43.7100	861,183.08 861,183.08	956,243.67 956,243.67	0.01	95,060.59 95,060.59
1,200.000 TARGANTA THERAPEUTICS ESCROW 876ESC104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
312.000 TAYLOR DEVICES INC 877163105 KR2F10020002: NTGI STRUCTURED	9.7000 9.7000	1,121.19 1,121.19	3,026.40 3,026.40	0.00	1,905.21 1,905.21
300.000 TAYLOR DEVICES INC 877163105 KR3F10020002: NTGI STRUCTURED	9.7000 9.7000	1,974.50 1,974.50	2,910.00 2,910.00	0.00	935.50 935.50
600.000 TEAM INC 878155100 KR3F10020002: NTGI STRUCTURED	37.9100 37.9100	12,762.00 12,762.00	22,746.00 22,746.00	0.00	9,984.00 9,984.00
1,875.000 TEAM INC 878155100 KR2F10020002: NTGI STRUCTURED	37.9100 37.9100	9,719.65 9,719.65	71,081.25 71,081.25	0.00	61,361.60 61,361.60
4,300.000 TEAM FINANCIAL INC 87815X109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	46,939.88 46,939.88	0.00 0.00	0.00	-46,939.88 -46,939.88
8,312.000 TEAM HEALTH HOLDINGS INC 87817A107 KR2F10020002: NTGI STRUCTURED	57.9900 57.9900	313,192.81 313,192.81	482,012.88 482,012.88	0.00	168,820.07 168,820.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,000.000 TEAM HEALTH HOLDINGS INC 87817A107 KR3F10020002: NTGI STRUCTURED	57.9900 57.9900	150,589.36 150,589.36	231,960.00 231,960.00	0.00	81,370.64 81,370.64
4,500.000 TECH DATA CORP 878237106 KR2F10020002: NTGI STRUCTURED	58.8600 58.8600	225,929.81 225,929.81	264,870.00 264,870.00	0.00	38,940.19 38,940.19
2,200.000 TECH DATA CORP 878237106 KR3F10020002: NTGI STRUCTURED	58.8600 58.8600	110,581.92 110,581.92	129,492.00 129,492.00	0.00	18,910.08 18,910.08
100.000 TECHNICAL COMMUNICATIONS CORP 878409101 KR3F10020002: NTGI STRUCTURED	4.1000 4.1000	814.50 814.50	410.00 410.00	0.00	-404.50 -404.50
44.000 TECHNICAL COMMUNICATIONS CORP 878409101 KR2F10020002: NTGI STRUCTURED	4.1000 4.1000	132.00 132.00	180.40 180.40	0.00	48.40 48.40
920.000 TECHNOLOGY SOLUTIONS CO 87872T207 KR2F10020002: NTGI STRUCTURED	0.0037 0.0037	58,751.49 58,751.49	3.40 3.40	0.00	-58,748.09 -58,748.09
1,437.000 TECUMSEH PRODS CO 878895309 KR2F10020002: NTGI STRUCTURED	4.3000 4.3000	53,597.64 53,597.64	6,179.10 6,179.10	0.00	-47,418.54 -47,418.54
500.000 TECUMSEH PRODS CO 878895309 KR3F10020002: NTGI STRUCTURED	4.3000 4.3000	4,965.00 4,965.00	2,150.00 2,150.00	0.00	-2,815.00 -2,815.00
1,812.000 TEKKNOWLEDGE CORP 878919208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,837.81 8,837.81	0.00 0.00	0.00	-8,837.81 -8,837.81
200.000 TEKKNOWLEDGE CORP 878919208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.76 1.76	0.00 0.00	0.00	-1.76 -1.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 TEJON RANCH CO 879080109 KR3F10020002: NTGI STRUCTURED	28.0400 28.0400	50,745.33 50,745.33	44,864.00 44,864.00	0.00	-5,881.33 -5,881.33
3,266.000 TEJON RANCH CO 879080109 KR2F10020002: NTGI STRUCTURED	28.0400 28.0400	87,450.71 87,450.71	91,578.64 91,578.64	0.00	4,127.93 4,127.93
236.000 TEJON RANCH CO 879080133 WT EXP 08/31/2016 KR3F10020002: NTGI STRUCTURED	2.0270 2.0270	0.00 0.00	478.37 478.37	0.00	478.37 478.37
512.000 TEJON RANCH CO 879080133 WT EXP 08/31/2016 KR2F10020002: NTGI STRUCTURED	2.0270 2.0270	0.00 0.00	1,037.82 1,037.82	0.00	1,037.82 1,037.82
1,750.000 TELECOMMUNICATION SYSTEMS INC 87929J103 KR2F10020002: NTGI STRUCTURED	2.7900 2.7900	11,090.13 11,090.13	4,882.50 4,882.50	0.00	-6,207.63 -6,207.63
800.000 TELECOMMUNICATION SYSTEMS INC 87929J103 KR3F10020002: NTGI STRUCTURED	2.7900 2.7900	3,672.00 3,672.00	2,232.00 2,232.00	0.00	-1,440.00 -1,440.00
2,100.000 TELEDYNE TECHNOLOGIES INC 879360105 KR3F10020002: NTGI STRUCTURED	94.0100 94.0100	121,270.55 121,270.55	197,421.00 197,421.00	0.00	76,150.45 76,150.45
4,612.000 TELEDYNE TECHNOLOGIES INC 879360105 KR2F10020002: NTGI STRUCTURED	94.0100 94.0100	155,855.60 155,855.60	433,574.12 433,574.12	0.00	277,718.52 277,718.52
2,900.000 TELEPHONE & DATA SYS INC 879433829 KR2F10020002: NTGI STRUCTURED	23.9600 23.9600	72,757.95 72,757.95	69,484.00 69,484.00	0.00	-3,273.95 -3,273.95
3,106.000 TELETOUCH COMMUNICATIONS INC 87951V206 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	13,650.87 13,650.87	4.66 4.66	0.00	-13,646.21 -13,646.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,143.000 TELEVIDEO INC/CA 879913200 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,406.35 1,406.35	0.00 0.00	0.00	-1,406.35 -1,406.35
3,200.000 TELETECH HOLDINGS INC 879939106 KR3F10020002: NTGI STRUCTURED	24.5800 24.5800	61,043.11 61,043.11	78,656.00 78,656.00	0.00	17,612.89 17,612.89
6,593.000 TELETECH HOLDINGS INC 879939106 KR2F10020002: NTGI STRUCTURED	24.5800 24.5800	77,508.25 77,508.25	162,055.94 162,055.94	0.00	84,547.69 84,547.69
3,462.000 TENET HEALTHCARE CORP 88033G407 KR3F19020002: S&P 500 INDEX	59.3900 59.3900	221,932.08 221,932.08	205,608.18 205,608.18	0.00	-16,323.90 -16,323.90
7,618.000 TENET HEALTHCARE CORP 88033G407 KR2F19020002: S&P 500 INDEX	59.3900 59.3900	403,164.64 403,164.64	452,433.02 452,433.02	0.00	49,268.38 49,268.38
3,200.000 TENGASCO INC 88033R205 KR2F10020002: NTGI STRUCTURED	0.4700 0.4700	5,987.49 5,987.49	1,504.00 1,504.00	0.00	-4,483.49 -4,483.49
200.000 TENGASCO INC 88033R205 KR3F10020002: NTGI STRUCTURED	0.4700 0.4700	155.00 155.00	94.00 94.00	0.00	-61.00 -61.00
1,481.000 TENNANT CO 880345103 KR2F10020002: NTGI STRUCTURED	67.0900 67.0900	29,650.64 29,650.64	99,360.29 99,360.29	0.00	69,709.65 69,709.65
1,000.000 TENNANT CO 880345103 KR3F10020002: NTGI STRUCTURED	67.0900 67.0900	48,900.00 48,900.00	67,090.00 67,090.00	0.00	18,190.00 18,190.00
7,068.000 TENNECO INC 880349105 KR2F10020002: NTGI STRUCTURED	52.3100 52.3100	94,766.53 94,766.53	369,727.08 369,727.08	0.00	274,960.55 274,960.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 TENNECO INC 880349105 KR3F10020002: NTGI STRUCTURED	52.3100 52.3100	118,260.97 118,260.97	162,161.00 162,161.00	0.00	43,900.03 43,900.03
5,481.000 TERADATA CORP 88076W103 KR3F19020002: S&P 500 INDEX	41.9200 41.9200	310,483.52 310,483.52	229,763.52 229,763.52	0.00	-80,720.00 -80,720.00
12,058.000 TERADATA CORP 88076W103 KR2F19020002: S&P 500 INDEX	41.9200 41.9200	685,034.83 685,034.83	505,471.36 505,471.36	0.00	-179,563.47 -179,563.47
1,400.000 TERRENO REALTY CORP 88146M101 KR3F10020002: NTGI STRUCTURED	18.8300 18.8300	19,357.38 19,357.38	26,362.00 26,362.00	0.00	7,004.62 7,004.62
4,000.000 TERRENO REALTY CORP 88146M101 KR2F10020002: NTGI STRUCTURED	18.8300 18.8300	55,378.57 55,378.57	75,320.00 75,320.00	0.00	19,941.43 19,941.43
2,765.000 TESARO INC 881569107 KR2F10020002: NTGI STRUCTURED	26.9200 26.9200	62,266.42 62,266.42	74,433.80 74,433.80	0.00	12,167.38 12,167.38
2,300.000 TESARO INC 881569107 KR3F10020002: NTGI STRUCTURED	26.9200 26.9200	47,627.17 47,627.17	61,916.00 61,916.00	0.00	14,288.83 14,288.83
100.000 TESCO CORP 88157K101 KR3F10020002: NTGI STRUCTURED	19.8500 19.8500	2,099.00 2,099.00	1,985.00 1,985.00	0.00	-114.00 -114.00
9,977.000 TESORO CORP 881609101 KR2F19020002: S&P 500 INDEX	60.9800 60.9800	228,304.44 228,304.44	608,397.46 608,397.46	0.00	380,093.02 380,093.02
37,080.000 TESORO CORP 881609101 KR2F10060002: WESTFIELD CAPITAL	60.9800 60.9800	2,066,157.98 2,066,157.98	2,261,138.40 2,261,138.40	0.01	194,980.42 194,980.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,280.000 TESORO CORP 881609101 KR3F10060002: WESTFIELD CAPITAL	60.9800 60.9800	795,700.50 795,700.50	870,794.40 870,794.40	0.01	75,093.90 75,093.90
4,534.000 TESORO CORP 881609101 KR3F19020002: S&P 500 INDEX	60.9800 60.9800	116,925.54 116,925.54	276,483.32 276,483.32	0.00	159,557.78 159,557.78
51,727.000 TESORO LOGISTIC LP 88160T107 KR2F35020002: TORTOISE CAP	70.7700 70.7700	2,341,252.11 2,341,252.11	3,660,719.79 3,660,719.79	0.02	1,319,467.68 1,319,467.68
15,632.000 TESORO LOGISTIC LP 88160T107 KR3F35020002: TORTOISE CAP	70.7700 70.7700	724,360.07 724,360.07	1,106,276.64 1,106,276.64	0.01	381,916.57 381,916.57
99,600.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F20080002: LAZARD ASSET MGMT	53.7500 53.7500	5,253,748.80 5,253,748.80	5,353,500.00 5,353,500.00	0.03	99,751.20 99,751.20
21,500.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F20020002: BOSTON CO NON-US VAL	53.7500 53.7500	988,553.13 988,553.13	1,155,625.00 1,155,625.00	0.01	167,071.87 167,071.87
53,160.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F10060002: WESTFIELD CAPITAL	53.7500 53.7500	2,494,056.63 2,494,056.63	2,857,350.00 2,857,350.00	0.02	363,293.37 363,293.37
20,510.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F10060002: WESTFIELD CAPITAL	53.7500 53.7500	972,028.46 972,028.46	1,102,412.50 1,102,412.50	0.01	130,384.04 130,384.04
34,200.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F20080002: LAZARD ASSET MGMT	53.7500 53.7500	1,803,523.37 1,803,523.37	1,838,250.00 1,838,250.00	0.01	34,726.63 34,726.63
8,190.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F20020002: BOSTON CO NON-US VAL	53.7500 53.7500	374,716.43 374,716.43	440,212.50 440,212.50	0.00	65,496.07 65,496.07

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4,100.000 TETON ENERGY CORP 881628101 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	18,294.01 18,294.01	0.00 0.00	0.00	-18,294.01 -18,294.01
8,427.000 TETRA TECHNOLOGIES INC 88162F105 KR2F10020002: NTGI STRUCTURED	10.8200 10.8200	28,558.55 28,558.55	91,180.14 91,180.14	0.00	62,621.59 62,621.59
4,100.000 TETRA TECHNOLOGIES INC 88162F105 KR3F10020002: NTGI STRUCTURED	10.8200 10.8200	48,432.59 48,432.59	44,362.00 44,362.00	0.00	-4,070.59 -4,070.59
3,700.000 TETRA TECH INC 88162G103 KR3F10020002: NTGI STRUCTURED	24.9800 24.9800	91,636.30 91,636.30	92,426.00 92,426.00	0.00	789.70 789.70
7,895.000 TETRA TECH INC 88162G103 KR2F10020002: NTGI STRUCTURED	24.9800 24.9800	164,089.47 164,089.47	197,217.10 197,217.10	0.00	33,127.63 33,127.63
2,300.000 TESSERA TECHNOLOGIES INC 88164L100 KR3F10020002: NTGI STRUCTURED	26.5800 26.5800	36,571.77 36,571.77	61,134.00 61,134.00	0.00	24,562.23 24,562.23
5,249.000 TESSERA TECHNOLOGIES INC 88164L100 KR2F10020002: NTGI STRUCTURED	26.5800 26.5800	153,270.38 153,270.38	139,518.42 139,518.42	0.00	-13,751.96 -13,751.96
2,300.000 TEXAS CAPITAL BANCSHARES INC 88224Q107 KR3F10020002: NTGI STRUCTURED	57.6800 57.6800	61,667.96 61,667.96	132,664.00 132,664.00	0.00	70,996.04 70,996.04
4,620.000 TEXAS CAPITAL BANCSHARES INC 88224Q107 KR2F10020002: NTGI STRUCTURED	57.6800 57.6800	85,377.32 85,377.32	266,481.60 266,481.60	0.00	181,104.28 181,104.28
83,052.000 TEXAS INSTRUMENTS INC 882508104 KR2F19020002: S&P 500 INDEX	47.6900 47.6900	2,322,389.29 2,322,389.29	3,960,749.88 3,960,749.88	0.03	1,638,360.59 1,638,360.59

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37,747.000 TEXAS INSTRUMENTS INC 882508104 KR3F19020002: S&P 500 INDEX	47.6900 47.6900	1,056,803.00 1,056,803.00	1,800,154.43 1,800,154.43	0.01	743,351.43 743,351.43
6,812.000 TEXAS ROADHOUSE INC 882681109 KR2F10020002: NTGI STRUCTURED	27.8400 27.8400	92,682.15 92,682.15	189,646.08 189,646.08	0.00	96,963.93 96,963.93
3,300.000 TEXAS ROADHOUSE INC 882681109 KR3F10020002: NTGI STRUCTURED	27.8400 27.8400	54,395.44 54,395.44	91,872.00 91,872.00	0.00	37,476.56 37,476.56
167.000 TEXTMUNICATION HOLDINGS INC 883178105 KR2F10020002: NTGI STRUCTURED	0.2000 0.2000	9,260.74 9,260.74	33.40 33.40	0.00	-9,227.34 -9,227.34
21,721.000 TEXTRON INC 883203101 KR2F19020002: S&P 500 INDEX	35.9900 35.9900	488,991.99 488,991.99	781,738.79 781,738.79	0.01	292,746.80 292,746.80
9,872.000 TEXTRON INC 883203101 KR3F19020002: S&P 500 INDEX	35.9900 35.9900	221,698.07 221,698.07	355,293.28 355,293.28	0.00	133,595.21 133,595.21
6,719.000 THERAPEUTICS MD INC 88338N107 KR2F10020002: NTGI STRUCTURED	4.6200 4.6200	37,688.52 37,688.52	31,041.78 31,041.78	0.00	-6,646.74 -6,646.74
5,534.000 THERAPEUTICS MD INC 88338N107 KR3F10020002: NTGI STRUCTURED	4.6200 4.6200	30,985.32 30,985.32	25,567.08 25,567.08	0.00	-5,418.24 -5,418.24
4,905.000 THERAVANCE INC 88338T104 KR3F10020002: NTGI STRUCTURED	17.0900 17.0900	112,089.21 112,089.21	83,826.45 83,826.45	0.00	-28,262.76 -28,262.76
8,234.000 THERAVANCE INC 88338T104 KR2F10020002: NTGI STRUCTURED	17.0900 17.0900	187,943.18 187,943.18	140,719.06 140,719.06	0.00	-47,224.12 -47,224.12

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14,106.000 THERMO FISHER SCIENTIFIC INC 883556102 KR3F19020002: S&P 500 INDEX	121.7000 121.7000	943,817.42 943,817.42	1,716,700.20 1,716,700.20	0.01	772,882.78 772,882.78
31,036.000 THERMO FISHER SCIENTIFIC INC 883556102 KR2F19020002: S&P 500 INDEX	121.7000 121.7000	2,124,220.44 2,124,220.44	3,777,081.20 3,777,081.20	0.02	1,652,860.76 1,652,860.76
16,630.000 THERMO FISHER SCIENTIFIC INC 883556102 KR2F10060002: WESTFIELD CAPITAL	121.7000 121.7000	852,383.38 852,383.38	2,023,871.00 2,023,871.00	0.01	1,171,487.62 1,171,487.62
6,410.000 THERMO FISHER SCIENTIFIC INC 883556102 KR3F10060002: WESTFIELD CAPITAL	121.7000 121.7000	374,147.51 374,147.51	780,097.00 780,097.00	0.01	405,949.49 405,949.49
6,305.000 THESTREET.INC 88368Q103 KR2F10020002: NTGI STRUCTURED	2.2400 2.2400	108,518.99 108,518.99	14,123.20 14,123.20	0.00	-94,395.79 -94,395.79
2,400.000 THESTREET.INC 88368Q103 KR3F10020002: NTGI STRUCTURED	2.2400 2.2400	7,800.00 7,800.00	5,376.00 5,376.00	0.00	-2,424.00 -2,424.00
267.000 THOMAS GROUP INC 884402207 KR2F10020002: NTGI STRUCTURED	0.0061 0.0061	14,294.51 14,294.51	1.63 1.63	0.00	-14,292.88 -14,292.88
100.000 THOMAS GROUP INC 884402207 KR3F10020002: NTGI STRUCTURED	0.0061 0.0061	16.50 16.50	0.61 0.61	0.00	-15.89 -15.89
5,284.000 THOMSON REUTERS CORP 884903105 KR3F10070002: RIVER ROAD	36.4100 36.4100	153,229.11 153,229.11	192,390.44 192,390.44	0.00	39,161.33 39,161.33
14,707.000 THOMSON REUTERS CORP 884903105 KR2F10070002: RIVER ROAD	36.4100 36.4100	422,496.43 422,496.43	535,481.87 535,481.87	0.00	112,985.44 112,985.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,437.000 THOR INDUSTRIES INC 885160101 KR2F10020002: NTGI STRUCTURED	51.5000 51.5000	193,719.75 193,719.75	280,005.50 280,005.50	0.00	86,285.75 86,285.75
6,679.000 THORATEC CORP 885175307 KR2F10020002: NTGI STRUCTURED	26.7300 26.7300	139,507.15 139,507.15	178,529.67 178,529.67	0.00	39,022.52 39,022.52
3,300.000 THORATEC CORP 885175307 KR3F10020002: NTGI STRUCTURED	26.7300 26.7300	105,699.97 105,699.97	88,209.00 88,209.00	0.00	-17,490.97 -17,490.97
50,410.000 3M CO 88579Y101 KR2F19020002: S&P 500 INDEX	141.6800 141.6800	2,513,983.20 2,513,983.20	7,142,088.80 7,142,088.80	0.05	4,628,105.60 4,628,105.60
22,911.000 3M CO 88579Y101 KR3F19020002: S&P 500 INDEX	141.6800 141.6800	1,550,731.32 1,550,731.32	3,246,030.48 3,246,030.48	0.02	1,695,299.16 1,695,299.16
300.000 TIDEWATER INC 886423102 KR2F10020002: NTGI STRUCTURED	39.0300 39.0300	16,307.00 16,307.00	11,709.00 11,709.00	0.00	-4,598.00 -4,598.00
8,751.000 TIFFANY & CO 886547108 KR2F19020002: S&P 500 INDEX	96.3100 96.3100	544,007.08 544,007.08	842,808.81 842,808.81	0.01	298,801.73 298,801.73
3,977.000 TIFFANY & CO 886547108 KR3F19020002: S&P 500 INDEX	96.3100 96.3100	195,709.26 195,709.26	383,024.87 383,024.87	0.00	187,315.61 187,315.61
1,100.000 TIMBERLAND BANCORP INC/WA 887098101 KR3F10020002: NTGI STRUCTURED	10.5200 10.5200	5,500.00 5,500.00	11,572.00 11,572.00	0.00	6,072.00 6,072.00
3,037.000 TIMBERLAND BANCORP INC/WA 887098101 KR2F10020002: NTGI STRUCTURED	10.5200 10.5200	15,671.36 15,671.36	31,949.24 31,949.24	0.00	16,277.88 16,277.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,717.000 TIME INC 887228104 KR3F10020002: NTGI STRUCTURED	23.4300 23.4300	64,260.62 64,260.62	63,659.31 63,659.31	0.00	-601.31 -601.31
13,500.000 TIME INC 887228104 KR2F10090002: INVESCO	23.4300 23.4300	341,793.00 341,793.00	316,305.00 316,305.00	0.00	-25,488.00 -25,488.00
2,595.000 TIME INC 887228104 KR2F10020002: NTGI STRUCTURED	23.4300 23.4300	61,588.38 61,588.38	60,800.85 60,800.85	0.00	-787.53 -787.53
28,700.000 TIME WARNER INC 887317303 KR2F10080002: WESTWOOD MGMT	75.2100 75.2100	1,788,512.41 1,788,512.41	2,158,527.00 2,158,527.00	0.01	370,014.59 370,014.59
10,400.000 TIME WARNER INC 887317303 KR3F10080002: WESTWOOD MGMT	75.2100 75.2100	650,432.01 650,432.01	782,184.00 782,184.00	0.01	131,751.99 131,751.99
66,503.000 TIME WARNER INC 887317303 KR2F19020002: S&P 500 INDEX	75.2100 75.2100	2,144,032.38 2,144,032.38	5,001,690.63 5,001,690.63	0.03	2,857,658.25 2,857,658.25
30,226.000 TIME WARNER INC 887317303 KR3F19020002: S&P 500 INDEX	75.2100 75.2100	1,080,683.73 1,080,683.73	2,273,297.46 2,273,297.46	0.01	1,192,613.73 1,192,613.73
6,500.000 TIME WARNER INC 887317303 KR2F10090002: INVESCO	75.2100 75.2100	464,314.50 464,314.50	488,865.00 488,865.00	0.00	24,550.50 24,550.50
9,851.000 TIME WARNER CABLE INC 88732J207 KR3F19020002: S&P 500 INDEX	143.4900 143.4900	878,876.47 878,876.47	1,413,519.99 1,413,519.99	0.01	534,643.52 534,643.52
21,675.000 TIME WARNER CABLE INC 88732J207 KR2F19020002: S&P 500 INDEX	143.4900 143.4900	1,476,111.61 1,476,111.61	3,110,145.75 3,110,145.75	0.02	1,634,034.14 1,634,034.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 TITAN INTERNATIONAL INC 88830M102 KR3F10020002: NTGI STRUCTURED	11.8200 11.8200	71,877.86 71,877.86	36,642.00 36,642.00	0.00	-35,235.86 -35,235.86
5,546.000 TITAN INTERNATIONAL INC 88830M102 KR2F10020002: NTGI STRUCTURED	11.8200 11.8200	86,379.33 86,379.33	65,553.72 65,553.72	0.00	-20,825.61 -20,825.61
600.000 TITAN MACHINERY INC 88830R101 KR3F10020002: NTGI STRUCTURED	12.9900 12.9900	18,252.00 18,252.00	7,794.00 7,794.00	0.00	-10,458.00 -10,458.00
1,775.000 TITAN MACHINERY INC 88830R101 KR2F10020002: NTGI STRUCTURED	12.9900 12.9900	49,477.79 49,477.79	23,057.25 23,057.25	0.00	-26,420.54 -26,420.54
2,700.000 TITAN PHARMACEUTICALS INC 888314101 KR3F10020002: NTGI STRUCTURED	0.5550 0.5550	5,400.00 5,400.00	1,498.50 1,498.50	0.00	-3,901.50 -3,901.50
7,787.000 TITAN PHARMACEUTICALS INC 888314101 KR2F10020002: NTGI STRUCTURED	0.5550 0.5550	163,404.22 163,404.22	4,321.79 4,321.79	0.00	-159,082.43 -159,082.43
6,300.000 TIVO INC 888706108 KR3F10020002: NTGI STRUCTURED	12.7950 12.7950	65,587.21 65,587.21	80,608.50 80,608.50	0.00	15,021.29 15,021.29
148,675.000 TIVO INC 888706108 KR2F10030002: SYSTEMATIC	12.7950 12.7950	2,006,956.98 2,006,956.98	1,902,296.63 1,902,296.63	0.01	-104,660.35 -104,660.35
57,350.000 TIVO INC 888706108 KR3F10030002: SYSTEMATIC	12.7950 12.7950	774,185.84 774,185.84	733,793.25 733,793.25	0.00	-40,392.59 -40,392.59
12,910.000 TIVO INC 888706108 KR2F10020002: NTGI STRUCTURED	12.7950 12.7950	102,564.11 102,564.11	165,183.45 165,183.45	0.00	62,619.34 62,619.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,100.000 TL ADMIN CORP 88873Q101 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	250,757.61 250,757.61	0.00 0.00	0.00	-250,757.61 -250,757.61
1,275.000 TOMPKINS FINANCIAL CORP 890110109 KR2F10020002: NTGI STRUCTURED	44.0800 44.0800	51,416.80 51,416.80	56,202.00 56,202.00	0.00	4,785.20 4,785.20
431.000 TOMPKINS FINANCIAL CORP 890110109 KR3F10020002: NTGI STRUCTURED	44.0800 44.0800	16,272.58 16,272.58	18,998.48 18,998.48	0.00	2,725.90 2,725.90
2,631.000 TOOTSIE ROLL INDUSTRIES INC 890516107 KR3F10020002: NTGI STRUCTURED	27.9900 27.9900	66,487.45 66,487.45	73,641.69 73,641.69	0.00	7,154.24 7,154.24
5,296.000 TOOTSIE ROLL INDUSTRIES INC 890516107 KR2F10020002: NTGI STRUCTURED	27.9900 27.9900	123,460.20 123,460.20	148,235.04 148,235.04	0.00	24,774.84 24,774.84
176.000 TOR MINERALS INTERNATIONAL INC 890878309 KR2F10020002: NTGI STRUCTURED	8.3200 8.3200	2,218.12 2,218.12	1,464.32 1,464.32	0.00	-753.80 -753.80
100.000 TOR MINERALS INTERNATIONAL INC 890878309 KR3F10020002: NTGI STRUCTURED	8.3200 8.3200	1,520.00 1,520.00	832.00 832.00	0.00	-688.00 -688.00
4,617.000 TORCHMARK CORP 891027104 KR3F19020002: S&P 500 INDEX	52.3700 52.3700	105,719.71 105,719.71	241,792.29 241,792.29	0.00	136,072.58 136,072.58
10,159.000 TORCHMARK CORP 891027104 KR2F19020002: S&P 500 INDEX	52.3700 52.3700	207,033.41 207,033.41	532,026.83 532,026.83	0.00	324,993.42 324,993.42
525.000 TOROTEL INC 891305104 KR2F10020002: NTGI STRUCTURED	0.7000 0.7000	16.43 16.43	367.50 367.50	0.00	351.07 351.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,100.000 TOWER AUTOMOTIVE INC 891707101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	657,221.76 657,221.76	0.00 0.00	0.00	-657,221.76 -657,221.76
5,843.000 TOTAL SYSTEM SERVICES INC 891906109 KR3F19020002: S&P 500 INDEX	30.9600 30.9600	170,057.16 170,057.16	180,899.28 180,899.28	0.00	10,842.12 10,842.12
12,856.000 TOTAL SYSTEM SERVICES INC 891906109 KR2F19020002: S&P 500 INDEX	30.9600 30.9600	396,188.21 396,188.21	398,021.76 398,021.76	0.00	1,833.55 1,833.55
1,236.000 TOWNEBANK/PORTSMOUTH VA 89214P109 KR3F10020002: NTGI STRUCTURED	13.5800 13.5800	15,564.00 15,564.00	16,784.88 16,784.88	0.00	1,220.88 1,220.88
3,451.000 TOWNEBANK/PORTSMOUTH VA 89214P109 KR2F10020002: NTGI STRUCTURED	13.5800 13.5800	51,077.13 51,077.13	46,864.58 46,864.58	0.00	-4,212.55 -4,212.55
4,868.000 TRACTOR SUPPLY CO 892356106 KR3F19020002: S&P 500 INDEX	61.5100 61.5100	355,496.51 355,496.51	299,430.68 299,430.68	0.00	-56,065.83 -56,065.83
10,711.000 TRACTOR SUPPLY CO 892356106 KR2F19020002: S&P 500 INDEX	61.5100 61.5100	783,718.50 783,718.50	658,833.61 658,833.61	0.00	-124,884.89 -124,884.89
1,100.000 TRANSACT TECHNOLOGIES INC 892918103 KR2F10020002: NTGI STRUCTURED	6.7400 6.7400	4,810.96 4,810.96	7,414.00 7,414.00	0.00	2,603.04 2,603.04
2,300.000 TRANSACT TECHNOLOGIES INC 892918103 KR3F10020002: NTGI STRUCTURED	6.7400 6.7400	29,195.60 29,195.60	15,502.00 15,502.00	0.00	-13,693.60 -13,693.60
1,700.000 TRANS-INDUSTRIES INC 893239103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,721.00 7,721.00	0.00 0.00	0.00	-7,721.00 -7,721.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 TRANS WORLD ENTERTAINMENT CORP 89336Q100 KR3F10020002: NTGI STRUCTURED	3.6600 3.6600	4,485.00 4,485.00	8,418.00 8,418.00	0.00	3,933.00 3,933.00
6,130.000 TRANS WORLD ENTERTAINMENT CORP 89336Q100 KR2F10020002: NTGI STRUCTURED	3.6600 3.6600	68,518.97 68,518.97	22,435.80 22,435.80	0.00	-46,083.17 -46,083.17
900.000 TRANSCAT INC 893529107 KR3F10020002: NTGI STRUCTURED	9.2100 9.2100	8,775.00 8,775.00	8,289.00 8,289.00	0.00	-486.00 -486.00
2,668.000 TRANSCAT INC 893529107 KR2F10020002: NTGI STRUCTURED	9.2100 9.2100	9,186.66 9,186.66	24,572.28 24,572.28	0.00	15,385.62 15,385.62
100.000 TRANSCEPT PHARMACEUTICALS INC 89354M106 KR3F10020002: NTGI STRUCTURED	2.0250 2.0250	1,018.00 1,018.00	202.50 202.50	0.00	-815.50 -815.50
312.000 TRANSCEPT PHARMACEUTICALS INC 89354M106 KR2F10020002: NTGI STRUCTURED	2.0250 2.0250	7,411.66 7,411.66	631.80 631.80	0.00	-6,779.86 -6,779.86
23.000 TRANSCOASTAL CORP 89355M105 KR2F10020002: NTGI STRUCTURED	0.7000 0.7000	35,711.64 35,711.64	16.10 16.10	0.00	-35,695.54 -35,695.54
191.000 TRANSGENOMIC INC 89365K305 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	3,713.03 3,713.03	706.70 706.70	0.00	-3,006.33 -3,006.33
428.000 TRANSGENOMIC INC 89365K305 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	50,075.82 50,075.82	1,583.60 1,583.60	0.00	-48,492.22 -48,492.22
146.000 TRANSENERIX INC 89366M201 KR2F10020002: NTGI STRUCTURED	4.3200 4.3200	2,688.69 2,688.69	630.72 630.72	0.00	-2,057.97 -2,057.97

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20.000 TRANSETERIX INC 89366M201 KR3F10020002: NTGI STRUCTURED	4.3200 4.3200	70.50 70.50	86.40 86.40	0.00	15.90 15.90
5,735.000 TRANSMONTAIGNE PARTNERS LP 89376V100 KR2F10070002: RIVER ROAD	41.2400 41.2400	197,139.83 197,139.83	236,511.40 236,511.40	0.00	39,371.57 39,371.57
2,076.000 TRANSMONTAIGNE PARTNERS LP 89376V100 KR3F10070002: RIVER ROAD	41.2400 41.2400	72,551.42 72,551.42	85,614.24 85,614.24	0.00	13,062.82 13,062.82
100.000 TRANSNET CORP 893782102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.03 3.03	0.00 0.00	0.00	-3.03 -3.03
381.000 TRANSNET CORP 893782102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,000.12 1,000.12	0.00 0.00	0.00	-1,000.12 -1,000.12
600.000 TRANSWITCH CORP 894065309 KR3F10020002: NTGI STRUCTURED	0.0035 0.0035	1,890.00 1,890.00	2.10 2.10	0.00	-1,887.90 -1,887.90
1,335.000 TRANSWITCH CORP 894065309 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	34,291.93 34,291.93	4.67 4.67	0.00	-34,287.26 -34,287.26
26,376.000 TRAVELERS COS INC/THE 89417E109 KR2F19020002: S&P 500 INDEX	93.9400 93.9400	1,055,650.39 1,055,650.39	2,477,761.44 2,477,761.44	0.02	1,422,111.05 1,422,111.05
7,900.000 TRAVELERS COS INC/THE 89417E109 KR2F10090002: INVESCO	93.9400 93.9400	758,739.70 758,739.70	742,126.00 742,126.00	0.00	-16,613.70 -16,613.70
11,988.000 TRAVELERS COS INC/THE 89417E109 KR3F19020002: S&P 500 INDEX	93.9400 93.9400	536,613.75 536,613.75	1,126,152.72 1,126,152.72	0.01	589,538.97 589,538.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,467.000 TRAVELZOO INC 89421Q205 KR2F10020002: NTGI STRUCTURED	15.5000 15.5000	88,170.51 88,170.51	69,238.50 69,238.50	0.00	-18,932.01 -18,932.01
2,200.000 TRAVELZOO INC 89421Q205 KR3F10020002: NTGI STRUCTURED	15.5000 15.5000	117,658.64 117,658.64	34,100.00 34,100.00	0.00	-83,558.64 -83,558.64
400.000 TRECORA RESOURCES 894648104 KR3F10020002: NTGI STRUCTURED	12.3800 12.3800	1,556.00 1,556.00	4,952.00 4,952.00	0.00	3,396.00 3,396.00
1,131.000 TRECORA RESOURCES 894648104 KR2F10020002: NTGI STRUCTURED	12.3800 12.3800	1,767.50 1,767.50	14,001.78 14,001.78	0.00	12,234.28 12,234.28
4,599.000 TREDEGAR CORP 894650100 KR2F10020002: NTGI STRUCTURED	18.4100 18.4100	89,865.74 89,865.74	84,667.59 84,667.59	0.00	-5,198.15 -5,198.15
2,300.000 TREDEGAR CORP 894650100 KR3F10020002: NTGI STRUCTURED	18.4100 18.4100	41,518.54 41,518.54	42,343.00 42,343.00	0.00	824.46 824.46
4,326.000 TREEHOUSE FOODS INC 89469A104 KR2F10020002: NTGI STRUCTURED	80.5000 80.5000	151,978.45 151,978.45	348,243.00 348,243.00	0.00	196,264.55 196,264.55
2,100.000 TREEHOUSE FOODS INC 89469A104 KR3F10020002: NTGI STRUCTURED	80.5000 80.5000	122,845.30 122,845.30	169,050.00 169,050.00	0.00	46,204.70 46,204.70
1,600.000 TREX CO INC 89531P105 KR3F10020002: NTGI STRUCTURED	34.5700 34.5700	21,344.00 21,344.00	55,312.00 55,312.00	0.00	33,968.00 33,968.00
4,112.000 TREX CO INC 89531P105 KR2F10020002: NTGI STRUCTURED	34.5700 34.5700	52,618.98 52,618.98	142,151.84 142,151.84	0.00	89,532.86 89,532.86

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56,600.000 TREX CO INC 89531P105 KR2F10080002: WESTWOOD MGMT	34.5700 34.5700	1,455,602.73 1,455,602.73	1,956,662.00 1,956,662.00	0.01	501,059.27 501,059.27
22,300.000 TREX CO INC 89531P105 KR3F10080002: WESTWOOD MGMT	34.5700 34.5700	573,986.23 573,986.23	770,911.00 770,911.00	0.00	196,924.77 196,924.77
994.000 TRI-VALLEY CORP 895735108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,017.92 7,017.92	0.00 0.00	0.00	-7,017.92 -7,017.92
100.000 TRI-VALLEY CORP 895735108 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	23.50 23.50	0.00 0.00	0.00	-23.50 -23.50
2,031.000 TRIAD GUARANTY INC 895925105 KR2F10020002: NTGI STRUCTURED	0.1100 0.1100	42,513.35 42,513.35	223.41 223.41	0.00	-42,289.94 -42,289.94
200.000 TRIAD GUARANTY INC 895925105 KR3F10020002: NTGI STRUCTURED	0.1100 0.1100	35.00 35.00	22.00 22.00	0.00	-13.00 -13.00
6,630.000 TRIAN ACQUISITION I 895ESC101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
400.000 TRIAN ACQUISITION I 895ESC101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,600.000 TRIANGLE PETE CORP COM NEW 89600B201 KR3F10020002: NTGI STRUCTURED	11.0100 11.0100	28,977.40 28,977.40	28,626.00 28,626.00	0.00	-351.40 -351.40
5,400.000 TRIANGLE PETE CORP COM NEW 89600B201 KR2F10020002: NTGI STRUCTURED	11.0100 11.0100	60,183.68 60,183.68	59,454.00 59,454.00	0.00	-729.68 -729.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 TRICO BANCSHARES 896095106 KR3F10020002: NTGI STRUCTURED	22.6200 22.6200	2,778.00 2,778.00	4,524.00 4,524.00	0.00	1,746.00 1,746.00
469.000 TRICO BANCSHARES 896095106 KR2F10020002: NTGI STRUCTURED	22.6200 22.6200	10,512.41 10,512.41	10,608.78 10,608.78	0.00	96.37 96.37
1,890.000 TRICO MARINE SERVICES INC/UNIT 896106200 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,526.49 68,526.49	0.00 0.00	0.00	-68,526.49 -68,526.49
2,600.000 TRIMAS CORP 896215209 KR3F10020002: NTGI STRUCTURED	24.3300 24.3300	95,316.44 95,316.44	63,258.00 63,258.00	0.00	-32,058.44 -32,058.44
10,375.000 TRINITY INDUSTRIES INC 896522109 KR3F10030002: SYSTEMATIC	46.7200 46.7200	481,682.71 481,682.71	484,720.00 484,720.00	0.00	3,037.29 3,037.29
26,805.000 TRINITY INDUSTRIES INC 896522109 KR2F10030002: SYSTEMATIC	46.7200 46.7200	1,244,584.06 1,244,584.06	1,252,329.60 1,252,329.60	0.01	7,745.54 7,745.54
900.000 TRINITY PLACE HOLDINGS INC 89656D101 KR3F10020002: NTGI STRUCTURED	5.9000 5.9000	9,819.00 9,819.00	5,310.00 5,310.00	0.00	-4,509.00 -4,509.00
1,956.000 TRINITY PLACE HOLDINGS INC 89656D101 KR2F10020002: NTGI STRUCTURED	5.9000 5.9000	6,806.88 6,806.88	11,540.40 11,540.40	0.00	4,733.52 4,733.52
400.000 TRIO TECH INTERNATIONAL 896712205 KR3F10020002: NTGI STRUCTURED	3.8600 3.8600	1,257.50 1,257.50	1,544.00 1,544.00	0.00	286.50 286.50
562.000 TRIO TECH INTERNATIONAL 896712205 KR2F10020002: NTGI STRUCTURED	3.8600 3.8600	3,031.99 3,031.99	2,169.32 2,169.32	0.00	-862.67 -862.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,700.000 TRIPLE-S MANAGEMENT CORP 896749108 KR3F10020002: NTGI STRUCTURED	19.9000 19.9000	77,491.21 77,491.21	73,630.00 73,630.00	0.00	-3,861.21 -3,861.21
7,600.000 TRIPLE-S MANAGEMENT CORP 896749108 KR2F10020002: NTGI STRUCTURED	19.9000 19.9000	128,376.00 128,376.00	151,240.00 151,240.00	0.00	22,864.00 22,864.00
16,612.000 TRIQUINT SEMICONDUCTOR INC 89674K103 KR2F10020002: NTGI STRUCTURED	19.0700 19.0700	144,686.31 144,686.31	316,790.84 316,790.84	0.00	172,104.53 172,104.53
8,000.000 TRIQUINT SEMICONDUCTOR INC 89674K103 KR3F10020002: NTGI STRUCTURED	19.0700 19.0700	86,677.33 86,677.33	152,560.00 152,560.00	0.00	65,882.67 65,882.67
983.000 TRIPLE CROWN MEDIA INC 89675K102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	49,000.15 49,000.15	0.00 0.00	0.00	-49,000.15 -49,000.15
3,938.000 TRIPADVISOR INC 896945201 KR3F19020002: S&P 500 INDEX	91.4200 91.4200	139,797.75 139,797.75	360,011.96 360,011.96	0.00	220,214.21 220,214.21
8,664.000 TRIPADVISOR INC 896945201 KR2F19020002: S&P 500 INDEX	91.4200 91.4200	288,728.13 288,728.13	792,062.88 792,062.88	0.01	503,334.75 503,334.75
156.000 TRONOX LTD 897051116 KR2F10020002: NTGI STRUCTURED	89.5100 89.5100	9,467.80 9,467.80	13,963.56 13,963.56	0.00	4,495.76 4,495.76
193.000 TRONOX LTD 897051124 KR2F10020002: NTGI STRUCTURED	88.7100 88.7100	10,489.53 10,489.53	17,121.03 17,121.03	0.00	6,631.50 6,631.50
10,340.000 TROPICAL SPORTSWEAR INTL CORP 89708P102 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	129,396.23 129,396.23	0.00 0.00	0.00	-129,396.23 -129,396.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,862.000 TRUEBLUE INC 89785X101 KR2F10020002: NTGI STRUCTURED	25.2600 25.2600	103,490.72 103,490.72	122,814.12 122,814.12	0.00	19,323.40 19,323.40
2,300.000 TRUEBLUE INC 89785X101 KR3F10020002: NTGI STRUCTURED	25.2600 25.2600	48,471.19 48,471.19	58,098.00 58,098.00	0.00	9,626.81 9,626.81
16,500.000 TRUMP HOTELS & CASINO RESORTS 898168109 INC COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	75,477.75 75,477.75	0.00 0.00	0.00	-75,477.75 -75,477.75
7,644.000 TRUMP ENTMT RESORTS INC 89816T103 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	127,073.31 127,073.31	0.00 0.00	0.00	-127,073.31 -127,073.31
8,963.000 TRUSTCO BANK CORP NY 898349105 KR2F10020002: NTGI STRUCTURED	6.4400 6.4400	102,638.05 102,638.05	57,721.72 57,721.72	0.00	-44,916.33 -44,916.33
3,400.000 TRUSTCO BANK CORP NY 898349105 KR3F10020002: NTGI STRUCTURED	6.4400 6.4400	17,833.00 17,833.00	21,896.00 21,896.00	0.00	4,063.00 4,063.00
9,093.000 TRUSTMARK CORP 898402102 KR2F10020002: NTGI STRUCTURED	23.0350 23.0350	261,506.66 261,506.66	209,457.26 209,457.26	0.00	-52,049.40 -52,049.40
3,437.000 TRUSTMARK CORP 898402102 KR3F10020002: NTGI STRUCTURED	23.0350 23.0350	79,289.02 79,289.02	79,171.30 79,171.30	0.00	-117.72 -117.72
100.000 TRUMP CASINO HOLDINGS 898ESC108 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,175.000 TRUMP CASINO HOLDINGS 898ESC108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 TUESDAY MORNING CORP 899035505 KR3F10020002: NTGI STRUCTURED	19.4050 19.4050	6,975.00 6,975.00	29,107.50 29,107.50	0.00	22,132.50 22,132.50
3,831.000 TUESDAY MORNING CORP 899035505 KR2F10020002: NTGI STRUCTURED	19.4050 19.4050	80,526.22 80,526.22	74,340.56 74,340.56	0.00	-6,185.66 -6,185.66
2,600.000 TUMI HOLDINGS INC 89969Q104 KR3F10020002: NTGI STRUCTURED	20.3500 20.3500	53,961.18 53,961.18	52,910.00 52,910.00	0.00	-1,051.18 -1,051.18
5,700.000 TUMI HOLDINGS INC 89969Q104 KR2F10020002: NTGI STRUCTURED	20.3500 20.3500	118,299.51 118,299.51	115,995.00 115,995.00	0.00	-2,304.51 -2,304.51
2,133.000 TURTLE BEACH CORPORATION 900450107 KR2F10020002: NTGI STRUCTURED	7.6500 7.6500	38,551.51 38,551.51	16,317.45 16,317.45	0.00	-22,234.06 -22,234.06
20.000 TURTLE BEACH CORPORATION 900450107 KR3F10020002: NTGI STRUCTURED	7.6500 7.6500	60.50 60.50	153.00 153.00	0.00	92.50 92.50
3,362.000 TUTOR PERINI CORP 901109108 KR2F10020002: NTGI STRUCTURED	26.4000 26.4000	26,405.60 26,405.60	88,756.80 88,756.80	0.00	62,351.20 62,351.20
2,100.000 TUTOR PERINI CORP 901109108 KR3F10020002: NTGI STRUCTURED	26.4000 26.4000	51,003.03 51,003.03	55,440.00 55,440.00	0.00	4,436.97 4,436.97
66,596.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR3F19020002: S&P 500 INDEX	34.2900 34.2900	1,088,313.09 1,088,313.09	2,283,576.84 2,283,576.84	0.01	1,195,263.75 1,195,263.75
23,750.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR3F10060002: WESTFIELD CAPITAL	34.2900 34.2900	799,426.23 799,426.23	814,387.50 814,387.50	0.01	14,961.27 14,961.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,610.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR2F10060002: WESTFIELD CAPITAL	34.2900 34.2900	2,073,805.53 2,073,805.53	2,112,606.90 2,112,606.90	0.01	38,801.37 38,801.37
146,526.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR2F19020002: S&P 500 INDEX	34.2900 34.2900	1,979,015.66 1,979,015.66	5,024,376.54 5,024,376.54	0.03	3,045,360.88 3,045,360.88
600.000 TWIN DISC INC 901476101 KR3F10020002: NTGI STRUCTURED	26.9600 26.9600	20,667.86 20,667.86	16,176.00 16,176.00	0.00	-4,491.86 -4,491.86
1,281.000 TWIN DISC INC 901476101 KR2F10020002: NTGI STRUCTURED	26.9600 26.9600	7,301.84 7,301.84	34,535.76 34,535.76	0.00	27,233.92 27,233.92
99.000 TWO RIVERS WATER & FARMING CO 90207B107 KR2F10020002: NTGI STRUCTURED	0.8700 0.8700	93.72 93.72	86.13 86.13	0.00	-7.59 -7.59
100.000 TWO RIVERS WATER & FARMING CO 90207B107 KR3F10020002: NTGI STRUCTURED	0.8700 0.8700	200.50 200.50	87.00 87.00	0.00	-113.50 -113.50
3,900.000 II-VI INC 902104108 KR3F10020002: NTGI STRUCTURED	11.7700 11.7700	94,967.66 94,967.66	45,903.00 45,903.00	0.00	-49,064.66 -49,064.66
8,318.000 II-VI INC 902104108 KR2F10020002: NTGI STRUCTURED	11.7700 11.7700	43,432.93 43,432.93	97,902.86 97,902.86	0.00	54,469.93 54,469.93
5,330.000 TYLER TECHNOLOGIES INC 902252105 KR2F10020002: NTGI STRUCTURED	88.4000 88.4000	44,184.28 44,184.28	471,172.00 471,172.00	0.00	426,987.72 426,987.72
2,700.000 TYLER TECHNOLOGIES INC 902252105 KR3F10020002: NTGI STRUCTURED	88.4000 88.4000	76,776.24 76,776.24	238,680.00 238,680.00	0.00	161,903.76 161,903.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,356.000 TYSON FOODS INC 902494103 KR3F19020002: S&P 500 INDEX	39.3700 39.3700	172,581.59 172,581.59	407,715.72 407,715.72	0.00	235,134.13 235,134.13
28,975.000 TYSON FOODS INC 902494103 KR3F10030002: SYSTEMATIC	39.3700 39.3700	955,984.30 955,984.30	1,140,745.75 1,140,745.75	0.01	184,761.45 184,761.45
74,950.000 TYSON FOODS INC 902494103 KR2F10030002: SYSTEMATIC	39.3700 39.3700	2,469,360.19 2,469,360.19	2,950,781.50 2,950,781.50	0.02	481,421.31 481,421.31
22,786.000 TYSON FOODS INC 902494103 KR2F19020002: S&P 500 INDEX	39.3700 39.3700	426,989.99 426,989.99	897,084.82 897,084.82	0.01	470,094.83 470,094.83
800.000 UFP TECHNOLOGIES INC 902673102 KR3F10020002: NTGI STRUCTURED	21.9800 21.9800	13,056.00 13,056.00	17,584.00 17,584.00	0.00	4,528.00 4,528.00
2,215.000 UFP TECHNOLOGIES INC 902673102 KR2F10020002: NTGI STRUCTURED	21.9800 21.9800	13,379.33 13,379.33	48,685.70 48,685.70	0.00	35,306.37 35,306.37
6,500.000 UGI CORP 902681105 KR2F10090002: INVESCO	34.0900 34.0900	234,910.00 234,910.00	221,585.00 221,585.00	0.00	-13,325.00 -13,325.00
6,539.000 UIL HOLDINGS CORP 902748102 KR2F10020002: NTGI STRUCTURED	35.4000 35.4000	201,764.41 201,764.41	231,480.60 231,480.60	0.00	29,716.19 29,716.19
3,200.000 UIL HOLDINGS CORP 902748102 KR3F10020002: NTGI STRUCTURED	35.4000 35.4000	104,207.48 104,207.48	113,280.00 113,280.00	0.00	9,072.52 9,072.52
5,501.000 UMB FINANCIAL CORP 902788108 KR2F10020002: NTGI STRUCTURED	54.5500 54.5500	114,880.00 114,880.00	300,079.55 300,079.55	0.00	185,199.55 185,199.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 UMB FINANCIAL CORP 902788108 KR3F10020002: NTGI STRUCTURED	54.5500 54.5500	111,469.17 111,469.17	147,285.00 147,285.00	0.00	35,815.83 35,815.83
1,437.000 USA TRUCK INC 902925106 KR2F10020002: NTGI STRUCTURED	17.5300 17.5300	12,506.59 12,506.59	25,190.61 25,190.61	0.00	12,684.02 12,684.02
500.000 USA TRUCK INC 902925106 KR3F10020002: NTGI STRUCTURED	17.5300 17.5300	5,200.00 5,200.00	8,765.00 8,765.00	0.00	3,565.00 3,565.00
29,600.000 US PLASTIC LMBR CORP COM 902948108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	254,700.73 254,700.73	0.00 0.00	0.00	-254,700.73 -254,700.73
200.000 US GLOBAL INVESTORS INC 902952100 KR3F10020002: NTGI STRUCTURED	3.5500 3.5500	1,398.00 1,398.00	710.00 710.00	0.00	-688.00 -688.00
412.000 US GLOBAL INVESTORS INC 902952100 KR2F10020002: NTGI STRUCTURED	3.5500 3.5500	12,752.47 12,752.47	1,462.60 1,462.60	0.00	-11,289.87 -11,289.87
18,800.000 US BANCORP 902973304 KR3F10080002: WESTWOOD MGMT	41.8300 41.8300	693,479.32 693,479.32	786,404.00 786,404.00	0.01	92,924.68 92,924.68
13,779.000 US BANCORP 902973304 KR2F10070002: RIVER ROAD	41.8300 41.8300	415,171.11 415,171.11	576,375.57 576,375.57	0.00	161,204.46 161,204.46
140,184.000 US BANCORP 902973304 KR2F19020002: S&P 500 INDEX	41.8300 41.8300	3,844,438.34 3,844,438.34	5,863,896.72 5,863,896.72	0.04	2,019,458.38 2,019,458.38
63,713.000 US BANCORP 902973304 KR3F19020002: S&P 500 INDEX	41.8300 41.8300	1,657,943.40 1,657,943.40	2,665,114.79 2,665,114.79	0.02	1,007,171.39 1,007,171.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,100.000 US BANCORP 902973304 KR2F10080002: WESTWOOD MGMT	41.8300 41.8300	1,849,790.08 1,849,790.08	2,137,513.00 2,137,513.00	0.01	287,722.92 287,722.92
4,952.000 US BANCORP 902973304 KR3F10070002: RIVER ROAD	41.8300 41.8300	151,722.81 151,722.81	207,142.16 207,142.16	0.00	55,419.35 55,419.35
1,620.000 UMH PROPERTIES INC 903002103 KR3F10020002: NTGI STRUCTURED	9.5000 9.5000	17,743.40 17,743.40	15,390.00 15,390.00	0.00	-2,353.40 -2,353.40
1,845.000 UMH PROPERTIES INC 903002103 KR2F10020002: NTGI STRUCTURED	9.5000 9.5000	20,709.32 20,709.32	17,527.50 17,527.50	0.00	-3,181.82 -3,181.82
1,300.000 UQM TECHNOLOGIES INC 903213106 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	2,665.00 2,665.00	1,833.00 1,833.00	0.00	-832.00 -832.00
2,881.000 UQM TECHNOLOGIES INC 903213106 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	6,788.53 6,788.53	4,062.21 4,062.21	0.00	-2,726.32 -2,726.32
1,300.000 USANA HEALTH SCIENCES INC 90328M107 KR3F10020002: NTGI STRUCTURED	73.6600 73.6600	41,687.08 41,687.08	95,758.00 95,758.00	0.00	54,070.92 54,070.92
2,437.000 USANA HEALTH SCIENCES INC 90328M107 KR2F10020002: NTGI STRUCTURED	73.6600 73.6600	17,522.57 17,522.57	179,509.42 179,509.42	0.00	161,986.85 161,986.85
45,410.000 USG CORP 903293405 KR2F10050002: SASCO CAPITAL	27.4900 27.4900	976,828.51 976,828.51	1,248,320.90 1,248,320.90	0.01	271,492.39 271,492.39
17,240.000 USG CORP 903293405 KR3F10050002: SASCO CAPITAL	27.4900 27.4900	386,354.08 386,354.08	473,927.60 473,927.60	0.00	87,573.52 87,573.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
526.000 U S CONCRETE INC WT CL A EXP 90333L110 KR2F10020002: NTGI STRUCTURED	6.8500 6.8500	0.00 0.00	3,603.10 3,603.10	0.00	3,603.10 3,603.10
526.000 U S CONCRETE INC WT CL B EXP 90333L128 KR2F10020002: NTGI STRUCTURED	4.6000 4.6000	0.00 0.00	2,419.60 2,419.60	0.00	2,419.60 2,419.60
2,200.000 US PHYSICAL THERAPY INC 90337L108 KR3F10020002: NTGI STRUCTURED	35.3900 35.3900	55,940.55 55,940.55	77,858.00 77,858.00	0.00	21,917.45 21,917.45
3,290.000 US PHYSICAL THERAPY INC 90337L108 KR2F10020002: NTGI STRUCTURED	35.3900 35.3900	57,389.13 57,389.13	116,433.10 116,433.10	0.00	59,043.97 59,043.97
400.000 US GEOTHERMAL INC 90338S102 KR3F10020002: NTGI STRUCTURED	0.5600 0.5600	182.04 182.04	224.00 224.00	0.00	41.96 41.96
5,987.000 US GEOTHERMAL INC 90338S102 KR2F10020002: NTGI STRUCTURED	0.5600 0.5600	13,863.35 13,863.35	3,352.72 3,352.72	0.00	-10,510.63 -10,510.63
100.000 UTG INC 90342M109 KR3F10020002: NTGI STRUCTURED	13.5500 13.5500	1,140.00 1,140.00	1,355.00 1,355.00	0.00	215.00 215.00
425.000 UTG INC 90342M109 KR2F10020002: NTGI STRUCTURED	13.5500 13.5500	3,541.31 3,541.31	5,758.75 5,758.75	0.00	2,217.44 2,217.44
6,503.000 US SILICA HOLDINGS INC 90346E103 KR2F10020002: NTGI STRUCTURED	62.5100 62.5100	392,731.80 392,731.80	406,502.53 406,502.53	0.00	13,770.73 13,770.73
3,434.000 US SILICA HOLDINGS INC 90346E103 KR3F10020002: NTGI STRUCTURED	62.5100 62.5100	139,294.70 139,294.70	214,659.34 214,659.34	0.00	75,364.64 75,364.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 UBIQUITI NETWORKS INC 90347A100 KR2F10020002: NTGI STRUCTURED	37.5300 37.5300	57,948.94 57,948.94	52,542.00 52,542.00	0.00	-5,406.94 -5,406.94
20.000 ULTIMATE LIFESTYLE CORP 903858108 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	68,031.60 68,031.60	3.00 3.00	0.00	-68,028.60 -68,028.60
3,295.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR2F10020002: NTGI STRUCTURED	141.5100 141.5100	136,829.89 136,829.89	466,275.45 466,275.45	0.00	329,445.56 329,445.56
1,613.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR3F10020002: NTGI STRUCTURED	141.5100 141.5100	117,461.52 117,461.52	228,255.63 228,255.63	0.00	110,794.11 110,794.11
2,174.000 ULTRA CLEAN HOLDINGS 90385V107 KR2F10020002: NTGI STRUCTURED	8.9500 8.9500	28,711.63 28,711.63	19,457.30 19,457.30	0.00	-9,254.33 -9,254.33
900.000 ULTRA CLEAN HOLDINGS 90385V107 KR3F10020002: NTGI STRUCTURED	8.9500 8.9500	7,866.00 7,866.00	8,055.00 8,055.00	0.00	189.00 189.00
600.000 ULTRALIFE CORP 903899102 KR3F10020002: NTGI STRUCTURED	3.2400 3.2400	2,994.00 2,994.00	1,944.00 1,944.00	0.00	-1,050.00 -1,050.00
1,743.000 ULTRALIFE CORP 903899102 KR2F10020002: NTGI STRUCTURED	3.2400 3.2400	13,261.03 13,261.03	5,647.32 5,647.32	0.00	-7,613.71 -7,613.71
1,000.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108 KR2F10020002: NTGI STRUCTURED	56.6000 56.6000	36,874.02 36,874.02	56,600.00 56,600.00	0.00	19,725.98 19,725.98
3,174.000 ULTRATECH INC 904034105 KR2F10020002: NTGI STRUCTURED	22.7500 22.7500	56,060.37 56,060.37	72,208.50 72,208.50	0.00	16,148.13 16,148.13

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1,600.000 ULTRATECH INC 904034105 KR3F10020002: NTGI STRUCTURED	22.7500 22.7500	47,398.67 47,398.67	36,400.00 36,400.00	0.00	-10,998.67 -10,998.67
13,295.000 UMPQUA HOLDINGS CORP 904214103 KR2F10020002: NTGI STRUCTURED	16.4700 16.4700	307,002.73 307,002.73	218,968.65 218,968.65	0.00	-88,034.08 -88,034.08
6,400.000 UMPQUA HOLDINGS CORP 904214103 KR3F10020002: NTGI STRUCTURED	16.4700 16.4700	73,800.66 73,800.66	105,408.00 105,408.00	0.00	31,607.34 31,607.34
5,882.000 UNDER ARMOUR INC 904311107 KR3F19020002: S&P 500 INDEX	69.1000 69.1000	291,782.21 291,782.21	406,446.20 406,446.20	0.00	114,663.99 114,663.99
12,942.000 UNDER ARMOUR INC 904311107 KR2F19020002: S&P 500 INDEX	69.1000 69.1000	640,949.15 640,949.15	894,292.20 894,292.20	0.01	253,343.05 253,343.05
300.000 UNICO AMERICAN CORP 904607108 KR3F10020002: NTGI STRUCTURED	12.0500 12.0500	2,949.00 2,949.00	3,615.00 3,615.00	0.00	666.00 666.00
737.000 UNICO AMERICAN CORP 904607108 KR2F10020002: NTGI STRUCTURED	12.0500 12.0500	4,950.75 4,950.75	8,880.85 8,880.85	0.00	3,930.10 3,930.10
7,800.000 UNICORP INC COMPAR \$0.01 NEW 90465L409 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	39,270.16 39,270.16	0.00 0.00	0.00	-39,270.16 -39,270.16
1,300.000 UNIFIRST CORP/MA 904708104 KR3F10020002: NTGI STRUCTURED	96.5900 96.5900	72,351.77 72,351.77	125,567.00 125,567.00	0.00	53,215.23 53,215.23
2,468.000 UNIFIRST CORP/MA 904708104 KR2F10020002: NTGI STRUCTURED	96.5900 96.5900	46,039.92 46,039.92	238,384.12 238,384.12	0.00	192,344.20 192,344.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500.000 UNIGENE LABORATORIES INC 904753100 KR3F10020002: NTGI STRUCTURED	0.0004 0.0004	2,550.00 2,550.00	1.00 1.00	0.00	-2,549.00 -2,549.00
7,393.000 UNIGENE LABORATORIES INC 904753100 KR2F10020002: NTGI STRUCTURED	0.0004 0.0004	11,172.04 11,172.04	2.96 2.96	0.00	-11,169.08 -11,169.08
2,810.000 UNILEVER PLC 904767704 ADR KR3F10070002: RIVER ROAD	41.9000 41.9000	118,432.51 118,432.51	117,739.00 117,739.00	0.00	-693.51 -693.51
7,745.000 UNILEVER PLC 904767704 ADR KR2F10070002: RIVER ROAD	41.9000 41.9000	326,426.81 326,426.81	324,515.50 324,515.50	0.00	-1,911.31 -1,911.31
1,086.000 UNION BANKSHARES CORP 90539J109 KR3F10020002: NTGI STRUCTURED	23.1000 23.1000	13,202.45 13,202.45	25,086.60 25,086.60	0.00	11,884.15 11,884.15
3,951.000 UNION BANKSHARES CORP 90539J109 KR2F10020002: NTGI STRUCTURED	23.1000 23.1000	72,323.06 72,323.06	91,268.10 91,268.10	0.00	18,945.04 18,945.04
20,100.000 UNION PACIFIC CORP 907818108 KR2F10080002: WESTWOOD MGMT	108.4200 108.4200	1,001,718.28 1,001,718.28	2,179,242.00 2,179,242.00	0.01	1,177,523.72 1,177,523.72
69,817.000 UNION PACIFIC CORP 907818108 KR2F19020002: S&P 500 INDEX	108.4200 108.4200	1,331,117.72 1,331,117.72	7,569,559.14 7,569,559.14	0.05	6,238,441.42 6,238,441.42
31,732.000 UNION PACIFIC CORP 907818108 KR3F19020002: S&P 500 INDEX	108.4200 108.4200	942,038.37 942,038.37	3,440,383.44 3,440,383.44	0.02	2,498,345.07 2,498,345.07
8,000.000 UNION PACIFIC CORP 907818108 KR3F10080002: WESTWOOD MGMT	108.4200 108.4200	426,149.72 426,149.72	867,360.00 867,360.00	0.01	441,210.28 441,210.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,600.000 UNISYS CORP 909214306 KR3F10020002: NTGI STRUCTURED	23.4100 23.4100	65,946.21 65,946.21	60,866.00 60,866.00	0.00	-5,080.21 -5,080.21
5,004.000 UNISYS CORP 909214306 KR2F10020002: NTGI STRUCTURED	23.4100 23.4100	120,537.30 120,537.30	117,143.64 117,143.64	0.00	-3,393.66 -3,393.66
100.000 UNITED AMERICAN HEALTHCARE COR 90934C105 KR3F10020002: NTGI STRUCTURED	0.0365 0.0365	4.50 4.50	3.65 3.65	0.00	-0.85 -0.85
994.000 UNITED AMERICAN HEALTHCARE COR 90934C105 KR2F10020002: NTGI STRUCTURED	3.6023 3.6023	3,580.72 3,580.72	3,580.72 3,580.72	0.00	0.00 0.00
2,226.000 UNITED COMMUNITY FINANCIAL COR 909839102 KR3F10020002: NTGI STRUCTURED	4.6800 4.6800	2,866.50 2,866.50	10,417.68 10,417.68	0.00	7,551.18 7,551.18
5,699.000 UNITED COMMUNITY FINANCIAL COR 909839102 KR2F10020002: NTGI STRUCTURED	4.6800 4.6800	65,163.11 65,163.11	26,671.32 26,671.32	0.00	-38,491.79 -38,491.79
2,552.000 UNITED COMMUNITY BANKS 90984P303 KR2F10020002: NTGI STRUCTURED	16.4600 16.4600	119,722.18 119,722.18	42,005.92 42,005.92	0.00	-77,716.26 -77,716.26
940.000 UNITED COMMUNITY BANKS 90984P303 KR3F10020002: NTGI STRUCTURED	16.4600 16.4600	9,541.00 9,541.00	15,472.40 15,472.40	0.00	5,931.40 5,931.40
3,444.000 UNITED BANKSHARES INC 909907107 KR3F10020002: NTGI STRUCTURED	30.9300 30.9300	74,110.57 74,110.57	106,522.92 106,522.92	0.00	32,412.35 32,412.35
7,326.000 UNITED BANKSHARES INC 909907107 KR2F10020002: NTGI STRUCTURED	30.9300 30.9300	192,694.56 192,694.56	226,593.18 226,593.18	0.00	33,898.62 33,898.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,040.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR3F10060002: WESTFIELD CAPITAL	46.7900 46.7900	684,645.30 684,645.30	750,511.60 750,511.60	0.00	65,866.30 65,866.30
41,640.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR2F10060002: WESTFIELD CAPITAL	46.7900 46.7900	1,768,661.97 1,768,661.97	1,948,335.60 1,948,335.60	0.01	179,673.63 179,673.63
4,331.000 UNITED FINL BANCORP INC 910304104 KR2F10020002: NTGI STRUCTURED	12.6900 12.6900	46,010.68 46,010.68	54,960.39 54,960.39	0.00	8,949.71 8,949.71
1,504.000 UNITED FINL BANCORP INC 910304104 KR3F10020002: NTGI STRUCTURED	12.6900 12.6900	15,198.38 15,198.38	19,085.76 19,085.76	0.00	3,887.38 3,887.38
3,474.000 UNITED FIRE GROUP INC 910340108 KR2F10020002: NTGI STRUCTURED	27.7700 27.7700	69,170.03 69,170.03	96,472.98 96,472.98	0.00	27,302.95 27,302.95
1,300.000 UNITED FIRE GROUP INC 910340108 KR3F10020002: NTGI STRUCTURED	27.7700 27.7700	25,805.00 25,805.00	36,101.00 36,101.00	0.00	10,296.00 10,296.00
200.000 UNITED-GUARDIAN INC 910571108 KR3F10020002: NTGI STRUCTURED	22.3300 22.3300	2,996.00 2,996.00	4,466.00 4,466.00	0.00	1,470.00 1,470.00
531.000 UNITED-GUARDIAN INC 910571108 KR2F10020002: NTGI STRUCTURED	22.3300 22.3300	2,496.35 2,496.35	11,857.23 11,857.23	0.00	9,360.88 9,360.88
2,900.000 UNITED NATURAL FOODS INC 911163103 KR3F10020002: NTGI STRUCTURED	61.4600 61.4600	119,824.10 119,824.10	178,234.00 178,234.00	0.00	58,409.90 58,409.90
5,699.000 UNITED NATURAL FOODS INC 911163103 KR2F10020002: NTGI STRUCTURED	61.4600 61.4600	50,849.50 50,849.50	350,260.54 350,260.54	0.00	299,411.04 299,411.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
771.000 UNITED ONLINE INC 911268209 KR3F10020002: NTGI STRUCTURED	10.9500 10.9500	6,360.80 6,360.80	8,442.45 8,442.45	0.00	2,081.65 2,081.65
1,590.000 UNITED ONLINE INC 911268209 KR2F10020002: NTGI STRUCTURED	10.9500 10.9500	30,910.09 30,910.09	17,410.50 17,410.50	0.00	-13,499.59 -13,499.59
54,722.000 UNITED PARCEL SERVICE INC 911312106 KR2F19020002: S&P 500 INDEX	98.2900 98.2900	3,724,926.97 3,724,926.97	5,378,625.38 5,378,625.38	0.03	1,653,698.41 1,653,698.41
2,328.000 UNITED PARCEL SERVICE INC 911312106 KR3F10070002: RIVER ROAD	98.2900 98.2900	164,879.81 164,879.81	228,819.12 228,819.12	0.00	63,939.31 63,939.31
24,871.000 UNITED PARCEL SERVICE INC 911312106 KR3F19020002: S&P 500 INDEX	98.2900 98.2900	1,730,361.65 1,730,361.65	2,444,570.59 2,444,570.59	0.02	714,208.94 714,208.94
6,476.000 UNITED PARCEL SERVICE INC 911312106 KR2F10070002: RIVER ROAD	98.2900 98.2900	449,417.10 449,417.10	636,526.04 636,526.04	0.00	187,108.94 187,108.94
3,391.000 UNITED RENTALS INC 911363109 KR3F19020002: S&P 500 INDEX	111.1000 111.1000	395,746.66 395,746.66	376,740.10 376,740.10	0.00	-19,006.56 -19,006.56
7,461.000 UNITED RENTALS INC 911363109 KR2F19020002: S&P 500 INDEX	111.1000 111.1000	870,773.31 870,773.31	828,917.10 828,917.10	0.01	-41,856.21 -41,856.21
788.000 UNITED SECURITY BANCSHARES/FRE 911460103 KR2F10020002: NTGI STRUCTURED	5.5700 5.5700	14,117.79 14,117.79	4,389.16 4,389.16	0.00	-9,728.63 -9,728.63
339.000 UNITED SECURITY BANCSHARES/FRE 911460103 KR3F10020002: NTGI STRUCTURED	5.5700 5.5700	895.05 895.05	1,888.23 1,888.23	0.00	993.18 993.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,981.000 US ENERGY CORP WYOMING 911805109 KR2F10020002: NTGI STRUCTURED	3.1900 3.1900	4,947.68 4,947.68	6,319.39 6,319.39	0.00	1,371.71 1,371.71
800.000 US ENERGY CORP WYOMING 911805109 KR3F10020002: NTGI STRUCTURED	3.1900 3.1900	3,200.00 3,200.00	2,552.00 2,552.00	0.00	-648.00 -648.00
1,578.000 UNITED STATES LIME & MINERALS 911922102 KR2F10020002: NTGI STRUCTURED	58.1300 58.1300	25,705.39 25,705.39	91,729.14 91,729.14	0.00	66,023.75 66,023.75
1,138.000 UNITED STATES LIME & MINERALS 911922102 KR3F10020002: NTGI STRUCTURED	58.1300 58.1300	51,466.02 51,466.02	66,151.94 66,151.94	0.00	14,685.92 14,685.92
18,525.000 UNITED STATES STEEL CORP 912909108 KR3F10030002: SYSTEMATIC	39.1700 39.1700	735,894.68 735,894.68	725,624.25 725,624.25	0.00	-10,270.43 -10,270.43
87,100.000 UNITED STATES STEEL CORP 912909108 KR2F10090002: INVESCO	39.1700 39.1700	3,274,242.92 3,274,242.92	3,411,707.00 3,411,707.00	0.02	137,464.08 137,464.08
47,875.000 UNITED STATES STEEL CORP 912909108 KR2F10030002: SYSTEMATIC	39.1700 39.1700	1,901,832.58 1,901,832.58	1,875,263.75 1,875,263.75	0.01	-26,568.83 -26,568.83
4,400.000 UNITED STATIONERS INC 913004107 KR3F10020002: NTGI STRUCTURED	37.5700 37.5700	148,920.18 148,920.18	165,308.00 165,308.00	0.00	16,387.82 16,387.82
8,733.000 UNITED STATIONERS INC 913004107 KR2F10020002: NTGI STRUCTURED	37.5700 37.5700	115,976.58 115,976.58	328,098.81 328,098.81	0.00	212,122.23 212,122.23
66,187.000 UNITED TECHNOLOGIES CORP 913017109 KR2F19020002: S&P 500 INDEX	105.6000 105.6000	2,073,401.17 2,073,401.17	6,989,347.20 6,989,347.20	0.04	4,915,946.03 4,915,946.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,082.000 UNITED TECHNOLOGIES CORP 913017109 KR3F19020002: S&P 500 INDEX	105.6000 105.6000	1,579,464.14 1,579,464.14	3,176,659.20 3,176,659.20	0.02	1,597,195.06 1,597,195.06
200.000 UNITED WESTERN BANCORP INC 913201109 KR3F10020002: NTGI STRUCTURED	0.0250 0.0250	14.40 14.40	5.00 5.00	0.00	-9.40 -9.40
2,075.000 UNITED WESTERN BANCORP INC 913201109 KR2F10020002: NTGI STRUCTURED	0.0250 0.0250	28,329.68 28,329.68	51.88 51.88	0.00	-28,277.80 -28,277.80
75,589.000 UNITEDHEALTH GROUP INC 91324P102 KR2F19020002: S&P 500 INDEX	86.2500 86.2500	2,782,388.15 2,782,388.15	6,519,551.25 6,519,551.25	0.04	3,737,163.10 3,737,163.10
41,000.000 UNITEDHEALTH GROUP INC 91324P102 KR2F10090002: INVESCO	86.2500 86.2500	2,915,457.00 2,915,457.00	3,536,250.00 3,536,250.00	0.02	620,793.00 620,793.00
34,355.000 UNITEDHEALTH GROUP INC 91324P102 KR3F19020002: S&P 500 INDEX	86.2500 86.2500	1,774,000.41 1,774,000.41	2,963,118.75 2,963,118.75	0.02	1,189,118.34 1,189,118.34
1,500.000 UNITIL CORP 913259107 KR3F10020002: NTGI STRUCTURED	31.0900 31.0900	38,599.32 38,599.32	46,635.00 46,635.00	0.00	8,035.68 8,035.68
1,375.000 UNITIL CORP 913259107 KR2F10020002: NTGI STRUCTURED	31.0900 31.0900	37,200.35 37,200.35	42,748.75 42,748.75	0.00	5,548.40 5,548.40
400.000 UNITY BANCORP INC 913290102 KR3F10020002: NTGI STRUCTURED	9.6300 9.6300	2,720.00 2,720.00	3,852.00 3,852.00	0.00	1,132.00 1,132.00
1,541.000 UNITY BANCORP INC 913290102 KR2F10020002: NTGI STRUCTURED	9.6300 9.6300	10,651.10 10,651.10	14,839.83 14,839.83	0.00	4,188.73 4,188.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,380.000 UNIVERSAL ACCESS GLOBAL HLDGS 91336M204 INC COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	355,037.28 355,037.28	0.00 0.00	0.00	-355,037.28 -355,037.28
3,700.000 UNIVERSAL AMERICAN CORP 91338E101 KR3F10020002: NTGI STRUCTURED	8.0400 8.0400	42,182.64 42,182.64	29,748.00 29,748.00	0.00	-12,434.64 -12,434.64
7,620.000 UNIVERSAL AMERICAN CORP 91338E101 KR2F10020002: NTGI STRUCTURED	8.0400 8.0400	168,254.24 168,254.24	61,264.80 61,264.80	0.00	-106,989.44 -106,989.44
1,200.000 UNIVERSAL CORP/VA 913456109 KR3F10020002: NTGI STRUCTURED	44.3900 44.3900	46,622.57 46,622.57	53,268.00 53,268.00	0.00	6,645.43 6,645.43
2,584.000 UNIVERSAL CORP/VA 913456109 KR2F10020002: NTGI STRUCTURED	44.3900 44.3900	112,290.99 112,290.99	114,703.76 114,703.76	0.00	2,412.77 2,412.77
7,511.000 UNIVERSAL DISPLAY CORP 91347P105 KR2F10020002: NTGI STRUCTURED	32.6400 32.6400	88,876.46 88,876.46	245,159.04 245,159.04	0.00	156,282.58 156,282.58
3,800.000 UNIVERSAL DISPLAY CORP 91347P105 KR3F10020002: NTGI STRUCTURED	32.6400 32.6400	147,806.39 147,806.39	124,032.00 124,032.00	0.00	-23,774.39 -23,774.39
1,850.000 UNIVERSAL ELECTRONICS INC 913483103 KR2F10020002: NTGI STRUCTURED	49.3700 49.3700	25,088.82 25,088.82	91,334.50 91,334.50	0.00	66,245.68 66,245.68
700.000 UNIVERSAL ELECTRONICS INC 913483103 KR3F10020002: NTGI STRUCTURED	49.3700 49.3700	17,451.00 17,451.00	34,559.00 34,559.00	0.00	17,108.00 17,108.00
1,100.000 UNIVERSAL FOREST PRODUCTS INC 913543104 KR3F10020002: NTGI STRUCTURED	42.7100 42.7100	29,882.42 29,882.42	46,981.00 46,981.00	0.00	17,098.58 17,098.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,218.000 UNIVERSAL FOREST PRODUCTS INC 913543104 KR2F10020002: NTGI STRUCTURED	42.7100 42.7100	44,637.13 44,637.13	94,730.78 94,730.78	0.00	50,093.65 50,093.65
400.000 UNIVERSAL HEALTH REALTY INCOME 91359E105 KR3F10020002: NTGI STRUCTURED	41.6800 41.6800	15,635.60 15,635.60	16,672.00 16,672.00	0.00	1,036.40 1,036.40
1,169.000 UNIVERSAL HEALTH REALTY INCOME 91359E105 KR2F10020002: NTGI STRUCTURED	41.6800 41.6800	37,410.20 37,410.20	48,723.92 48,723.92	0.00	11,313.72 11,313.72
1,912.000 UNIVERSAL STAINLESS & ALLOY 913837100 KR2F10020002: NTGI STRUCTURED	26.3600 26.3600	27,010.35 27,010.35	50,400.32 50,400.32	0.00	23,389.97 23,389.97
900.000 UNIVERSAL STAINLESS & ALLOY 913837100 KR3F10020002: NTGI STRUCTURED	26.3600 26.3600	29,634.30 29,634.30	23,724.00 23,724.00	0.00	-5,910.30 -5,910.30
1,718.000 UNIVERSAL TRUCKLOAD SERVICES I 91388P105 KR2F10020002: NTGI STRUCTURED	24.2500 24.2500	39,395.24 39,395.24	41,661.50 41,661.50	0.00	2,266.26 2,266.26
600.000 UNIVERSAL TRUCKLOAD SERVICES I 91388P105 KR3F10020002: NTGI STRUCTURED	24.2500 24.2500	8,976.00 8,976.00	14,550.00 14,550.00	0.00	5,574.00 5,574.00
10,110.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR2F10030002: SYSTEMATIC	104.5000 104.5000	809,309.12 809,309.12	1,056,495.00 1,056,495.00	0.01	247,185.88 247,185.88
3,915.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR3F10030002: SYSTEMATIC	104.5000 104.5000	315,157.05 315,157.05	409,117.50 409,117.50	0.00	93,960.45 93,960.45
7,097.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR2F19020002: S&P 500 INDEX	104.5000 104.5000	808,632.18 808,632.18	741,636.50 741,636.50	0.00	-66,995.68 -66,995.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,226.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR3F19020002: S&P 500 INDEX	104.5000 104.5000	367,554.31 367,554.31	337,117.00 337,117.00	0.00	-30,437.31 -30,437.31
2,200.000 UNIVERSAL TECHNICAL INSTITUTE 913915104 KR3F10020002: NTGI STRUCTURED	9.3500 9.3500	41,040.56 41,040.56	20,570.00 20,570.00	0.00	-20,470.56 -20,470.56
4,393.000 UNIVERSAL TECHNICAL INSTITUTE 913915104 KR2F10020002: NTGI STRUCTURED	9.3500 9.3500	77,890.27 77,890.27	41,074.55 41,074.55	0.00	-36,815.72 -36,815.72
100.000 UNIVEST CORP OF PENNSYLVANIA 915271100 KR3F10020002: NTGI STRUCTURED	18.7500 18.7500	1,532.00 1,532.00	1,875.00 1,875.00	0.00	343.00 343.00
293.000 UNIVEST CORP OF PENNSYLVANIA 915271100 KR2F10020002: NTGI STRUCTURED	18.7500 18.7500	8,653.54 8,653.54	5,493.75 5,493.75	0.00	-3,159.79 -3,159.79
9,009.000 UNUM GROUP 91529Y106 KR3F19020002: S&P 500 INDEX	34.3800 34.3800	266,781.44 266,781.44	309,729.42 309,729.42	0.00	42,947.98 42,947.98
19,823.000 UNUM GROUP 91529Y106 KR2F19020002: S&P 500 INDEX	34.3800 34.3800	480,274.83 480,274.83	681,514.74 681,514.74	0.00	201,239.91 201,239.91
6,500.000 UNUM GROUP 91529Y106 KR2F10090002: INVESCO	34.3800 34.3800	200,986.50 200,986.50	223,470.00 223,470.00	0.00	22,483.50 22,483.50
8,680.000 UNWIRED PLANET INC 91531F103 KR2F10020002: NTGI STRUCTURED	1.8600 1.8600	79,861.76 79,861.76	16,144.80 16,144.80	0.00	-63,716.96 -63,716.96
3,300.000 UNWIRED PLANET INC 91531F103 KR3F10020002: NTGI STRUCTURED	1.8600 1.8600	7,165.04 7,165.04	6,138.00 6,138.00	0.00	-1,027.04 -1,027.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 URANIUM ENERGY CORP 916896103 KR3F10020002: NTGI STRUCTURED	1.2500 1.2500	1,812.00 1,812.00	750.00 750.00	0.00	-1,062.00 -1,062.00
1,875.000 URANIUM ENERGY CORP 916896103 KR2F10020002: NTGI STRUCTURED	1.2500 1.2500	4,213.42 4,213.42	2,343.75 2,343.75	0.00	-1,869.67 -1,869.67
380.000 URANIUM RESOURCES INC 916901606 KR3F10020002: NTGI STRUCTURED	2.5300 2.5300	4,623.23 4,623.23	961.40 961.40	0.00	-3,661.83 -3,661.83
988.000 URANIUM RESOURCES INC 916901606 KR2F10020002: NTGI STRUCTURED	2.5300 2.5300	32,057.20 32,057.20	2,499.64 2,499.64	0.00	-29,557.56 -29,557.56
3,610.000 URBAN OUTFITTERS INC 917047102 KR3F19020002: S&P 500 INDEX	36.7000 36.7000	107,648.22 107,648.22	132,487.00 132,487.00	0.00	24,838.78 24,838.78
19,040.000 URBAN OUTFITTERS INC 917047102 KR3F10060002: WESTFIELD CAPITAL	36.7000 36.7000	702,752.40 702,752.40	698,768.00 698,768.00	0.00	-3,984.40 -3,984.40
7,943.000 URBAN OUTFITTERS INC 917047102 KR2F19020002: S&P 500 INDEX	36.7000 36.7000	178,210.13 178,210.13	291,508.10 291,508.10	0.00	113,297.97 113,297.97
49,380.000 URBAN OUTFITTERS INC 917047102 KR2F10060002: WESTFIELD CAPITAL	36.7000 36.7000	1,822,577.63 1,822,577.63	1,812,246.00 1,812,246.00	0.01	-10,331.63 -10,331.63
1,000.000 UROLOGIX INC 917273104 KR3F10020002: NTGI STRUCTURED	0.1044 0.1044	997.00 997.00	104.40 104.40	0.00	-892.60 -892.60
1,793.000 UROLOGIX INC 917273104 KR2F10020002: NTGI STRUCTURED	0.1044 0.1044	4,833.09 4,833.09	187.19 187.19	0.00	-4,645.90 -4,645.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 URSTADT BIDDLE PROPERTIES INC 917286205 KR3F10020002: NTGI STRUCTURED	20.3000 20.3000	39,772.35 39,772.35	38,570.00 38,570.00	0.00	-1,202.35 -1,202.35
3,250.000 URSTADT BIDDLE PROPERTIES INC 917286205 KR2F10020002: NTGI STRUCTURED	20.3000 20.3000	68,236.76 68,236.76	65,975.00 65,975.00	0.00	-2,261.76 -2,261.76
2,431.000 US ECOLOGY INC 91732J102 KR2F10020002: NTGI STRUCTURED	46.7600 46.7600	8,735.98 8,735.98	113,673.56 113,673.56	0.00	104,937.58 104,937.58
900.000 US ECOLOGY INC 91732J102 KR3F10020002: NTGI STRUCTURED	46.7600 46.7600	14,733.00 14,733.00	42,084.00 42,084.00	0.00	27,351.00 27,351.00
514.000 UTAH MEDICAL PRODUCTS INC 917488108 KR3F10020002: NTGI STRUCTURED	48.7600 48.7600	13,985.50 13,985.50	25,062.64 25,062.64	0.00	11,077.14 11,077.14
1,527.000 UTAH MEDICAL PRODUCTS INC 917488108 KR2F10020002: NTGI STRUCTURED	48.7600 48.7600	43,701.56 43,701.56	74,456.52 74,456.52	0.00	30,754.96 30,754.96
26,831.000 VF CORP 918204108 KR2F19020002: S&P 500 INDEX	66.0300 66.0300	1,357,918.68 1,357,918.68	1,771,650.93 1,771,650.93	0.01	413,732.25 413,732.25
12,194.000 VF CORP 918204108 KR3F19020002: S&P 500 INDEX	66.0300 66.0300	622,387.03 622,387.03	805,169.82 805,169.82	0.01	182,782.79 182,782.79
1,293.000 VL DISSOLUTION CORP 91825E101 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,000.000 V ONE CORP 918278201 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	22,477.52 22,477.52	0.00 0.00	0.00	-22,477.52 -22,477.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 VOXX INTERNATIONAL CORP 91829F104 KR3F10020002: NTGI STRUCTURED	9.3000 9.3000	11,632.00 11,632.00	14,880.00 14,880.00	0.00	3,248.00 3,248.00
4,399.000 VOXX INTERNATIONAL CORP 91829F104 KR2F10020002: NTGI STRUCTURED	9.3000 9.3000	53,633.41 53,633.41	40,910.70 40,910.70	0.00	-12,722.71 -12,722.71
6,511.000 VAALCO ENERGY INC 91851C201 KR2F10020002: NTGI STRUCTURED	8.5000 8.5000	45,347.73 45,347.73	55,343.50 55,343.50	0.00	9,995.77 9,995.77
2,500.000 VAALCO ENERGY INC 91851C201 KR3F10020002: NTGI STRUCTURED	8.5000 8.5000	14,550.00 14,550.00	21,250.00 21,250.00	0.00	6,700.00 6,700.00
1,700.000 VAIL RESORTS INC 91879Q109 KR3F10020002: NTGI STRUCTURED	86.7600 86.7600	79,523.33 79,523.33	147,492.00 147,492.00	0.00	67,968.67 67,968.67
3,870.000 VAIL RESORTS INC 91879Q109 KR2F10020002: NTGI STRUCTURED	86.7600 86.7600	105,344.04 105,344.04	335,761.20 335,761.20	0.00	230,417.16 230,417.16
3,800.000 VALENCE TECHNOLOGY INC 918914102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4,446.00 4,446.00	0.00 0.00	0.00	-4,446.00 -4,446.00
11,067.000 VALENCE TECHNOLOGY INC 918914102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	52,692.02 52,692.02	0.00 0.00	0.00	-52,692.02 -52,692.02
46,690.000 VALE SA 91912E105 ADR KR2F20020002: BOSTON CO NON-US VAL	11.0100 11.0100	818,671.53 818,671.53	514,056.90 514,056.90	0.00	-304,614.63 -304,614.63
18,070.000 VALE SA 91912E105 ADR KR3F20020002: BOSTON CO NON-US VAL	11.0100 11.0100	319,470.34 319,470.34	198,950.70 198,950.70	0.00	-120,519.64 -120,519.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,074.000 VALERO ENERGY CORP 91913Y100 KR2F19020002: S&P 500 INDEX	46.2700 46.2700	665,701.82 665,701.82	1,900,493.98 1,900,493.98	0.01	1,234,792.16 1,234,792.16
18,668.000 VALERO ENERGY CORP 91913Y100 KR3F19020002: S&P 500 INDEX	46.2700 46.2700	384,200.48 384,200.48	863,768.36 863,768.36	0.01	479,567.88 479,567.88
65,200.000 VALERO ENERGY CORP 91913Y100 KR2F10090002: INVESCO	46.2700 46.2700	3,496,214.00 3,496,214.00	3,016,804.00 3,016,804.00	0.02	-479,410.00 -479,410.00
9,049.000 VALERO ENERGY PARTNERS LP 91914J102 KR3F35020002: TORTOISE CAP	44.6300 44.6300	312,967.72 312,967.72	403,856.87 403,856.87	0.00	90,889.15 90,889.15
29,937.000 VALERO ENERGY PARTNERS LP 91914J102 KR2F35020002: TORTOISE CAP	44.6300 44.6300	1,023,480.27 1,023,480.27	1,336,088.31 1,336,088.31	0.01	312,608.04 312,608.04
11,100.000 VALLEY MEDIA INC COM 91972C106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	149,154.75 149,154.75	0.00 0.00	0.00	-149,154.75 -149,154.75
10,680.000 VALLEY NATIONAL BANCORP 919794107 KR3F10020002: NTGI STRUCTURED	9.6900 9.6900	108,332.90 108,332.90	103,489.20 103,489.20	0.00	-4,843.70 -4,843.70
22,456.000 VALLEY NATIONAL BANCORP 919794107 KR2F10020002: NTGI STRUCTURED	9.6900 9.6900	229,315.21 229,315.21	217,598.64 217,598.64	0.00	-11,716.57 -11,716.57
47.000 VALLEY NATIONAL BANCORP 919794123 KR2F10020002: NTGI STRUCTURED	0.1600 0.1600	642.24 642.24	7.52 7.52	0.00	-634.72 -634.72
290.000 VALUE AMER INC COM 92038N102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	3,691.09 3,691.09	0.00 0.00	0.00	-3,691.09 -3,691.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 VALUE LINE INC 920437100 KR3F10020002: NTGI STRUCTURED	15.9700 15.9700	12,663.00 12,663.00	14,373.00 14,373.00	0.00	1,710.00 1,710.00
2,481.000 VALUE LINE INC 920437100 KR2F10020002: NTGI STRUCTURED	15.9700 15.9700	82,373.44 82,373.44	39,621.57 39,621.57	0.00	-42,751.87 -42,751.87
1,400.000 VALUEVISION MEDIA INC 92047K107 KR3F10020002: NTGI STRUCTURED	5.1300 5.1300	10,990.00 10,990.00	7,182.00 7,182.00	0.00	-3,808.00 -3,808.00
3,681.000 VALUEVISION MEDIA INC 92047K107 KR2F10020002: NTGI STRUCTURED	5.1300 5.1300	80,073.21 80,073.21	18,883.53 18,883.53	0.00	-61,189.68 -61,189.68
700.000 VANDA PHARMACEUTICALS INC 921659108 KR3F10020002: NTGI STRUCTURED	10.3800 10.3800	4,879.00 4,879.00	7,266.00 7,266.00	0.00	2,387.00 2,387.00
6,093.000 VANDA PHARMACEUTICALS INC 921659108 KR2F10020002: NTGI STRUCTURED	10.3800 10.3800	85,051.01 85,051.01	63,245.34 63,245.34	0.00	-21,805.67 -21,805.67
3,649.000 VARIAN MEDICAL SYSTEMS INC 92220P105 KR3F19020002: S&P 500 INDEX	80.1200 80.1200	238,394.46 238,394.46	292,357.88 292,357.88	0.00	53,963.42 53,963.42
8,029.000 VARIAN MEDICAL SYSTEMS INC 92220P105 KR2F19020002: S&P 500 INDEX	80.1200 80.1200	519,278.05 519,278.05	643,283.48 643,283.48	0.00	124,005.43 124,005.43
2,918.000 VASCO DATA SECURITY INTERNATIO 92230Y104 KR2F10020002: NTGI STRUCTURED	18.7800 18.7800	35,149.64 35,149.64	54,800.04 54,800.04	0.00	19,650.40 19,650.40
1,100.000 VASCO DATA SECURITY INTERNATIO 92230Y104 KR3F10020002: NTGI STRUCTURED	18.7800 18.7800	12,177.00 12,177.00	20,658.00 20,658.00	0.00	8,481.00 8,481.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
578.000 VASCULAR SOLUTIONS INC 92231M109 KR3F10020002: NTGI STRUCTURED	24.7000 24.7000	8,149.04 8,149.04	14,276.60 14,276.60	0.00	6,127.56 6,127.56
1,362.000 VASCULAR SOLUTIONS INC 92231M109 KR2F10020002: NTGI STRUCTURED	24.7000 24.7000	16,382.78 16,382.78	33,641.40 33,641.40	0.00	17,258.62 17,258.62
1,000.000 VASOMEDICAL INC 922321104 KR3F10020002: NTGI STRUCTURED	0.1850 0.1850	270.20 270.20	185.00 185.00	0.00	-85.20 -85.20
16,910.000 VASOMEDICAL INC 922321104 KR2F10020002: NTGI STRUCTURED	0.1850 0.1850	63,293.35 63,293.35	3,128.35 3,128.35	0.00	-60,165.00 -60,165.00
171.000 VCAMPUS CORP 92240C308 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,390.74 11,390.74	0.00 0.00	0.00	-11,390.74 -11,390.74
100.000 VCAMPUS CORP 92240C308 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.00 1.00	0.00 0.00	0.00	-1.00 -1.00
8,396.850 VECTOR GROUP LTD 92240M108 KR2F10020002: NTGI STRUCTURED	22.1800 22.1800	73,728.58 73,728.58	186,242.13 186,242.13	0.00	112,513.55 112,513.55
4,242.000 VECTOR GROUP LTD 92240M108 KR3F10020002: NTGI STRUCTURED	22.1800 22.1800	65,772.59 65,772.59	94,087.56 94,087.56	0.00	28,314.97 28,314.97
6,549.000 VEECO INSTRUMENTS INC 922417100 KR2F10020002: NTGI STRUCTURED	34.9500 34.9500	147,381.76 147,381.76	228,887.55 228,887.55	0.00	81,505.79 81,505.79
3,200.000 VEECO INSTRUMENTS INC 922417100 KR3F10020002: NTGI STRUCTURED	34.9500 34.9500	152,591.21 152,591.21	111,840.00 111,840.00	0.00	-40,751.21 -40,751.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26.000 VENAXIS INC 92262A107 KR2F10020002: NTGI STRUCTURED	1.6600 1.6600	4,690.11 4,690.11	43.16 43.16	0.00	-4,646.95 -4,646.95
17.000 VENAXIS INC 92262A107 KR3F10020002: NTGI STRUCTURED	1.6600 1.6600	220.50 220.50	28.22 28.22	0.00	-192.28 -192.28
22,898.000 VENTAS INC 92276F100 KR2F19020002: S&P 500 INDEX	61.9500 61.9500	1,240,168.93 1,240,168.93	1,418,531.10 1,418,531.10	0.01	178,362.17 178,362.17
10,407.000 VENTAS INC 92276F100 KR3F19020002: S&P 500 INDEX	61.9500 61.9500	569,695.27 569,695.27	644,713.65 644,713.65	0.00	75,018.38 75,018.38
15,610.000 VERIFONE SYSTEMS INC 92342Y109 KR3F10060002: WESTFIELD CAPITAL	34.3800 34.3800	453,184.37 453,184.37	536,671.80 536,671.80	0.00	83,487.43 83,487.43
40,540.000 VERIFONE SYSTEMS INC 92342Y109 KR2F10060002: WESTFIELD CAPITAL	34.3800 34.3800	1,154,142.17 1,154,142.17	1,393,765.20 1,393,765.20	0.01	239,623.03 239,623.03
8,754.000 VERISIGN INC 92343E102 KR2F19020002: S&P 500 INDEX	55.1200 55.1200	313,370.38 313,370.38	482,520.48 482,520.48	0.00	169,150.10 169,150.10
3,978.000 VERISIGN INC 92343E102 KR3F19020002: S&P 500 INDEX	55.1200 55.1200	142,660.39 142,660.39	219,267.36 219,267.36	0.00	76,606.97 76,606.97
31,700.000 VERISIGN INC 92343E102 KR2F10090002: INVESCO	55.1200 55.1200	1,694,156.18 1,694,156.18	1,747,304.00 1,747,304.00	0.01	53,147.82 53,147.82
8,000.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10080002: WESTWOOD MGMT	49.9900 49.9900	395,948.80 395,948.80	399,920.00 399,920.00	0.00	3,971.20 3,971.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,490.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10060002: WESTFIELD CAPITAL	49.9900 49.9900	797,129.51 797,129.51	824,335.10 824,335.10	0.01	27,205.59 27,205.59
42,840.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10060002: WESTFIELD CAPITAL	49.9900 49.9900	2,073,118.50 2,073,118.50	2,141,571.60 2,141,571.60	0.01	68,453.10 68,453.10
146,569.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F19020002: S&P 500 INDEX	49.9900 49.9900	5,877,361.39 5,877,361.39	7,326,984.31 7,326,984.31	0.05	1,449,622.92 1,449,622.92
6,634.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10070002: RIVER ROAD	49.9900 49.9900	282,000.16 282,000.16	331,633.66 331,633.66	0.00	49,633.50 49,633.50
322,485.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F19020002: S&P 500 INDEX	49.9900 49.9900	10,580,674.91 10,580,674.91	16,121,025.15 16,121,025.15	0.10	5,540,350.24 5,540,350.24
18,310.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10070002: RIVER ROAD	49.9900 49.9900	773,246.91 773,246.91	915,316.90 915,316.90	0.01	142,069.99 142,069.99
22,300.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10080002: WESTWOOD MGMT	49.9900 49.9900	1,103,707.28 1,103,707.28	1,114,777.00 1,114,777.00	0.01	11,069.72 11,069.72
3,000.000 VERINT SYSTEMS INC 92343X100 KR3F10020002: NTGI STRUCTURED	55.6100 55.6100	105,919.20 105,919.20	166,830.00 166,830.00	0.00	60,910.80 60,910.80
6,195.000 VERINT SYSTEMS INC 92343X100 KR2F10020002: NTGI STRUCTURED	55.6100 55.6100	220,070.62 220,070.62	344,503.95 344,503.95	0.00	124,433.33 124,433.33
825.000 VERSAR INC 925297103 KR2F10020002: NTGI STRUCTURED	3.2300 3.2300	2,375.25 2,375.25	2,664.75 2,664.75	0.00	289.50 289.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 VERSAR INC 925297103 KR3F10020002: NTGI STRUCTURED	3.2300 3.2300	1,328.00 1,328.00	1,292.00 1,292.00	0.00	-36.00 -36.00
5,549.000 VERSO PAPER CORP 92531L108 KR2F10020002: NTGI STRUCTURED	3.2000 3.2000	27,214.44 27,214.44	17,756.80 17,756.80	0.00	-9,457.64 -9,457.64
2,000.000 VERSO PAPER CORP 92531L108 KR3F10020002: NTGI STRUCTURED	3.2000 3.2000	6,200.00 6,200.00	6,400.00 6,400.00	0.00	200.00 200.00
18,522.000 VERTEX PHARMACEUTICALS INC 92532F100 KR2F19020002: S&P 500 INDEX	112.3100 112.3100	1,412,683.62 1,412,683.62	2,080,205.82 2,080,205.82	0.01	667,522.20 667,522.20
8,418.000 VERTEX PHARMACEUTICALS INC 92532F100 KR3F19020002: S&P 500 INDEX	112.3100 112.3100	641,739.71 641,739.71	945,425.58 945,425.58	0.01	303,685.87 303,685.87
385.000 VESTIN REALTY MORTGAGE II INC 92549X300 KR2F10020002: NTGI STRUCTURED	4.5000 4.5000	20,087.39 20,087.39	1,732.50 1,732.50	0.00	-18,354.89 -18,354.89
150.000 VESTIN REALTY MORTGAGE II INC 92549X300 KR3F10020002: NTGI STRUCTURED	4.5000 4.5000	882.00 882.00	675.00 675.00	0.00	-207.00 -207.00
4,820.000 VIAD CORP 92552R406 KR2F10020002: NTGI STRUCTURED	20.6500 20.6500	114,550.12 114,550.12	99,533.00 99,533.00	0.00	-15,017.12 -15,017.12
2,400.000 VIAD CORP 92552R406 KR3F10020002: NTGI STRUCTURED	20.6500 20.6500	48,612.44 48,612.44	49,560.00 49,560.00	0.00	947.56 947.56
4,715.000 VIASAT INC 92552V100 KR2F10020002: NTGI STRUCTURED	55.1200 55.1200	127,275.54 127,275.54	259,890.80 259,890.80	0.00	132,615.26 132,615.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,279.000 VIASAT INC 92552V100 KR3F10020002: NTGI STRUCTURED	55.1200 55.1200	100,997.86 100,997.86	125,618.48 125,618.48	0.00	24,620.62 24,620.62
344.000 VIASYSTEMS GROUP INC 92553H803 KR2F10020002: NTGI STRUCTURED	15.7000 15.7000	29,255.18 29,255.18	5,400.80 5,400.80	0.00	-23,854.38 -23,854.38
1,800.000 VIASYSTEMS GROUP INC 92553H803 KR3F10020002: NTGI STRUCTURED	15.7000 15.7000	26,878.02 26,878.02	28,260.00 28,260.00	0.00	1,381.98 1,381.98
13,462.000 VIACOM INC 92553P201 KR3F19020002: S&P 500 INDEX	76.9400 76.9400	663,592.51 663,592.51	1,035,766.28 1,035,766.28	0.01	372,173.77 372,173.77
29,619.000 VIACOM INC 92553P201 KR2F19020002: S&P 500 INDEX	76.9400 76.9400	1,460,280.00 1,460,280.00	2,278,885.86 2,278,885.86	0.01	818,605.86 818,605.86
1,200.000 VICAL INC 925602104 KR3F10020002: NTGI STRUCTURED	1.1200 1.1200	4,476.00 4,476.00	1,344.00 1,344.00	0.00	-3,132.00 -3,132.00
3,312.000 VICAL INC 925602104 KR2F10020002: NTGI STRUCTURED	1.1200 1.1200	44,463.52 44,463.52	3,709.44 3,709.44	0.00	-40,754.08 -40,754.08
500.000 VICON INDUSTRIES INC 925811101 KR3F10020002: NTGI STRUCTURED	2.0700 2.0700	1,966.50 1,966.50	1,035.00 1,035.00	0.00	-931.50 -931.50
900.000 VICON INDUSTRIES INC 925811101 KR2F10020002: NTGI STRUCTURED	2.0700 2.0700	6,931.39 6,931.39	1,863.00 1,863.00	0.00	-5,068.39 -5,068.39
4,824.000 VICOR CORP 925815102 KR2F10020002: NTGI STRUCTURED	9.4000 9.4000	144,752.52 144,752.52	45,345.60 45,345.60	0.00	-99,406.92 -99,406.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 VICOR CORP 925815102 KR3F10020002: NTGI STRUCTURED	9.4000 9.4000	28,422.00 28,422.00	16,920.00 16,920.00	0.00	-11,502.00 -11,502.00
800.000 VIDEO DISPLAY CORP 926555103 KR3F10020002: NTGI STRUCTURED	3.0600 3.0600	2,816.00 2,816.00	2,448.00 2,448.00	0.00	-368.00 -368.00
1,933.000 VIDEO DISPLAY CORP 926555103 KR2F10020002: NTGI STRUCTURED	3.0600 3.0600	3,752.18 3,752.18	5,914.98 5,914.98	0.00	2,162.80 2,162.80
6,412.000 VIEWCAST.COM INC 926713108 KR2F10020002: NTGI STRUCTURED	0.0041 0.0041	42,856.67 42,856.67	26.29 26.29	0.00	-42,830.38 -42,830.38
400.000 VIEWCAST.COM INC 926713108 KR3F10020002: NTGI STRUCTURED	0.0041 0.0041	54.00 54.00	1.64 1.64	0.00	-52.36 -52.36
8,974.000 VIEWPOINT FINANCIAL GROUP INC 92672A101 KR2F10020002: NTGI STRUCTURED	23.9400 23.9400	90,776.39 90,776.39	214,837.56 214,837.56	0.00	124,061.17 124,061.17
4,500.000 VIEWPOINT FINANCIAL GROUP INC 92672A101 KR3F10020002: NTGI STRUCTURED	23.9400 23.9400	61,079.29 61,079.29	107,730.00 107,730.00	0.00	46,650.71 46,650.71
400.000 VILLAGE SUPER MARKET INC 927107409 KR3F10020002: NTGI STRUCTURED	22.7800 22.7800	10,100.00 10,100.00	9,112.00 9,112.00	0.00	-988.00 -988.00
1,131.000 VILLAGE SUPER MARKET INC 927107409 KR2F10020002: NTGI STRUCTURED	22.7800 22.7800	5,123.75 5,123.75	25,764.18 25,764.18	0.00	20,640.43 20,640.43
17,053.000 VIPSHOP HOLDINGS LTD 92763W103 KR2F20050002: AMERICAN CENTURY	189.0100 189.0100	3,124,293.19 3,124,293.19	3,223,187.53 3,223,187.53	0.02	98,894.34 98,894.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,892.000 VIPSHOP HOLDINGS LTD 92763W103 KR3F20050002: AMERICAN CENTURY	189.0100 189.0100	1,082,616.77 1,082,616.77	1,113,646.92 1,113,646.92	0.01	31,030.15 31,030.15
3,659.000 VIRCO MANUFACTURING CORP 927651109 KR2F10020002: NTGI STRUCTURED	2.6100 2.6100	42,233.09 42,233.09	9,549.99 9,549.99	0.00	-32,683.10 -32,683.10
1,300.000 VIRCO MANUFACTURING CORP 927651109 KR3F10020002: NTGI STRUCTURED	2.6100 2.6100	3,614.00 3,614.00	3,393.00 3,393.00	0.00	-221.00 -221.00
1,481.000 VISION SCIENCES INC/DE 927912105 KR2F10020002: NTGI STRUCTURED	0.9600 0.9600	5,966.01 5,966.01	1,421.76 1,421.76	0.00	-4,544.25 -4,544.25
600.000 VISION SCIENCES INC/DE 927912105 KR3F10020002: NTGI STRUCTURED	0.9600 0.9600	1,536.00 1,536.00	576.00 576.00	0.00	-960.00 -960.00
4,400.000 VIRNETX HOLDING CORP 92823T108 KR2F10020002: NTGI STRUCTURED	6.0000 6.0000	135,708.71 135,708.71	26,400.00 26,400.00	0.00	-109,308.71 -109,308.71
1,669.000 VIRNETX HOLDING CORP 92823T108 KR3F10020002: NTGI STRUCTURED	6.0000 6.0000	48,979.18 48,979.18	10,014.00 10,014.00	0.00	-38,965.18 -38,965.18
38,298.000 VISA INC 92826C839 KR2F19020002: S&P 500 INDEX	213.3700 213.3700	3,764,239.71 3,764,239.71	8,171,644.26 8,171,644.26	0.05	4,407,404.55 4,407,404.55
3,210.000 VISA INC 92826C839 KR3F10060002: WESTFIELD CAPITAL	213.3700 213.3700	673,220.27 673,220.27	684,917.70 684,917.70	0.00	11,697.43 11,697.43
17,406.000 VISA INC 92826C839 KR3F19020002: S&P 500 INDEX	213.3700 213.3700	1,806,083.35 1,806,083.35	3,713,918.22 3,713,918.22	0.02	1,907,834.87 1,907,834.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,335.000 VISA INC 92826C839 KR2F10060002: WESTFIELD CAPITAL	213.3700 213.3700	1,748,061.01 1,748,061.01	1,778,438.95 1,778,438.95	0.01	30,377.94 30,377.94
2,028.000 VIRTUSA CORP 92827P102 KR2F10020002: NTGI STRUCTURED	35.5600 35.5600	47,902.78 47,902.78	72,115.68 72,115.68	0.00	24,212.90 24,212.90
1,400.000 VIRTUSA CORP 92827P102 KR3F10020002: NTGI STRUCTURED	35.5600 35.5600	33,051.20 33,051.20	49,784.00 49,784.00	0.00	16,732.80 16,732.80
200.000 VIRTUS INVESTMENT PARTNERS INC 92828Q109 KR3F10020002: NTGI STRUCTURED	173.7000 173.7000	11,738.00 11,738.00	34,740.00 34,740.00	0.00	23,002.00 23,002.00
785.000 VIRTUS INVESTMENT PARTNERS INC 92828Q109 KR2F10020002: NTGI STRUCTURED	173.7000 173.7000	85,260.83 85,260.83	136,354.50 136,354.50	0.00	51,093.67 51,093.67
15,660.000 VISHAY INTERTECHNOLOGY INC 928298108 KR2F10020002: NTGI STRUCTURED	14.2900 14.2900	142,666.72 142,666.72	223,781.40 223,781.40	0.00	81,114.68 81,114.68
7,800.000 VISHAY INTERTECHNOLOGY INC 928298108 KR3F10020002: NTGI STRUCTURED	14.2900 14.2900	108,264.41 108,264.41	111,462.00 111,462.00	0.00	3,197.59 3,197.59
300.000 VISHAY PRECISION GROUP INC 92835K103 KR3F10020002: NTGI STRUCTURED	14.9400 14.9400	5,289.00 5,289.00	4,482.00 4,482.00	0.00	-807.00 -807.00
717.000 VISHAY PRECISION GROUP INC 92835K103 KR2F10020002: NTGI STRUCTURED	14.9400 14.9400	7,831.24 7,831.24	10,711.98 10,711.98	0.00	2,880.74 2,880.74
585.000 VISTEON CORP 92839U115 KR2F10020002: NTGI STRUCTURED	38.9000 38.9000	0.00 0.00	22,756.50 22,756.50	0.00	22,756.50 22,756.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 VITESSE SEMICONDUCTOR CORP 928497304 KR3F10020002: NTGI STRUCTURED	3.6000 3.6000	1,712.00 1,712.00	1,440.00 1,440.00	0.00	-272.00 -272.00
869.000 VITESSE SEMICONDUCTOR CORP 928497304 KR2F10020002: NTGI STRUCTURED	3.6000 3.6000	54,828.65 54,828.65	3,128.40 3,128.40	0.00	-51,700.25 -51,700.25
1,598.000 VITAMIN SHOPPE INC 92849E101 KR3F10020002: NTGI STRUCTURED	44.3900 44.3900	77,169.36 77,169.36	70,935.22 70,935.22	0.00	-6,234.14 -6,234.14
2,800.000 VITAMIN SHOPPE INC 92849E101 KR2F10020002: NTGI STRUCTURED	44.3900 44.3900	124,992.28 124,992.28	124,292.00 124,292.00	0.00	-700.28 -700.28
6,768.000 VIVUS INC 928551100 KR2F10020002: NTGI STRUCTURED	3.8600 3.8600	37,131.41 37,131.41	26,124.48 26,124.48	0.00	-11,006.93 -11,006.93
3,300.000 VIVUS INC 928551100 KR3F10020002: NTGI STRUCTURED	3.8600 3.8600	26,983.74 26,983.74	12,738.00 12,738.00	0.00	-14,245.74 -14,245.74
5,049.000 VOCERA COMMUNICATIONS INC 92857F107 KR2F10020002: NTGI STRUCTURED	8.0700 8.0700	116,846.40 116,846.40	40,745.43 40,745.43	0.00	-76,100.97 -76,100.97
2,500.000 VOCERA COMMUNICATIONS INC 92857F107 KR3F10020002: NTGI STRUCTURED	8.0700 8.0700	59,162.30 59,162.30	20,175.00 20,175.00	0.00	-38,987.30 -38,987.30
2,742.000 VODAFONE GROUP PLC NEW 92857W308 SPONSORED ADR NO PAR KR3F10070002: RIVER ROAD	32.8900 32.8900	128,721.75 128,721.75	90,184.38 90,184.38	0.00	-38,537.37 -38,537.37
7,650.000 VODAFONE GROUP PLC NEW 92857W308 SPONSORED ADR NO PAR KR2F10070002: RIVER ROAD	32.8900 32.8900	363,329.04 363,329.04	251,608.50 251,608.50	0.00	-111,720.54 -111,720.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,196.000 VOLCANO CORP 928645100 KR2F10020002: NTGI STRUCTURED	10.6400 10.6400	128,105.10 128,105.10	76,565.44 76,565.44	0.00	-51,539.66 -51,539.66
3,600.000 VOLCANO CORP 928645100 KR3F10020002: NTGI STRUCTURED	10.6400 10.6400	101,324.70 101,324.70	38,304.00 38,304.00	0.00	-63,020.70 -63,020.70
4,999.000 VOLT INFORMATION SCIENCES INC 928703107 KR2F10020002: NTGI STRUCTURED	9.1500 9.1500	173,530.53 173,530.53	45,740.85 45,740.85	0.00	-127,789.68 -127,789.68
1,500.000 VOLT INFORMATION SCIENCES INC 928703107 KR3F10020002: NTGI STRUCTURED	9.1500 9.1500	14,625.00 14,625.00	13,725.00 13,725.00	0.00	-900.00 -900.00
5,500.000 VONAGE HOLDINGS CORP 92886T201 KR3F10020002: NTGI STRUCTURED	3.2800 3.2800	23,375.00 23,375.00	18,040.00 18,040.00	0.00	-5,335.00 -5,335.00
14,529.000 VONAGE HOLDINGS CORP 92886T201 KR2F10020002: NTGI STRUCTURED	3.2800 3.2800	114,910.10 114,910.10	47,655.12 47,655.12	0.00	-67,254.98 -67,254.98
13,578.000 VORNADO REALTY TRUST 929042109 KR2F19020002: S&P 500 INDEX	99.9600 99.9600	1,135,740.64 1,135,740.64	1,357,256.88 1,357,256.88	0.01	221,516.24 221,516.24
6,171.000 VORNADO REALTY TRUST 929042109 KR3F19020002: S&P 500 INDEX	99.9600 99.9600	520,378.61 520,378.61	616,853.16 616,853.16	0.00	96,474.55 96,474.55
77,225.000 VOYA FINANCIAL INC 929089100 KR2F10030002: SYSTEMATIC	39.1000 39.1000	2,459,615.33 2,459,615.33	3,019,497.50 3,019,497.50	0.02	559,882.17 559,882.17
29,900.000 VOYA FINANCIAL INC 929089100 KR3F10030002: SYSTEMATIC	39.1000 39.1000	960,814.77 960,814.77	1,169,090.00 1,169,090.00	0.01	208,275.23 208,275.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 VULCAN INTERNATIONAL CORP 929136109 KR3F10020002: NTGI STRUCTURED	39.5500 39.5500	3,450.50 3,450.50	3,955.00 3,955.00	0.00	504.50 504.50
544.000 VULCAN INTERNATIONAL CORP 929136109 KR2F10020002: NTGI STRUCTURED	39.5500 39.5500	21,401.60 21,401.60	21,515.20 21,515.20	0.00	113.60 113.60
10,184.000 VULCAN MATERIALS CO 929160109 KR2F19020002: S&P 500 INDEX	60.2300 60.2300	464,535.60 464,535.60	613,382.32 613,382.32	0.00	148,846.72 148,846.72
4,629.000 VULCAN MATERIALS CO 929160109 KR3F19020002: S&P 500 INDEX	60.2300 60.2300	217,269.28 217,269.28	278,804.67 278,804.67	0.00	61,535.39 61,535.39
2,300.000 W&T OFFSHORE INC 92922P106 KR3F10020002: NTGI STRUCTURED	11.0000 11.0000	35,104.61 35,104.61	25,300.00 25,300.00	0.00	-9,804.61 -9,804.61
7,250.000 W&T OFFSHORE INC 92922P106 KR2F10020002: NTGI STRUCTURED	11.0000 11.0000	113,505.85 113,505.85	79,750.00 79,750.00	0.00	-33,755.85 -33,755.85
1,000.000 WD-40 CO 929236107 KR3F10020002: NTGI STRUCTURED	67.9600 67.9600	40,488.18 40,488.18	67,960.00 67,960.00	0.00	27,471.82 27,471.82
1,878.000 WD-40 CO 929236107 KR2F10020002: NTGI STRUCTURED	67.9600 67.9600	52,370.66 52,370.66	127,628.88 127,628.88	0.00	75,258.22 75,258.22
6,933.000 WHX CORP 929248409 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	147,442.69 147,442.69	0.00 0.00	0.00	-147,442.69 -147,442.69
3,362.000 WGL HOLDINGS INC 92924F106 KR3F10020002: NTGI STRUCTURED	42.1200 42.1200	139,449.37 139,449.37	141,607.44 141,607.44	0.00	2,158.07 2,158.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,985.000 WGL HOLDINGS INC 92924F106 KR2F10020002: NTGI STRUCTURED	42.1200 42.1200	283,442.82 283,442.82	294,208.20 294,208.20	0.00	10,765.38 10,765.38
1,718.000 WSFS FINANCIAL CORP 929328102 KR2F10020002: NTGI STRUCTURED	71.6100 71.6100	29,344.37 29,344.37	123,025.98 123,025.98	0.00	93,681.61 93,681.61
900.000 WSFS FINANCIAL CORP 929328102 KR3F10020002: NTGI STRUCTURED	71.6100 71.6100	33,565.50 33,565.50	64,449.00 64,449.00	0.00	30,883.50 30,883.50
656.000 WQN INC 92932C103 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	874.26 874.26	6.56 6.56	0.00	-867.70 -867.70
312.000 WSI INDUSTRIES INC 92932Q102 KR2F10020002: NTGI STRUCTURED	7.2200 7.2200	1,217.75 1,217.75	2,252.64 2,252.64	0.00	1,034.89 1,034.89
300.000 WSI INDUSTRIES INC 92932Q102 KR3F10020002: NTGI STRUCTURED	7.2200 7.2200	1,532.50 1,532.50	2,166.00 2,166.00	0.00	633.50 633.50
6,000.000 WUXI PHARMATECH CAYMAN INC 929352102 ADR KR3F20010002: PYRAMIS NONUS GROWTH	35.0200 35.0200	221,840.19 221,840.19	210,120.00 210,120.00	0.00	-11,720.19 -11,720.19
17,300.000 WUXI PHARMATECH CAYMAN INC 929352102 ADR KR2F20010002: PYRAMIS NONUS GROWTH	35.0200 35.0200	639,567.09 639,567.09	605,846.00 605,846.00	0.00	-33,721.09 -33,721.09
8,275.000 WABASH NATIONAL CORP 929566107 KR2F10020002: NTGI STRUCTURED	13.3200 13.3200	132,855.85 132,855.85	110,223.00 110,223.00	0.00	-22,632.85 -22,632.85
3,900.000 WABASH NATIONAL CORP 929566107 KR3F10020002: NTGI STRUCTURED	13.3200 13.3200	50,385.92 50,385.92	51,948.00 51,948.00	0.00	1,562.08 1,562.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
979.000 WAGWORKS INC 930427109 KR2F10020002: NTGI STRUCTURED	45.5300 45.5300	47,242.10 47,242.10	44,573.87 44,573.87	0.00	-2,668.23 -2,668.23
2,633.000 WAGWORKS INC 930427109 KR3F44700002: VANTAGEPOINT IV	45.5300 45.5300	131,386.70 131,386.70	119,880.49 119,880.49	0.00	-11,506.21 -11,506.21
1,400.000 WAGWORKS INC 930427109 KR3F10020002: NTGI STRUCTURED	45.5300 45.5300	68,164.19 68,164.19	63,742.00 63,742.00	0.00	-4,422.19 -4,422.19
23,698.000 WAGWORKS INC 930427109 KR2F44700002: VANTAGEPOINT IV	45.5300 45.5300	1,182,530.20 1,182,530.20	1,078,969.94 1,078,969.94	0.01	-103,560.26 -103,560.26
122,843.000 WAL-MART STORES INC 931142103 KR2F19020002: S&P 500 INDEX	76.4700 76.4700	3,569,184.12 3,569,184.12	9,393,804.21 9,393,804.21	0.06	5,824,620.09 5,824,620.09
55,832.000 WAL-MART STORES INC 931142103 KR3F19020002: S&P 500 INDEX	76.4700 76.4700	2,559,582.06 2,559,582.06	4,269,473.04 4,269,473.04	0.03	1,709,890.98 1,709,890.98
1,502.000 WAL-MART STORES INC 931142103 KR3F10070002: RIVER ROAD	76.4700 76.4700	90,339.11 90,339.11	114,857.94 114,857.94	0.00	24,518.83 24,518.83
4,163.000 WAL-MART STORES INC 931142103 KR2F10070002: RIVER ROAD	76.4700 76.4700	245,933.30 245,933.30	318,344.61 318,344.61	0.00	72,411.31 72,411.31
64,300.000 WAL-MART STORES INC 931142103 KR2F10090002: INVESCO	76.4700 76.4700	4,951,609.26 4,951,609.26	4,917,021.00 4,917,021.00	0.03	-34,588.26 -34,588.26
68,464.000 WALGREEN CO 931422109 KR2F19020002: S&P 500 INDEX	59.2700 59.2700	2,481,559.06 2,481,559.06	4,057,861.28 4,057,861.28	0.03	1,576,302.22 1,576,302.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,117.000 WALGREEN CO 931422109 KR3F19020002: S&P 500 INDEX	59.2700 59.2700	1,045,995.50 1,045,995.50	1,844,304.59 1,844,304.59	0.01	798,309.09 798,309.09
2,256.000 WALKING CO HOLDINGS INC/THE 932036106 KR2F10020002: NTGI STRUCTURED	0.5000 0.5000	12,783.06 12,783.06	1,128.00 1,128.00	0.00	-11,655.06 -11,655.06
1,400.000 WALKING CO HOLDINGS INC/THE 932036106 KR3F10020002: NTGI STRUCTURED	0.5000 0.5000	4,241.00 4,241.00	700.00 700.00	0.00	-3,541.00 -3,541.00
3,800.000 WALTER ENERGY INC 93317Q105 KR3F10020002: NTGI STRUCTURED	2.3400 2.3400	55,532.82 55,532.82	8,892.00 8,892.00	0.00	-46,640.82 -46,640.82
8,100.000 WALTER ENERGY INC 93317Q105 KR2F10020002: NTGI STRUCTURED	2.3400 2.3400	118,373.40 118,373.40	18,954.00 18,954.00	0.00	-99,419.40 -99,419.40
1,900.000 WALTER INVESTMENT MANAGEMENT C 93317W102 KR3F10020002: NTGI STRUCTURED	21.9500 21.9500	74,040.95 74,040.95	41,705.00 41,705.00	0.00	-32,335.95 -32,335.95
4,000.000 WALTER INVESTMENT MANAGEMENT C 93317W102 KR2F10020002: NTGI STRUCTURED	21.9500 21.9500	150,834.55 150,834.55	87,800.00 87,800.00	0.00	-63,034.55 -63,034.55
82.000 WANDERPORT CORP 93369T106 KR2F10020002: NTGI STRUCTURED	0.0048 0.0048	3,335.62 3,335.62	0.39 0.39	0.00	-3,335.23 -3,335.23
2,400.000 WARREN RESOURCES INC 93564A100 KR3F10020002: NTGI STRUCTURED	5.3000 5.3000	8,568.00 8,568.00	12,720.00 12,720.00	0.00	4,152.00 4,152.00
6,365.000 WARREN RESOURCES INC 93564A100 KR2F10020002: NTGI STRUCTURED	5.3000 5.3000	75,720.82 75,720.82	33,734.50 33,734.50	0.00	-41,986.32 -41,986.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,600.000 WASHINGTON FEDERAL INC 938824109 KR3F10020002: NTGI STRUCTURED	20.3600 20.3600	95,089.98 95,089.98	114,016.00 114,016.00	0.00	18,926.02 18,926.02
11,800.000 WASHINGTON FEDERAL INC 938824109 KR2F10020002: NTGI STRUCTURED	20.3600 20.3600	257,736.00 257,736.00	240,248.00 240,248.00	0.00	-17,488.00 -17,488.00
17,600.000 WASHINGTON PRIME GROUP INC 939647103 KR2F10090002: INVESCO	17.4800 17.4800	347,751.37 347,751.37	307,648.00 307,648.00	0.00	-40,103.37 -40,103.37
8,158.000 WASHINGTON REAL ESTATE INVESTM 939653101 KR2F10020002: NTGI STRUCTURED	25.3800 25.3800	202,183.61 202,183.61	207,050.04 207,050.04	0.00	4,866.43 4,866.43
4,000.000 WASHINGTON REAL ESTATE INVESTM 939653101 KR3F10020002: NTGI STRUCTURED	25.3800 25.3800	123,996.43 123,996.43	101,520.00 101,520.00	0.00	-22,476.43 -22,476.43
1,159.000 WASHINGTON TRUST BANCORP INC 940610108 KR2F10020002: NTGI STRUCTURED	32.9900 32.9900	21,468.44 21,468.44	38,235.41 38,235.41	0.00	16,766.97 16,766.97
400.000 WASHINGTON TRUST BANCORP INC 940610108 KR3F10020002: NTGI STRUCTURED	32.9900 32.9900	8,924.00 8,924.00	13,196.00 13,196.00	0.00	4,272.00 4,272.00
15,337.000 WASTE MANAGEMENT INC 94106L109 KR3F19020002: S&P 500 INDEX	47.5300 47.5300	482,481.61 482,481.61	728,967.61 728,967.61	0.00	246,486.00 246,486.00
33,745.000 WASTE MANAGEMENT INC 94106L109 KR2F19020002: S&P 500 INDEX	47.5300 47.5300	948,719.80 948,719.80	1,603,899.85 1,603,899.85	0.01	655,180.05 655,180.05
6,532.000 WATERS CORP 941848103 KR2F19020002: S&P 500 INDEX	99.1200 99.1200	472,736.55 472,736.55	647,451.84 647,451.84	0.00	174,715.29 174,715.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,969.000 WATERS CORP 941848103 KR3F19020002: S&P 500 INDEX	99.1200 99.1200	269,481.11 269,481.11	294,287.28 294,287.28	0.00	24,806.17 24,806.17
987.000 WATERSTONE FINANCIAL INC 94188P101 KR3F10020002: NTGI STRUCTURED	11.5500 11.5500	2,176.74 2,176.74	11,399.85 11,399.85	0.00	9,223.11 9,223.11
2,489.000 WATERSTONE FINANCIAL INC 94188P101 KR2F10020002: NTGI STRUCTURED	11.5500 11.5500	37,694.29 37,694.29	28,747.95 28,747.95	0.00	-8,946.34 -8,946.34
1,600.000 WATSCO INC 942622200 KR3F10020002: NTGI STRUCTURED	86.1800 86.1800	106,134.38 106,134.38	137,888.00 137,888.00	0.00	31,753.62 31,753.62
3,068.000 WATSCO INC 942622200 KR2F10020002: NTGI STRUCTURED	86.1800 86.1800	62,397.29 62,397.29	264,400.24 264,400.24	0.00	202,002.95 202,002.95
3,624.000 WATTS WATER TECHNOLOGIES INC 942749102 KR2F10020002: NTGI STRUCTURED	58.2500 58.2500	67,132.60 67,132.60	211,098.00 211,098.00	0.00	143,965.40 143,965.40
1,800.000 WATTS WATER TECHNOLOGIES INC 942749102 KR3F10020002: NTGI STRUCTURED	58.2500 58.2500	63,240.29 63,240.29	104,850.00 104,850.00	0.00	41,609.71 41,609.71
4,899.000 WAUSAU PAPER CORP 943315101 KR2F10020002: NTGI STRUCTURED	7.9300 7.9300	62,863.04 62,863.04	38,849.07 38,849.07	0.00	-24,013.97 -24,013.97
1,500.000 WAUSAU PAPER CORP 943315101 KR3F10020002: NTGI STRUCTURED	7.9300 7.9300	9,060.00 9,060.00	11,895.00 11,895.00	0.00	2,835.00 2,835.00
1,020.000 WAVE SYSTEMS CORP-CLASS A 943526400 KR2F10020002: NTGI STRUCTURED	1.0700 1.0700	76,184.77 76,184.77	1,091.40 1,091.40	0.00	-75,093.37 -75,093.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350.000 WAVE SYSTEMS CORP-CLASS A 943526400 KR3F10020002: NTGI STRUCTURED	1.0700 1.0700	3,276.00 3,276.00	374.50 374.50	0.00	-2,901.50 -2,901.50
400.000 WAXMAN INDUSTRIES INC 944124502 KR2F10020002: NTGI STRUCTURED	2.8000 2.8000	1,500.00 1,500.00	1,120.00 1,120.00	0.00	-380.00 -380.00
1,100.000 WAYNE SAVINGS BANCSHARES INC 94624Q101 KR3F10020002: NTGI STRUCTURED	12.0100 12.0100	9,075.00 9,075.00	13,211.00 13,211.00	0.00	4,136.00 4,136.00
3,104.000 WAYNE SAVINGS BANCSHARES INC 94624Q101 KR2F10020002: NTGI STRUCTURED	12.0100 12.0100	33,425.20 33,425.20	37,279.04 37,279.04	0.00	3,853.84 3,853.84
1,306.000 WAYSIDE TECHNOLOGY GROUP INC 946760105 KR2F10020002: NTGI STRUCTURED	15.8100 15.8100	13,375.53 13,375.53	20,647.86 20,647.86	0.00	7,272.33 7,272.33
2,300.000 WAYSIDE TECHNOLOGY GROUP INC 946760105 KR3F10020002: NTGI STRUCTURED	15.8100 15.8100	29,976.02 29,976.02	36,363.00 36,363.00	0.00	6,386.98 6,386.98
7,256.000 WEB.COM GROUP INC 94733A104 KR2F10020002: NTGI STRUCTURED	19.9600 19.9600	101,326.51 101,326.51	144,829.76 144,829.76	0.00	43,503.25 43,503.25
3,200.000 WEB.COM GROUP INC 94733A104 KR3F10020002: NTGI STRUCTURED	19.9600 19.9600	48,646.19 48,646.19	63,872.00 63,872.00	0.00	15,225.81 15,225.81
195.000 WEBCO INDUSTRIES INC 947621207 KR3F10020002: NTGI STRUCTURED	89.0000 89.0000	23,675.50 23,675.50	17,355.00 17,355.00	0.00	-6,320.50 -6,320.50
71.000 WEBCO INDUSTRIES INC 947621207 KR2F10020002: NTGI STRUCTURED	89.0000 89.0000	3,290.85 3,290.85	6,319.00 6,319.00	0.00	3,028.15 3,028.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,045.000 WEBMD HEALTH CORP 94770V102 KR2F10020002: NTGI STRUCTURED	41.8100 41.8100	82,577.87 82,577.87	169,121.45 169,121.45	0.00	86,543.58 86,543.58
336.000 WEBMD HEALTH CORP 94770V102 KR3F10020002: NTGI STRUCTURED	41.8100 41.8100	6,859.38 6,859.38	14,048.16 14,048.16	0.00	7,188.78 7,188.78
5,300.000 WEBSTER FINANCIAL CORP 947890109 KR3F10020002: NTGI STRUCTURED	29.1400 29.1400	108,593.53 108,593.53	154,442.00 154,442.00	0.00	45,848.47 45,848.47
11,042.000 WEBSTER FINANCIAL CORP 947890109 KR2F10020002: NTGI STRUCTURED	29.1400 29.1400	185,363.13 185,363.13	321,763.88 321,763.88	0.00	136,400.75 136,400.75
141,625.000 WEBSTER FINANCIAL CORP 947890109 KR2F10030002: SYSTEMATIC	29.1400 29.1400	4,204,114.36 4,204,114.36	4,126,952.50 4,126,952.50	0.03	-77,161.86 -77,161.86
54,800.000 WEBSTER FINANCIAL CORP 947890109 KR3F10030002: SYSTEMATIC	29.1400 29.1400	1,628,690.18 1,628,690.18	1,596,872.00 1,596,872.00	0.01	-31,818.18 -31,818.18
4,512.000 WEGENER CORP 948585104 KR2F10020002: NTGI STRUCTURED	0.0260 0.0260	8,245.37 8,245.37	117.31 117.31	0.00	-8,128.06 -8,128.06
300.000 WEGENER CORP 948585104 KR3F10020002: NTGI STRUCTURED	0.0260 0.0260	10.80 10.80	7.80 7.80	0.00	-3.00 -3.00
3,200.000 WEIGHT WATCHERS INTERNATIONAL 948626106 KR2F10020002: NTGI STRUCTURED	27.4400 27.4400	120,820.80 120,820.80	87,808.00 87,808.00	0.00	-33,012.80 -33,012.80
1,500.000 WEIGHT WATCHERS INTERNATIONAL 948626106 KR3F10020002: NTGI STRUCTURED	27.4400 27.4400	56,634.90 56,634.90	41,160.00 41,160.00	0.00	-15,474.90 -15,474.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 WEIS MARKETS INC 948849104 KR3F10020002: NTGI STRUCTURED	39.0300 39.0300	50,413.13 50,413.13	50,739.00 50,739.00	0.00	325.87 325.87
2,738.000 WEIS MARKETS INC 948849104 KR2F10020002: NTGI STRUCTURED	39.0300 39.0300	98,762.29 98,762.29	106,864.14 106,864.14	0.00	8,101.85 8,101.85
5,025.000 WELLCARE HEALTH PLANS INC 94946T106 KR2F10020002: NTGI STRUCTURED	60.3400 60.3400	186,286.22 186,286.22	303,208.50 303,208.50	0.00	116,922.28 116,922.28
2,500.000 WELLCARE HEALTH PLANS INC 94946T106 KR3F10020002: NTGI STRUCTURED	60.3400 60.3400	130,589.49 130,589.49	150,850.00 150,850.00	0.00	20,260.51 20,260.51
15,700.000 WELLMAN INC COM 949702104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	176,177.44 176,177.44	0.00 0.00	0.00	-176,177.44 -176,177.44
24,700.000 WELLPOINT INC 94973V107 KR2F10090002: INVESCO	119.6200 119.6200	2,680,260.31 2,680,260.31	2,954,614.00 2,954,614.00	0.02	274,353.69 274,353.69
14,900.000 WELLPOINT INC 94973V107 KR2F10030002: SYSTEMATIC	119.6200 119.6200	1,656,148.87 1,656,148.87	1,782,338.00 1,782,338.00	0.01	126,189.13 126,189.13
21,336.000 WELLPOINT INC 94973V107 KR2F19020002: S&P 500 INDEX	119.6200 119.6200	1,029,856.03 1,029,856.03	2,552,212.32 2,552,212.32	0.02	1,522,356.29 1,522,356.29
9,697.000 WELLPOINT INC 94973V107 KR3F19020002: S&P 500 INDEX	119.6200 119.6200	482,279.47 482,279.47	1,159,955.14 1,159,955.14	0.01	677,675.67 677,675.67
5,765.000 WELLPOINT INC 94973V107 KR3F10030002: SYSTEMATIC	119.6200 119.6200	640,645.86 640,645.86	689,609.30 689,609.30	0.00	48,963.44 48,963.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,200.000 WELLS FARGO & CO 949746101 KR3F10080002: WESTWOOD MGMT	51.8700 51.8700	727,401.54 727,401.54	1,203,384.00 1,203,384.00	0.01	475,982.46 475,982.46
63,100.000 WELLS FARGO & CO 949746101 KR2F10080002: WESTWOOD MGMT	51.8700 51.8700	1,873,638.16 1,873,638.16	3,272,997.00 3,272,997.00	0.02	1,399,358.84 1,399,358.84
167,973.000 WELLS FARGO & CO 949746101 KR3F19020002: S&P 500 INDEX	51.8700 51.8700	5,797,129.79 5,797,129.79	8,712,759.51 8,712,759.51	0.06	2,915,629.72 2,915,629.72
369,579.000 WELLS FARGO & CO 949746101 KR2F19020002: S&P 500 INDEX	51.8700 51.8700	10,459,500.36 10,459,500.36	19,170,062.73 19,170,062.73	0.12	8,710,562.37 8,710,562.37
100.000 WELLS FINANCIAL CORP 949759203 KR3F10020002: NTGI STRUCTURED	25.4000 25.4000	1,610.50 1,610.50	2,540.00 2,540.00	0.00	929.50 929.50
41.000 WELLS FINANCIAL CORP 949759203 KR2F10020002: NTGI STRUCTURED	25.4000 25.4000	939.42 939.42	1,041.40 1,041.40	0.00	101.98 101.98
1,675.000 WELLS-GARDNER ELECTRONICS CORP 949765101 KR2F10020002: NTGI STRUCTURED	1.1200 1.1200	3,330.39 3,330.39	1,876.00 1,876.00	0.00	-1,454.39 -1,454.39
700.000 WELLS-GARDNER ELECTRONICS CORP 949765101 KR3F10020002: NTGI STRUCTURED	1.1200 1.1200	1,309.00 1,309.00	784.00 784.00	0.00	-525.00 -525.00
69,675.000 WENDYS CO 95058W100 KR3F10030002: SYSTEMATIC	8.2600 8.2600	599,962.47 599,962.47	575,515.50 575,515.50	0.00	-24,446.97 -24,446.97
16,000.000 WENDYS CO 95058W100 KR3F10020002: NTGI STRUCTURED	8.2600 8.2600	73,556.61 73,556.61	132,160.00 132,160.00	0.00	58,603.39 58,603.39

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33,600.000 WENDYS CO 95058W100 KR2F10020002: NTGI STRUCTURED	8.2600 8.2600	151,828.36 151,828.36	277,536.00 277,536.00	0.00	125,707.64 125,707.64
178,600.000 WENDYS CO 95058W100 KR2F10030002: SYSTEMATIC	8.2600 8.2600	1,539,474.53 1,539,474.53	1,475,236.00 1,475,236.00	0.01	-64,238.53 -64,238.53
3,800.000 WERNER ENTERPRISES INC 950755108 KR3F10020002: NTGI STRUCTURED	25.2000 25.2000	93,147.27 93,147.27	95,760.00 95,760.00	0.00	2,612.73 2,612.73
7,479.000 WERNER ENTERPRISES INC 950755108 KR2F10020002: NTGI STRUCTURED	25.2000 25.2000	153,219.63 153,219.63	188,470.80 188,470.80	0.00	35,251.17 35,251.17
2,231.000 WESBANCO INC 950810101 KR3F10020002: NTGI STRUCTURED	30.5900 30.5900	43,519.62 43,519.62	68,246.29 68,246.29	0.00	24,726.67 24,726.67
4,859.000 WESBANCO INC 950810101 KR2F10020002: NTGI STRUCTURED	30.5900 30.5900	118,994.39 118,994.39	148,636.81 148,636.81	0.00	29,642.42 29,642.42
200.000 WEST BANCORPORATION INC 95123P106 KR3F10020002: NTGI STRUCTURED	14.1300 14.1300	1,520.00 1,520.00	2,826.00 2,826.00	0.00	1,306.00 1,306.00
531.000 WEST BANCORPORATION INC 95123P106 KR2F10020002: NTGI STRUCTURED	14.1300 14.1300	9,768.84 9,768.84	7,503.03 7,503.03	0.00	-2,265.81 -2,265.81
1,430.000 WEST CORP 952355204 KR3F10020002: NTGI STRUCTURED	29.4600 29.4600	42,206.10 42,206.10	42,127.80 42,127.80	0.00	-78.30 -78.30
2,631.000 WEST CORP 952355204 KR2F10020002: NTGI STRUCTURED	29.4600 29.4600	77,856.65 77,856.65	77,509.26 77,509.26	0.00	-347.39 -347.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 WEST MARINE INC 954235107 KR3F10020002: NTGI STRUCTURED	9.0000 9.0000	7,273.00 7,273.00	6,300.00 6,300.00	0.00	-973.00 -973.00
1,818.000 WEST MARINE INC 954235107 KR2F10020002: NTGI STRUCTURED	9.0000 9.0000	18,315.21 18,315.21	16,362.00 16,362.00	0.00	-1,953.21 -1,953.21
9,774.000 WEST PHARMACEUTICAL SERVICES I 955306105 KR2F10020002: NTGI STRUCTURED	44.7600 44.7600	123,403.64 123,403.64	437,484.24 437,484.24	0.00	314,080.60 314,080.60
4,900.000 WEST PHARMACEUTICAL SERVICES I 955306105 KR3F10020002: NTGI STRUCTURED	44.7600 44.7600	107,804.11 107,804.11	219,324.00 219,324.00	0.00	111,519.89 111,519.89
3,546.000 WESTAMERICA BANCORPORATION 957090103 KR2F10020002: NTGI STRUCTURED	46.5200 46.5200	188,987.77 188,987.77	164,959.92 164,959.92	0.00	-24,027.85 -24,027.85
1,800.000 WESTAMERICA BANCORPORATION 957090103 KR3F10020002: NTGI STRUCTURED	46.5200 46.5200	86,772.87 86,772.87	83,736.00 83,736.00	0.00	-3,036.87 -3,036.87
9,048.000 WESTELL TECHNOLOGIES INC 957541105 KR2F10020002: NTGI STRUCTURED	1.8400 1.8400	44,664.47 44,664.47	16,648.32 16,648.32	0.00	-28,016.15 -28,016.15
3,500.000 WESTELL TECHNOLOGIES INC 957541105 KR3F10020002: NTGI STRUCTURED	1.8400 1.8400	12,600.00 12,600.00	6,440.00 6,440.00	0.00	-6,160.00 -6,160.00
2,700.000 WESTERN ALLIANCE BANCORP 957638109 KR3F10020002: NTGI STRUCTURED	23.9000 23.9000	18,225.00 18,225.00	64,530.00 64,530.00	0.00	46,305.00 46,305.00
7,111.000 WESTERN ALLIANCE BANCORP 957638109 KR2F10020002: NTGI STRUCTURED	23.9000 23.9000	105,932.28 105,932.28	169,952.90 169,952.90	0.00	64,020.62 64,020.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,235.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105 KR3F10020002: NTGI STRUCTURED	14.7800 14.7800	56,314.35 56,314.35	47,813.30 47,813.30	0.00	-8,501.05 -8,501.05
5,015.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105 KR2F10020002: NTGI STRUCTURED	14.7800 14.7800	84,557.46 84,557.46	74,121.70 74,121.70	0.00	-10,435.76 -10,435.76
10,700.000 WESTERN DIGITAL CORP 958102105 KR2F10080002: WESTWOOD MGMT	97.3200 97.3200	357,218.67 357,218.67	1,041,324.00 1,041,324.00	0.01	684,105.33 684,105.33
16,800.000 WESTERN DIGITAL CORP 958102105 KR2F10090002: INVESCO	97.3200 97.3200	1,044,549.95 1,044,549.95	1,634,976.00 1,634,976.00	0.01	590,426.05 590,426.05
20,780.000 WESTERN DIGITAL CORP 958102105 KR2F10030002: SYSTEMATIC	97.3200 97.3200	1,805,730.83 1,805,730.83	2,022,309.60 2,022,309.60	0.01	216,578.77 216,578.77
17,113.000 WESTERN DIGITAL CORP 958102105 KR2F19020002: S&P 500 INDEX	97.3200 97.3200	622,035.73 622,035.73	1,665,437.16 1,665,437.16	0.01	1,043,401.43 1,043,401.43
7,778.000 WESTERN DIGITAL CORP 958102105 KR3F19020002: S&P 500 INDEX	97.3200 97.3200	259,312.88 259,312.88	756,954.96 756,954.96	0.00	497,642.08 497,642.08
8,040.000 WESTERN DIGITAL CORP 958102105 KR3F10030002: SYSTEMATIC	97.3200 97.3200	699,384.91 699,384.91	782,452.80 782,452.80	0.01	83,067.89 83,067.89
4,000.000 WESTERN DIGITAL CORP 958102105 KR3F10080002: WESTWOOD MGMT	97.3200 97.3200	132,993.67 132,993.67	389,280.00 389,280.00	0.00	256,286.33 256,286.33
15,305.000 WESTERN GAS PARTNERS LP 958254104 KR3F35020002: TORTOISE CAP	75.0000 75.0000	693,295.25 693,295.25	1,147,875.00 1,147,875.00	0.01	454,579.75 454,579.75

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50,810.000 WESTERN GAS PARTNERS LP 958254104 KR2F35020002: TORTOISE CAP	75.0000 75.0000	1,994,666.00 1,994,666.00	3,810,750.00 3,810,750.00	0.02	1,816,084.00 1,816,084.00
24,547.000 WESTERN GAS EQUITY PARTNERS LP 95825R103 KR2F35020002: TORTOISE CAP	60.9400 60.9400	732,998.69 732,998.69	1,495,894.18 1,495,894.18	0.01	762,895.49 762,895.49
7,710.000 WESTERN GAS EQUITY PARTNERS LP 95825R103 KR3F35020002: TORTOISE CAP	60.9400 60.9400	225,556.78 225,556.78	469,847.40 469,847.40	0.00	244,290.62 244,290.62
3,193.000 WESTERN METALS CORP 958619108 KR2F10020002: NTGI STRUCTURED	0.1100 0.1100	36,850.19 36,850.19	351.23 351.23	0.00	-36,498.96 -36,498.96
9,830.000 WESTERN REFINING INC 959319104 KR2F10020002: NTGI STRUCTURED	41.9900 41.9900	146,966.08 146,966.08	412,761.70 412,761.70	0.00	265,795.62 265,795.62
4,800.000 WESTERN REFINING INC 959319104 KR3F10020002: NTGI STRUCTURED	41.9900 41.9900	82,842.66 82,842.66	201,552.00 201,552.00	0.00	118,709.34 118,709.34
18,732.000 WESTERN UNION CO/THE 959802109 KR3F19020002: S&P 500 INDEX	16.0400 16.0400	356,514.83 356,514.83	300,461.28 300,461.28	0.00	-56,053.55 -56,053.55
32,937.000 WESTERN UNION CO/THE 959802109 KR2F10070002: RIVER ROAD	16.0400 16.0400	504,970.16 504,970.16	528,309.48 528,309.48	0.00	23,339.32 23,339.32
41,214.000 WESTERN UNION CO/THE 959802109 KR2F19020002: S&P 500 INDEX	16.0400 16.0400	545,942.24 545,942.24	661,072.56 661,072.56	0.00	115,130.32 115,130.32
11,831.000 WESTERN UNION CO/THE 959802109 KR3F10070002: RIVER ROAD	16.0400 16.0400	181,605.58 181,605.58	189,769.24 189,769.24	0.00	8,163.66 8,163.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,200.000 WESTERN WTR CO 959881103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	23,230.00 23,230.00	0.00 0.00	0.00	-23,230.00 -23,230.00
3,944.000 WESTFIELD FINANCIAL INC 96008P104 KR2F10020002: NTGI STRUCTURED	7.0600 7.0600	22,616.47 22,616.47	27,844.64 27,844.64	0.00	5,228.17 5,228.17
1,600.000 WESTFIELD FINANCIAL INC 96008P104 KR3F10020002: NTGI STRUCTURED	7.0600 7.0600	13,056.00 13,056.00	11,296.00 11,296.00	0.00	-1,760.00 -1,760.00
2,123.000 WESTMORELAND COAL CO 960878106 KR2F10020002: NTGI STRUCTURED	37.4100 37.4100	59,604.27 59,604.27	79,421.43 79,421.43	0.00	19,817.16 19,817.16
1,000.000 WESTMORELAND COAL CO 960878106 KR3F10020002: NTGI STRUCTURED	37.4100 37.4100	31,451.57 31,451.57	37,410.00 37,410.00	0.00	5,958.43 5,958.43
1,100.000 WESTWOOD HOLDINGS GROUP INC 961765104 KR3F10020002: NTGI STRUCTURED	56.6900 56.6900	39,435.92 39,435.92	62,359.00 62,359.00	0.00	22,923.08 22,923.08
1,995.000 WESTWOOD HOLDINGS GROUP INC 961765104 KR2F10020002: NTGI STRUCTURED	56.6900 56.6900	59,622.28 59,622.28	113,096.55 113,096.55	0.00	53,474.27 53,474.27
18,133.000 WET SEAL INC/THE 961840105 KR2F10020002: NTGI STRUCTURED	0.5255 0.5255	77,246.26 77,246.26	9,528.89 9,528.89	0.00	-67,717.37 -67,717.37
6,900.000 WET SEAL INC/THE 961840105 KR3F10020002: NTGI STRUCTURED	0.5255 0.5255	27,255.00 27,255.00	3,625.95 3,625.95	0.00	-23,629.05 -23,629.05
2,400.000 WEX INC 96208T104 KR3F10020002: NTGI STRUCTURED	110.3200 110.3200	139,724.80 139,724.80	264,768.00 264,768.00	0.00	125,043.20 125,043.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,039.000 WEX INC 96208T104 KR2F10020002: NTGI STRUCTURED	110.3200 110.3200	214,657.66 214,657.66	555,902.48 555,902.48	0.00	341,244.82 341,244.82
1,775.000 WEYCO GROUP INC 962149100 KR2F10020002: NTGI STRUCTURED	25.1100 25.1100	26,062.87 26,062.87	44,570.25 44,570.25	0.00	18,507.38 18,507.38
600.000 WEYCO GROUP INC 962149100 KR3F10020002: NTGI STRUCTURED	25.1100 25.1100	13,686.00 13,686.00	15,066.00 15,066.00	0.00	1,380.00 1,380.00
62,270.000 WEYERHAEUSER CO 962166104 KR2F10050002: SASCO CAPITAL	31.8600 31.8600	1,601,725.00 1,601,725.00	1,983,922.20 1,983,922.20	0.01	382,197.20 382,197.20
41,100.000 WEYERHAEUSER CO 962166104 KR2F19020002: S&P 500 INDEX	31.8600 31.8600	1,064,981.18 1,064,981.18	1,309,446.00 1,309,446.00	0.01	244,464.82 244,464.82
18,680.000 WEYERHAEUSER CO 962166104 KR3F19020002: S&P 500 INDEX	31.8600 31.8600	443,379.42 443,379.42	595,144.80 595,144.80	0.00	151,765.38 151,765.38
22,790.000 WEYERHAEUSER CO 962166104 KR3F10050002: SASCO CAPITAL	31.8600 31.8600	594,233.61 594,233.61	726,089.40 726,089.40	0.00	131,855.79 131,855.79
6,068.000 WHIRLPOOL CORP 963320106 KR2F19020002: S&P 500 INDEX	145.6500 145.6500	316,485.88 316,485.88	883,804.20 883,804.20	0.01	567,318.32 567,318.32
2,758.000 WHIRLPOOL CORP 963320106 KR3F19020002: S&P 500 INDEX	145.6500 145.6500	157,462.89 157,462.89	401,702.70 401,702.70	0.00	244,239.81 244,239.81
951.000 WHITESTONE REIT 966084204 KR3F10020002: NTGI STRUCTURED	13.9400 13.9400	16,583.18 16,583.18	13,256.94 13,256.94	0.00	-3,326.24 -3,326.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,495.000 WHITESTONE REIT 966084204 KR2F10020002: NTGI STRUCTURED	13.9400 13.9400	83,101.95 83,101.95	76,600.30 76,600.30	0.00	-6,501.65 -6,501.65
32,110.000 WHITING PETROLEUM CORP 966387102 KR2F10030002: SYSTEMATIC	77.5500 77.5500	1,920,103.13 1,920,103.13	2,490,130.50 2,490,130.50	0.02	570,027.37 570,027.37
12,395.000 WHITING PETROLEUM CORP 966387102 KR3F10030002: SYSTEMATIC	77.5500 77.5500	744,246.29 744,246.29	961,232.25 961,232.25	0.01	216,985.96 216,985.96
28,104.000 WHOLE FOODS MARKET INC 966837106 KR2F19020002: S&P 500 INDEX	38.1100 38.1100	1,023,733.23 1,023,733.23	1,071,043.44 1,071,043.44	0.01	47,310.21 47,310.21
12,773.000 WHOLE FOODS MARKET INC 966837106 KR3F19020002: S&P 500 INDEX	38.1100 38.1100	455,983.35 455,983.35	486,779.03 486,779.03	0.00	30,795.68 30,795.68
7,200.000 WICKES INC COM 967446105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	51,093.12 51,093.12	0.00 0.00	0.00	-51,093.12 -51,093.12
1,238.000 WILHELMINA INTERNATIONAL INC 968235200 KR2F10020002: NTGI STRUCTURED	6.0500 6.0500	401,859.34 401,859.34	7,489.90 7,489.90	0.00	-394,369.44 -394,369.44
70.000 WILHELMINA INTERNATIONAL INC 968235200 KR3F10020002: NTGI STRUCTURED	6.0500 6.0500	245.00 245.00	423.50 423.50	0.00	178.50 178.50
2,900.000 WILLBROS GROUP INC 969203108 KR3F10020002: NTGI STRUCTURED	8.3300 8.3300	34,513.95 34,513.95	24,157.00 24,157.00	0.00	-10,356.95 -10,356.95
4,225.000 WILLBROS GROUP INC 969203108 KR2F10020002: NTGI STRUCTURED	8.3300 8.3300	107,462.96 107,462.96	35,194.25 35,194.25	0.00	-72,268.71 -72,268.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,395.000 WILLIAMS COS INC/THE 969457100 KR3F35020002: TORTOISE CAP	55.3500 55.3500	597,382.80 597,382.80	852,113.25 852,113.25	0.01	254,730.45 254,730.45
52,325.000 WILLIAMS COS INC/THE 969457100 KR2F19020002: S&P 500 INDEX	55.3500 55.3500	1,450,622.34 1,450,622.34	2,896,188.75 2,896,188.75	0.02	1,445,566.41 1,445,566.41
50,940.000 WILLIAMS COS INC/THE 969457100 KR2F35020002: TORTOISE CAP	55.3500 55.3500	1,974,368.01 1,974,368.01	2,819,529.00 2,819,529.00	0.02	845,160.99 845,160.99
23,781.000 WILLIAMS COS INC/THE 969457100 KR3F19020002: S&P 500 INDEX	55.3500 55.3500	580,276.62 580,276.62	1,316,278.35 1,316,278.35	0.01	736,001.73 736,001.73
1,031.000 CLAYTON WILLIAMS ENERGY INC 969490101 KR2F10020002: NTGI STRUCTURED	96.4500 96.4500	18,390.99 18,390.99	99,439.95 99,439.95	0.00	81,048.96 81,048.96
500.000 CLAYTON WILLIAMS ENERGY INC 969490101 KR3F10020002: NTGI STRUCTURED	96.4500 96.4500	30,900.42 30,900.42	48,225.00 48,225.00	0.00	17,324.58 17,324.58
4,643.000 WILLIAMS PARTNERS LP 96950F104 KR3F10070002: RIVER ROAD	53.0500 53.0500	232,171.51 232,171.51	246,311.15 246,311.15	0.00	14,139.64 14,139.64
12,927.000 WILLIAMS PARTNERS LP 96950F104 KR2F10070002: RIVER ROAD	53.0500 53.0500	647,691.66 647,691.66	685,777.35 685,777.35	0.00	38,085.69 38,085.69
1,906.000 WILLIS LEASE FINANCE CORP 970646105 KR2F10020002: NTGI STRUCTURED	20.5200 20.5200	28,554.31 28,554.31	39,111.12 39,111.12	0.00	10,556.81 10,556.81
700.000 WILLIS LEASE FINANCE CORP 970646105 KR3F10020002: NTGI STRUCTURED	20.5200 20.5200	9,100.00 9,100.00	14,364.00 14,364.00	0.00	5,264.00 5,264.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,623.000 WILSHIRE BANCORP INC 97186T108 KR2F10020002: NTGI STRUCTURED	9.2300 9.2300	26,682.50 26,682.50	14,980.29 14,980.29	0.00	-11,702.21 -11,702.21
600.000 WILSHIRE BANCORP INC 97186T108 KR3F10020002: NTGI STRUCTURED	9.2300 9.2300	1,800.00 1,800.00	5,538.00 5,538.00	0.00	3,738.00 3,738.00
21,310.000 WINDSTREAM HOLDINGS INC 97382A101 KR3F19020002: S&P 500 INDEX	10.7800 10.7800	218,307.55 218,307.55	229,721.80 229,721.80	0.00	11,414.25 11,414.25
46,886.000 WINDSTREAM HOLDINGS INC 97382A101 KR2F19020002: S&P 500 INDEX	10.7800 10.7800	568,103.26 568,103.26	505,431.08 505,431.08	0.00	-62,672.18 -62,672.18
100.000 WINLAND ELECTRONICS INC 974241101 KR3F10020002: NTGI STRUCTURED	0.7500 0.7500	43.50 43.50	75.00 75.00	0.00	31.50 31.50
1,099.000 WINLAND ELECTRONICS INC 974241101 KR2F10020002: NTGI STRUCTURED	0.7500 0.7500	2,414.05 2,414.05	824.25 824.25	0.00	-1,589.80 -1,589.80
200.000 WINMARK CORP 974250102 KR3F10020002: NTGI STRUCTURED	73.5000 73.5000	7,554.00 7,554.00	14,700.00 14,700.00	0.00	7,146.00 7,146.00
400.000 WINMARK CORP 974250102 KR2F10020002: NTGI STRUCTURED	73.5000 73.5000	8,092.24 8,092.24	29,400.00 29,400.00	0.00	21,307.76 21,307.76
5,130.000 WINNEBAGO INDUSTRIES INC 974637100 KR2F10020002: NTGI STRUCTURED	21.7700 21.7700	80,178.36 80,178.36	111,680.10 111,680.10	0.00	31,501.74 31,501.74
1,900.000 WINNEBAGO INDUSTRIES INC 974637100 KR3F10020002: NTGI STRUCTURED	21.7700 21.7700	21,052.00 21,052.00	41,363.00 41,363.00	0.00	20,311.00 20,311.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,669.000 WINTHROP REALTY TRUST 976391300 KR2F10020002: NTGI STRUCTURED	15.0700 15.0700	76,651.57 76,651.57	100,501.83 100,501.83	0.00	23,850.26 23,850.26
2,410.000 WINTHROP REALTY TRUST 976391300 KR3F10020002: NTGI STRUCTURED	15.0700 15.0700	30,380.68 30,380.68	36,318.70 36,318.70	0.00	5,938.02 5,938.02
2,000.000 WINTRUST FINANCIAL CORP 97650W108 KR3F10020002: NTGI STRUCTURED	44.6700 44.6700	62,740.21 62,740.21	89,340.00 89,340.00	0.00	26,599.79 26,599.79
3,992.000 WINTRUST FINANCIAL CORP 97650W108 KR2F10020002: NTGI STRUCTURED	44.6700 44.6700	107,527.41 107,527.41	178,322.64 178,322.64	0.00	70,795.23 70,795.23
100.000 WIRELESS TELECOM GROUP INC 976524108 KR3F10020002: NTGI STRUCTURED	2.4000 2.4000	111.50 111.50	240.00 240.00	0.00	128.50 128.50
4,437.000 WIRELESS TELECOM GROUP INC 976524108 KR2F10020002: NTGI STRUCTURED	2.4000 2.4000	26,509.37 26,509.37	10,648.80 10,648.80	0.00	-15,860.57 -15,860.57
100.000 WIRELESS XCESSORIES GROUP 97652L100 KR3F10020002: NTGI STRUCTURED	1.0500 1.0500	72.50 72.50	105.00 105.00	0.00	32.50 32.50
1,162.000 WIRELESS XCESSORIES GROUP 97652L100 KR2F10020002: NTGI STRUCTURED	1.0500 1.0500	1,681.99 1,681.99	1,220.10 1,220.10	0.00	-461.89 -461.89
7,974.000 WISCONSIN ENERGY CORP 976657106 KR3F19020002: S&P 500 INDEX	43.0000 43.0000	220,945.79 220,945.79	342,882.00 342,882.00	0.00	121,936.21 121,936.21
17,545.000 WISCONSIN ENERGY CORP 976657106 KR2F19020002: S&P 500 INDEX	43.0000 43.0000	405,870.81 405,870.81	754,435.00 754,435.00	0.00	348,564.19 348,564.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,400.000 WISDOMTREE INVESTMENTS INC 97717P104 KR3F10020002: NTGI STRUCTURED	11.3800 11.3800	61,573.73 61,573.73	61,452.00 61,452.00	0.00	-121.73 -121.73
11,300.000 WISDOMTREE INVESTMENTS INC 97717P104 KR2F10020002: NTGI STRUCTURED	11.3800 11.3800	127,510.33 127,510.33	128,594.00 128,594.00	0.00	1,083.67 1,083.67
13,536.000 WOLVERINE WORLD WIDE INC 978097103 KR2F10020002: NTGI STRUCTURED	25.0600 25.0600	128,078.96 128,078.96	339,212.16 339,212.16	0.00	211,133.20 211,133.20
6,700.000 WOLVERINE WORLD WIDE INC 978097103 KR3F10020002: NTGI STRUCTURED	25.0600 25.0600	132,849.45 132,849.45	167,902.00 167,902.00	0.00	35,052.55 35,052.55
7,636.000 WOODWARD INC 980745103 KR2F10020002: NTGI STRUCTURED	47.6200 47.6200	54,975.18 54,975.18	363,626.32 363,626.32	0.00	308,651.14 308,651.14
3,700.000 WOODWARD INC 980745103 KR3F10020002: NTGI STRUCTURED	47.6200 47.6200	123,774.56 123,774.56	176,194.00 176,194.00	0.00	52,419.44 52,419.44
3,581.000 WORLD ACCEPTANCE CORP 981419104 KR2F10020002: NTGI STRUCTURED	67.5000 67.5000	39,972.14 39,972.14	241,717.50 241,717.50	0.00	201,745.36 201,745.36
1,800.000 WORLD ACCEPTANCE CORP 981419104 KR3F10020002: NTGI STRUCTURED	67.5000 67.5000	116,683.82 116,683.82	121,500.00 121,500.00	0.00	4,816.18 4,816.18
4,200.000 WORLD FUEL SERVICES CORP 981475106 KR3F10020002: NTGI STRUCTURED	39.9200 39.9200	147,261.72 147,261.72	167,664.00 167,664.00	0.00	20,402.28 20,402.28
8,505.000 WORLD FUEL SERVICES CORP 981475106 KR2F10020002: NTGI STRUCTURED	39.9200 39.9200	48,061.19 48,061.19	339,519.60 339,519.60	0.00	291,458.41 291,458.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 WORLDGATE COMMUNICATIONS 98156L307 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	8.00 8.00	0.00 0.00	0.00	-8.00 -8.00
6,543.000 WORLDGATE COMMUNICATIONS 98156L307 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	202,877.69 202,877.69	0.00 0.00	0.00	-202,877.69 -202,877.69
6,405.000 WORLD WRESTLING ENTERTAINMENT 98156Q108 KR2F10020002: NTGI STRUCTURED	13.7700 13.7700	92,644.13 92,644.13	88,196.85 88,196.85	0.00	-4,447.28 -4,447.28
3,100.000 WORLD WRESTLING ENTERTAINMENT 98156Q108 KR3F10020002: NTGI STRUCTURED	13.7700 13.7700	29,137.79 29,137.79	42,687.00 42,687.00	0.00	13,549.21 13,549.21
5,000.000 WORTHINGTON INDUSTRIES INC 981811102 KR3F10020002: NTGI STRUCTURED	37.2200 37.2200	99,544.94 99,544.94	186,100.00 186,100.00	0.00	86,555.06 86,555.06
10,105.000 WORTHINGTON INDUSTRIES INC 981811102 KR2F10020002: NTGI STRUCTURED	37.2200 37.2200	194,416.26 194,416.26	376,108.10 376,108.10	0.00	181,691.84 181,691.84
47.000 WORLDTEX INC 981907207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,354.97 5,354.97	0.00 0.00	0.00	-5,354.97 -5,354.97
1,775.000 WRIGHT INVESTORS' SERVICE HOLD 982345100 KR2F10020002: NTGI STRUCTURED	1.7400 1.7400	2,769.62 2,769.62	3,088.50 3,088.50	0.00	318.88 318.88
800.000 WRIGHT INVESTORS' SERVICE HOLD 982345100 KR3F10020002: NTGI STRUCTURED	1.7400 1.7400	1,197.33 1,197.33	1,392.00 1,392.00	0.00	194.67 194.67
2,448.000 WRIGHT MEDICAL GROUP INC 98235T107 KR3F10020002: NTGI STRUCTURED	30.3000 30.3000	37,027.35 37,027.35	74,174.40 74,174.40	0.00	37,147.05 37,147.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,999.000 WRIGHT MEDICAL GROUP INC 98235T107 KR2F10020002: NTGI STRUCTURED	30.3000 30.3000	95,891.95 95,891.95	151,469.70 151,469.70	0.00	55,577.75 55,577.75
600.000 WRIGHT MEDICAL GROUP INC-CVR 98235T115 RTS KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	1,566.00 1,566.00	1,320.00 1,320.00	0.00	-246.00 -246.00
1,724.000 WRIGHT MEDICAL GROUP INC-CVR 98235T115 RTS KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	4,499.64 4,499.64	3,792.80 3,792.80	0.00	-706.84 -706.84
9,737.000 WYNDHAM WORLDWIDE CORP 98310W108 KR2F19020002: S&P 500 INDEX	81.2600 81.2600	256,173.05 256,173.05	791,228.62 791,228.62	0.01	535,055.57 535,055.57
4,426.000 WYNDHAM WORLDWIDE CORP 98310W108 KR3F19020002: S&P 500 INDEX	81.2600 81.2600	189,159.33 189,159.33	359,656.76 359,656.76	0.00	170,497.43 170,497.43
2,867.000 WYNN RESORTS LTD 983134107 KR3F19020002: S&P 500 INDEX	187.0800 187.0800	381,486.75 381,486.75	536,358.36 536,358.36	0.00	154,871.61 154,871.61
6,308.000 WYNN RESORTS LTD 983134107 KR2F19020002: S&P 500 INDEX	187.0800 187.0800	720,008.62 720,008.62	1,180,100.64 1,180,100.64	0.01	460,092.02 460,092.02
1,200.000 XO GROUP INC 983772104 KR3F10020002: NTGI STRUCTURED	11.2100 11.2100	11,976.00 11,976.00	13,452.00 13,452.00	0.00	1,476.00 1,476.00
3,089.000 XO GROUP INC 983772104 KR2F10020002: NTGI STRUCTURED	11.2100 11.2100	70,721.34 70,721.34	34,627.69 34,627.69	0.00	-36,093.65 -36,093.65
381.000 XPO LOGISTICS INC 983793100 KR2F10020002: NTGI STRUCTURED	37.6700 37.6700	11,353.81 11,353.81	14,352.27 14,352.27	0.00	2,998.46 2,998.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
152.000 XPO LOGISTICS INC 983793100 KR3F10020002: NTGI STRUCTURED	37.6700 37.6700	4,529.60 4,529.60	5,725.84 5,725.84	0.00	1,196.24 1,196.24
900.000 XRS CORP 983845108 KR2F10020002: NTGI STRUCTURED	5.5500 5.5500	2,945.25 2,945.25	4,995.00 4,995.00	0.00	2,049.75 2,049.75
500.000 XRS CORP 983845108 KR3F10020002: NTGI STRUCTURED	5.5500 5.5500	900.50 900.50	2,775.00 2,775.00	0.00	1,874.50 1,874.50
36.000 XANADOO CO 98387T103 KR2F10020002: NTGI STRUCTURED	312.0000 312.0000	396,265.73 396,265.73	11,232.00 11,232.00	0.00	-385,033.73 -385,033.73
39,316.000 XCEL ENERGY INC 98389B100 KR2F19020002: S&P 500 INDEX	30.4000 30.4000	738,225.29 738,225.29	1,195,206.40 1,195,206.40	0.01	456,981.11 456,981.11
17,869.000 XCEL ENERGY INC 98389B100 KR3F19020002: S&P 500 INDEX	30.4000 30.4000	456,372.05 456,372.05	543,217.60 543,217.60	0.00	86,845.55 86,845.55
9,493.000 XILINX INC 983919101 KR3F19020002: S&P 500 INDEX	42.3500 42.3500	327,982.17 327,982.17	402,028.55 402,028.55	0.00	74,046.38 74,046.38
20,887.000 XILINX INC 983919101 KR2F19020002: S&P 500 INDEX	42.3500 42.3500	787,090.48 787,090.48	884,564.45 884,564.45	0.01	97,473.97 97,473.97
1,100.000 XCERRA CORP 98400J108 KR3F10020002: NTGI STRUCTURED	9.7900 9.7900	9,713.00 9,713.00	10,769.00 10,769.00	0.00	1,056.00 1,056.00
2,996.000 XCERRA CORP 98400J108 KR2F10020002: NTGI STRUCTURED	9.7900 9.7900	131,211.75 131,211.75	29,330.84 29,330.84	0.00	-101,880.91 -101,880.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,049.000 XENOPORT INC 98411C100 KR2F10020002: NTGI STRUCTURED	5.3800 5.3800	79,727.22 79,727.22	11,023.62 11,023.62	0.00	-68,703.60 -68,703.60
800.000 XENOPORT INC 98411C100 KR3F10020002: NTGI STRUCTURED	5.3800 5.3800	5,856.00 5,856.00	4,304.00 4,304.00	0.00	-1,552.00 -1,552.00
84,329.000 XEROX CORP 984121103 KR2F19020002: S&P 500 INDEX	13.2300 13.2300	673,382.68 673,382.68	1,115,672.67 1,115,672.67	0.01	442,289.99 442,289.99
124,100.000 XEROX CORP 984121103 KR2F10090002: INVESCO	13.2300 13.2300	1,615,797.35 1,615,797.35	1,641,843.00 1,641,843.00	0.01	26,045.65 26,045.65
38,327.000 XEROX CORP 984121103 KR3F19020002: S&P 500 INDEX	13.2300 13.2300	321,127.50 321,127.50	507,066.21 507,066.21	0.00	185,938.71 185,938.71
16,100.000 XSTELOS HOLDINGS INC 984164202 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6,459.000 XYLEM INC/NY 98419M100 KR3F19020002: S&P 500 INDEX	35.4900 35.4900	172,045.46 172,045.46	229,229.91 229,229.91	0.00	57,184.45 57,184.45
14,212.000 XYLEM INC/NY 98419M100 KR2F19020002: S&P 500 INDEX	35.4900 35.4900	377,484.29 377,484.29	504,383.88 504,383.88	0.00	126,899.59 126,899.59
10,630.000 XYLEM INC/NY 98419M100 KR3F10050002: SASCO CAPITAL	35.4900 35.4900	267,934.53 267,934.53	377,258.70 377,258.70	0.00	109,324.17 109,324.17
28,040.000 XYLEM INC/NY 98419M100 KR2F10050002: SASCO CAPITAL	35.4900 35.4900	706,768.32 706,768.32	995,139.60 995,139.60	0.01	288,371.28 288,371.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
71,961.000 YAHOO! INC 984332106 KR2F19020002: S&P 500 INDEX	40.7500 40.7500	3,524,863.05 3,524,863.05	2,932,410.75 2,932,410.75	0.02	-592,452.30 -592,452.30
32,706.000 YAHOO! INC 984332106 KR3F19020002: S&P 500 INDEX	40.7500 40.7500	535,465.84 535,465.84	1,332,769.50 1,332,769.50	0.01	797,303.66 797,303.66
200.000 YORK WATER CO 987184108 KR3F10020002: NTGI STRUCTURED	20.0000 20.0000	3,384.00 3,384.00	4,000.00 4,000.00	0.00	616.00 616.00
400.000 YORK WATER CO 987184108 KR2F10020002: NTGI STRUCTURED	20.0000 20.0000	6,450.97 6,450.97	8,000.00 8,000.00	0.00	1,549.03 1,549.03
34,203.000 YUM! BRANDS INC 988498101 KR2F19020002: S&P 500 INDEX	71.9800 71.9800	1,468,629.53 1,468,629.53	2,461,931.94 2,461,931.94	0.02	993,302.41 993,302.41
15,545.000 YUM! BRANDS INC 988498101 KR3F19020002: S&P 500 INDEX	71.9800 71.9800	895,646.30 895,646.30	1,118,929.10 1,118,929.10	0.01	223,282.80 223,282.80
100.000 YUMA ENERGY INC 98872E108 KR3F10020002: NTGI STRUCTURED	4.2800 4.2800	508.00 508.00	428.00 428.00	0.00	-80.00 -80.00
325.000 YUMA ENERGY INC 98872E108 KR2F10020002: NTGI STRUCTURED	4.2800 4.2800	4,935.11 4,935.11	1,391.00 1,391.00	0.00	-3,544.11 -3,544.11
100.000 ZAP.COM CORP 989063102 KR3F10020002: NTGI STRUCTURED	1.0500 1.0500	15.50 15.50	105.00 105.00	0.00	89.50 89.50
230.000 ZAP.COM CORP 989063102 KR2F10020002: NTGI STRUCTURED	1.0500 1.0500	287.50 287.50	241.50 241.50	0.00	-46.00 -46.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 ZANETT INC 98906R208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	49.50 49.50	0.00 0.00	0.00	-49.50 -49.50
54.000 ZANETT INC 98906R208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	459.06 459.06	0.00 0.00	0.00	-459.06 -459.06
90.000 ZAZA ENERGY CORP 98919T407 KR3F10020002: NTGI STRUCTURED	3.6300 3.6300	3,780.00 3,780.00	326.70 326.70	0.00	-3,453.30 -3,453.30
252.000 ZAZA ENERGY CORP 98919T407 KR2F10020002: NTGI STRUCTURED	3.6300 3.6300	10,679.72 10,679.72	914.76 914.76	0.00	-9,764.96 -9,764.96
6,119.000 ZEBRA TECHNOLOGIES CORP 989207105 KR2F10020002: NTGI STRUCTURED	70.9700 70.9700	200,166.62 200,166.62	434,265.43 434,265.43	0.00	234,098.81 234,098.81
1,859.000 ZELTIQ AESTHETICS INC 98933Q108 KR3F10020002: NTGI STRUCTURED	22.6300 22.6300	39,165.34 39,165.34	42,069.17 42,069.17	0.00	2,903.83 2,903.83
3,864.000 ZELTIQ AESTHETICS INC 98933Q108 KR2F10020002: NTGI STRUCTURED	22.6300 22.6300	78,683.03 78,683.03	87,442.32 87,442.32	0.00	8,759.29 8,759.29
1,000.000 ZEP INC 98944B108 KR3F10020002: NTGI STRUCTURED	14.0200 14.0200	18,530.00 18,530.00	14,020.00 14,020.00	0.00	-4,510.00 -4,510.00
2,450.000 ZEP INC 98944B108 KR2F10020002: NTGI STRUCTURED	14.0200 14.0200	23,011.16 23,011.16	34,349.00 34,349.00	0.00	11,337.84 11,337.84
400.000 ZHONE TECHNOLOGIES INC 98950P884 KR3F10020002: NTGI STRUCTURED	2.7000 2.7000	912.00 912.00	1,080.00 1,080.00	0.00	168.00 168.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,141.000 ZHONE TECHNOLOGIES INC 98950P884 KR2F10020002: NTGI STRUCTURED	2.7000 2.7000	36,640.28 36,640.28	3,080.70 3,080.70	0.00	-33,559.58 -33,559.58
5,973.000 ZIMMER HOLDINGS INC 98956P102 KR3F19020002: S&P 500 INDEX	100.5500 100.5500	308,403.79 308,403.79	600,585.15 600,585.15	0.00	292,181.36 292,181.36
13,141.000 ZIMMER HOLDINGS INC 98956P102 KR2F19020002: S&P 500 INDEX	100.5500 100.5500	1,023,789.07 1,023,789.07	1,321,327.55 1,321,327.55	0.01	297,538.48 297,538.48
7,270.000 ZIMMER HOLDINGS INC 98956P102 KR3F10030002: SYSTEMATIC	100.5500 100.5500	740,323.64 740,323.64	730,998.50 730,998.50	0.00	-9,325.14 -9,325.14
18,785.000 ZIMMER HOLDINGS INC 98956P102 KR2F10030002: SYSTEMATIC	100.5500 100.5500	1,913,460.23 1,913,460.23	1,888,831.75 1,888,831.75	0.01	-24,628.48 -24,628.48
427.000 ZION OIL & GAS INC 989696109 KR2F10020002: NTGI STRUCTURED	1.7200 1.7200	1,645.58 1,645.58	734.44 734.44	0.00	-911.14 -911.14
100.000 ZION OIL & GAS INC 989696109 KR3F10020002: NTGI STRUCTURED	1.7200 1.7200	638.00 638.00	172.00 172.00	0.00	-466.00 -466.00
7,170.000 ZIONS BANCORPORATION 989701107 KR3F19020002: S&P 500 INDEX	29.0600 29.0600	340,294.85 340,294.85	208,360.20 208,360.20	0.00	-131,934.65 -131,934.65
15,776.000 ZIONS BANCORPORATION 989701107 KR2F19020002: S&P 500 INDEX	29.0600 29.0600	353,671.42 353,671.42	458,450.56 458,450.56	0.00	104,779.14 104,779.14
2,625.000 ZIX CORP 98974P100 KR2F10020002: NTGI STRUCTURED	3.4200 3.4200	78,821.10 78,821.10	8,977.50 8,977.50	0.00	-69,843.60 -69,843.60

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900.000 ZIX CORP 98974P100 KR3F10020002: NTGI STRUCTURED	3.4200 3.4200	3,141.00 3,141.00	3,078.00 3,078.00	0.00	-63.00 -63.00
17,721.000 ZOETIS INC 98978V103 KR3F19020002: S&P 500 INDEX	36.9500 36.9500	542,575.81 542,575.81	654,790.95 654,790.95	0.00	112,215.14 112,215.14
38,991.000 ZOETIS INC 98978V103 KR2F19020002: S&P 500 INDEX	36.9500 36.9500	1,193,752.46 1,193,752.46	1,440,717.45 1,440,717.45	0.01	246,964.99 246,964.99
1,925.000 ZUMIEZ INC 989817101 KR2F10020002: NTGI STRUCTURED	28.1000 28.1000	48,859.37 48,859.37	54,092.50 54,092.50	0.00	5,233.13 5,233.13
800.000 ZUMIEZ INC 989817101 KR3F10020002: NTGI STRUCTURED	28.1000 28.1000	18,696.00 18,696.00	22,480.00 22,480.00	0.00	3,784.00 3,784.00
68,600.000 ZYNGA INC 98986T108 KR2F10020002: NTGI STRUCTURED	2.7000 2.7000	253,428.98 253,428.98	185,220.00 185,220.00	0.00	-68,208.98 -68,208.98
32,700.000 ZYNGA INC 98986T108 KR3F10020002: NTGI STRUCTURED	2.7000 2.7000	120,968.60 120,968.60	88,290.00 88,290.00	0.00	-32,678.60 -32,678.60
2,957,873.160 MSCI EMERGING MARKETS FREE 99VVAAM86 KR2F25030002: BLACKROCK EMERG MKTS	43.8134 43.8134	124,686,871.46 124,686,871.46	129,594,450.33 129,594,450.33	0.83	4,907,578.87 4,907,578.87
1,707,300.500 MSCI EMERGE MARKET FREE B 99VVAK2Q6 KR3F25030002: BLACKROCK EMERG MKTS	33.8148 33.8148	55,180,222.31 55,180,222.31	57,732,064.22 57,732,064.22	0.37	2,551,841.91 2,551,841.91
831.000 MICROLOG CORP 99VVAU409 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	447.46 447.46	0.00 0.00	0.00	-447.46 -447.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
877,869.180 CF ABERDEEN DE BUSINESS TR 99VVAUL91 EMERGING MARKETS EQTY FD KR3F25020002: ABERDEEN	56.7816 56.7816	67,233,431.12 67,233,431.12	49,846,787.66 49,846,787.66	0.32	-17,386,643.46 -17,386,643.46
2,094,002.140 CF ABERDEEN DE BUSINESS TR 99VVAUL91 EMERGING MARKETS EQTY FD KR2F25020002: ABERDEEN	56.7816 56.7816	173,759,280.08 173,759,280.08	118,900,722.81 118,900,722.81	0.76	-54,858,557.27 -54,858,557.27
3,208,521.561 CF WTC CTF EMERGING MKT EQTY 99VVAUMB5 FD KR2F25010002: WELLINGTON KR2	38.9453 38.9453	131,098,986.83 131,098,986.83	124,956,834.75 124,956,834.75	0.80	-6,142,152.08 -6,142,152.08
1,250,296.475 CF WTC CTF EMERGING MKT EQTY 99VVAUMB5 FD KR3F25010002: WELLINGTON KR3	38.9453 38.9453	50,585,739.96 50,585,739.96	48,693,171.31 48,693,171.31	0.31	-1,892,568.65 -1,892,568.65
39,244,579.420 CF BLACKROCK ACWI EX-US 99VVAUMC3 SUPERFUND A KR2F20030002: BLACKROCK ACWI EX-US	23.5848 23.5848	686,260,034.23 686,260,034.23	925,576,380.84 925,576,380.84	5.94	239,316,346.61 239,316,346.61
8,943,366.910 MFB NT COLLECTIVE NT 99VVAUME9 COLLECTIVE DEV INTERNATL SMALL KR2F20040002: NTGI INTL SM CAP	13.7930 13.7930	46,768,298.40 46,768,298.40	123,355,859.79 123,355,859.79	0.79	76,587,561.39 76,587,561.39
1,425,789.430 MFB NT COLLECTIVE EMERGING 99VVAUMF6 MARKETS SMALL CAP INDEX FUND KR2F20040002: NTGI INTL SM CAP	25.4660 25.4660	18,267,376.24 18,267,376.24	36,309,153.62 36,309,153.62	0.23	18,041,777.38 18,041,777.38
353,732.080 BLACKROCK MSCI CANADA SMALL 99VVAVL16 CAP KR3F20040002: BLKRCK ACWI EX-US SC	14.0965 14.0965	4,206,515.46 4,206,515.46	4,986,394.17 4,986,394.17	0.03	779,878.71 779,878.71
3,271,602.160 BLACKROCK MSCI EAFE SMALL CAP 99VVAVL24 KR3F20040002: BLKRCK ACWI EX-US SC	11.6296 11.6296	31,388,545.01 31,388,545.01	38,047,571.70 38,047,571.70	0.24	6,659,026.69 6,659,026.69
998,515.260 BLACKROCK EMERGING MARKETS 99VVAVL32 SMALL CAP KR3F20040002: BLKRCK ACWI EX-US SC	12.4095 12.4095	10,652,898.12 10,652,898.12	12,391,112.06 12,391,112.06	0.08	1,738,213.94 1,738,213.94

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3,128.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,070.03 34,070.03	0.00 0.00	0.00	-34,070.03 -34,070.03
2,219.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2 KR3F10020002: NTGI STRUCTURED	10.8892 10.8892	24,163.15 24,163.15	24,163.15 24,163.15	0.00	0.00 0.00
982.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	20,327.40 20,327.40	0.00 0.00	0.00	-20,327.40 -20,327.40
200.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9 KR3F10020002: NTGI STRUCTURED	20.7000 20.7000	4,140.00 4,140.00	4,140.00 4,140.00	0.00	0.00 0.00
55,835.000 AMERICAN INTERNATIONAL GROUP ACG874152 INC KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
82,956.000 AMERICAN INTERNATIONAL GROUP ACG874152 INC KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
23,700.000 SISTEMA JSFC GDR REPR 1/50 EXB05N808 RUB0.09 REGS KR3F20070002: LSV ASSET MGMT	6.9000 6.9000	726,405.00 726,405.00	163,530.00 163,530.00	0.00	-562,875.00 -562,875.00
70,100.000 SISTEMA JSFC GDR REPR 1/50 EXB05N808 RUB0.09 REGS KR2F20070002: LSV ASSET MANAGEMENT	6.9000 6.9000	2,148,565.00 2,148,565.00	483,690.00 483,690.00	0.00	-1,664,875.00 -1,664,875.00
58,210.000 ROSNEFT OJSC GDR EACH REPR 1 EXB17FSC3 ORD REGS KR2F20020002: BOSTON CO NON-US VAL	5.8270 5.8270	412,355.38 412,355.38	339,189.67 339,189.67	0.00	-73,165.71 -73,165.71
22,530.000 ROSNEFT OJSC GDR EACH REPR 1 EXB17FSC3 ORD REGS KR3F20020002: BOSTON CO NON-US VAL	5.8270 5.8270	159,735.40 159,735.40	131,282.31 131,282.31	0.00	-28,453.09 -28,453.09

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90,980.000 SBERBANK-SPONSORED ADR EXB5SC095 KR2F20020002: BOSTON CO NON-US VAL	7.9200 7.9200	765,486.23 765,486.23	720,561.60 720,561.60	0.00	-44,924.63 -44,924.63
34,540.000 SBERBANK-SPONSORED ADR EXB5SC095 KR3F20020002: BOSTON CO NON-US VAL	7.9200 7.9200	290,593.71 290,593.71	273,556.80 273,556.80	0.00	-17,036.91 -17,036.91
79,382.000 MARRIOTT INTERNATIONAL FHB903208 KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
30,059.000 MARRIOTT INTERNATIONAL FHB903208 KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
84,973.000 MARRIOTT INTERNATIONAL FHB903208 KR2F10090002: INVESCO	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,820.000 ACTAVIS PLC G0083B108 KR3F10060002: WESTFIELD CAPITAL	241.2800 241.2800	876,302.46 876,302.46	1,404,249.60 1,404,249.60	0.01	527,947.14 527,947.14
20,559.000 ACTAVIS PLC G0083B108 KR2F19020002: S&P 500 INDEX	241.2800 241.2800	2,878,282.81 2,878,282.81	4,960,475.52 4,960,475.52	0.03	2,082,192.71 2,082,192.71
15,110.000 ACTAVIS PLC G0083B108 KR2F10060002: WESTFIELD CAPITAL	241.2800 241.2800	2,175,840.00 2,175,840.00	3,645,740.80 3,645,740.80	0.02	1,469,900.80 1,469,900.80
9,344.000 ACTAVIS PLC G0083B108 KR3F19020002: S&P 500 INDEX	241.2800 241.2800	1,313,521.58 1,313,521.58	2,254,520.32 2,254,520.32	0.01	940,998.74 940,998.74
6,220.000 AIRCASTLE LTD SHS G0129K104 KR2F10020002: NTGI STRUCTURED	16.3600 16.3600	47,685.61 47,685.61	101,759.20 101,759.20	0.00	54,073.59 54,073.59

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3,000.000 AIRCASTLE LTD SHS G0129K104 KR3F10020002: NTGI STRUCTURED	16.3600 16.3600	36,739.85 36,739.85	49,080.00 49,080.00	0.00	12,340.15 12,340.15
7,874.000 AIRCASTLE LTD SHS G0129K104 KR3F10070002: RIVER ROAD	16.3600 16.3600	135,904.89 135,904.89	128,818.64 128,818.64	0.00	-7,086.25 -7,086.25
21,746.000 AIRCASTLE LTD SHS G0129K104 KR2F10070002: RIVER ROAD	16.3600 16.3600	374,275.23 374,275.23	355,764.56 355,764.56	0.00	-18,510.67 -18,510.67
31,000.000 ALKERMES PLC G01767105 KR3F20060002: FRANKIN TEMPLETON	42.8700 42.8700	1,505,263.54 1,505,263.54	1,328,970.00 1,328,970.00	0.01	-176,293.54 -176,293.54
90,000.000 ALKERMES PLC G01767105 KR2F20060002: FRANKIN TEMPLETON	42.8700 42.8700	4,384,138.58 4,384,138.58	3,858,300.00 3,858,300.00	0.02	-525,838.58 -525,838.58
7,475.000 ALLEGION PLC G0176J109 KR2F19020002: S&P 500 INDEX	47.6400 47.6400	212,986.43 212,986.43	356,109.00 356,109.00	0.00	143,122.57 143,122.57
2,300.000 ALLEGION PLC G0176J109 KR2F10090002: INVESCO	47.6400 47.6400	108,300.10 108,300.10	109,572.00 109,572.00	0.00	1,271.90 1,271.90
3,397.000 ALLEGION PLC G0176J109 KR3F19020002: S&P 500 INDEX	47.6400 47.6400	96,368.31 96,368.31	161,833.08 161,833.08	0.00	65,464.77 65,464.77
24,400.000 AMDOCS LTD COM G02602103 KR3F10080002: WESTWOOD MGMT	45.8800 45.8800	957,076.53 957,076.53	1,119,472.00 1,119,472.00	0.01	162,395.47 162,395.47
67,400.000 AMDOCS LTD COM G02602103 KR2F10080002: WESTWOOD MGMT	45.8800 45.8800	2,623,965.46 2,623,965.46	3,092,312.00 3,092,312.00	0.02	468,346.54 468,346.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,900.000 APEX SILVER MINES G04074103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	127,937.78 127,937.78	0.00 0.00	0.00	-127,937.78 -127,937.78
10,270.000 AON CORP G0408V102 KR3F19020002: S&P 500 INDEX	87.6700 87.6700	520,021.13 520,021.13	900,370.90 900,370.90	0.01	380,349.77 380,349.77
22,596.000 AON CORP G0408V102 KR2F19020002: S&P 500 INDEX	87.6700 87.6700	1,128,781.88 1,128,781.88	1,980,991.32 1,980,991.32	0.01	852,209.44 852,209.44
3,000.000 A-POWER ENERGY GENERATION SYS G04136100 LTD KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	6,570.00 6,570.00	0.00 0.00	0.00	-6,570.00 -6,570.00
8,618.000 A-POWER ENERGY GENERATION SYS G04136100 LTD KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	72,466.22 72,466.22	0.00 0.00	0.00	-72,466.22 -72,466.22
5,157.000 ARGO GROUP INTERNATIONAL G0464B107 HOLDINGS LTD COM KR2F10020002: NTGI STRUCTURED	50.3100 50.3100	157,357.53 157,357.53	259,448.67 259,448.67	0.00	102,091.14 102,091.14
2,520.000 ARGO GROUP INTERNATIONAL G0464B107 HOLDINGS LTD COM KR3F10020002: NTGI STRUCTURED	50.3100 50.3100	70,945.88 70,945.88	126,781.20 126,781.20	0.00	55,835.32 55,835.32
722.000 APCO OIL & GAS INTERNATIONAL G0471F109 KR2F10020002: NTGI STRUCTURED	12.8900 12.8900	15,896.09 15,896.09	9,306.58 9,306.58	0.00	-6,589.51 -6,589.51
400.000 APCO OIL & GAS INTERNATIONAL G0471F109 KR3F10020002: NTGI STRUCTURED	12.8900 12.8900	32,831.50 32,831.50	5,156.00 5,156.00	0.00	-27,675.50 -27,675.50
41.000 ASPEN INSURANCE HOLDINGS G05384105 LIMITED SHS KR2F10020002: NTGI STRUCTURED	42.7700 42.7700	1,918.39 1,918.39	1,753.57 1,753.57	0.00	-164.82 -164.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,897.000 ENERGY XXI BERMUDA LTD G10082140 KR2F10020002: NTGI STRUCTURED	11.3500 11.3500	341,440.72 341,440.72	123,680.95 123,680.95	0.00	-217,759.77 -217,759.77
4,333.000 ENERGY XXI BERMUDA LTD G10082140 KR3F10020002: NTGI STRUCTURED	11.3500 11.3500	118,494.19 118,494.19	49,179.55 49,179.55	0.00	-69,314.64 -69,314.64
22,320.000 ACCENTURE PLC G1151C101 KR3F19020002: S&P 500 INDEX	81.3200 81.3200	1,244,054.90 1,244,054.90	1,815,062.40 1,815,062.40	0.01	571,007.50 571,007.50
49,109.000 ACCENTURE PLC G1151C101 KR2F19020002: S&P 500 INDEX	81.3200 81.3200	2,591,671.81 2,591,671.81	3,993,543.88 3,993,543.88	0.03	1,401,872.07 1,401,872.07
5,300.000 BELMOND LTD G1154H107 KR3F10020002: NTGI STRUCTURED	11.6600 11.6600	52,540.59 52,540.59	61,798.00 61,798.00	0.00	9,257.41 9,257.41
10,748.000 BELMOND LTD G1154H107 KR2F10020002: NTGI STRUCTURED	11.6600 11.6600	90,306.35 90,306.35	125,321.68 125,321.68	0.00	35,015.33 35,015.33
131.000 ESCROW CDC LIQUIDATING TRUST G20ESC995 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,034.25 1,034.25	0.00 0.00	0.00	-1,034.25 -1,034.25
200.000 ESCROW CDC LIQUIDATING TRUST G20ESC995 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,652.000 CONSOLIDATED WATER CO LTD G23773107 KR2F10020002: NTGI STRUCTURED	11.6800 11.6800	63,530.64 63,530.64	42,655.36 42,655.36	0.00	-20,875.28 -20,875.28
1,300.000 CONSOLIDATED WATER CO LTD G23773107 KR3F10020002: NTGI STRUCTURED	11.6800 11.6800	11,492.00 11,492.00	15,184.00 15,184.00	0.00	3,692.00 3,692.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,145.000 COVIDIEN PLC G2554F113 KR2F19020002: S&P 500 INDEX	86.5100 86.5100	1,760,076.54 1,760,076.54	3,040,393.95 3,040,393.95	0.02	1,280,317.41 1,280,317.41
15,973.000 COVIDIEN PLC G2554F113 KR3F19020002: S&P 500 INDEX	86.5100 86.5100	800,364.26 800,364.26	1,381,824.23 1,381,824.23	0.01	581,459.97 581,459.97
23,310.000 DELPHI AUTOMOTIVE PLC G27823106 KR2F19020002: S&P 500 INDEX	61.3400 61.3400	897,592.39 897,592.39	1,429,835.40 1,429,835.40	0.01	532,243.01 532,243.01
10,595.000 DELPHI AUTOMOTIVE PLC G27823106 KR3F19020002: S&P 500 INDEX	61.3400 61.3400	418,987.51 418,987.51	649,897.30 649,897.30	0.00	230,909.79 230,909.79
16,827.000 EATON CORP PLC G29183103 KR3F19020002: S&P 500 INDEX	63.3700 63.3700	898,360.78 898,360.78	1,066,326.99 1,066,326.99	0.01	167,966.21 167,966.21
37,023.000 EATON CORP PLC G29183103 KR2F19020002: S&P 500 INDEX	63.3700 63.3700	1,928,224.51 1,928,224.51	2,346,147.51 2,346,147.51	0.02	417,923.00 417,923.00
2,300.000 ENDURANCE SPECIALTY HLDGS LTD G30397106 SHS KR3F10020002: NTGI STRUCTURED	55.1800 55.1800	90,552.15 90,552.15	126,914.00 126,914.00	0.00	36,361.85 36,361.85
4,800.000 ENDURANCE SPECIALTY HLDGS LTD G30397106 SHS KR2F10020002: NTGI STRUCTURED	55.1800 55.1800	184,834.86 184,834.86	264,864.00 264,864.00	0.00	80,029.14 80,029.14
11,220.000 ENDO INTERNATIONAL PLC G30401106 KR3F10060002: WESTFIELD CAPITAL	68.3400 68.3400	730,327.00 730,327.00	766,774.80 766,774.80	0.00	36,447.80 36,447.80
29,110.000 ENDO INTERNATIONAL PLC G30401106 KR2F10060002: WESTFIELD CAPITAL	68.3400 68.3400	1,894,813.38 1,894,813.38	1,989,377.40 1,989,377.40	0.01	94,564.02 94,564.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
561.000 ENSTAR GROUP LIMITED SHS G3075P101 KR3F10020002: NTGI STRUCTURED	136.3200 136.3200	57,055.71 57,055.71	76,475.52 76,475.52	0.00	19,419.81 19,419.81
1,101.000 ENSTAR GROUP LIMITED SHS G3075P101 KR2F10020002: NTGI STRUCTURED	136.3200 136.3200	117,580.31 117,580.31	150,088.32 150,088.32	0.00	32,508.01 32,508.01
6,342.000 ENSCO PLC G3157S106 KR2F10070002: RIVER ROAD	41.3100 41.3100	384,047.03 384,047.03	261,988.02 261,988.02	0.00	-122,059.01 -122,059.01
18,182.000 ENSCO PLC G3157S106 KR2F19020002: S&P 500 INDEX	41.3100 41.3100	1,011,896.46 1,011,896.46	751,098.42 751,098.42	0.00	-260,798.04 -260,798.04
8,264.000 ENSCO PLC G3157S106 KR3F19020002: S&P 500 INDEX	41.3100 41.3100	458,874.18 458,874.18	341,385.84 341,385.84	0.00	-117,488.34 -117,488.34
2,279.000 ENSCO PLC G3157S106 KR3F10070002: RIVER ROAD	41.3100 41.3100	136,867.58 136,867.58	94,145.49 94,145.49	0.00	-42,722.09 -42,722.09
2,300.000 FABRINET G3323L100 KR3F10020002: NTGI STRUCTURED	14.6000 14.6000	28,060.00 28,060.00	33,580.00 33,580.00	0.00	5,520.00 5,520.00
600.000 FLEETMATICS GROUP LTD G35569105 KR3F10020002: NTGI STRUCTURED	30.5000 30.5000	22,975.50 22,975.50	18,300.00 18,300.00	0.00	-4,675.50 -4,675.50
1,900.000 FLEETMATICS GROUP LTD G35569105 KR2F10020002: NTGI STRUCTURED	30.5000 30.5000	69,409.50 69,409.50	57,950.00 57,950.00	0.00	-11,459.50 -11,459.50
2,400.000 FRESH DEL MONTE PRODUCE G36738105 KR3F10020002: NTGI STRUCTURED	31.9000 31.9000	63,990.22 63,990.22	76,560.00 76,560.00	0.00	12,569.78 12,569.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,893.000 FRESH DEL MONTE PRODUCE G36738105 KR2F10020002: NTGI STRUCTURED	31.9000 31.9000	101,936.24 101,936.24	156,086.70 156,086.70	0.00	54,150.46 54,150.46
300.000 GASLOG LTD G37585109 KR3F10020002: NTGI STRUCTURED	22.0100 22.0100	7,329.00 7,329.00	6,603.00 6,603.00	0.00	-726.00 -726.00
764.000 GLOBAL SOURCE LTD SHS G39300101 KR3F10020002: NTGI STRUCTURED	6.7100 6.7100	7,212.16 7,212.16	5,126.44 5,126.44	0.00	-2,085.72 -2,085.72
2,227.000 GLOBAL SOURCE LTD SHS G39300101 KR2F10020002: NTGI STRUCTURED	6.7100 6.7100	26,484.82 26,484.82	14,943.17 14,943.17	0.00	-11,541.65 -11,541.65
300.000 GLOBAL INDEMNITY PLC G39319101 KR3F10020002: NTGI STRUCTURED	25.2300 25.2300	6,516.00 6,516.00	7,569.00 7,569.00	0.00	1,053.00 1,053.00
704.000 GLOBAL INDEMNITY PLC G39319101 KR2F10020002: NTGI STRUCTURED	25.2300 25.2300	10,503.68 10,503.68	17,761.92 17,761.92	0.00	7,258.24 7,258.24
1,400.000 GREENLIGHT CAPITAL RE LTD CL A G4095J109 KR3F10020002: NTGI STRUCTURED	32.4100 32.4100	34,236.56 34,236.56	45,374.00 45,374.00	0.00	11,137.44 11,137.44
2,819.000 GREENLIGHT CAPITAL RE LTD CL A G4095J109 KR2F10020002: NTGI STRUCTURED	32.4100 32.4100	66,129.78 66,129.78	91,363.79 91,363.79	0.00	25,234.01 25,234.01
1,900.000 HELEN OF TROY LTD NEW G4388N106 KR3F10020002: NTGI STRUCTURED	52.5200 52.5200	62,757.74 62,757.74	99,788.00 99,788.00	0.00	37,030.26 37,030.26
3,800.000 HELEN OF TROY LTD NEW G4388N106 KR2F10020002: NTGI STRUCTURED	52.5200 52.5200	122,049.10 122,049.10	199,576.00 199,576.00	0.00	77,526.90 77,526.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,779.000 HOLLYSYS AUTOMATION G45667105 TECHNOLOGIES LTD SHS KR2F10020002: NTGI STRUCTURED	22.4900 22.4900	67,169.58 67,169.58	107,479.71 107,479.71	0.00	40,310.13 40,310.13
1,600.000 HOLLYSYS AUTOMATION G45667105 TECHNOLOGIES LTD SHS KR3F10020002: NTGI STRUCTURED	22.4900 22.4900	23,553.92 23,553.92	35,984.00 35,984.00	0.00	12,430.08 12,430.08
20,811.000 INGERSOLL-RAND PUBLIC LIMITED G47791101 COMPANY KR2F19020002: S&P 500 INDEX	56.3600 56.3600	760,950.13 760,950.13	1,172,907.96 1,172,907.96	0.01	411,957.83 411,957.83
9,459.000 INGERSOLL-RAND PUBLIC LIMITED G47791101 COMPANY KR3F19020002: S&P 500 INDEX	56.3600 56.3600	345,558.20 345,558.20	533,109.24 533,109.24	0.00	187,551.04 187,551.04
27,075.000 WEATHERFORD INTL PLC ORD SHS G48833100 KR3F10030002: SYSTEMATIC	20.8000 20.8000	572,865.64 572,865.64	563,160.00 563,160.00	0.00	-9,705.64 -9,705.64
70,200.000 WEATHERFORD INTL PLC ORD SHS G48833100 KR2F10030002: SYSTEMATIC	20.8000 20.8000	1,484,804.33 1,484,804.33	1,460,160.00 1,460,160.00	0.01	-24,644.33 -24,644.33
15,299.000 INVESCO LTD G491BT108 KR3F19020002: S&P 500 INDEX	39.4800 39.4800	320,568.16 320,568.16	604,004.52 604,004.52	0.00	283,436.36 283,436.36
28,875.000 INVESCO LTD G491BT108 KR3F10030002: SYSTEMATIC	39.4800 39.4800	953,840.17 953,840.17	1,139,985.00 1,139,985.00	0.01	186,144.83 186,144.83
33,661.000 INVESCO LTD G491BT108 KR2F19020002: S&P 500 INDEX	39.4800 39.4800	611,732.59 611,732.59	1,328,936.28 1,328,936.28	0.01	717,203.69 717,203.69
74,600.000 INVESCO LTD G491BT108 KR2F10030002: SYSTEMATIC	39.4800 39.4800	2,461,683.40 2,461,683.40	2,945,208.00 2,945,208.00	0.02	483,524.60 483,524.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,180.000 JAZZ PHARMACEUTICALS PLC G50871105 KR3F10060002: WESTFIELD CAPITAL	160.5600 160.5600	692,429.26 692,429.26	831,700.80 831,700.80	0.01	139,271.54 139,271.54
13,450.000 JAZZ PHARMACEUTICALS PLC G50871105 KR2F10060002: WESTFIELD CAPITAL	160.5600 160.5600	1,787,268.20 1,787,268.20	2,159,532.00 2,159,532.00	0.01	372,263.80 372,263.80
2,274.000 KNIGHTSBRIDGE SHIPPING LIMITED G5299G106 KR2F10020002: NTGI STRUCTURED	8.8500 8.8500	58,331.37 58,331.37	20,124.90 20,124.90	0.00	-38,206.47 -38,206.47
732.000 KNIGHTSBRIDGE SHIPPING LIMITED G5299G106 KR3F10020002: NTGI STRUCTURED	8.8500 8.8500	15,533.52 15,533.52	6,478.20 6,478.20	0.00	-9,055.32 -9,055.32
17,540.000 LIBERTY GLOBAL PLC SHS CL C G5480U120 KR3F10060002: WESTFIELD CAPITAL	41.0150 41.0150	684,824.14 684,824.14	719,403.10 719,403.10	0.00	34,578.96 34,578.96
45,510.000 LIBERTY GLOBAL PLC SHS CL C G5480U120 KR2F10060002: WESTFIELD CAPITAL	41.0150 41.0150	1,774,096.49 1,774,096.49	1,866,592.65 1,866,592.65	0.01	92,496.16 92,496.16
1,900.000 LUXOFT HOLDING INC G57279104 KR2F10020002: NTGI STRUCTURED	37.2000 37.2000	50,379.67 50,379.67	70,680.00 70,680.00	0.00	20,300.33 20,300.33
900.000 LUXOFT HOLDING INC G57279104 KR3F10020002: NTGI STRUCTURED	37.2000 37.2000	23,864.29 23,864.29	33,480.00 33,480.00	0.00	9,615.71 9,615.71
6,200.000 MAIDEN HOLDINGS LTD SHS G5753U112 KR3F10020002: NTGI STRUCTURED	11.0800 11.0800	57,565.59 57,565.59	68,696.00 68,696.00	0.00	11,130.41 11,130.41
12,751.000 MAIDEN HOLDINGS LTD SHS G5753U112 KR2F10020002: NTGI STRUCTURED	11.0800 11.0800	78,569.84 78,569.84	141,281.08 141,281.08	0.00	62,711.24 62,711.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,705.000 MALLINCKRODT PLC G5785G107 KR3F10030002: SYSTEMATIC	90.1500 90.1500	413,878.88 413,878.88	604,455.75 604,455.75	0.00	190,576.87 190,576.87
4,005.000 MALLINCKRODT PLC G5785G107 KR3F19020002: S&P 500 INDEX	90.1500 90.1500	355,744.13 355,744.13	361,050.75 361,050.75	0.00	5,306.62 5,306.62
3,139.000 MALLINCKRODT PLC G5785G107 KR3F10020002: NTGI STRUCTURED	90.1500 90.1500	226,102.17 226,102.17	282,980.85 282,980.85	0.00	56,878.68 56,878.68
17,335.000 MALLINCKRODT PLC G5785G107 KR2F10030002: SYSTEMATIC	90.1500 90.1500	1,067,903.08 1,067,903.08	1,562,750.25 1,562,750.25	0.01	494,847.17 494,847.17
8,812.000 MALLINCKRODT PLC G5785G107 KR2F19020002: S&P 500 INDEX	90.1500 90.1500	782,769.96 782,769.96	794,401.80 794,401.80	0.01	11,631.84 11,631.84
6,452.000 MALLINCKRODT PLC G5785G107 KR2F10020002: NTGI STRUCTURED	90.1500 90.1500	464,737.56 464,737.56	581,647.80 581,647.80	0.00	116,910.24 116,910.24
148,400.000 MARVELL TECHNOLOGY GROUP LTD G5876H105 SHS KR2F10090002: INVESCO	13.4800 13.4800	2,054,371.27 2,054,371.27	2,000,432.00 2,000,432.00	0.01	-53,939.27 -53,939.27
15,968.000 MICHAEL KORS HOLDINGS LTD G60754101 KR2F19020002: S&P 500 INDEX	71.3900 71.3900	1,302,905.84 1,302,905.84	1,139,955.52 1,139,955.52	0.01	-162,950.32 -162,950.32
7,257.000 MICHAEL KORS HOLDINGS LTD G60754101 KR3F19020002: S&P 500 INDEX	71.3900 71.3900	592,758.13 592,758.13	518,077.23 518,077.23	0.00	-74,680.90 -74,680.90
8,355.000 MONTPELIER RE HOLDINGS LTD CDT G62185106 SHS KR2F10020002: NTGI STRUCTURED	31.0900 31.0900	135,479.84 135,479.84	259,756.95 259,756.95	0.00	124,277.11 124,277.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,100.000 MONTPELIER RE HOLDINGS LTD CDT G62185106 SHS KR3F10020002: NTGI STRUCTURED	31.0900 31.0900	75,894.67 75,894.67	127,469.00 127,469.00	0.00	51,574.33 51,574.33
2,800.000 ALPHA & OMEGA SEMICONDUCTOR G6331P104 KR3F10020002: NTGI STRUCTURED	9.4000 9.4000	23,617.00 23,617.00	26,320.00 26,320.00	0.00	2,703.00 2,703.00
22,512.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F19020002: S&P 500 INDEX	22.7600 22.7600	548,022.13 548,022.13	512,373.12 512,373.12	0.00	-35,649.01 -35,649.01
10,232.000 NABORS INDUSTRIES LTD SHS G6359F103 KR3F19020002: S&P 500 INDEX	22.7600 22.7600	232,412.95 232,412.95	232,880.32 232,880.32	0.00	467.37 467.37
30,360.000 NABORS INDUSTRIES LTD SHS G6359F103 KR3F10050002: SASCO CAPITAL	22.7600 22.7600	452,244.36 452,244.36	690,993.60 690,993.60	0.00	238,749.24 238,749.24
79,850.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F10050002: SASCO CAPITAL	22.7600 22.7600	1,188,663.27 1,188,663.27	1,817,386.00 1,817,386.00	0.01	628,722.73 628,722.73
93,300.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F10090002: INVESCO	22.7600 22.7600	2,361,919.50 2,361,919.50	2,123,508.00 2,123,508.00	0.01	-238,411.50 -238,411.50
19,781.000 NOBLE CORP PLC G65431101 KR2F19020002: S&P 500 INDEX	22.2200 22.2200	675,793.09 675,793.09	439,533.82 439,533.82	0.00	-236,259.27 -236,259.27
8,990.000 NOBLE CORP PLC G65431101 KR3F19020002: S&P 500 INDEX	22.2200 22.2200	298,708.92 298,708.92	199,757.80 199,757.80	0.00	-98,951.12 -98,951.12
4,100.000 NORDIC AMER TANKER SHIPPING G65773106 KR3F10020002: NTGI STRUCTURED	7.9500 7.9500	49,861.10 49,861.10	32,595.00 32,595.00	0.00	-17,266.10 -17,266.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,196.000 NORDIC AMER TANKER SHIPPING G65773106 KR2F10020002: NTGI STRUCTURED	7.9500 7.9500	122,135.15 122,135.15	49,258.20 49,258.20	0.00	-72,876.95 -72,876.95
3,800.000 HOME LOAN SERVICING SOLUTION G6648D109 KR3F10020002: NTGI STRUCTURED	21.1900 21.1900	83,283.52 83,283.52	80,522.00 80,522.00	0.00	-2,761.52 -2,761.52
7,992.000 HOME LOAN SERVICING SOLUTION G6648D109 KR2F10020002: NTGI STRUCTURED	21.1900 21.1900	179,489.66 179,489.66	169,350.48 169,350.48	0.00	-10,139.18 -10,139.18
5,719.000 ONEBEACON INSURANCE GROUP LTD G67742109 CL A KR2F10020002: NTGI STRUCTURED	15.4100 15.4100	97,921.72 97,921.72	88,129.79 88,129.79	0.00	-9,791.93 -9,791.93
2,800.000 ONEBEACON INSURANCE GROUP LTD G67742109 CL A KR3F10020002: NTGI STRUCTURED	15.4100 15.4100	41,309.03 41,309.03	43,148.00 43,148.00	0.00	1,838.97 1,838.97
1,749.000 PARTNERRE HLDGS LTD BERMUDA G6852T105 COM KR3F10070002: RIVER ROAD	109.8900 109.8900	121,917.38 121,917.38	192,197.61 192,197.61	0.00	70,280.23 70,280.23
4,931.000 PARTNERRE HLDGS LTD BERMUDA G6852T105 COM KR2F10070002: RIVER ROAD	109.8900 109.8900	334,507.38 334,507.38	541,867.59 541,867.59	0.00	207,360.21 207,360.21
7,083.000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS KR2F10020002: NTGI STRUCTURED	60.8700 60.8700	249,340.43 249,340.43	431,142.21 431,142.21	0.00	181,801.78 181,801.78
3,400.000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS KR3F10020002: NTGI STRUCTURED	60.8700 60.8700	118,513.20 118,513.20	206,958.00 206,958.00	0.00	88,444.80 88,444.80
1,600.000 PRIMUS GUARANTY LTD SHS G72457107 KR3F10020002: NTGI STRUCTURED	1.7500 1.7500	4,736.00 4,736.00	2,800.00 2,800.00	0.00	-1,936.00 -1,936.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,006.000 PRIMUS GUARANTY LTD SHS G72457107 KR2F10020002: NTGI STRUCTURED	1.7500 1.7500	37,005.36 37,005.36	7,010.50 7,010.50	0.00	-29,994.86 -29,994.86
50,170.000 ROWAN COS PLC G7665A101 KR2F10050002: SASCO CAPITAL	25.3100 25.3100	1,575,324.40 1,575,324.40	1,269,802.70 1,269,802.70	0.01	-305,521.70 -305,521.70
19,060.000 ROWAN COS PLC G7665A101 KR3F10050002: SASCO CAPITAL	25.3100 25.3100	597,738.24 597,738.24	482,408.60 482,408.60	0.00	-115,329.64 -115,329.64
25,425.000 SEAGATE TECHNOLOGY G7945M107 KR2F19020002: S&P 500 INDEX	57.2700 57.2700	629,022.90 629,022.90	1,456,089.75 1,456,089.75	0.01	827,066.85 827,066.85
11,556.000 SEAGATE TECHNOLOGY G7945M107 KR3F19020002: S&P 500 INDEX	57.2700 57.2700	300,889.07 300,889.07	661,812.12 661,812.12	0.00	360,923.05 360,923.05
14,981.000 PENTAIR PLC G7S00T104 KR2F19020002: S&P 500 INDEX	65.4900 65.4900	549,571.64 549,571.64	981,105.69 981,105.69	0.01	431,534.05 431,534.05
6,809.000 PENTAIR PLC G7S00T104 KR3F19020002: S&P 500 INDEX	65.4900 65.4900	263,026.81 263,026.81	445,921.41 445,921.41	0.00	182,894.60 182,894.60
2,600.000 SHIP FINANCE INTL LTD SHS G81075106 KR3F10020002: NTGI STRUCTURED	16.9200 16.9200	43,931.93 43,931.93	43,992.00 43,992.00	0.00	60.07 60.07
5,233.000 SHIP FINANCE INTL LTD SHS G81075106 KR2F10020002: NTGI STRUCTURED	16.9200 16.9200	136,500.98 136,500.98	88,542.36 88,542.36	0.00	-47,958.62 -47,958.62
17,140.000 SIGNET JEWELERS LTD G81276100 KR2F10060002: WESTFIELD CAPITAL	113.9100 113.9100	837,577.21 837,577.21	1,952,417.40 1,952,417.40	0.01	1,114,840.19 1,114,840.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,600.000 SIGNET JEWELERS LTD G81276100 KR3F10060002: WESTFIELD CAPITAL	113.9100 113.9100	358,996.24 358,996.24	751,806.00 751,806.00	0.00	392,809.76 392,809.76
12,200.000 UTI WORLDWIDE INC G87210103 KR2F10020002: NTGI STRUCTURED	10.6300 10.6300	173,590.21 173,590.21	129,686.00 129,686.00	0.00	-43,904.21 -43,904.21
5,800.000 UTI WORLDWIDE INC G87210103 KR3F10020002: NTGI STRUCTURED	10.6300 10.6300	82,855.65 82,855.65	61,654.00 61,654.00	0.00	-21,201.65 -21,201.65
2,900.000 TEXTAINER GROUP HLDGS LTD SHS G8766E109 KR3F10020002: NTGI STRUCTURED	31.1200 31.1200	85,688.31 85,688.31	90,248.00 90,248.00	0.00	4,559.69 4,559.69
5,894.000 TEXTAINER GROUP HLDGS LTD SHS G8766E109 KR2F10020002: NTGI STRUCTURED	31.1200 31.1200	69,985.30 69,985.30	183,421.28 183,421.28	0.00	113,435.98 113,435.98
4,613.000 UTSTARCOM HOLDINGS CORP G9310A114 KR2F10020002: NTGI STRUCTURED	3.0600 3.0600	20,397.18 20,397.18	14,115.78 14,115.78	0.00	-6,281.40 -6,281.40
1,666.000 UTSTARCOM HOLDINGS CORP G9310A114 KR3F10020002: NTGI STRUCTURED	3.0600 3.0600	7,496.99 7,496.99	5,097.96 5,097.96	0.00	-2,399.03 -2,399.03
2,012.000 VIEWTRAN GROUP INC G9363W104 KR2F10020002: NTGI STRUCTURED	1.8100 1.8100	10,310.17 10,310.17	3,641.72 3,641.72	0.00	-6,668.45 -6,668.45
800.000 VIEWTRAN GROUP INC G9363W104 KR3F10020002: NTGI STRUCTURED	1.8100 1.8100	4,352.00 4,352.00	1,448.00 1,448.00	0.00	-2,904.00 -2,904.00
9,406.000 GOLAR LNG LIMITED SHS G9456A100 KR2F10020002: NTGI STRUCTURED	66.4000 66.4000	96,169.20 96,169.20	624,558.40 624,558.40	0.00	528,389.20 528,389.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 GOLAR LNG LIMITED SHS G9456A100 KR3F10020002: NTGI STRUCTURED	66.4000 66.4000	147,882.80 147,882.80	298,800.00 298,800.00	0.00	150,917.20 150,917.20
10,411.000 PERRIGO CO PLC G97822103 KR2F19020002: S&P 500 INDEX	150.1900 150.1900	1,609,414.89 1,609,414.89	1,563,628.09 1,563,628.09	0.01	-45,786.80 -45,786.80
4,732.000 PERRIGO CO PLC G97822103 KR3F19020002: S&P 500 INDEX	150.1900 150.1900	730,369.13 730,369.13	710,699.08 710,699.08	0.00	-19,670.05 -19,670.05
14,275.000 XL GROUP PLC G98290102 KR3F10030002: SYSTEMATIC	33.1700 33.1700	483,275.56 483,275.56	473,501.75 473,501.75	0.00	-9,773.81 -9,773.81
36,950.000 XL GROUP PLC G98290102 KR2F10030002: SYSTEMATIC	33.1700 33.1700	1,251,155.00 1,251,155.00	1,225,631.50 1,225,631.50	0.01	-25,523.50 -25,523.50
20,655.000 XL GROUP PLC G98290102 KR2F19020002: S&P 500 INDEX	33.1700 33.1700	444,963.47 444,963.47	685,126.35 685,126.35	0.00	240,162.88 240,162.88
9,388.000 XL GROUP PLC G98290102 KR3F19020002: S&P 500 INDEX	33.1700 33.1700	510,505.13 510,505.13	311,399.96 311,399.96	0.00	-199,105.17 -199,105.17
75,000.000 MOVE INC GCE58M203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
50,000.000 NATIONAL PENN BANCSHARES INC GDH138104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
11,870.000 ACE LIMITED SHS H0023R105 KR3F19020002: S&P 500 INDEX	104.8700 104.8700	843,039.21 843,039.21	1,244,806.90 1,244,806.90	0.01	401,767.69 401,767.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,116.000 ACE LIMITED SHS H0023R105 KR2F19020002: S&P 500 INDEX	104.8700 104.8700	1,583,333.61 1,583,333.61	2,738,784.92 2,738,784.92	0.02	1,155,451.31 1,155,451.31
44,850.000 ALLIED WORLD ASSURANCE COMPANY H01531104 HOLDINGS AG KR2F10030002: SYSTEMATIC	36.8400 36.8400	1,705,588.80 1,705,588.80	1,652,274.00 1,652,274.00	0.01	-53,314.80 -53,314.80
17,325.000 ALLIED WORLD ASSURANCE COMPANY H01531104 HOLDINGS AG KR3F10030002: SYSTEMATIC	36.8400 36.8400	658,584.18 658,584.18	638,253.00 638,253.00	0.00	-20,331.18 -20,331.18
4,291.000 GARMIN LTD H2906T109 KR3F19020002: S&P 500 INDEX	51.9900 51.9900	182,151.62 182,151.62	223,089.09 223,089.09	0.00	40,937.47 40,937.47
20,600.000 GARMIN LTD H2906T109 KR2F10080002: WESTWOOD MGMT	51.9900 51.9900	1,066,608.86 1,066,608.86	1,070,994.00 1,070,994.00	0.01	4,385.14 4,385.14
20,200.000 GARMIN LTD H2906T109 KR2F10090002: INVESCO	51.9900 51.9900	1,008,619.17 1,008,619.17	1,050,198.00 1,050,198.00	0.01	41,578.83 41,578.83
9,440.000 GARMIN LTD H2906T109 KR2F19020002: S&P 500 INDEX	51.9900 51.9900	401,662.49 401,662.49	490,785.60 490,785.60	0.00	89,123.11 89,123.11
6,800.000 GARMIN LTD H2906T109 KR3F10080002: WESTWOOD MGMT	51.9900 51.9900	354,383.74 354,383.74	353,532.00 353,532.00	0.00	-851.74 -851.74
31,839.000 TE CONNECTIVITY LTD H84989104 KR2F19020002: S&P 500 INDEX	55.2900 55.2900	1,103,314.53 1,103,314.53	1,760,378.31 1,760,378.31	0.01	657,063.78 657,063.78
14,471.000 TE CONNECTIVITY LTD H84989104 KR3F19020002: S&P 500 INDEX	55.2900 55.2900	511,333.71 511,333.71	800,101.59 800,101.59	0.01	288,767.88 288,767.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,038.000 TRANSOCEAN LTD H8817H100 KR3F19020002: S&P 500 INDEX	31.9700 31.9700	573,855.59 573,855.59	384,854.86 384,854.86	0.00	-189,000.73 -189,000.73
26,486.000 TRANSOCEAN LTD H8817H100 KR2F19020002: S&P 500 INDEX	31.9700 31.9700	1,264,348.77 1,264,348.77	846,757.42 846,757.42	0.01	-417,591.35 -417,591.35
34,504.000 TYCO INTERNATIONAL LTD SHS H89128104 KR2F19020002: S&P 500 INDEX	44.5700 44.5700	724,251.50 724,251.50	1,537,843.28 1,537,843.28	0.01	813,591.78 813,591.78
15,682.000 TYCO INTERNATIONAL LTD SHS H89128104 KR3F19020002: S&P 500 INDEX	44.5700 44.5700	354,267.98 354,267.98	698,946.74 698,946.74	0.00	344,678.76 344,678.76
1,300.000 PJSC MAGNIT IRB1393X1 KR3F20010002: PYRAMIS NONUS GROWTH	250.7900 250.7900	340,152.40 340,152.40	326,027.05 326,027.05	0.00	-14,125.35 -14,125.35
3,700.000 PJSC MAGNIT IRB1393X1 KR2F20010002: PYRAMIS NONUS GROWTH	250.7900 250.7900	967,392.91 967,392.91	927,923.14 927,923.14	0.01	-39,469.77 -39,469.77
315,800.000 SBERBANK OF RUSSIA IRB56C9L2 KR2F20010002: PYRAMIS NONUS GROWTH	1.9092 1.9092	677,991.88 677,991.88	602,937.99 602,937.99	0.00	-75,053.89 -75,053.89
109,400.000 SBERBANK OF RUSSIA IRB56C9L2 KR3F20010002: PYRAMIS NONUS GROWTH	1.9092 1.9092	234,862.71 234,862.71	208,870.86 208,870.86	0.00	-25,991.85 -25,991.85
4,609,400.000 JSC E.ON RUSSIA IRB59LXW8 KR2F20010002: PYRAMIS NONUS GROWTH	0.0635 0.0635	316,982.45 316,982.45	292,489.48 292,489.48	0.00	-24,492.97 -24,492.97
1,596,100.000 JSC E.ON RUSSIA IRB59LXW8 KR3F20010002: PYRAMIS NONUS GROWTH	0.0635 0.0635	109,760.60 109,760.60	101,280.53 101,280.53	0.00	-8,480.07 -8,480.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,072.000 ALTISOURCE PORTFOLIO SOLUTIONS L0175J104 SA REG SHS KR2F10020002: NTGI STRUCTURED	100.8000 100.8000	19,711.69 19,711.69	208,857.60 208,857.60	0.00	189,145.91 189,145.91
1,200.000 ALTISOURCE PORTFOLIO SOLUTIONS L0175J104 SA REG SHS KR3F10020002: NTGI STRUCTURED	100.8000 100.8000	57,948.58 57,948.58	120,960.00 120,960.00	0.00	63,011.42 63,011.42
18,840.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR2F10030002: SYSTEMATIC	69.2400 69.2400	1,351,641.51 1,351,641.51	1,304,481.60 1,304,481.60	0.01	-47,159.91 -47,159.91
7,295.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR3F10030002: SYSTEMATIC	69.2400 69.2400	523,370.49 523,370.49	505,105.80 505,105.80	0.00	-18,264.69 -18,264.69
16,000.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR3F20060002: FRANKIN TEMPLETON	69.2400 69.2400	1,058,400.00 1,058,400.00	1,107,840.00 1,107,840.00	0.01	49,440.00 49,440.00
48,000.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR2F20060002: FRANKIN TEMPLETON	69.2400 69.2400	3,175,200.00 3,175,200.00	3,323,520.00 3,323,520.00	0.02	148,320.00 148,320.00
1,228.000 SYNERON MEDICAL LTD M87245102 KR2F10020002: NTGI STRUCTURED	10.0200 10.0200	25,250.38 25,250.38	12,304.56 12,304.56	0.00	-12,945.82 -12,945.82
600.000 SYNERON MEDICAL LTD M87245102 KR3F10020002: NTGI STRUCTURED	10.0200 10.0200	6,723.00 6,723.00	6,012.00 6,012.00	0.00	-711.00 -711.00
11,900.000 AERCAP HOLDINGS N V SHS N00985106 KR3F10030002: SYSTEMATIC	40.9000 40.9000	564,137.83 564,137.83	486,710.00 486,710.00	0.00	-77,427.83 -77,427.83
30,725.000 AERCAP HOLDINGS N V SHS N00985106 KR2F10030002: SYSTEMATIC	40.9000 40.9000	1,456,160.19 1,456,160.19	1,256,652.50 1,256,652.50	0.01	-199,507.69 -199,507.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,036.000 LYONDELLBASELL INDUSTRIES NV N53745100 KR3F19020002: S&P 500 INDEX	108.6600 108.6600	828,260.65 828,260.65	1,633,811.76 1,633,811.76	0.01	805,551.11 805,551.11
33,082.000 LYONDELLBASELL INDUSTRIES NV N53745100 KR2F19020002: S&P 500 INDEX	108.6600 108.6600	1,777,499.89 1,777,499.89	3,594,690.12 3,594,690.12	0.02	1,817,190.23 1,817,190.23
23,669.000 NIELSEN N V N63218106 KR2F19020002: S&P 500 INDEX	44.3300 44.3300	891,226.94 891,226.94	1,049,246.77 1,049,246.77	0.01	158,019.83 158,019.83
10,757.000 NIELSEN N V N63218106 KR3F19020002: S&P 500 INDEX	44.3300 44.3300	417,990.54 417,990.54	476,857.81 476,857.81	0.00	58,867.27 58,867.27
10,570.000 NXP SEMICONDUCTOR NV N6596X109 KR3F10030002: SYSTEMATIC	68.4300 68.4300	354,614.15 354,614.15	723,305.10 723,305.10	0.00	368,690.95 368,690.95
27,305.000 NXP SEMICONDUCTOR NV N6596X109 KR2F10030002: SYSTEMATIC	68.4300 68.4300	913,710.77 913,710.77	1,868,481.15 1,868,481.15	0.01	954,770.38 954,770.38
3,834.000 ORTHOFIX INTERNATIONAL NV N6748L102 KR2F10020002: NTGI STRUCTURED	30.9600 30.9600	126,220.94 126,220.94	118,700.64 118,700.64	0.00	-7,520.30 -7,520.30
2,300.000 ORTHOFIX INTERNATIONAL NV N6748L102 KR3F10020002: NTGI STRUCTURED	30.9600 30.9600	74,211.71 74,211.71	71,208.00 71,208.00	0.00	-3,003.71 -3,003.71
1,000.000 TORNIER NV N87237108 KR3F10020002: NTGI STRUCTURED	23.9000 23.9000	16,234.00 16,234.00	23,900.00 23,900.00	0.00	7,666.00 7,666.00
3,862.000 VISTAPRINT NV N93540107 KR2F10020002: NTGI STRUCTURED	54.7900 54.7900	143,252.31 143,252.31	211,598.98 211,598.98	0.00	68,346.67 68,346.67

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2,000.000 VISTAPRINT NV N93540107 KR3F10020002: NTGI STRUCTURED	54.7900 54.7900	90,183.07 90,183.07	109,580.00 109,580.00	0.00	19,396.93 19,396.93
900.000 BANCO LATINOAMERICANO DE P16994132 COMERCIO EXTERIOR KR3F10020002: NTGI STRUCTURED	30.6800 30.6800	15,444.00 15,444.00	27,612.00 27,612.00	0.00	12,168.00 12,168.00
2,384.000 BANCO LATINOAMERICANO DE P16994132 COMERCIO EXTERIOR KR2F10020002: NTGI STRUCTURED	30.6800 30.6800	40,570.85 40,570.85	73,141.12 73,141.12	0.00	32,570.27 32,570.27
1,200.000 COPA HOLDINGS S A CL A P31076105 KR3F20010002: PYRAMIS NONUS GROWTH	107.2900 107.2900	128,721.13 128,721.13	128,748.00 128,748.00	0.00	26.87 26.87
3,000.000 COPA HOLDINGS S A CL A P31076105 KR2F20010002: PYRAMIS NONUS GROWTH	107.2900 107.2900	321,998.32 321,998.32	321,870.00 321,870.00	0.00	-128.32 -128.32
1,150.000 STEINER LEISURE LTD P8744Y102 KR2F10020002: NTGI STRUCTURED	37.5900 37.5900	37,663.71 37,663.71	43,228.50 43,228.50	0.00	5,564.79 5,564.79
600.000 STEINER LEISURE LTD P8744Y102 KR3F10020002: NTGI STRUCTURED	37.5900 37.5900	27,086.14 27,086.14	22,554.00 22,554.00	0.00	-4,532.14 -4,532.14
1,300.000 ULTRAPETROL BAHAMAS LIMITED P94398107 SHS KR2F10020002: NTGI STRUCTURED	3.1200 3.1200	13,022.62 13,022.62	4,056.00 4,056.00	0.00	-8,966.62 -8,966.62
400.000 ULTRAPETROL BAHAMAS LIMITED P94398107 SHS KR3F10020002: NTGI STRUCTURED	3.1200 3.1200	2,028.00 2,028.00	1,248.00 1,248.00	0.00	-780.00 -780.00
36,525.000 ROYAL CARIBBEAN CRUISES LTD V7780T103 KR2F10030002: SYSTEMATIC	67.2900 67.2900	1,863,384.03 1,863,384.03	2,457,767.25 2,457,767.25	0.02	594,383.22 594,383.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,075.000 ROYAL CARIBBEAN CRUISES LTD V7780T103 KR3F10030002: SYSTEMATIC	67.2900 67.2900	720,288.08 720,288.08	947,106.75 947,106.75	0.01	226,818.67 226,818.67
8,900.000 AVAGO TECHNOLOGIES LTD Y0486S104 KR3F19020002: S&P 500 INDEX	87.0000 87.0000	603,866.38 603,866.38	774,300.00 774,300.00	0.00	170,433.62 170,433.62
19,583.000 AVAGO TECHNOLOGIES LTD Y0486S104 KR2F19020002: S&P 500 INDEX	87.0000 87.0000	1,328,216.17 1,328,216.17	1,703,721.00 1,703,721.00	0.01	375,504.83 375,504.83
1,306.000 DHT HOLDINGS INC Y2065G121 KR2F10020002: NTGI STRUCTURED	6.1600 6.1600	48,195.56 48,195.56	8,044.96 8,044.96	0.00	-40,150.60 -40,150.60
175.000 DHT HOLDINGS INC Y2065G121 KR3F10020002: NTGI STRUCTURED	6.1600 6.1600	7,597.00 7,597.00	1,078.00 1,078.00	0.00	-6,519.00 -6,519.00
225.000 EAGLE BULK SHIPPING INC Y2187A119 KR3F10020002: NTGI STRUCTURED	0.9175 0.9175	2,295.00 2,295.00	206.44 206.44	0.00	-2,088.56 -2,088.56
356.000 EAGLE BULK SHIPPING INC Y2187A119 KR2F10020002: NTGI STRUCTURED	0.9175 0.9175	34,458.78 34,458.78	326.63 326.63	0.00	-34,132.15 -34,132.15
28,400.000 FLEXTRONICS INTERNATIONAL LTD Y2573F102 KR2F10090002: INVESCO	10.3200 10.3200	225,461.99 225,461.99	293,088.00 293,088.00	0.00	67,626.01 67,626.01
9.000 GENCO SHIPPING & TRADING LTD Y2685T123 WTS EXP 31-DEC-2021 KR3F10020002: NTGI STRUCTURED	5.8500 5.8500	44.30 44.30	52.65 52.65	0.00	8.35 8.35
13.000 GENCO SHIPPING & TRADING LTD Y2685T123 WTS EXP 31-DEC-2021 KR2F10020002: NTGI STRUCTURED	5.8500 5.8500	65.00 65.00	76.05 76.05	0.00	11.05 11.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35.000 NORDIC AMERICAN OFFSHORE LTD Y6366T112 KR3F10020002: NTGI STRUCTURED	17.6200 17.6200	699.29 699.29	616.70 616.70	0.00	-82.59 -82.59
52.000 NORDIC AMERICAN OFFSHORE LTD Y6366T112 KR2F10020002: NTGI STRUCTURED	17.6200 17.6200	1,038.96 1,038.96	916.24 916.24	0.00	-122.72 -122.72
600.000 TEEKAY TANKERS LTD CLASS A Y8565N102 KR3F10020002: NTGI STRUCTURED	3.7300 3.7300	5,280.00 5,280.00	2,238.00 2,238.00	0.00	-3,042.00 -3,042.00
1,656.000 TEEKAY TANKERS LTD CLASS A Y8565N102 KR2F10020002: NTGI STRUCTURED	3.7300 3.7300	34,332.41 34,332.41	6,176.88 6,176.88	0.00	-28,155.53 -28,155.53
TOTAL U.S. DOLLAR EQUITY			4,111,960,055.34		1,340,551,521.00
			4,111,960,055.34	35.00	1,340,551,521.00
TOTAL ASSETS EQUITY			5,438,557,770.92	43.46	1,331,384,604.59
FIXED INCOME SECURITIES					
AUSTRALIAN DOLLAR					
38,900,000.000 AUSTRALIA GOVERNMENT BOND AAB0WRQ03 5.250% 03/15/2019 KR2F30010002: PIMCO KR2	109.7540 96.0402	42,551,083.00 39,740,146.55	42,694,306.00 37,359,652.47	0.24	143,223.00 -2,380,494.08
15,300,000.000 AUSTRALIA GOVERNMENT BOND AAB0WRQ03 5.250% 03/15/2019 KR3F30010002: PIMCO KR3	109.7540 96.0402	16,785,613.00 15,694,520.35	16,792,362.00 14,694,156.37	0.09	6,749.00 -1,000,363.98
150,000.000 KFW AAB1VKSN5 6.000% 03/28/2017 KR3F30020002: MANULIFE ASSET MGMT	107.1259 93.7405	161,625.00 144,840.24	160,688.85 140,610.78	0.00	-936.15 -4,229.46
300,000.000 KFW AAB1VKSN5 6.000% 03/28/2017 KR2F30020002: MANULIFE ASSET MGMT	107.1259 93.7405	323,250.00 289,680.49	321,377.70 281,221.56	0.00	-1,872.30 -8,458.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 INTER-AMERICAN DEVELOPMENT BAN AAB3W4MB8 6.500% 08/20/2019 KR3F30020002: MANULIFE ASSET MGMT	113.5240 99.3392	147,551.30 138,012.11	147,581.20 129,140.93	0.00	29.90 -8,871.18
595,000.000 INTER-AMERICAN DEVELOPMENT BAN AAB3W4MB8 6.500% 08/20/2019 KR2F30020002: MANULIFE ASSET MGMT	113.5240 99.3392	675,330.95 631,670.80	675,467.80 591,068.10	0.00	136.85 -40,602.70
50,000.000 PROVINCE OF ONTARIO CANADA AAB45LSQ9 6.250% 09/29/2020 KR3F30020002: MANULIFE ASSET MGMT	112.3319 98.2960	54,514.50 51,150.96	56,165.95 49,148.01	0.00	1,651.45 -2,002.95
180,000.000 PROVINCE OF ONTARIO CANADA AAB45LSQ9 6.250% 09/29/2020 KR2F30020002: MANULIFE ASSET MGMT	112.3319 98.2960	196,252.20 184,143.44	202,197.42 176,932.85	0.00	5,945.22 -7,210.59
315,000.000 KFW AAB46KXG6 6.000% 01/19/2016 KR3F30020002: MANULIFE ASSET MGMT	103.9528 90.9639	328,500.10 332,322.08	327,451.32 286,536.28	0.00	-1,048.78 -45,785.80
1,095,000.000 KFW AAB46KXG6 6.000% 01/19/2016 KR2F30020002: MANULIFE ASSET MGMT	103.9528 90.9639	1,131,326.50 1,132,457.82	1,138,283.16 996,054.68	0.01	6,956.66 -136,403.14
5,800,000.000 AUSTRALIA GOVERNMENT BOND AAB4KTTW1 4.500% 04/15/2020 KR3F30010002: PIMCO KR3	107.3200 93.9104	6,171,722.00 5,762,845.42	6,224,560.00 5,446,801.23	0.03	52,838.00 -316,044.19
26,200,000.000 AUSTRALIA GOVERNMENT BOND AAB4KTTW1 4.500% 04/15/2020 KR2F30010002: PIMCO KR2	107.3200 93.9104	27,879,158.00 26,032,163.78	28,117,840.00 24,604,515.89	0.16	238,682.00 -1,427,647.89
200,000.000 NATIONAL AUSTRALIA BANK LTD AAB4M3SP2 6.000% 02/15/2017 KR3F30020002: MANULIFE ASSET MGMT	106.0731 92.8193	213,721.00 199,768.98	212,146.20 185,638.53	0.00	-1,574.80 -14,130.45
385,000.000 NATIONAL AUSTRALIA BANK LTD AAB4M3SP2 6.000% 02/15/2017 KR2F30020002: MANULIFE ASSET MGMT	106.0731 92.8193	412,136.60 400,801.30	408,381.44 357,354.18	0.00	-3,755.16 -43,447.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
755,000.000 QUEENSLAND TREASURY CORP AAB4Z5NS2 6.000% 10/21/2015 KR2F30020002: MANULIFE ASSET MGMT	103.4044 90.4840	796,016.99 801,601.15	780,703.22 683,154.35	0.00	-15,313.77 -118,446.80
465,000.000 QUEENSLAND TREASURY CORP AAB4Z5NS2 6.000% 10/21/2015 KR3F30020002: MANULIFE ASSET MGMT	103.4044 90.4840	490,552.30 472,295.38	480,830.46 420,750.69	0.00	-9,721.84 -51,544.69
670,000.000 KFW AAB5790J7 6.000% 08/20/2020 KR2F30020002: MANULIFE ASSET MGMT	112.0822 98.0775	664,559.60 665,224.16	750,950.74 657,119.45	0.00	86,391.14 -8,104.71
265,000.000 KFW AAB5790J7 6.000% 08/20/2020 KR3F30020002: MANULIFE ASSET MGMT	112.0822 98.0775	274,620.70 261,817.77	297,017.83 259,905.45	0.00	22,397.13 -1,912.32
100,000.000 WESTPAC BANKING CORP AAB5ZSZL1 7.250% 02/11/2020 KR3F30020002: MANULIFE ASSET MGMT	115.1511 100.7630	115,957.00 121,447.56	115,151.10 100,762.97	0.00	-805.90 -20,684.59
200,000.000 WESTPAC BANKING CORP AAB5ZSZL1 7.250% 02/11/2020 KR2F30020002: MANULIFE ASSET MGMT	115.1511 100.7630	231,914.00 242,895.12	230,302.20 201,525.94	0.00	-1,611.80 -41,369.18
427,000.000 QUEENSLAND TREASURY CORP AAB674MG8 6.000% 04/21/2016 KR3F30020002: MANULIFE ASSET MGMT	104.9166 91.8073	451,997.04 437,759.38	447,993.88 392,017.04	0.00	-4,003.16 -45,742.34
882,000.000 QUEENSLAND TREASURY CORP AAB674MG8 6.000% 04/21/2016 KR2F30020002: MANULIFE ASSET MGMT	104.9166 91.8073	926,791.44 949,132.64	925,364.41 809,740.13	0.01	-1,427.03 -139,392.51
1,675,000.000 NEW SOUTH WALES TREASURY CORP AAB694MH4 6.000% 05/01/2020 KR2F30020002: MANULIFE ASSET MGMT	113.3828 99.2156	1,847,003.60 1,761,362.42	1,899,161.90 1,661,861.62	0.01	52,158.30 -99,500.80
630,000.000 NEW SOUTH WALES TREASURY CORP AAB694MH4 6.000% 05/01/2020 KR3F30020002: MANULIFE ASSET MGMT	113.3828 99.2156	694,262.21 647,595.13	714,311.64 625,058.40	0.00	20,049.43 -22,536.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 QUEENSLAND TREASURY CORP AAB7573B3 4.000% 06/21/2019 KR3F30020002: MANULIFE ASSET MGMT	103.1616 90.2716	117,840.50 109,208.68	118,635.84 103,812.29	0.00	795.34 -5,396.39
335,000.000 QUEENSLAND TREASURY CORP AAB7573B3 4.000% 06/21/2019 KR2F30020002: MANULIFE ASSET MGMT	103.1616 90.2716	343,274.50 318,129.64	345,591.36 302,409.72	0.00	2,316.86 -15,719.92
50,000.000 EXPORT DEVELOPMENT CANADA AAB7X6G79 3.250% 08/08/2017 KR3F30020002: MANULIFE ASSET MGMT	100.5088 87.9502	49,518.00 46,992.58	50,254.40 43,975.11	0.00	736.40 -3,017.47
180,000.000 EXPORT DEVELOPMENT CANADA AAB7X6G79 3.250% 08/08/2017 KR2F30020002: MANULIFE ASSET MGMT	100.5088 87.9502	178,264.80 169,173.30	180,915.84 158,310.41	0.00	2,651.04 -10,862.89
200,000.000 MORGAN STANLEY AAB7YKFM5 8.000% 05/09/2017 KR3F30060002: LOOMIS	110.3566 96.5675	200,000.00 206,970.00	220,713.20 193,135.09	0.00	20,713.20 -13,834.91
850,000.000 MORGAN STANLEY AAB7YKFM5 8.000% 05/09/2017 KR2F30060002: LOOMIS	110.3566 96.5675	850,000.00 879,622.52	938,031.10 820,824.11	0.01	88,031.10 -58,798.41
360,000.000 INTL BK RECON & DEVELOP AABJ3THW0 3.750% 01/23/2019 KR2F30020002: MANULIFE ASSET MGMT	101.4378 88.7631	357,556.75 320,431.74	365,176.08 319,547.33	0.00	7,619.33 -884.41
200,000.000 INTL BK RECON & DEVELOP AABJ3THW0 3.750% 01/23/2019 KR3F30020002: MANULIFE ASSET MGMT	101.4378 88.7631	198,743.65 178,109.14	202,875.60 177,526.29	0.00	4,131.95 -582.85
-2,100,000.000 IRS P AUD 10Y 46 BPS R 4.125% AA9QDV9WA PUT NOV 14 004.125 ED 11/25/14 KR3F30010002: PIMCO KR3 317U828G7	0.2055 0.1798	-9,660.00 -8,982.35	-4,315.50 -3,776.28	-0.00	5,344.50 5,206.07
-5,100,000.000 IRS P AUD 10Y 46 BPS R 4.125% AA9QDV9WA PUT NOV 14 004.125 ED 11/25/14 KR2F30010002: PIMCO KR2 317U828G7	0.2055 0.1798	-23,460.00 -21,814.28	-10,480.50 -9,170.96	-0.00	12,979.50 12,643.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2,100,000.000 IRS AUD R 4.046% 11/27/24 AA9QDV9WD PUT NOV 14 004.046 ED 11/26/14 KR3F30010002: PIMCO KR3 317U835G8	0.3311 0.2897	-9,975.00 -9,297.70	-6,952.37 -6,083.67	-0.00	3,022.63 3,214.03
-5,100,000.000 IRS AUD R 4.046% 11/27/24 AA9QDV9WD PUT NOV 14 004.046 ED 11/26/14 KR2F30010002: PIMCO KR2 317U835G8	0.3311 0.2897	-24,225.00 -22,580.12	-16,884.32 -14,774.62	-0.00	7,340.68 7,805.50
-2,800,000.000 IRS P AUD10Y 49BPS R 4.02375% AA9QDV9WE PUT NOV 14 004.02375 ED 11/27/14 KR2F30010002: PIMCO KR2 317U844G7	0.3803 0.3328	-13,720.00 -12,811.05	-10,649.21 -9,318.59	-0.00	3,070.79 3,492.46
-1,200,000.000 IRS P AUD10Y 49BPS R 4.02375% AA9QDV9WE PUT NOV 14 004.02375 ED 11/27/14 KR3F30010002: PIMCO KR3 317U844G7	0.3803 0.3328	-5,880.00 -5,490.45	-4,563.95 -3,993.68	-0.00	1,316.05 1,496.77
81,700,000.000 CCP_IRS P AUD-BBR-BBSW 6M AA9QDBJG8 R 4.00% 2019 JUN 18 CME KR2F30010002: PIMCO KR2 AUD6B140618190618400	3.2212 2.8188	46,531.85 40,885.34	2,631,757.98 2,302,919.82	0.01	2,585,226.13 2,262,034.48
33,300,000.000 CCP_IRS P AUD-BBR-BBSW 6M AA9QDBJG8 R 4.00% 2019 JUN 18 CME KR3F30010002: PIMCO KR3 AUD6B140618190618400	3.2212 2.8188	110,243.70 97,718.03	1,072,674.92 938,644.19	0.01	962,431.22 840,926.16
-33,300,000.000 CCP IRS P AUD-BBR-BBSW 6M AA9QDBJE3 R 4.00% 2019 JUN 18 CME KR3F30010002: PIMCO KR3 AUD6B140618190618400	0.0000 0.0000	-38,262.44 -34,885.05	0.00 0.00	0.00	38,262.44 34,885.05
-81,700,000.000 CCP IRS P AUD-BBR-BBSW 6M AA9QDBJE3 R 4.00% 2019 JUN 18 CME KR2F30010002: PIMCO KR2 AUD6B140618190618400	0.0000 0.0000	-168,877.29 -153,779.60	0.00 0.00	0.00	168,877.29 153,779.60
200,000.000 CCP IRS P BBR6M R 3.75% CME AA9QDSWM3 2019 DEC 17 KR3F30010002: PIMCO KR3 AUD6B141217191217375	1.7665 1.5458	3,676.09 3,421.15	3,533.02 3,091.57	0.00	-143.07 -329.58
2,300,000.000 CCP IRS P BBR6M R 3.75% CME AA9QDSWM3 2019 DEC 17 KR2F30010002: PIMCO KR2 AUD6B141217191217375	1.7665 1.5458	41,168.84 38,313.78	40,629.75 35,553.06	0.00	-539.09 -2,760.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2,300,000.000 CCP_IRS P BBR6M R 3.75% CME AA9QDSWN1 2019 DEC 17 KR2F30010002: PIMCO KR2 AUD6B141217191217375	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00	0.05 0.05
-200,000.000 CCP_IRS P BBR6M R 3.75% CME AA9QDSWN1 2019 DEC 17 KR3F30010002: PIMCO KR3 AUD6B141217191217375	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
8,500,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWK3 REC 3.50% 2019 JUN 18 KR3F30010002: PIMCO KR3 AUD6M140618190618	1.0274 0.8990	23,661.61 21,928.40	87,327.81 76,416.20	0.00	63,666.20 54,487.80
14,200,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWK3 REC 3.50% 2019 JUN 18 KR2F30010002: PIMCO KR2 AUD6M140618190618	1.0274 0.8990	39,549.33 36,652.34	145,888.81 127,660.00	0.00	106,339.48 91,007.66
-8,500,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWJ6 REC 3.50% 2019 JUN 18 KR3F30010002: PIMCO KR3 AUD6M140618190618	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00	0.05 0.05
-14,200,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWJ6 REC 3.50% 2019 JUN 18 KR2F30010002: PIMCO KR2 AUD6M140618190618	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00	0.05 0.05
-1,300,000.000 CCP_IRS._R AUD-BBR-BBSW 6M CME AA9QDUU65 PAY 4.25% 2024 DEC 17 KR2F30010002: PIMCO KR2 SL2E2SNX	0.0000 0.0000	-33,996.94 -31,639.26	0.00 0.00	0.00	33,996.94 31,639.26
-100,000.000 CCP_IRS._R AUD-BBR-BBSW 6M CME AA9QDUU65 PAY 4.25% 2024 DEC 17 KR3F30010002: PIMCO KR3 SL2E2SNX	0.0000 0.0000	-2,691.15 -2,504.52	0.00 0.00	0.00	2,691.15 2,504.52
1,300,000.000 CCP_IRS. R AUD-BBR-BBSW 6M CME AA9QDUU57 PAY 4.25% 2024 DEC 17 KR2F30010002: PIMCO KR2 SL2E2SNX	-3.1528 -2.7589	0.05 0.05	-40,986.71 -35,865.42	-0.00	-40,986.76 -35,865.47
100,000.000 CCP_IRS. R AUD-BBR-BBSW 6M CME AA9QDUU57 PAY 4.25% 2024 DEC 17 KR3F30010002: PIMCO KR3 SL2E2SNX	-3.1528 -2.7589	0.01 0.01	-3,152.82 -2,758.88	-0.00	-3,152.83 -2,758.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL AUSTRALIAN DOLLAR FIXED INCOME SECURITIES		105,754,740.73	110,426,616.75		4,671,876.02
		99,259,427.19	96,628,810.99	0.62	-2,630,616.20
BRAZIL REAL					
275,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TAY4 9.750% 11/17/2015 DD 11/17/10 KR2F30020002: MANULIFE ASSET MGMT	98.8020 40.3339	345,033.99 156,191.12	271,705.50 110,918.31	0.00	-73,328.49 -45,272.81
155,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TAY4 9.750% 11/17/2015 DD 11/17/10 KR3F30020002: MANULIFE ASSET MGMT	98.8020 40.3339	132,441.54 74,987.96	153,143.10 62,517.59	0.00	20,701.56 -12,470.37
65,000.000 ARCOS DORADOS HOLDINGS IN 144A 03965UAA8 10.250% 07/13/2016 DD 07/13/11 KR2F30020002: MANULIFE ASSET MGMT	93.5000 38.1695	61,620.25 27,438.06	60,775.00 24,810.17	0.00	-845.25 -2,627.89
164,000.000 ARCOS DORADOS HOLDINGS IN 144A 03965UAA8 10.250% 07/13/2016 DD 07/13/11 KR3F30020002: MANULIFE ASSET MGMT	93.5000 38.1695	155,353.33 69,139.76	153,340.00 62,597.98	0.00	-2,013.33 -6,541.78
6,000,000.000 OI SA 144A 10553MAC5 9.750% 09/15/2016 DD 09/15/11 KR2F30060002: LOOMIS	91.0800 37.1816	3,359,738.96 3,359,738.96	5,464,800.00 2,230,894.84	0.01	2,105,061.04 -1,128,844.12
1,400,000.000 OI SA 144A 10553MAC5 9.750% 09/15/2016 DD 09/15/11 KR3F30060002: LOOMIS	91.0800 37.1816	780,749.91 780,749.91	1,275,120.00 520,542.13	0.00	494,370.09 -260,207.78
630,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BJ8 12.500% 01/05/2016 DD 09/26/05 KR2F30020002: MANULIFE ASSET MGMT	101.4500 41.4149	820,826.88 371,574.60	639,135.00 260,914.03	0.00	-181,691.88 -110,660.57
260,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BJ8 12.500% 01/05/2016 DD 09/26/05 KR3F30020002: MANULIFE ASSET MGMT	101.4500 41.4149	216,876.15 135,342.14	263,770.00 107,678.80	0.00	46,893.85 -27,663.34
105,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BN9 10.250% 01/10/2028 DD 02/14/07 KR3F30020002: MANULIFE ASSET MGMT	98.5000 40.2106	120,487.50 70,625.72	103,425.00 42,221.18	0.00	-17,062.50 -28,404.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BN9 10.250% 01/10/2028 DD 02/14/07 KR2F30020002: MANULIFE ASSET MGMT	98.5000 40.2106	162,039.25 162,039.25	241,325.00 98,516.08	0.00	79,285.75 -63,523.17
600,000.000 COSAN LUXEMBOURG SA 144A 22112EAB4 9.500% 03/14/2018 DD 03/14/13 KR2F30060002: LOOMIS	89.9405 36.7164	304,600.55 304,600.55	539,642.90 220,298.38	0.00	235,042.35 -84,302.17
300,000.000 ODEBRECHT FINANCE LTD 144A 675758AK2 8.250% 04/25/2018 DD 04/25/13 KR3F30060002: LOOMIS	90.0000 36.7407	149,142.60 149,142.60	270,000.00 110,222.08	0.00	120,857.40 -38,920.52
125,000.000 BRAZIL NOTAS DO TESOURO NACION LBB4Q5YM9 10.000% 01/01/2023 KR3F30020002: MANULIFE ASSET MGMT	91.3157 37.2778	110,196.36 46,780.59	114,144.63 46,597.25	0.00	3,948.27 -183.34
375,000.000 BRAZIL NOTAS DO TESOURO NACION LBB4Q5YM9 10.000% 01/01/2023 KR2F30020002: MANULIFE ASSET MGMT	91.3157 37.2778	330,590.56 140,342.40	342,433.88 139,791.75	0.00	11,843.32 -550.65
350,000.000 ARCOS DORADOS HOLDINGS INC LBB5345G9 10.250% 07/13/2016 KR2F30020002: MANULIFE ASSET MGMT	93.5000 38.1695	368,375.00 199,856.23	327,250.00 133,593.24	0.00	-41,125.00 -66,262.99
925,000.000 BRAZIL NOTAS DO TESOURO NACION LBB62L3V9 10.000% 01/01/2021 KR2F30020002: MANULIFE ASSET MGMT	93.0381 37.9809	876,117.22 385,101.92	860,602.43 351,323.66	0.00	-15,514.79 -33,778.26
45,400,000.000 BRAZIL NOTAS DO TESOURO NACION LBB62L3V9 10.000% 01/01/2021 KR2F30010002: PIMCO KR2	93.0381 37.9809	40,516,820.77 17,675,108.99	42,239,297.40 17,243,344.79	0.11	1,722,476.63 -431,764.20
18,100,000.000 BRAZIL NOTAS DO TESOURO NACION LBB62L3V9 10.000% 01/01/2021 KR3F30010002: PIMCO KR3	93.0381 37.9809	16,195,121.07 7,063,742.37	16,839,896.10 6,874,549.35	0.04	644,775.03 -189,193.02
475,000.000 BRAZIL NOTAS DO TESOURO NACION LBB62L3V9 10.000% 01/01/2021 KR3F30020002: MANULIFE ASSET MGMT	93.0381 37.9809	436,826.93 189,130.16	441,930.98 180,409.45	0.00	5,104.05 -8,720.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400,000.000 BRAZIL NOTAS DO TESNTNB-INFLAT LBB7QMXZ7 6.000% 08/15/2022 KR3F30010002: PIMCO KR3	250.7027 102.3443	3,411,704.98 1,535,317.14	3,509,837.80 1,432,820.79	0.01	98,132.82 -102,496.35
3,400,000.000 BRAZIL NOTAS DO TESNTNB-INFLAT LBB7QMXZ7 6.000% 08/15/2022 KR2F30010002: PIMCO KR2	250.7027 102.3443	8,285,569.23 3,728,627.33	8,523,891.80 3,479,707.62	0.02	238,322.57 -248,919.71
600,000.000 BANCO SANTANDER BRASIL SA/CAYM LBB946SX3 8.000% 03/18/2016 KR3F30060002: LOOMIS	95.5000 38.9860	607,500.00 302,314.00	573,000.00 233,915.74	0.00	-34,500.00 -68,398.26
1,200,000.000 BRF SA LBBB96CP7 7.750% 05/22/2018 KR2F30060002: LOOMIS	87.5000 35.7201	1,200,000.00 591,745.20	1,050,000.00 428,641.41	0.00	-150,000.00 -163,103.79
300,000.000 BRF SA LBBB96CP7 7.750% 05/22/2018 KR3F30060002: LOOMIS	87.5000 35.7201	300,000.00 147,936.30	262,500.00 107,160.35	0.00	-37,500.00 -40,775.95
8,900.000 LETRA TESOURO NACIONAL LBBJ38WR6 0.000% 01/01/2018 KR2F30010002: PIMCO KR2	68.2025 27.8423	6,021,135.53 2,694,201.19	6,070,022.50 2,477,964.77	0.02	48,886.97 -216,236.42
1,400.000 LETRA TESOURO NACIONAL LBBJ38WR6 0.000% 01/01/2018 KR3F30010002: PIMCO KR3	68.2025 27.8423	945,051.60 422,870.26	954,835.00 389,792.21	0.00	9,783.40 -33,078.05
400,000.000 INTERNATIONAL FINANCE CORP LBBJ4G2R0 10.000% 06/12/2017 KR2F30020002: MANULIFE ASSET MGMT	99.1300 40.4678	400,745.20 177,800.79	396,520.00 161,871.33	0.00	-4,225.20 -15,929.46
165,000.000 INTERNATIONAL FINANCE CORP LBBJ4G2R0 10.000% 06/12/2017 KR3F30020002: MANULIFE ASSET MGMT	99.1300 40.4678	165,254.12 73,319.19	163,564.50 66,771.92	0.00	-1,689.62 -6,547.27
9,500,000.000 IRS BRL ZCS R 11.68%- CDI LB9QDQ6W0 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009E52	-0.9637 -0.3934	0.00 0.00	-91,548.18 -37,372.71	-0.00	-91,548.18 -37,372.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,300,000.000 IRS BRL ZCS R 11.68%- CDI LB9QDQ6W0 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009E52	-0.9637 -0.3934	27,309.46 12,219.82	-388,357.00 -158,538.95	-0.00	-415,666.46 -170,758.77
-40,300,000.000 IRS_ BRL ZCS R 11.68%- CDI LB9QDQ6X8 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009E52	0.0000 0.0000	-858.27 -383.97	0.00 0.00	0.00	858.27 383.97
-9,500,000.000 IRS_ BRL ZCS R 11.68%- CDI LB9QDQ6X8 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009E52	0.0000 0.0000	-13,589.36 -6,079.57	0.00 0.00	0.00	13,589.36 6,079.57
5,200,000.000 IRS P CDI DAILY R 11.68 BOA LB9QDRAP8 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009EW3	-0.9637 -0.3934	11,063.18 4,950.30	-50,110.58 -20,456.64	-0.00	-61,173.76 -25,406.94
-5,200,000.000 IRS_P CDI DAILY R 11.68 BOA LB9QDRAQ6 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009EW3	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
19,700,000.000 ZCS IRS P CDI DAILY R 11.68% LB9QDRA78 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009F51	0.5975 0.2439	0.00 0.00	117,708.29 48,052.05	0.00	117,708.29 48,052.05
9,700,000.000 ZCS IRS P CDI DAILY R 11.68% LB9QDRA78 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009F51	0.5975 0.2439	0.00 0.00	57,957.89 23,660.14	0.00	57,957.89 23,660.14
-19,700,000.000 ZCS_ IRS P CDI DAILY R 11.68% LB9QDRA86 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009F51	0.0000 0.0000	-8,721.90 -3,902.68	0.00 0.00	0.00	8,721.90 3,902.68
-9,700,000.000 ZCS_ IRS P CDI DAILY R 11.68% LB9QDRA86 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009F51	0.0000 0.0000	-4,294.53 -1,921.62	0.00 0.00	0.00	4,294.53 1,921.62
TOTAL BRAZIL REAL FIXED INCOME SECURITIES		86,790,828.06 41,040,646.97	91,751,558.94 37,455,731.09	0.24	4,960,730.88 -3,584,915.88

CANADIAN DOLLAR

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,700,000.000 GOVERNMENT OF CANADA NCBBTRTM4 2.500% 01-JUN-2024 SER B451 KR2F30010002: PIMCO KR2	103.0600 92.2196	6,722,780.00 6,090,853.91	6,905,020.00 6,178,712.36	0.04	182,240.00 87,858.45
2,700,000.000 GOVERNMENT OF CANADA NCBBTRTM4 2.500% 01-JUN-2024 SER B451 KR3F30010002: PIMCO KR3	103.0600 92.2196	2,709,180.00 2,454,523.22	2,782,620.00 2,489,928.86	0.02	73,440.00 35,405.64
TOTAL CANADIAN DOLLAR FIXED INCOME SECURITIES		9,431,960.00 8,545,377.13	9,687,640.00 8,668,641.22	0.06	255,680.00 123,264.09
CHILEAN PESO					
148,000,000.000 INTL BK RECON & DEVELOP LCBBCR9D6 4.250% 02/05/2016 KR3F30060002: LOOMIS	101.0700 0.1692	149,568,552.11 269,911.11	149,583,600.00 250,403.54	0.00	15,047.89 -19,507.57
470,000,000.000 INTL BK RECON & DEVELOP LCBBCR9D6 4.250% 02/05/2016 KR2F30060002: LOOMIS	101.0700 0.1692	474,981,635.80 857,150.91	475,029,000.00 795,200.45	0.01	47,364.20 -61,950.46
TOTAL CHILEAN PESO FIXED INCOME SECURITIES		624,550,187.91 1,127,062.02	624,612,600.00 1,045,603.99	0.01	62,412.09 -81,458.03
COLOMBIAN PESO					
1,620,000,000.000 BOGOTA DISTRITO CAPITAL LLB23GQ33 9.750% 07/26/2028 KR2F30030002: STONE HARBOR	124.8300 0.0618	2,230,840,230.26 1,200,155.44	2,022,246,000.00 1,001,782.25	0.01	-208,594,230.26 -198,373.19
EURO CURRENCY UNIT					
800,000.000 AUTONOMOUS COMMUNITY OF CATALO EEB61K8Y3 4.950% 02/11/2020 KR3F30010002: PIMCO KR3	111.6130 140.9951	827,200.00 1,124,950.64	892,904.00 1,127,960.98	0.01	65,704.00 3,010.34
2,700,000.000 AUTONOMOUS COMMUNITY OF CATALO EEB61K8Y3 4.950% 02/11/2020 KR2F30010002: PIMCO KR2	111.6130 140.9951	2,791,800.00 3,796,708.41	3,013,551.00 3,806,868.30	0.02	221,751.00 10,159.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900,000.000 BPE FINANCIACIONES SA EEBGDW1T0 2.875% 05/19/2016 KR3F30010002: PIMCO KR3	102.1790 129.0776	914,281.00 1,256,273.06	919,611.00 1,161,698.60	0.01	5,330.00 -94,574.46
2,000,000.000 BPE FINANCIACIONES SA EEBGDW1T0 2.875% 05/19/2016 KR2F30010002: PIMCO KR2	102.1790 129.0776	2,030,285.00 2,784,840.42	2,043,580.00 2,581,552.44	0.02	13,295.00 -203,287.98
4,000,000.000 BPE FINANCIACIONES SA EEBJ4G2J0 2.500% 02/01/2017 KR2F30010002: PIMCO KR2	101.8250 128.6304	4,005,730.00 5,494,459.55	4,073,000.00 5,145,217.25	0.03	67,270.00 -349,242.30
20,900,000.000 BONOS Y OBLIG DEL ESTADO EEBNBNZ11 2.750% 10/31/2024 KR2F30010002: PIMCO KR2	105.0490 132.7031	21,475,330.00 28,680,714.84	21,955,241.00 27,734,958.19	0.18	479,911.00 -945,756.65
7,900,000.000 BONOS Y OBLIG DEL ESTADO EEBNBNZ11 2.750% 10/31/2024 KR3F30010002: PIMCO KR3	105.0490 132.7031	8,119,725.00 10,828,834.71	8,298,871.00 10,483,548.79	0.07	179,146.00 -345,285.92
155,000.000 NUMERICABLE GROUP SA EFBLWP5H2 5.375% 05/15/2022 KR2F30060002: LOOMIS	103.3320 130.5341	155,000.00 214,357.25	160,164.60 202,327.93	0.00	5,164.60 -12,029.32
300,456.000 ITALY BUONI POLIENNICPI-INFLAT EI9404027 2.250% 04/22/2017 KR2F30010002: PIMCO KR2	104.0900 131.4917	311,454.90 430,615.82	312,744.65 395,074.68	0.00	1,289.75 -35,541.14
299,981.000 ITALY BUONI POLIENNICPI-INFLAT EI9404027 2.250% 04/22/2017 KR3F30010002: PIMCO KR3	104.0900 131.4917	310,760.85 429,652.81	312,250.22 394,450.09	0.00	1,489.37 -35,202.72
13,200,000.000 ITALY BUONI POLIENNALI DEL TES EIB7M5HQ9 5.500% 11/01/2022 KR2F30010002: PIMCO KR2	125.8360 158.9623	15,755,012.00 21,669,111.63	16,610,352.00 20,983,027.16	0.13	855,340.00 -686,084.47
5,100,000.000 ITALY BUONI POLIENNALI DEL TES EIB7M5HQ9 5.500% 11/01/2022 KR3F30010002: PIMCO KR3	125.8360 158.9623	6,080,075.00 8,355,239.07	6,417,636.00 8,107,078.68	0.05	337,561.00 -248,160.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,912.000 ITALY BUONI POLIENNICPI-INFLAT EIB8TWBX2 2.550% 10/22/2016 KR3F30010002: PIMCO KR3	104.0500 131.4412	626,712.82 866,355.97	625,248.94 789,845.72	0.01	-1,463.88 -76,510.25
1,702,584.000 ITALY BUONI POLIENNICPI-INFLAT EIB8TWBX2 2.550% 10/22/2016 KR2F30010002: PIMCO KR2	104.0500 131.4412	1,775,686.58 2,454,675.68	1,771,538.65 2,237,896.20	0.01	-4,147.93 -216,779.48
2,504,500.000 ITALY BUONI POLIENNALI DEL REG EIBFZBB23 2.150% 11/12/2017 KR3F30010002: PIMCO KR3	104.3400 131.8075	2,587,266.68 3,575,064.69	2,613,195.30 3,301,118.96	0.02	25,928.62 -273,945.73
6,511,700.000 ITALY BUONI POLIENNALI DEL REG EIBFZBB23 2.150% 11/12/2017 KR2F30010002: PIMCO KR2	104.3400 131.8075	6,726,904.32 9,295,147.25	6,794,307.78 8,582,909.30	0.06	67,403.46 -712,237.95
400,000.000 ALTICE SA ELBLWF9Y0 7.250% 05/15/2022 KR3F30010002: PIMCO KR3	103.5000 130.7464	400,000.00 553,180.00	414,000.00 522,985.50	0.00	14,000.00 -30,194.50
100,000.000 ALTICE SA ELBLWP5D8 7.250% 05/15/2022 KR2F30060002: LOOMIS	103.5000 130.7464	100,000.00 138,295.00	103,500.00 130,746.38	0.00	3,500.00 -7,548.62
196,000.000 WIND ACQUISITION FIN SA 144A ELBNK08F4 4.000% 07/15/2020 KR2F30030002: STONE HARBOR	98.6250 124.5880	196,245.00 266,912.82	193,305.00 244,192.54	0.00	-2,940.00 -22,720.28
170,000.000 WIND ACQUISITION FIN SA ELBNLP6W3 VAR RT 07/15/2020 KR2F30060002: LOOMIS	99.6250 125.8513	170,000.00 231,140.50	169,362.50 213,947.18	0.00	-637.50 -17,193.32
100,000.000 WIND ACQUISITION FIN SA ELBNLP6W3 VAR RT 07/15/2020 KR3F30060002: LOOMIS	99.6250 125.8513	100,000.00 135,965.00	99,625.00 125,851.28	0.00	-375.00 -10,113.72
323,000.000 HUNGARY EMB2PHV86 4.375% 07/04/2017 KR2F30030002: STONE HARBOR	107.2000 135.4204	258,112.50 333,217.85	346,256.00 437,407.89	0.00	88,143.50 104,190.04

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2,100,000.000 SCHAEFFLER HLDG FIN BV ENBCF52K4 6.875% 08/15/2018 KR3F30010002: PIMCO KR3	104.8000 132.3886	2,250,000.00 3,083,633.55	2,200,800.00 2,780,160.60	0.02	-49,200.00 -303,472.95
1,000,000.000 SCHAEFFLER HLDG FIN BV ENBCF52K4 6.875% 08/15/2018 KR2F30010002: PIMCO KR2	104.8000 132.3886	1,072,000.00 1,476,519.20	1,048,000.00 1,323,886.00	0.01	-24,000.00 -152,633.20
2,900,000.000 BANCO ESPIRITO SANTO SA EPBQ13S38 7.000% 03/04/2016 KR2F30010002: PIMCO KR2	96.5000 121.9036	2,813,000.00 3,763,372.05	2,798,500.00 3,535,205.13	0.02	-14,500.00 -228,166.92
50,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB02YVM3 VAR RT 09/22/2021 KR2F30060002: LOOMIS	101.7500 128.5357	38,000.00 49,865.50	50,875.00 64,267.84	0.00	12,875.00 14,402.34
155,000.000 ROYAL BANK OF SCOTLAND GROUP P EXB04BL18 5.500% 11/29/2049 KR2F30060002: LOOMIS	96.3000 121.6510	101,912.50 132,104.09	149,265.00 188,559.01	0.00	47,352.50 56,454.92
35,000.000 ROYAL BANK OF SCOTLAND GROUP P EXB04BL18 5.500% 11/29/2049 KR3F30060002: LOOMIS	96.3000 121.6510	23,012.50 29,829.95	33,705.00 42,577.84	0.00	10,692.50 12,747.89
600,000.000 BRADFORD & BINGLEY PLC EXB13W8C2 4.250% 05/04/2016 KR2F30010002: PIMCO KR2	106.3825 134.3877	640,200.00 831,939.94	638,295.00 806,326.16	0.01	-1,905.00 -25,613.78
800,000.000 BRADFORD & BINGLEY PLC EXB13W8C2 4.250% 05/04/2016 KR3F30010002: PIMCO KR3	106.3825 134.3877	853,600.00 1,109,253.26	851,060.00 1,075,101.55	0.01	-2,540.00 -34,151.71
2,000,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR3F30010002: PIMCO KR3	114.7500 144.9579	2,129,965.00 2,844,941.04	2,295,000.00 2,899,158.75	0.02	165,035.00 54,217.71
200,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR3F30060002: LOOMIS	114.7500 144.9579	185,062.50 241,584.16	229,500.00 289,915.88	0.00	44,437.50 48,331.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR2F30010002: PIMCO KR2	114.7500 144.9579	958,190.00 1,281,770.76	1,032,750.00 1,304,621.44	0.01	74,560.00 22,850.68
200,000.000 JPMORGAN CHASE BANK NA NAB1GHBR4 VAR RT 11/30/2021 KR3F30010002: PIMCO KR3	105.3600 133.0960	187,750.00 229,299.09	210,720.00 266,192.04	0.00	22,970.00 36,892.95
2,600,000.000 JPMORGAN CHASE BANK NA NAB1Y42R3 VAR RT 05/31/2017 KR3F30010002: PIMCO KR3	99.7500 126.0092	2,334,000.00 2,997,484.90	2,593,500.00 3,276,238.88	0.02	259,500.00 278,753.98
182,000.000 UKRAINE GOVERNMENT INTERNATION UAB0LZ4X7 4.950% 10/13/2015 KR2F30030002: STONE HARBOR	88.7700 112.1387	178,360.00 232,394.15	161,561.40 204,092.44	0.00	-16,798.60 -28,301.71
-120,400,000.000 CDS-SP UL ITRAXX MAIN21 V1 5YR XX9QDM9XE PUT DEC 14 000.950 ED 12/17/14 KR2F30010002: PIMCO KR2 317541CC2	0.0707 0.0893	-193,444.00 -259,601.34	-85,067.42 -107,461.42	-0.00	108,376.58 152,139.92
-2,900,000.000 IRS P EUR006M R 0.95% 03/25/25 XX9QDW9CB CALL MAR 15 000.950 ED 3/23/15 KR3F30010002: PIMCO KR3 317U001H4	0.2868 0.3623	-4,495.00 -5,825.30	-8,317.35 -10,506.89	-0.00	-3,822.35 -4,681.59
-1,600,000.000 IRS P EUR006M R 0.95% 03/25/25 XX9QDW9CB CALL MAR 15 000.950 ED 3/23/15 KR2F30010002: PIMCO KR2 317U001H4	0.2868 0.3623	-2,480.00 -3,213.96	-4,588.88 -5,796.90	-0.00	-2,108.88 -2,582.94
-2,900,000.000 IRS P EUR006M R 1.55% 03/25/25 XX9QDW9OB PUT MAR 15 001.550 ED 03/23/15 KR3F30010002: PIMCO KR3 317U002H3	0.4479 0.5658	-20,300.00 -26,307.79	-12,989.27 -16,408.70	-0.00	7,310.73 9,899.09
-1,600,000.000 IRS P EUR006M R 1.55% 03/25/25 XX9QDW9OB PUT MAR 15 001.550 ED 03/23/15 KR2F30010002: PIMCO KR2 317U002H3	0.4479 0.5658	-11,200.00 -14,514.64	-7,166.50 -9,053.08	-0.00	4,033.50 5,461.56
-12,300,000.000 IRS P EUR 10Y 20BPS R .9500% XX9QDW9CA CALL MAR 15 000.950 ED 032315 KR3F30010002: PIMCO KR3 317U986G5	0.2868 0.3623	-24,600.00 -31,838.55	-35,277.02 -44,563.70	-0.00	-10,677.02 -12,725.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-23,400,000.000 IRS P EUR 10Y 20BPS R .9500% XX9QDW9CA CALL MAR 15 000.950 ED 032315 KR2F30010002: PIMCO KR2 317U986G5	0.2868 0.3623	-46,800.00 -60,570.90	-67,112.37 -84,779.70	-0.00	-20,312.37 -24,208.80
-12,300,000.000 IRS P EUR 10Y 64BPS R 1.550% XX9QDW9OA PUT MAR 15 001.550 ED 032315 KR3F30010002: PIMCO KR3 317U987G4	0.4479 0.5658	-78,720.00 -101,883.36	-55,092.44 -69,595.52	-0.00	23,627.56 32,287.84
-23,400,000.000 IRS P EUR 10Y 64BPS R 1.550% XX9QDW9OA PUT MAR 15 001.550 ED 032315 KR2F30010002: PIMCO KR2 317U987G4	0.4479 0.5658	-149,760.00 -193,826.88	-104,810.00 -132,401.23	-0.00	44,950.00 61,425.65
-6,300,000.000 CCP IRS R EUR006M P 2.00% XX9QDUY58 2045 MAR 18 CME KR3F30010002: PIMCO KR3 SLPE0AXX	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
-13,400,000.000 CCP IRS R EUR006M P 2.00% XX9QDUY58 2045 MAR 18 CME KR2F30010002: PIMCO KR2 SLPE0AXX	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
6,300,000.000 CCP_IRS R EUR006M P 2.00% XX9QDUY82 2045 MAR 18 CME KR3F30010002: PIMCO KR3 SLPE0AXX	-1.0227 -1.2919	103,045.10 133,541.30	-64,428.02 -81,388.70	-0.00	-167,473.12 -214,930.00
13,400,000.000 CCP_IRS R EUR006M P 2.00% XX9QDUY82 2045 MAR 18 CME KR2F30010002: PIMCO KR2 SLPE0AXX	-1.0227 -1.2919	219,175.28 284,040.20	-137,037.38 -173,112.47	-0.00	-356,212.66 -457,152.67
100,000.000 CDS SP UL FINMECCANICA S.P.A. XX9QDHK86 R 500BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC02OM9	13.8931 17.5504	12,224.72 16,750.92	13,893.07 17,550.42	0.00	1,668.35 799.50
-100,000.000 CDS_SP UL FINMECCANICA S.P.A. XX9QDHL4 R 500BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC02OM9	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
600,000.000 CDS SP UL REPUBLIC OF ITALY XX9QCDYX6 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC032T6	1.1027 1.3929	0.00 0.00	6,615.91 8,357.55	0.00	6,615.91 8,357.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600,000.000 CDS SP UL REPUBLIC OF ITALY XX9QCDYX6 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC032T6	1.1027 1.3929	0.00 0.00	17,642.43 22,286.80	0.00	17,642.43 22,286.80
-1,600,000.000 CDS_SP UL REPUBLIC OF ITALY XX9QCDYY4 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC032T6	0.0000 0.0000	-243,670.48 -303,710.91	0.00 0.00	0.00	243,670.48 303,710.91
-600,000.000 CDS_SP UL REPUBLIC OF ITALY XX9QCDYY4 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC032T6	0.0000 0.0000	-90,676.68 -113,019.42	0.00 0.00	0.00	90,676.68 113,019.42
3,100,000.000 CDS SP UL ITALY REPUBLIC XX9QC3GW0 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC033T5	1.1026 1.3929	0.00 0.00	34,181.50 43,179.78	0.00	34,181.50 43,179.78
500,000.000 CDS SP UL ITALY REPUBLIC XX9QC3GW0 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC033T5	1.1026 1.3929	0.00 0.00	5,513.15 6,964.49	0.00	5,513.15 6,964.49
-3,100,000.000 CDS-SP UL ITALY REPUBLIC XX9QC3GX8 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC033T5	0.0000 0.0000	-464,513.30 -578,969.42	0.00 0.00	0.00	464,513.30 578,969.42
-500,000.000 CDS-SP UL ITALY REPUBLIC XX9QC3GX8 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC033T5	0.0000 0.0000	-74,921.50 -93,382.16	0.00 0.00	0.00	74,921.50 93,382.16
-1,000,000.000 CDS BP UL CREDIT AGRICOLE XX9QB01T0 P 100BP 2016 DEC 20 KR3F30010002: PIMCO KR3 SWPC296Q3	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,000,000.000 CDS_BP UL CREDIT AGRICOLE XX9QB01U7 P 100BP 2016 DEC 20 KR3F30010002: PIMCO KR3 SWPC296Q3	-0.9757 -1.2326	69,895.90 96,113.86	-9,756.99 -12,325.52	-0.00	-79,652.89 -108,439.38
1,200,000.000 CDS SP UL LLOYDS TSB BANK PLC XX9QCGRF6 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC774T8	7.8118 9.8682	11,272.32 13,820.99	93,741.31 118,418.71	0.00	82,468.99 104,597.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-1,200,000.000 CDS_SP UL LLOYDS TSB BANK PLC XX9QCGRH2 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC774T8	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,000,000.000 CDS SP UL LLOYDS TSB BANK PLC XX9QCGRK5 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC778T4	7.8118 9.8682	11,223.95 13,761.68	78,117.76 98,682.26	0.00	66,893.81 84,920.58
-1,000,000.000 CDS_SP UL LLOYDS TSB BANK PLC XX9QCGRN9 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC778T4	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6,200,000.000 CCP_CD X ITRAXX MAIN 21 5Y XX9QDK7W1 1.000% BP 2019 JUN 20 ICE KR3F30010002: PIMCO KR3 TE2101J19E0100XXI	1.6915 2.1368	59,462.94 81,959.41	104,873.00 132,480.82	0.00	45,410.06 50,521.41
-6,200,000.000 CCP CD X ITRAXX MAIN 21 5Y XX9QDK7X9 REC 100BP 2019 JUN 20 ICE KR3F30010002: PIMCO KR3 TE2101J19E0100XXI	0.0000 0.0000	-0.07 -0.07	0.00 0.00	0.00	0.07 0.07
TOTAL EURO CURRENCY UNIT FIXED INCOME SECURITIES		88,563,353.31 120,073,028.25	92,196,710.53 116,467,494.60	0.75	3,633,357.22 -3,605,533.65
INDIAN RUPEE					
28,500,000.000 INTL FINANCE CORP 45950VCV6 7.800% 06/03/2019 DD 03/21/14 KR3F30060002: LOOMIS	106.2607 1.7205	28,573,613.54 467,347.28	30,284,285.25 490,354.36	0.00	1,710,671.71 23,007.08
90,570,000.000 INTL FINANCE CORP 45950VCV6 7.800% 06/03/2019 DD 03/21/14 KR2F30060002: LOOMIS	106.2607 1.7205	90,803,935.39 1,485,180.45	96,240,270.71 1,558,294.55	0.01	5,436,335.32 73,114.10
TOTAL INDIAN RUPEE FIXED INCOME SECURITIES		119,377,548.93 1,952,527.73	126,524,555.96 2,048,648.91	0.01	7,147,007.03 96,121.18
INDONESIAN RUPIAH					
1,390,000,000.000 INDONESIA TREASURY BOND FLB71C1X1 7.000% 05/15/2022 KR2F30030002: STONE HARBOR	93.0000 0.0076	1,396,950,000.00 125,230.98	1,292,700,000.00 106,089.30	0.00	-104,250,000.00 -19,141.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,170,000,000.000 INDONESIA GOVERNMENT FLBDFM7X5 8.375% 03/15/2024 KR2F30030002: STONE HARBOR	99.2500 0.0081	2,280,409,708.00 200,201.10	2,153,725,000.00 176,751.90	0.00	-126,684,708.00 -23,449.20
3,790,000,000.000 INDONESIA TREASURY BOND FLBDWZ4N2 7.875% 04/15/2019 KR2F30030002: STONE HARBOR	98.5000 0.0081	3,936,350,000.00 349,281.93	3,733,150,000.00 306,372.15	0.00	-203,200,000.00 -42,909.78
2,900,000,000.000 INDONESIA GOVERNMENT FLBDZCRY1 9.000% 03/15/2029 KR2F30030002: STONE HARBOR	101.6340 0.0083	3,204,790,000.00 283,822.61	2,947,386,000.00 241,886.07	0.00	-257,404,000.00 -41,936.54
TOTAL INDONESIAN RUPIAH FIXED INCOME SECURITIES		10,818,499,708.00 958,536.62	10,126,961,000.00 831,099.42	0.01	-691,538,708.00 -127,437.20
JAPANESE YEN					
100,000,000.000 EKSPORTFINANS ASA FJB4PDWG8 0.720% 07/28/2016 KR2F30010002: PIMCO KR2	96.7990 0.8824	85,150,000.00 1,062,184.25	96,799,000.00 882,437.69	0.01	11,649,000.00 -179,746.56
-2,200,000,000.000 CCP IRS JPY-LIBOR-BBA 6M CME FJ9QCT5Y2 PAY 1.00% 2013 JAN 25 KR2F30010002: PIMCO KR2 JPY6L130918230918100	0.0000 0.0000	-57,449,627.00 -589,983.31	0.00 0.00	0.00	57,449,627.00 589,983.31
-890,000,000.000 CCP IRS JPY-LIBOR-BBA 6M CME FJ9QCT5Y2 PAY 1.00% 2013 JAN 25 KR3F30010002: PIMCO KR3 JPY6L130918230918100	0.0000 0.0000	-22,840,071.00 -232,325.89	0.00 0.00	0.00	22,840,071.00 232,325.89
890,000,000.000 CCP_IRS JPY-LIBOR-BBA 6M CME FJ9QCT5X4 PAY 1.00% 2013 JAN 25 KR3F30010002: PIMCO KR3 JPY6L130918230918100	-3.8875 -0.0354	5.00 0.05	-34,599,025.90 -315,411.16	-0.00	-34,599,030.90 -315,411.21
2,200,000,000.000 CCP_IRS JPY-LIBOR-BBA 6M CME FJ9QCT5X4 PAY 1.00% 2013 JAN 25 KR2F30010002: PIMCO KR2 JPY6L130918230918100	-3.8875 -0.0354	45.00 0.47	-85,525,682.00 -779,668.02	-0.01	-85,525,727.00 -779,668.49
TOTAL JAPANESE YEN FIXED INCOME SECURITIES		4,860,352.00 239,875.57	-23,325,707.90 -212,641.49	-0.00	-28,186,059.90 -452,517.06
MALAYSIAN RINGGIT					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000 MALAYSIA GOVERNMENT BOND FNB11ZPD7 4.262% 09/15/2016 KR3F30020002: MANULIFE ASSET MGMT	101.7100 31.0044	781,875.00 245,833.99	762,825.00 232,533.15	0.00	-19,050.00 -13,300.84
3,350,000.000 MALAYSIA GOVERNMENT BOND FNB11ZPD7 4.262% 09/15/2016 KR2F30020002: MANULIFE ASSET MGMT	101.7100 31.0044	3,492,375.00 1,098,058.48	3,407,285.00 1,038,648.07	0.01	-85,090.00 -59,410.41
3,150,000.000 MALAYSIA GOVERNMENT BOND FNB43XTL2 3.741% 02/27/2015 KR2F30020002: MANULIFE ASSET MGMT	100.1490 30.5286	3,196,260.00 1,071,671.43	3,154,693.50 961,650.21	0.01	-41,566.50 -110,021.22
900,000.000 MALAYSIA GOVERNMENT BOND FNB43XTL2 3.741% 02/27/2015 KR3F30020002: MANULIFE ASSET MGMT	100.1490 30.5286	913,220.00 306,192.79	901,341.00 274,757.20	0.00	-11,879.00 -31,435.59
1,100,000.000 MALAYSIA GOVERNMENT BOND FNB61CG70 3.835% 08/12/2015 KR2F30020002: MANULIFE ASSET MGMT	100.4087 30.6077	1,112,320.00 336,709.55	1,104,495.70 336,685.17	0.00	-7,824.30 -24.38
1,450,000.000 MALAYSIA GOVERNMENT BOND FNB61CG70 3.835% 08/12/2015 KR3F30020002: MANULIFE ASSET MGMT	100.4087 30.6077	1,466,930.00 449,560.36	1,455,926.15 443,812.27	0.00	-11,003.85 -5,748.09
TOTAL MALAYSIAN RINGGIT FIXED INCOME SECURITIES		10,962,980.00 3,508,026.60	10,786,566.35 3,288,086.07	0.02	-176,413.65 -219,940.53
MEXICAN NEW PESO					
3,593,000.000 PETROLEOS MEXICANOS 144A 71654QBA9 7.650% 11/24/2021 DD 12/07/11 KR2F30020002: MANULIFE ASSET MGMT	106.0658 7.8975	3,889,806.66 297,886.00	3,810,944.19 283,758.25	0.00	-78,862.47 -14,127.75
1,460,000.000 PETROLEOS MEXICANOS 144A 71654QBA9 7.650% 11/24/2021 DD 12/07/11 KR3F30020002: MANULIFE ASSET MGMT	106.0658 7.8975	1,580,604.01 121,044.49	1,548,560.68 115,303.94	0.00	-32,043.33 -5,740.55
3,030,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR3F30020002: MANULIFE ASSET MGMT	113.2591 8.4331	3,551,345.21 273,110.66	3,431,750.73 255,523.97	0.00	-119,594.48 -17,586.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,442,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR2F30030002: STONE HARBOR	113.2591 8.4331	10,907,935.52 844,370.15	10,693,924.22 796,256.53	0.01	-214,011.30 -48,113.62
5,810,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR2F30020002: MANULIFE ASSET MGMT	113.2591 8.4331	6,962,453.39 544,207.40	6,580,353.71 489,965.10	0.00	-382,099.68 -54,242.30
1,143,000.000 MEXICAN BONOS LMB05M9C9 9.500% 12/18/2014 KR2F30030002: STONE HARBOR	101.2972 7.5425	1,208,023.17 93,199.08	1,157,827.00 86,210.38	0.00	-50,196.17 -6,988.70
850,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR3F30060002: LOOMIS	129.1214 9.6142	1,196,457.21 94,672.90	1,097,531.90 81,720.88	0.00	-98,925.31 -12,952.02
51,800,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR3F30010002: PIMCO KR3	129.1214 9.6142	66,985,362.08 5,120,069.89	66,884,885.20 4,980,166.82	0.03	-100,476.88 -139,903.07
7,647,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR2F30030002: STONE HARBOR	129.1214 9.6142	10,238,596.60 788,800.86	9,873,913.46 735,199.53	0.00	-364,683.14 -53,601.33
127,800,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR2F30010002: PIMCO KR2	129.1214 9.6142	165,265,043.90 12,632,141.54	165,017,149.20 12,286,975.28	0.08	-247,894.70 -345,166.26
12,400,000.000 AMERICA MOVIL SAB DE CV LMB29LKT3 8.460% 12/18/2036 KR2F30060002: LOOMIS	97.3489 7.2485	11,545,081.87 873,430.94	12,071,263.60 898,811.54	0.01	526,181.73 25,380.60
3,900,000.000 AMERICA MOVIL SAB DE CV LMB29LKT3 8.460% 12/18/2036 KR3F30060002: LOOMIS	97.3489 7.2485	3,632,116.40 274,740.46	3,796,607.10 282,690.73	0.00	164,490.70 7,950.27
8,750,000.000 MEXICAN BONOS LMB3ZD2V5 6.500% 06/10/2021 KR3F30060002: LOOMIS	104.2702 7.7638	9,162,446.88 705,115.67	9,123,642.50 679,335.27	0.00	-38,804.38 -25,780.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,400,000.000 MEXICAN BONOS LMB3ZD2V5 6.500% 06/10/2021 KR2F30060002: LOOMIS	104.2702 7.7638	25,532,053.78 1,966,836.66	25,441,928.80 1,894,374.93	0.01	-90,124.98 -72,461.73
3,000,000.000 MEXICAN BONOS LMB44NND2 8.500% 11/18/2038 KR3F30060002: LOOMIS	118.1281 8.7957	3,515,125.63 270,498.72	3,543,843.00 263,870.22	0.00	28,717.37 -6,628.50
10,500,000.000 MEXICAN BONOS LMB44NND2 8.500% 11/18/2038 KR2F30060002: LOOMIS	118.1281 8.7957	12,293,419.28 945,964.45	12,403,450.50 923,545.77	0.01	110,031.22 -22,418.68
800,000.000 MEXICAN BONOS LMB45QPV2 6.000% 06/18/2015 KR3F30020002: MANULIFE ASSET MGMT	102.0022 7.5950	829,266.91 60,985.32	816,017.60 60,759.67	0.00	-13,249.31 -225.65
3,600,000.000 MEXICAN BONOS LMB45QPV2 6.000% 06/18/2015 KR2F30020002: MANULIFE ASSET MGMT	102.0022 7.5950	3,731,700.38 274,433.57	3,672,079.20 273,418.53	0.00	-59,621.18 -1,015.04
377,000.000 MEXICAN BONOS LMB6WC680 6.250% 06/16/2016 KR2F30030002: STONE HARBOR	104.3019 7.7662	397,390.22 30,658.69	393,218.16 29,278.54	0.00	-4,172.06 -1,380.15
10,500,000.000 MEXICAN BONOS LMB7V21L7 7.750% 11/13/2042 KR2F30060002: LOOMIS	109.5481 8.1568	12,515,927.27 978,798.27	11,502,550.50 856,465.85	0.01	-1,013,376.77 -122,332.42
3,410,000.000 MEXICAN BONOS LMB7V21L7 7.750% 11/13/2042 KR3F30060002: LOOMIS	109.5481 8.1568	4,035,011.38 314,975.47	3,735,590.21 278,147.48	0.00	-299,421.17 -36,827.99
6,967,400.000 MEXICAN BONOS LMB81WLQ9 5.000% 06/15/2017 KR2F30020002: MANULIFE ASSET MGMT	101.5279 7.5596	7,231,556.36 601,376.83	7,073,854.90 526,710.59	0.00	-157,701.46 -74,666.24
2,716,400.000 MEXICAN BONOS LMB81WLQ9 5.000% 06/15/2017 KR3F30020002: MANULIFE ASSET MGMT	101.5279 7.5596	2,815,849.99 229,720.94	2,757,903.88 205,350.15	0.00	-57,946.11 -24,370.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000,000.000 GRUPO TELEVISA SAB LMB94V7J8 7.250% 05/14/2043 KR2F30060002: LOOMIS	85.8800 6.3945	1,682,416.64 129,888.76	1,717,600.00 127,890.40	0.00	35,183.36 -1,998.36
5,000,000.000 MEX BONOS DESARR FIX RT LMBDC7KX7 4.750% 06/14/2018 KR3F30060002: LOOMIS	99.3258 7.3957	4,884,957.15 373,172.96	4,966,290.00 369,783.88	0.00	81,332.85 -3,389.08
16,500,000.000 MEX BONOS DESARR FIX RT LMBDC7KX7 4.750% 06/14/2018 KR2F30060002: LOOMIS	99.3258 7.3957	16,121,197.58 1,230,836.23	16,388,757.00 1,220,286.82	0.01	267,559.42 -10,549.41
TOTAL MEXICAN NEW PESO FIXED INCOME SECURITIES		391,711,145.47 30,070,936.91	389,501,437.24 29,001,801.05	0.19	-2,209,708.23 -1,069,135.86
NEW ZEALAND DOLLAR					
600,000.000 NEW ZEALAND GOVERNMENT BOND AN6610728 6.000% 04/15/2015 KR2F30020002: MANULIFE ASSET MGMT	101.3020 78.9598	659,584.18 501,877.62	607,812.00 473,759.06	0.00	-51,772.18 -28,118.56
70,000.000 NEW ZEALAND GOVERNMENT BOND AN6610728 6.000% 04/15/2015 KR3F30020002: MANULIFE ASSET MGMT	101.3020 78.9598	76,951.49 58,552.39	70,911.40 55,271.89	0.00	-6,040.09 -3,280.50
640,000.000 NEW ZEALAND GOVERNMENT BOND ANB087SC8 6.000% 12/15/2017 KR3F30020002: MANULIFE ASSET MGMT	106.2520 82.8181	713,372.64 557,855.06	680,012.80 530,035.98	0.00	-33,359.84 -27,819.08
1,570,000.000 NEW ZEALAND GOVERNMENT BOND ANB087SC8 6.000% 12/15/2017 KR2F30020002: MANULIFE ASSET MGMT	106.2520 82.8181	1,780,194.32 1,354,549.90	1,668,156.40 1,300,244.51	0.01	-112,037.92 -54,305.39
965,000.000 PROVINCE OF ONTARIO CANADA ANB0B8255 6.250% 06/16/2015 KR2F30020002: MANULIFE ASSET MGMT	101.5149 79.1258	1,041,906.31 792,786.54	979,618.79 763,563.87	0.00	-62,287.52 -29,222.67
317,000.000 PROVINCE OF ONTARIO CANADA ANB0B8255 6.250% 06/16/2015 KR3F30020002: MANULIFE ASSET MGMT	101.5149 79.1258	341,422.14 266,383.42	321,802.23 250,828.75	0.00	-19,619.91 -15,554.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
445,000.000 GENERAL ELECTRIC CAPITAL CORP ANB1W6W36 7.625% 12/10/2014 KR3F30020002: MANULIFE ASSET MGMT	100.6737 78.4701	472,062.50 374,658.00	447,997.97 349,192.02	0.00	-24,064.53 -25,465.98
1,100,000.000 GENERAL ELECTRIC CAPITAL CORP ANB1W6W36 7.625% 12/10/2014 KR2F30020002: MANULIFE ASSET MGMT	100.6737 78.4701	1,191,860.00 912,388.22	1,107,410.70 863,171.27	0.01	-84,449.30 -49,216.95
965,000.000 NEW ZEALAND GOVERNMENT BOND ANB4L3PG8 5.000% 03/15/2019 KR2F30020002: MANULIFE ASSET MGMT	104.1070 81.1462	1,001,729.96 825,074.88	1,004,632.55 783,060.84	0.01	2,902.59 -42,014.04
365,000.000 NEW ZEALAND GOVERNMENT BOND ANB4L3PG8 5.000% 03/15/2019 KR3F30020002: MANULIFE ASSET MGMT	104.1070 81.1462	379,848.43 313,736.30	379,990.55 296,183.63	0.00	142.12 -17,552.67
275,000.000 NEW ZEALAND GOVERNMENT BOND ANB503GR4 6.000% 05/15/2021 KR3F30020002: MANULIFE ASSET MGMT	110.9510 86.4808	302,593.81 250,088.30	305,115.25 237,822.08	0.00	2,521.44 -12,266.22
1,050,000.000 INTERNATIONAL BANK FOR RECONST ANB73CFV9 4.500% 08/16/2016 KR2F30020002: MANULIFE ASSET MGMT	100.6563 78.4566	1,086,310.37 826,573.59	1,056,891.15 823,793.81	0.01	-29,419.22 -2,779.78
340,000.000 INTERNATIONAL BANK FOR RECONST ANB73CFV9 4.500% 08/16/2016 KR3F30020002: MANULIFE ASSET MGMT	100.6563 78.4566	352,937.94 276,100.15	342,231.42 266,752.28	0.00	-10,706.52 -9,347.87
80,000.000 CITIGROUP INC ANB7V7FQ0 6.250% 06/29/2017 KR3F30020002: MANULIFE ASSET MGMT	103.2957 80.5138	80,000.00 63,188.00	82,636.56 64,411.07	0.00	2,636.56 1,223.07
345,000.000 CITIGROUP INC ANB7V7FQ0 6.250% 06/29/2017 KR2F30020002: MANULIFE ASSET MGMT	103.2957 80.5138	345,000.00 272,498.24	356,370.17 277,772.73	0.00	11,370.17 5,274.49
360,000.000 EXPORT DEVELOPMENT CANADA ANB83Z2T5 3.500% 02/20/2018 KR2F30020002: MANULIFE ASSET MGMT	97.0848 75.6727	359,765.78 304,199.95	349,505.28 272,421.89	0.00	-10,260.50 -31,778.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000 NEW ZEALAND GOVERNMENT ANB8FM6F7 5.000% 03/15/2019 KR3F30020002: MANULIFE ASSET MGMT	104.1070 81.1462	188,147.06 157,582.56	176,981.90 137,948.54	0.00	-11,165.16 -19,634.02
310,000.000 INTERNATIONAL FINANCE CORP ANB966G10 3.875% 02/26/2018 KR3F30020002: MANULIFE ASSET MGMT	98.2543 76.5843	305,432.80 250,424.18	304,588.33 237,411.37	0.00	-844.47 -13,012.81
220,000.000 NEW ZEALAND GOVERNMENT ANB9C4FQ4 6.000% 05/15/2021 KR3F30020002: MANULIFE ASSET MGMT	110.9510 86.4808	253,938.86 193,222.08	244,092.20 190,257.67	0.00	-9,846.66 -2,964.41
950,000.000 NEW ZEALAND GOVERNMENT ANB9C4FQ4 6.000% 05/15/2021 KR2F30020002: MANULIFE ASSET MGMT	110.9510 86.4808	1,096,554.16 834,368.10	1,054,034.50 821,567.19	0.01	-42,519.66 -12,800.91
50,000.000 GENERAL ELECTRIC CAPITAL CORP ANB9DNDP5 4.250% 01/17/2018 DD 01/17/13 KR3F30020002: MANULIFE ASSET MGMT	98.7271 76.9528	49,761.94 41,727.88	49,363.55 38,476.42	0.00	-398.39 -3,251.46
190,000.000 GENERAL ELECTRIC CAPITAL CORP ANB9DNDP5 4.250% 01/17/2018 DD 01/17/13 KR2F30020002: MANULIFE ASSET MGMT	98.7271 76.9528	189,095.39 158,565.94	187,581.49 146,210.39	0.00	-1,513.90 -12,355.55
330,000.000 INTL BK RECON & DEVELOP ANBK0S457 4.625% 02/26/2019 KR2F30020002: MANULIFE ASSET MGMT	100.3836 78.2440	328,677.68 284,421.23	331,265.88 258,205.19	0.00	2,588.20 -26,216.04
135,000.000 INTL BK RECON & DEVELOP ANBK0S457 4.625% 02/26/2019 KR3F30020002: MANULIFE ASSET MGMT	100.3836 78.2440	134,459.05 116,354.14	135,517.86 105,629.40	0.00	1,058.81 -10,724.74
TOTAL NEW ZEALAND DOLLAR FIXED INCOME SECURITIES		12,731,606.81 9,987,176.67	12,244,520.93 9,543,991.85	0.06	-487,085.88 -443,184.82
NORWEGIAN KRONE					
2,770,000.000 NORWAY GOVERNMENT BOND SNB01C191 5.000% 05/15/2015 KR3F30020002: MANULIFE ASSET MGMT	102.2500 15.9200	3,030,857.00 508,376.63	2,832,325.00 440,983.22	0.00	-198,532.00 -67,393.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,110,000.000 NORWAY GOVERNMENT BOND SNB01C191 5.000% 05/15/2015 KR2F30020002: MANULIFE ASSET MGMT	102.2500 15.9200	7,927,314.38 1,339,857.97	7,269,975.00 1,131,910.00	0.01	-657,339.38 -207,947.97
6,285,000.000 NORWAY GOVERNMENT BOND SNB39J5Q0 4.500% 05/22/2019 KR2F30020002: MANULIFE ASSET MGMT	112.2790 17.4815	7,224,370.50 1,232,098.76	7,056,735.15 1,098,709.30	0.01	-167,635.35 -133,389.46
2,540,000.000 NORWAY GOVERNMENT BOND SNB39J5Q0 4.500% 05/22/2019 KR3F30020002: MANULIFE ASSET MGMT	112.2790 17.4815	2,876,134.00 484,299.85	2,851,886.60 444,028.90	0.00	-24,247.40 -40,270.95
TOTAL NORWEGIAN KRONE FIXED INCOME SECURITIES		21,058,675.88 3,564,633.21	20,010,921.75 3,115,631.42	0.02	-1,047,754.13 -449,001.79
PHILIPPINES PESO					
20,000,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BM8 6.250% 01/14/2036 DD 01/14/11 KR3F30060002: LOOMIS	107.5390 2.3963	448,287.83 448,287.83	21,507,800.00 479,255.75	0.00	21,059,512.17 30,967.92
70,000,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BM8 6.250% 01/14/2036 DD 01/14/11 KR2F30060002: LOOMIS	107.5390 2.3963	1,569,007.40 1,569,007.40	75,277,300.00 1,677,395.12	0.01	73,708,292.60 108,387.72
10,700,000.000 PHILIPPINE GOVERNMENT BOND FP9254318 6.500% 04/28/2021 KR3F30020002: MANULIFE ASSET MGMT	114.4862 2.5511	12,177,378.45 272,896.50	12,250,023.40 272,965.81	0.00	72,644.95 69.31
13,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3LJ4G8 6.250% 01/14/2036 KR3F30020002: MANULIFE ASSET MGMT	107.1250 2.3871	12,675,000.00 290,711.01	13,926,250.00 310,316.97	0.00	1,251,250.00 19,605.96
40,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3LJ4G8 6.250% 01/14/2036 KR2F30020002: MANULIFE ASSET MGMT	107.1250 2.3871	39,000,000.00 894,495.41	42,850,000.00 954,821.45	0.01	3,850,000.00 60,326.04
62,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3MRN11 4.950% 01/15/2021 KR2F30020002: MANULIFE ASSET MGMT	104.3750 2.3258	61,690,000.00 1,426,358.38	64,712,500.00 1,441,980.94	0.01	3,022,500.00 15,622.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3MRN11 4.950% 01/15/2021 KR3F30020002: MANULIFE ASSET MGMT	104.3750 2.3258	12,935,000.00 299,075.14	13,568,750.00 302,350.84	0.00	633,750.00 3,275.70
2,800,000.000 PHILIPPINE GOVERNMENT BOND FPB4K2QP0 7.375% 03/03/2021 KR3F30020002: MANULIFE ASSET MGMT	119.6592 2.6664	3,350,230.80 75,134.13	3,350,457.60 74,657.85	0.00	226.80 -476.28
TOTAL PHILIPPINES PESO FIXED INCOME SECURITIES		143,844,904.48 5,275,965.80	247,443,081.00 5,513,744.73	0.04	103,598,176.52 237,778.93
POUND STERLING					
25,000.000 GENERAL ELECTRIC CAPITAL CORP EX4464049 6.250% 09/29/2020 KR3F30020002: MANULIFE ASSET MGMT	118.7590 192.5262	29,512.50 50,332.09	29,689.75 48,131.54	0.00	177.25 -2,200.55
60,000.000 GENERAL ELECTRIC CAPITAL CORP EX4464049 6.250% 09/29/2020 KR2F30020002: MANULIFE ASSET MGMT	118.7590 192.5262	70,830.00 120,797.02	71,255.40 115,515.69	0.00	425.40 -5,281.33
80,000.000 HUNGARY GOVERNMENT INTERNATION EXB126ZB2 5.000% 03/30/2016 KR2F30030002: STONE HARBOR	103.6080 167.9641	64,300.00 99,314.56	82,886.40 134,371.29	0.00	18,586.40 35,056.73
50,000.000 E.ON INTERNATIONAL FINANCE BV EXB28RMN6 6.000% 10/30/2019 KR3F30020002: MANULIFE ASSET MGMT	115.6972 187.5625	58,285.00 97,676.92	57,848.60 93,781.26	0.00	-436.40 -3,895.66
50,000.000 E.ON INTERNATIONAL FINANCE BV EXB28RMN6 6.000% 10/30/2019 KR2F30020002: MANULIFE ASSET MGMT	115.6972 187.5625	58,285.00 97,676.92	57,848.60 93,781.26	0.00	-436.40 -3,895.66
6,800,000.000 UNITED KINGDOM GILT EXB3KJDQ1 4.000% 03/07/2022 KR2F30010002: PIMCO KR2	113.0400 183.2548	8,175,912.00 12,832,502.49	7,686,720.00 12,461,326.13	0.08	-489,192.00 -371,176.36
2,200,000.000 UNITED KINGDOM GILT EXB3KJDQ1 4.000% 03/07/2022 KR3F30010002: PIMCO KR3	113.0400 183.2548	2,645,148.00 4,151,691.99	2,486,880.00 4,031,605.51	0.03	-158,268.00 -120,086.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 WESTPAC BANKING CORP EXB512963 5.000% 10/21/2019 KR2F30020002: MANULIFE ASSET MGMT	111.8026 181.2488	129,221.00 212,256.54	128,572.99 208,436.10	0.00	-648.01 -3,820.44
50,000.000 WESTPAC BANKING CORP EXB512963 5.000% 10/21/2019 KR3F30020002: MANULIFE ASSET MGMT	111.8026 181.2488	56,420.00 91,992.81	55,901.30 90,624.39	0.00	-518.70 -1,368.42
200,000.000 INTERNATIONAL BUSINESS MACHINE EXBGLCYS9 2.750% 12/21/2020 KR2F30020002: MANULIFE ASSET MGMT	101.1700 164.0117	199,740.00 325,571.27	202,340.00 328,023.49	0.00	2,600.00 2,452.22
500,000.000 CCP_IRS. P GBP-LIBOR-BBA 6M CM EX9QDVLH5 REC 2.75% 2025 MAR 18 KR3F30010002: PIMCO KR3 SL5T2XNB	1.2329 1.9987	9,395.56 15,603.68	6,164.58 9,993.71	0.00	-3,230.98 -5,609.97
200,000.000 CCP_IRS. P GBP-LIBOR-BBA 6M CM EX9QDVLH5 REC 2.75% 2025 MAR 18 KR2F30010002: PIMCO KR2 SL5T2XNB	1.2329 1.9987	3,758.23 6,241.48	2,465.83 3,997.48	0.00	-1,292.40 -2,244.00
-200,000.000 CCP_IRS._P GBP-LIBOR-BBA 6M CM EX9QDVLJ1 REC 2.75% 2025 MAR 18 KR2F30010002: PIMCO KR2 SL5T2XNB	0.0000 0.0000	-0.01 -0.02	0.00 0.00	0.00	0.01 0.02
-500,000.000 CCP_IRS._P GBP-LIBOR-BBA 6M CM EX9QDVLJ1 REC 2.75% 2025 MAR 18 KR3F30010002: PIMCO KR3 SL5T2XNB	0.0000 0.0000	-0.01 -0.02	0.00 0.00	0.00	0.01 0.02
TOTAL POUND STERLING FIXED INCOME SECURITIES		11,500,807.27 18,101,657.73	10,868,573.45 17,619,587.85	0.11	-632,233.82 -482,069.88
RUSSIAN RUBLE (NEW)					
46,000,000.000 RUSSIAN FEDERAL BOND -OFZ IRBF5S845 7.000% 08/16/2023 KR2F30030002: STONE HARBOR	86.3100 2.1820	40,463,680.27 1,139,043.90	39,702,600.00 1,003,731.52	0.01	-761,080.27 -135,312.38
SINGAPORE DOLLAR					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 SINGAPORE GOVERNMENT BOND FMB0JCHN0 3.250% 09/01/2020 KR3F30020002: MANULIFE ASSET MGMT	107.4702 84.2705	230,660.00 189,352.71	214,940.40 168,541.05	0.00	-15,719.60 -20,811.66
480,000.000 SINGAPORE GOVERNMENT BOND FMB0JCHN0 3.250% 09/01/2020 KR2F30020002: MANULIFE ASSET MGMT	107.4702 84.2705	553,584.00 454,446.49	515,856.96 404,498.52	0.00	-37,727.04 -49,947.97
775,000.000 SINGAPORE GOVERNMENT BOND FMB3BBBT7 2.875% 07/01/2015 KR3F30020002: MANULIFE ASSET MGMT	101.8500 79.8636	806,827.75 636,933.87	789,337.50 618,942.60	0.00	-17,490.25 -17,991.27
830,000.000 SINGAPORE GOVERNMENT BOND FMB3BBBT7 2.875% 07/01/2015 KR2F30020002: MANULIFE ASSET MGMT	101.8500 79.8636	885,837.50 695,046.71	845,355.00 662,867.56	0.00	-40,482.50 -32,179.15
2,600,000.000 SINGAPORE GOVERNMENT BOND FMB596MT4 2.375% 04/01/2017 KR2F30020002: MANULIFE ASSET MGMT	104.2048 81.7100	2,808,000.00 2,191,609.75	2,709,324.80 2,124,460.75	0.01	-98,675.20 -67,149.00
575,000.000 SINGAPORE GOVERNMENT BOND FMB596MT4 2.375% 04/01/2017 KR3F30020002: MANULIFE ASSET MGMT	104.2048 81.7100	621,000.00 484,682.93	599,177.60 469,832.67	0.00	-21,822.40 -14,850.26
TOTAL SINGAPORE DOLLAR FIXED INCOME SECURITIES		5,905,909.25 4,652,072.46	5,673,992.26 4,449,143.15	0.03	-231,916.99 -202,929.31
SOUTH KOREAN WON					
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3D6 0.000% 03/10/2015 KR3F30020002: MANULIFE ASSET MGMT	99.0575 0.0939	2,479,342.50 2,226.42	5,126,225.63 4,857.83	0.00	2,646,883.13 2,631.41
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3D6 0.000% 03/10/2015 KR2F30020002: MANULIFE ASSET MGMT	99.0575 0.0939	0.00 0.00	23,352,805.63 22,130.12	0.00	23,352,805.63 22,130.12
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3Z7 0.000% 09/10/2015 KR2F30020002: MANULIFE ASSET MGMT	97.9698 0.0928	0.00 0.00	23,096,380.35 21,887.12	0.00	23,096,380.35 21,887.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3Z7 0.000% 09/10/2015 KR3F30020002: MANULIFE ASSET MGMT	97.9698 0.0928	2,442,082.50 2,192.96	5,069,937.15 4,804.49	0.00	2,627,854.65 2,611.53
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ4S2 0.000% 03/10/2016 KR2F30020002: MANULIFE ASSET MGMT	96.8804 0.0918	0.00 0.00	22,839,554.30 21,643.74	0.00	22,839,554.30 21,643.74
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ4S2 0.000% 03/10/2016 KR3F30020002: MANULIFE ASSET MGMT	96.8804 0.0918	2,402,752.50 2,157.64	5,013,560.70 4,751.07	0.00	2,610,808.20 2,593.43
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ502 0.000% 09/10/2016 KR3F30020002: MANULIFE ASSET MGMT	95.7670 0.0908	2,358,247.50 2,117.68	4,955,942.25 4,696.46	0.00	2,597,694.75 2,578.78
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ502 0.000% 09/10/2016 KR2F30020002: MANULIFE ASSET MGMT	95.7670 0.0908	0.00 0.00	22,577,070.25 21,395.00	0.00	22,577,070.25 21,395.00
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ577 0.000% 03/10/2017 KR3F30020002: MANULIFE ASSET MGMT	94.5953 0.0896	2,316,588.50 2,080.27	4,895,306.78 4,639.00	0.00	2,578,718.28 2,558.73
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ577 0.000% 03/10/2017 KR2F30020002: MANULIFE ASSET MGMT	94.5953 0.0896	0.00 0.00	22,300,841.98 21,133.24	0.00	22,300,841.98 21,133.24
23,575,000.000 KOREA TRSY CPN STRIPS FKB45FJF9 0.000% 03/10/2018 KR2F30020002: MANULIFE ASSET MGMT	92.1435 0.0873	0.00 0.00	21,722,830.13 20,585.49	0.00	21,722,830.13 20,585.49
5,175,000.000 KOREA TRSY CPN STRIPS FKB45FJF9 0.000% 03/10/2018 KR3F30020002: MANULIFE ASSET MGMT	92.1435 0.0873	4,463,437.00 4,008.12	4,768,426.13 4,518.77	0.00	304,989.13 510.65
240,000,000.000 KOREA TREASURY BOND FKB4VVVY0 3.500% 03/10/2017 KR2F30020002: MANULIFE ASSET MGMT	102.8180 0.0974	244,386,007.00 240,100.21	246,763,200.00 233,843.42	0.00	2,377,193.00 -6,256.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
160,000,000.000 KOREA TREASURY BOND FKB4VVVY0 3.500% 03/10/2017 KR3F30020002: MANULIFE ASSET MGMT	102.8180 0.0974	162,429,080.00 148,509.55	164,508,800.00 155,895.61	0.00	2,079,720.00 7,386.06
310,000,000.000 KOREA TREASURY BOND FKB65QF23 4.000% 03/10/2016 KR2F30020002: MANULIFE ASSET MGMT	102.4756 0.0971	316,119,263.00 276,026.43	317,674,360.00 301,041.88	0.00	1,555,097.00 25,015.45
60,000,000.000 KOREA TREASURY BOND FKB65QF23 4.000% 03/10/2016 KR3F30020002: MANULIFE ASSET MGMT	102.4756 0.0971	61,353,404.50 54,335.47	61,485,360.00 58,266.17	0.00	131,955.50 3,930.70
820,000,000.000 KOREA TRSY PRIN STRIPS FKB67CFM8 0.000% 09/10/2018 KR2F30020002: MANULIFE ASSET MGMT	90.8367 0.0861	921,448,511.00 804,618.57	744,860,940.00 705,862.26	0.00	-176,587,571.00 -98,756.31
180,000,000.000 KOREA TRSY PRIN STRIPS FKB67CFM8 0.000% 09/10/2018 KR3F30020002: MANULIFE ASSET MGMT	90.8367 0.0861	152,064,000.00 136,551.80	163,506,060.00 154,945.37	0.00	11,442,060.00 18,393.57
23,575,000.000 KOREA TRSY CPN STRIPS FKB78S343 0.000% 09/10/2018 KR2F30020002: MANULIFE ASSET MGMT	90.8367 0.0861	0.00 0.00	21,414,752.03 20,293.54	0.00	21,414,752.03 20,293.54
5,175,000.000 KOREA TRSY CPN STRIPS FKB78S343 0.000% 09/10/2018 KR3F30020002: MANULIFE ASSET MGMT	90.8367 0.0861	4,371,840.00 3,925.86	4,700,799.23 4,454.68	0.00	328,959.23 528.82
5,175,000.000 KOREA TRSY CPN STRIPS FKB7GL2C2 0.000% 09/10/2017 KR3F30020002: MANULIFE ASSET MGMT	93.3972 0.0885	4,546,755.00 4,082.94	4,833,305.10 4,580.25	0.00	286,550.10 497.31
23,575,000.000 KOREA TRSY CPN STRIPS FKB7GL2C2 0.000% 09/10/2017 KR2F30020002: MANULIFE ASSET MGMT	93.3972 0.0885	0.00 0.00	22,018,389.90 20,865.57	0.00	22,018,389.90 20,865.57
300,000,000.000 KOREA TREASURY BOND FKB844KN7 3.250% 06/10/2015 KR3F30020002: MANULIFE ASSET MGMT	100.7052 0.0954	302,085,715.00 281,527.53	302,115,600.00 286,297.73	0.00	29,885.00 4,770.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000,000.000 KOREA TREASURY BOND FKB844KN7 3.250% 06/10/2015 KR2F30020002: MANULIFE ASSET MGMT	100.7052 0.0954	302,094,642.00 283,470.51	302,115,600.00 286,297.73	0.00	20,958.00 2,827.22
TOTAL SOUTH KOREAN WON FIXED INCOME SECURITIES		2,487,361,668.00 2,247,931.96	2,521,716,047.54 2,389,686.54	0.02	34,354,379.54 141,754.58
SWEDISH KRONA					
1,775,000.000 SWEDEN GOVERNMENT BOND SS7774077 5.000% 12/01/2020 KR3F30020002: MANULIFE ASSET MGMT	124.3520 17.2510	2,181,114.10 325,851.53	2,207,248.00 306,204.98	0.00	26,133.90 -19,646.55
3,675,000.000 SWEDEN GOVERNMENT BOND SS7774077 5.000% 12/01/2020 KR2F30020002: MANULIFE ASSET MGMT	124.3520 17.2510	4,606,875.00 676,960.29	4,569,936.00 633,973.70	0.00	-36,939.00 -42,986.59
1,955,000.000 SWEDEN GOVERNMENT BOND SSB0KP6D6 3.000% 07/12/2016 KR3F30020002: MANULIFE ASSET MGMT	104.9880 14.5647	2,054,724.55 313,576.33	2,052,515.40 284,739.39	0.00	-2,209.15 -28,836.94
5,845,000.000 SWEDEN GOVERNMENT BOND SSB0KP6D6 3.000% 07/12/2016 KR2F30020002: MANULIFE ASSET MGMT	104.9880 14.5647	6,143,153.45 937,521.04	6,136,548.60 851,305.23	0.01	-6,604.85 -86,215.81
5,300,000.000 SWEDEN GOVERNMENT BOND SSB1FLSS2 3.750% 08/12/2017 KR2F30020002: MANULIFE ASSET MGMT	109.7500 15.2253	5,989,901.00 869,216.46	5,816,750.00 806,940.52	0.01	-173,151.00 -62,275.94
2,190,000.000 SWEDEN GOVERNMENT BOND SSB1FLSS2 3.750% 08/12/2017 KR3F30020002: MANULIFE ASSET MGMT	109.7500 15.2253	2,433,710.10 361,531.05	2,403,525.00 333,433.91	0.00	-30,185.10 -28,097.14
TOTAL SWEDISH KRONA FIXED INCOME SECURITIES		23,409,478.20 3,484,656.70	23,186,523.00 3,216,597.73	0.02	-222,955.20 -268,058.97
SWISS FRANC					
100,000.000 EKSPORTFINANS ASA ESB4YGMG3 2.875% 11/16/2016 KR2F30010002: PIMCO KR2	101.9500 106.6981	88,000.00 95,667.77	101,950.00 106,698.06	0.00	13,950.00 11,030.29

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THAILAND BAHT					
41,000,000.000 THAILAND GOVERNMENT BOND FBB51CWJ4 3.250% 06/16/2017 KR2F30020002: MANULIFE ASSET MGMT	101.9222 3.1433	41,401,253.38 1,393,209.38	41,788,102.00 1,288,761.82	0.01	386,848.62 -104,447.56
21,700,000.000 THAILAND GOVERNMENT BOND FBB51CWJ4 3.250% 06/16/2017 KR3F30020002: MANULIFE ASSET MGMT	101.9222 3.1433	21,995,099.62 710,285.84	22,117,117.40 682,100.77	0.00	122,017.78 -28,185.07
33,500,000.000 BANK OF THAILAND FBB8BX106 3.200% 10/22/2014 KR2F30020002: MANULIFE ASSET MGMT	100.0567 3.0858	33,701,825.03 1,113,765.76	33,518,994.50 1,033,739.23	0.01	-182,830.53 -80,026.53
9,250,000.000 BANK OF THAILAND FBB8BX106 3.200% 10/22/2014 KR3F30020002: MANULIFE ASSET MGMT	100.0567 3.0858	9,305,504.81 307,422.76	9,255,244.75 285,435.46	0.00	-50,260.06 -21,987.30
TOTAL THAILAND BAHT FIXED INCOME SECURITIES		106,403,682.84 3,524,683.74	106,679,458.65 3,290,037.28	0.02	275,775.81 -234,646.46
U.S. DOLLAR					
4,698,541.190 A&K FUNDING LLC 2006-A A 144A 000112AB8 7.415% 11/10/2036 DD 11/21/06 KR2F30050002: WATERFALL	23.9250 23.9250	1,198,747.39 1,198,747.39	1,124,125.98 1,124,125.98	0.01	-74,621.41 -74,621.41
826,646.770 A&K FUNDING LLC 2006-A A 144A 000112AB8 7.415% 11/10/2036 DD 11/21/06 KR3F30050002: WATERFALL	23.9250 23.9250	134,330.10 134,330.10	197,775.24 197,775.24	0.00	63,445.14 63,445.14
299,250.000 AUTHENTIC BRANDS 5/14 COV-LITE 00076VAG5 TL KR3F30040002: SHENKMAN CAP	99.5000 99.5000	296,257.50 296,257.50	297,753.75 297,753.75	0.00	1,496.25 1,496.25
748,125.000 AUTHENTIC BRANDS 5/14 COV-LITE 00076VAG5 TL KR2F30040002: SHENKMAN CAP	99.5000 99.5000	740,643.75 740,643.75	744,384.38 744,384.38	0.00	3,740.63 3,740.63

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990,543.120 ADVANCED DISPOSAL 2/14 00100UAE2 COV-LITE TLB KR2F30040002: SHENKMAN CAP	97.2000 97.2000	990,547.09 990,547.09	962,807.91 962,807.91	0.01	-27,739.18 -27,739.18
312,000.000 ADT CORP/THE 00101JAF3 3.500% 07/15/2022 DD 01/15/13 KR2F30070002: COLUMBIA	86.5000 86.5000	283,530.00 283,530.00	269,880.00 269,880.00	0.00	-13,650.00 -13,650.00
98,000.000 ADT CORP/THE 00101JAF3 3.500% 07/15/2022 DD 01/15/13 KR3F30070002: COLUMBIA	86.5000 86.5000	89,057.50 89,057.50	84,770.00 84,770.00	0.00	-4,287.50 -4,287.50
646,000.000 AES CORP/VA 00130HBS3 7.375% 07/01/2021 DD 07/01/12 KR2F30070002: COLUMBIA	112.0000 112.0000	693,695.00 693,695.00	723,520.00 723,520.00	0.00	29,825.00 29,825.00
420,000.000 AES CORP/VA 00130HBT1 4.875% 05/15/2023 DD 04/30/13 KR3F30060002: LOOMIS	95.0000 95.0000	420,000.00 420,000.00	399,000.00 399,000.00	0.00	-21,000.00 -21,000.00
399,000.000 AMC NETWORKS INC 00164VAC7 4.750% 12/15/2022 DD 12/17/12 KR3F30070002: COLUMBIA	98.7500 98.7500	400,583.75 400,583.75	394,012.50 394,012.50	0.00	-6,571.25 -6,571.25
1,444,000.000 AMC NETWORKS INC 00164VAC7 4.750% 12/15/2022 DD 12/17/12 KR2F30070002: COLUMBIA	98.7500 98.7500	1,449,466.25 1,449,466.25	1,425,950.00 1,425,950.00	0.01	-23,516.25 -23,516.25
62,000.000 AMC ENTERTAINMENT INC 00165AAD0 9.750% 12/01/2020 DD 06/01/11 KR3F30070002: COLUMBIA	110.1250 110.1250	59,955.00 59,955.00	68,277.50 68,277.50	0.00	8,322.50 8,322.50
265,000.000 AMC ENTERTAINMENT INC 00165AAD0 9.750% 12/01/2020 DD 06/01/11 KR2F30070002: COLUMBIA	110.1250 110.1250	255,132.50 255,132.50	291,831.25 291,831.25	0.00	36,698.75 36,698.75
111,000.000 AMC ENTERTAINMENT INC 00165AAF5 5.875% 02/15/2022 DD 02/07/14 KR3F30070002: COLUMBIA	100.7500 100.7500	111,000.00 111,000.00	111,832.50 111,832.50	0.00	832.50 832.50

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362,000.000 AMC ENTERTAINMENT INC 00165AAF5 5.875% 02/15/2022 DD 02/07/14 KR2F30070002: COLUMBIA	100.7500 100.7500	362,000.00 362,000.00	364,715.00 364,715.00	0.00	2,715.00 2,715.00
60,000.000 AON PLC 00185AAG9 4.600% 06/14/2044 DD 05/28/14 KR3F30080002: NISA	99.6039 99.6039	59,843.40 59,843.40	59,762.34 59,762.34	0.00	-81.06 -81.06
125,000.000 AON PLC 00185AAG9 4.600% 06/14/2044 DD 05/28/14 KR2F30080002: NISA	99.6039 99.6039	124,673.75 124,673.75	124,504.88 124,504.88	0.00	-168.87 -168.87
688,000.000 AT&T INC 00206RAV4 2.500% 08/15/2015 DD 07/30/10 KR2F30080002: NISA	101.6961 101.6961	715,361.76 715,361.76	699,669.17 699,669.17	0.00	-15,692.59 -15,692.59
254,000.000 AT&T INC 00206RAV4 2.500% 08/15/2015 DD 07/30/10 KR3F30080002: NISA	101.6961 101.6961	263,107.67 263,107.67	258,308.09 258,308.09	0.00	-4,799.58 -4,799.58
625,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 KR2F30080002: NISA	91.9152 91.9152	543,619.95 543,619.95	574,470.00 574,470.00	0.00	30,850.05 30,850.05
536,000.000 NEW CINGULAR WIRELESS SERVICES 00209AAF3 8.750% 03/01/2031 DD 09/01/01 KR3F30080002: NISA	152.2441 152.2441	800,269.82 800,269.82	816,028.38 816,028.38	0.01	15,758.56 15,758.56
630,000.000 NEW CINGULAR WIRELESS SERVICES 00209AAF3 8.750% 03/01/2031 DD 09/01/01 KR2F30080002: NISA	152.2441 152.2441	829,678.50 829,678.50	959,137.83 959,137.83	0.01	129,459.33 129,459.33
931,000.000 APX GROUP INC 00213MAB0 6.375% 12/01/2019 DD 06/01/13 KR2F30070002: COLUMBIA	96.7500 96.7500	940,183.95 940,183.95	900,742.50 900,742.50	0.01	-39,441.45 -39,441.45
294,000.000 APX GROUP INC 00213MAB0 6.375% 12/01/2019 DD 06/01/13 KR3F30070002: COLUMBIA	96.7500 96.7500	295,657.50 295,657.50	284,445.00 284,445.00	0.00	-11,212.50 -11,212.50

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99,000.000 APX GROUP INC 00213MAD6 8.750% 12/01/2020 DD 06/01/13 KR3F30070002: COLUMBIA	91.0000 91.0000	100,101.06 100,101.06	90,090.00 90,090.00	0.00	-10,011.06 -10,011.06
317,000.000 APX GROUP INC 00213MAD6 8.750% 12/01/2020 DD 06/01/13 KR2F30070002: COLUMBIA	91.0000 91.0000	319,491.83 319,491.83	288,470.00 288,470.00	0.00	-31,021.83 -31,021.83
55,000.000 APX GROUP INC 144A 00213MAF1 8.750% 12/01/2020 DD 06/01/14 KR3F30070002: COLUMBIA	91.0000 91.0000	56,100.00 56,100.00	50,050.00 50,050.00	0.00	-6,050.00 -6,050.00
174,000.000 APX GROUP INC 144A 00213MAF1 8.750% 12/01/2020 DD 06/01/14 KR2F30070002: COLUMBIA	91.0000 91.0000	177,480.00 177,480.00	158,340.00 158,340.00	0.00	-19,140.00 -19,140.00
123,000.000 A-S CO-ISSUER SUBSIDIARY 144A 00213UAA4 7.875% 12/15/2020 DD 12/20/12 KR3F30070002: COLUMBIA	103.5000 103.5000	123,938.75 123,938.75	127,305.00 127,305.00	0.00	3,366.25 3,366.25
348,000.000 A-S CO-ISSUER SUBSIDIARY 144A 00213UAA4 7.875% 12/15/2020 DD 12/20/12 KR2F30070002: COLUMBIA	103.5000 103.5000	349,836.25 349,836.25	360,180.00 360,180.00	0.00	10,343.75 10,343.75
199,500.000 LEARNING CARE 5/14 COV-LITE TL 00214NAB7 KR3F30040002: SHENKMAN CAP	99.8330 99.8330	197,505.00 197,505.00	199,166.84 199,166.84	0.00	1,661.84 1,661.84
748,125.000 LEARNING CARE 5/14 COV-LITE TL 00214NAB7 KR2F30040002: SHENKMAN CAP	99.8330 99.8330	740,643.75 740,643.75	746,875.63 746,875.63	0.00	6,231.88 6,231.88
838,000.000 ABACUS 2005-4 LTD 4A C 144A 00256PAC9 VAR RT 08/28/2046 DD 08/18/05 KR3F30050002: WATERFALL	89.0000 89.0000	657,830.00 657,830.00	745,820.00 745,820.00	0.00	87,990.00 87,990.00
3,371,000.000 ABACUS 2005-4 LTD 4A C 144A 00256PAC9 VAR RT 08/28/2046 DD 08/18/05 KR2F30050002: WATERFALL	89.0000 89.0000	2,646,235.00 2,646,235.00	3,000,190.00 3,000,190.00	0.02	353,955.00 353,955.00

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1,045,000.000 ABBVIE INC 00287YAG4 1.200% 11/06/2015 DD 05/06/13 KR2F30080002: NISA	100.3763 100.3763	1,044,299.85 1,044,299.85	1,048,932.34 1,048,932.34	0.01	4,632.49 4,632.49
250,000.000 ABBVIE INC 00287YAG4 1.200% 11/06/2015 DD 05/06/13 KR3F30080002: NISA	100.3763 100.3763	249,832.50 249,832.50	250,940.75 250,940.75	0.00	1,108.25 1,108.25
200,000.000 ABENGOA TRANSMISION SUR 144A 00289LAA3 6.875% 04/30/2043 DD 04/16/14 KR2F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	199,990.00 199,990.00	222,000.00 222,000.00	0.00	22,010.00 22,010.00
200,000.000 ABENGOA TRANSMISION SUR 144A 00289LAA3 6.875% 04/30/2043 DD 04/16/14 KR3F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	199,990.00 199,990.00	222,000.00 222,000.00	0.00	22,010.00 22,010.00
1,351,202.490 A&K FUNDING LLC 41034 00299AFK8 0.010% 04/10/2034 DD 03/31/04 KR2F30050002: WATERFALL	28.6750 28.6750	667,156.25 667,156.25	387,457.31 387,457.31	0.00	-279,698.94 -279,698.94
690,000.000 ACCESS MIDSTREAM PARTNERS LP / 00434NAA3 4.875% 05/15/2023 DD 12/19/12 KR2F30070002: COLUMBIA	102.6250 102.6250	692,987.50 692,987.50	708,112.50 708,112.50	0.00	15,125.00 15,125.00
258,000.000 ACCESS MIDSTREAM PARTNERS LP / 00434NAA3 4.875% 05/15/2023 DD 12/19/12 KR3F30070002: COLUMBIA	102.6250 102.6250	258,356.25 258,356.25	264,772.50 264,772.50	0.00	6,416.25 6,416.25
306,000.000 ACCESS MIDSREAM PARTNER 00434NAB1 4.875% 03/15/2024 DD 03/07/14 KR2F30070002: COLUMBIA	102.2500 102.2500	306,000.00 306,000.00	312,885.00 312,885.00	0.00	6,885.00 6,885.00
4,000.000 ACCESS MIDSREAM PARTNER 00434NAB1 4.875% 03/15/2024 DD 03/07/14 KR3F30070002: COLUMBIA	102.2500 102.2500	4,000.00 4,000.00	4,090.00 4,090.00	0.00	90.00 90.00
580,000.000 ACE INA HOLDINGS INC 00440EAJ6 5.700% 02/15/2017 DD 02/08/07 KR3F30080002: NISA	110.3345 110.3345	657,273.40 657,273.40	639,940.10 639,940.10	0.00	-17,333.30 -17,333.30

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420,000.000 ACTAVIS FUNDING SCS 144A 00507UAG6 4.850% 06/15/2044 DD 06/19/14 KR2F30080002: NISA	93.9493 93.9493	419,344.80 419,344.80	394,587.06 394,587.06	0.00	-24,757.74 -24,757.74
150,000.000 ACTAVIS FUNDING SCS 144A 00507UAG6 4.850% 06/15/2044 DD 06/19/14 KR3F30080002: NISA	93.9493 93.9493	149,766.00 149,766.00	140,923.95 140,923.95	0.00	-8,842.05 -8,842.05
1,175,000.000 ACTIVISION BLIZZARD INC 144A 00507VAC3 5.625% 09/15/2021 DD 09/19/13 KR2F30070002: COLUMBIA	104.0000 104.0000	1,181,017.50 1,181,017.50	1,222,000.00 1,222,000.00	0.01	40,982.50 40,982.50
370,000.000 ACTIVISION BLIZZARD INC 144A 00507VAC3 5.625% 09/15/2021 DD 09/19/13 KR3F30070002: COLUMBIA	104.0000 104.0000	372,758.75 372,758.75	384,800.00 384,800.00	0.00	12,041.25 12,041.25
39,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13 KR2F30070002: COLUMBIA	106.2500 106.2500	41,047.50 41,047.50	41,437.50 41,437.50	0.00	390.00 390.00
169,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13 KR3F30070002: COLUMBIA	106.2500 106.2500	182,250.00 182,250.00	179,562.50 179,562.50	0.00	-2,687.50 -2,687.50
63,000.000 AECOM TECHNOLOGY 144A 00766TAA8 5.750% 10/15/2022 DD 10/06/14 KR3F30070002: COLUMBIA	100.3750 100.3750	63,000.00 63,000.00	63,236.25 63,236.25	0.00	236.25 236.25
181,000.000 AECOM TECHNOLOGY 144A 00766TAA8 5.750% 10/15/2022 DD 10/06/14 KR2F30070002: COLUMBIA	100.3750 100.3750	181,000.00 181,000.00	181,678.75 181,678.75	0.00	678.75 678.75
290,322.580 ADVANTAGE SALES 7/14 TL 00769EAS9 KR3F30040002: SHENKMAN CAP	98.1790 98.1790	289,596.77 289,596.77	285,035.81 285,035.81	0.00	-4,560.96 -4,560.96
629,032.260 ADVANTAGE SALES 7/14 TL 00769EAS9 KR2F30040002: SHENKMAN CAP	98.1790 98.1790	627,457.68 627,457.68	617,577.58 617,577.58	0.00	-9,880.10 -9,880.10

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10,483.870 ADVANTAGE SALES 7/14 DELAYED 00769EAT7 TL KR2F30040002: SHENKMAN CAP	98.1790 98.1790	10,457.66 10,457.66	10,292.96 10,292.96	0.00	-164.70 -164.70
9,677.420 ADVANTAGE SALES 7/14 DELAYED 00769EAT7 TL KR3F30040002: SHENKMAN CAP	98.1790 98.1790	9,653.23 9,653.23	9,501.19 9,501.19	0.00	-152.04 -152.04
516,000.000 AERCAP IRELAND CAP LTD/A 144A 00772BAE1 4.500% 05/15/2021 DD 05/14/14 KR3F30070002: COLUMBIA	97.0000 97.0000	519,237.50 519,237.50	500,520.00 500,520.00	0.00	-18,717.50 -18,717.50
1,324,000.000 AERCAP IRELAND CAP LTD/A 144A 00772BAE1 4.500% 05/15/2021 DD 05/14/14 KR2F30070002: COLUMBIA	97.0000 97.0000	1,335,462.50 1,335,462.50	1,284,280.00 1,284,280.00	0.01	-51,182.50 -51,182.50
531,000.000 AERCAP IRELAND CAP LTD/A 144A 00772BAK7 5.000% 10/01/2021 DD 09/29/14 KR2F30070002: COLUMBIA	99.5000 99.5000	531,000.00 531,000.00	528,345.00 528,345.00	0.00	-2,655.00 -2,655.00
200,000.000 ADVANCED MICRO DEVICES INC 007903BC0 7.000% 07/01/2024 DD 06/16/14 KR2F30060002: LOOMIS	95.5000 95.5000	200,000.00 200,000.00	191,000.00 191,000.00	0.00	-9,000.00 -9,000.00
60,000.000 ADVANCED MICRO DEVICES INC 007903BC0 7.000% 07/01/2024 DD 06/16/14 KR3F30060002: LOOMIS	95.5000 95.5000	60,000.00 60,000.00	57,300.00 57,300.00	0.00	-2,700.00 -2,700.00
407,101.070 AFFINIA 4/13 TLB2 00828CAF0 KR2F30040002: SHENKMAN CAP	99.3750 99.3750	405,071.96 405,071.96	404,556.69 404,556.69	0.00	-515.27 -515.27
85,000.000 AIR CANADA 144A 008911AX7 6.750% 10/01/2019 DD 09/26/13 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	85,000.00 85,000.00	90,312.50 90,312.50	0.00	5,312.50 5,312.50
75,000.000 AIR CANADA 144A 008911AX7 6.750% 10/01/2019 DD 09/26/13 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	78,750.00 78,750.00	79,687.50 79,687.50	0.00	937.50 937.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 AIRCASTLE LTD 00928QAF8 6.750% 04/15/2017 DD 04/04/12 KR2F30020002: MANULIFE ASSET MGMT	106.7500 106.7500	403,799.38 403,799.38	389,637.50 389,637.50	0.00	-14,161.88 -14,161.88
150,000.000 AIRCASTLE LTD 00928QAF8 6.750% 04/15/2017 DD 04/04/12 KR3F30020002: MANULIFE ASSET MGMT	106.7500 106.7500	167,396.25 167,396.25	160,125.00 160,125.00	0.00	-7,271.25 -7,271.25
72,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14 KR3F30070002: COLUMBIA	98.7500 98.7500	72,000.00 72,000.00	71,100.00 71,100.00	0.00	-900.00 -900.00
224,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14 KR2F30070002: COLUMBIA	98.7500 98.7500	224,000.00 224,000.00	221,200.00 221,200.00	0.00	-2,800.00 -2,800.00
250,000.000 NEW ALBERTSONS INC 013104AC8 7.750% 06/15/2026 DD 06/17/96 KR2F30060002: LOOMIS	94.5000 94.5000	164,375.00 164,375.00	236,250.00 236,250.00	0.00	71,875.00 71,875.00
60,000.000 NEW ALBERTSONS INC 013104AC8 7.750% 06/15/2026 DD 06/17/96 KR3F30060002: LOOMIS	94.5000 94.5000	39,450.00 39,450.00	56,700.00 56,700.00	0.00	17,250.00 17,250.00
285,000.000 NEW ALBERTSONS INC 013104AF1 7.450% 08/01/2029 DD 07/27/99 KR2F30060002: LOOMIS	91.0000 91.0000	193,900.00 193,900.00	259,350.00 259,350.00	0.00	65,450.00 65,450.00
65,000.000 NEW ALBERTSONS INC 013104AF1 7.450% 08/01/2029 DD 07/27/99 KR3F30060002: LOOMIS	91.0000 91.0000	44,300.00 44,300.00	59,150.00 59,150.00	0.00	14,850.00 14,850.00
250,000.000 NEW ALBERTSONS INC 013104AH7 8.700% 05/01/2030 DD 05/09/00 KR2F30060002: LOOMIS	98.5000 98.5000	168,125.00 168,125.00	246,250.00 246,250.00	0.00	78,125.00 78,125.00
60,000.000 NEW ALBERTSONS INC 013104AH7 8.700% 05/01/2030 DD 05/09/00 KR3F30060002: LOOMIS	98.5000 98.5000	40,350.00 40,350.00	59,100.00 59,100.00	0.00	18,750.00 18,750.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 NEW ALBERTSONS INC 013104AL8 8.000% 05/01/2031 DD 05/01/01 KR3F30060002: LOOMIS	95.0000 95.0000	44,225.00 44,225.00	61,750.00 61,750.00	0.00	17,525.00 17,525.00
65,000.000 NEW ALBERTSONS INC 01310QDB8 6.625% 06/01/2028 DD 06/03/98 KR3F30060002: LOOMIS	81.5000 81.5000	39,487.50 39,487.50	52,975.00 52,975.00	0.00	13,487.50 13,487.50
275,000.000 NEW ALBERTSONS INC 01310QDB8 6.625% 06/01/2028 DD 06/03/98 KR2F30060002: LOOMIS	81.5000 81.5000	167,062.50 167,062.50	224,125.00 224,125.00	0.00	57,062.50 57,062.50
555,000.000 ALBERTSON'S 8/14 COV-LITE TLB4 01310TAH2 KR2F30060002: LOOMIS	99.4580 99.4580	546,675.00 546,675.00	551,991.90 551,991.90	0.00	5,316.90 5,316.90
175,000.000 ALBERTSON'S 8/14 COV-LITE TLB4 01310TAH2 KR3F30060002: LOOMIS	99.4580 99.4580	172,375.00 172,375.00	174,051.50 174,051.50	0.00	1,676.50 1,676.50
0.010 ALCATEL 1/13 (USD) TLC 01377BAD0 0.000% 01/29/2019 DD 01/09/13 KR2F30020002: MANULIFE ASSET MGMT	99.7600 99.7600	0.01 0.01	0.01 0.01	0.00	0.00 0.00
0.010 ALCATEL 1/13 (USD) TLC 01377BAD0 0.000% 01/29/2019 DD 01/09/13 KR3F30020002: MANULIFE ASSET MGMT	99.7600 99.7600	0.01 0.01	0.01 0.01	0.00	0.00 0.00
200,000.000 ALCATEL-LUCENT USA INC 144A 01377RAB9 6.750% 11/15/2020 DD 11/15/13 KR3F30060002: LOOMIS	101.5000 101.5000	200,000.00 200,000.00	203,000.00 203,000.00	0.00	3,000.00 3,000.00
200,000.000 ALCATEL-LUCENT USA INC 144A 01377RAB9 6.750% 11/15/2020 DD 11/15/13 KR2F30060002: LOOMIS	101.5000 101.5000	200,000.00 200,000.00	203,000.00 203,000.00	0.00	3,000.00 3,000.00
235,000.000 ALCOA INC 013817AJ0 5.900% 02/01/2027 DD 01/25/07 KR3F30060002: LOOMIS	104.7456 104.7456	230,372.40 230,372.40	246,152.16 246,152.16	0.00	15,779.76 15,779.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
795,000.000 ALCOA INC 013817AJ0 5.900% 02/01/2027 DD 01/25/07 KR2F30060002: LOOMIS	104.7456 104.7456	780,387.00 780,387.00	832,727.52 832,727.52	0.01	52,340.52 52,340.52
395,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14 KR2F30070002: COLUMBIA	100.1299 100.1299	397,289.32 397,289.32	395,513.11 395,513.11	0.00	-1,776.21 -1,776.21
126,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14 KR3F30070002: COLUMBIA	100.1299 100.1299	126,644.16 126,644.16	126,163.67 126,163.67	0.00	-480.49 -480.49
357,388.240 ALESCO PREFERRED FU 3A B2 144A 01448MAD1 VAR RT 05/01/2034 DD 03/25/04 KR2F30050002: WATERFALL	53.0000 53.0000	184,241.81 184,241.81	189,415.77 189,415.77	0.00	5,173.96 5,173.96
422,466.952 ALESCO PREFERRED FU 5A C2 144A 01448TAE4 VAR RT 12/23/2034 DD 09/14/04 KR2F30050002: WATERFALL	57.1250 57.1250	240,489.31 240,489.31	241,334.25 241,334.25	0.00	844.94 844.94
317,000.000 ALESCO PREFERRED 14A A2 144A 014498AC3 VAR RT 09/23/2037 DD 12/21/06 KR3F30050002: WATERFALL	61.1333 61.1333	185,841.25 185,841.25	193,792.66 193,792.66	0.00	7,951.41 7,951.41
438,000.000 ALESCO PREFERRED 14A A2 144A 014498AC3 VAR RT 09/23/2037 DD 12/21/06 KR2F30050002: WATERFALL	61.1333 61.1333	256,777.50 256,777.50	267,764.00 267,764.00	0.00	10,986.50 10,986.50
223,781.075 ALESCO PREFERRED FU 9A A1 144A 01449TAA1 VAR RT 06/23/2036 DD 12/15/05 KR2F30050002: WATERFALL	75.9880 75.9880	161,122.37 161,122.37	170,046.76 170,046.76	0.00	8,924.39 8,924.39
308,570.350 ALESCO PRFRRD FDG 12A C1 144A 01450DAE4 VAR RT 07/15/2037 DD 10/12/06 KR3F30050002: WATERFALL	50.7500 50.7500	144,137.59 144,137.59	156,599.45 156,599.45	0.00	12,461.86 12,461.86
286,840.050 ALESCO PRFRRD FDG 12A C1 144A 01450DAE4 VAR RT 07/15/2037 DD 10/12/06 KR2F30050002: WATERFALL	50.7500 50.7500	133,987.07 133,987.07	145,571.33 145,571.33	0.00	11,584.26 11,584.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,625.000 ALIXPARTNERS 1/14 COV-LITE 01642PAR7 TLB2 KR3F30040002: SHENKMAN CAP	98.3330 98.3330	342,168.75 342,168.75	339,863.43 339,863.43	0.00	-2,305.32 -2,305.32
1,500,000.000 ALLEGHENY ENERGY SUPPLY C 144A 017363AK8 5.750% 10/15/2019 DD 10/01/09 KR3F30010002: PIMCO KR3	106.3044 106.3044	1,665,615.00 1,665,615.00	1,594,566.00 1,594,566.00	0.01	-71,049.00 -71,049.00
308,000.000 ALLEGION US HOLDING CO INC 01748NAC8 5.750% 10/01/2021 DD 04/01/14 KR2F30070002: COLUMBIA	102.0000 102.0000	309,666.25 309,666.25	314,160.00 314,160.00	0.00	4,493.75 4,493.75
92,000.000 ALLEGION US HOLDING CO INC 01748NAC8 5.750% 10/01/2021 DD 04/01/14 KR3F30070002: COLUMBIA	102.0000 102.0000	92,503.75 92,503.75	93,840.00 93,840.00	0.00	1,336.25 1,336.25
208,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12 KR3F30070002: COLUMBIA	103.0000 103.0000	213,932.50 213,932.50	214,240.00 214,240.00	0.00	307.50 307.50
680,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12 KR2F30070002: COLUMBIA	103.0000 103.0000	691,925.00 691,925.00	700,400.00 700,400.00	0.00	8,475.00 8,475.00
231,000.000 ALLIANCE DATA SYSTEMS CO 144A 018581AG3 5.375% 08/01/2022 DD 07/29/14 KR3F30070002: COLUMBIA	97.0000 97.0000	231,000.00 231,000.00	224,070.00 224,070.00	0.00	-6,930.00 -6,930.00
739,000.000 ALLIANCE DATA SYSTEMS CO 144A 018581AG3 5.375% 08/01/2022 DD 07/29/14 KR2F30070002: COLUMBIA	97.0000 97.0000	739,000.00 739,000.00	716,830.00 716,830.00	0.00	-22,170.00 -22,170.00
590,000.000 ALLIANCE ONE INTERNATIONAL INC 018772AS2 9.875% 07/15/2021 DD 08/01/13 KR2F30020002: MANULIFE ASSET MGMT	97.5000 97.5000	578,200.00 578,200.00	575,250.00 575,250.00	0.00	-2,950.00 -2,950.00
185,000.000 ALLIANCE ONE INTERNATIONAL INC 018772AS2 9.875% 07/15/2021 DD 08/01/13 KR3F30020002: MANULIFE ASSET MGMT	97.5000 97.5000	181,650.00 181,650.00	180,375.00 180,375.00	0.00	-1,275.00 -1,275.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
146,916.670 ALLIEDBARTON 2/14 COV-LITE TL 01950EAP2 KR3F30040002: SHENKMAN CAP	98.4690 98.4690	146,182.09 146,182.09	144,667.38 144,667.38	0.00	-1,514.71 -1,514.71
-4,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0406A0 4.000% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	105.3813 105.3813	-4,217,500.00 -4,217,500.00	-4,215,250.00 -4,215,250.00	-0.03	2,250.00 2,250.00
4,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0406A0 4.000% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	105.3813 105.3813	4,217,968.75 4,217,968.75	4,215,250.00 4,215,250.00	0.03	-2,718.75 -2,718.75
-1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0426A6 4.500% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	107.8906 107.8906	-1,077,812.50 -1,077,812.50	-1,078,906.20 -1,078,906.20	-0.01	-1,093.70 -1,093.70
6,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0426A6 4.500% 10/01/2044 DD 10/01/14 KR3F30010002: PIMCO KR3	107.8906 107.8906	6,467,343.76 6,467,343.76	6,473,437.20 6,473,437.20	0.04	6,093.44 6,093.44
1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0506B7 5.000% 11/01/2044 DD 11/01/14 KR2F30010002: PIMCO KR2	110.1019 110.1019	1,099,531.25 1,099,531.25	1,101,019.48 1,101,019.48	0.01	1,488.23 1,488.23
1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0506B7 5.000% 11/01/2044 DD 11/01/14 KR3F30010002: PIMCO KR3	110.1019 110.1019	1,099,531.25 1,099,531.25	1,101,019.48 1,101,019.48	0.01	1,488.23 1,488.23
-3,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0606A8 6.000% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	113.0273 113.0273	-3,380,859.38 -3,380,859.38	-3,390,820.20 -3,390,820.20	-0.02	-9,960.82 -9,960.82
-1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0626A4 6.500% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	113.4844 113.4844	-1,129,843.75 -1,129,843.75	-1,134,843.80 -1,134,843.80	-0.01	-5,000.05 -5,000.05
1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F0626A4 6.500% 10/01/2044 DD 10/01/14 KR2F30010002: PIMCO KR2	113.4844 113.4844	1,135,937.50 1,135,937.50	1,134,843.80 1,134,843.80	0.01	-1,093.70 -1,093.70

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2,000,000.000 COMMIT TO PUR GNMA SF MTG 01N0306A2 3.000% 10/15/2044 DD 10/01/14 KR3F30010002: PIMCO KR3	100.6797 100.6797	2,015,625.00 2,015,625.00	2,013,593.80 2,013,593.80	0.01	-2,031.20 -2,031.20
180,000.000 ALLTEL CORP 020039DC4 7.875% 07/01/2032 DD 06/19/02 KR3F30080002: NISA	141.9528 141.9528	252,484.20 252,484.20	255,515.04 255,515.04	0.00	3,030.84 3,030.84
470,000.000 ALLTEL CORP 020039DC4 7.875% 07/01/2032 DD 06/19/02 KR2F30080002: NISA	141.9528 141.9528	659,264.30 659,264.30	667,178.16 667,178.16	0.00	7,913.86 7,913.86
500,000.000 ALLY FINANCIAL INC 02005NAB6 8.300% 02/12/2015 DD 08/12/10 KR3F30010002: PIMCO KR3	102.0000 102.0000	533,125.00 533,125.00	510,000.00 510,000.00	0.00	-23,125.00 -23,125.00
1,400,000.000 ALLY FINANCIAL INC 02005NAB6 8.300% 02/12/2015 DD 08/12/10 KR2F30010002: PIMCO KR2	102.0000 102.0000	1,508,625.00 1,508,625.00	1,428,000.00 1,428,000.00	0.01	-80,625.00 -80,625.00
300,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR2F30010002: PIMCO KR2	116.5000 116.5000	363,375.00 363,375.00	349,500.00 349,500.00	0.00	-13,875.00 -13,875.00
618,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR3F30070002: COLUMBIA	116.5000 116.5000	668,590.45 668,590.45	719,970.00 719,970.00	0.00	51,379.55 51,379.55
1,828,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR2F30070002: COLUMBIA	116.5000 116.5000	1,889,074.27 1,889,074.27	2,129,620.00 2,129,620.00	0.01	240,545.73 240,545.73
300,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11 KR3F30010002: PIMCO KR3	115.2500 115.2500	360,000.00 360,000.00	345,750.00 345,750.00	0.00	-14,250.00 -14,250.00
1,400,000.000 ALLY FINANCIAL INC 02005NAL4 5.500% 02/15/2017 DD 02/14/12 KR2F30010002: PIMCO KR2	104.0000 104.0000	1,482,250.00 1,482,250.00	1,456,000.00 1,456,000.00	0.01	-26,250.00 -26,250.00

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600,000.000 ALLY FINANCIAL INC 02005NAM2 4.625% 06/26/2015 DD 06/26/12 KR2F30010002: PIMCO KR2	101.3900 101.3900	622,500.00 622,500.00	608,340.00 608,340.00	0.00	-14,160.00 -14,160.00
1,500,000.000 ALLY FINANCIAL INC 02005NAM2 4.625% 06/26/2015 DD 06/26/12 KR3F30010002: PIMCO KR3	101.3900 101.3900	1,562,300.00 1,562,300.00	1,520,850.00 1,520,850.00	0.01	-41,450.00 -41,450.00
600,000.000 ALLY FINANCIAL INC 02005NAP5 3.500% 07/18/2016 DD 07/18/13 KR3F30010002: PIMCO KR3	101.1250 101.1250	621,000.00 621,000.00	606,750.00 606,750.00	0.00	-14,250.00 -14,250.00
3,700,000.000 ALLY FINANCIAL INC 02005NAP5 3.500% 07/18/2016 DD 07/18/13 KR2F30010002: PIMCO KR2	101.1250 101.1250	3,727,750.00 3,727,750.00	3,741,625.00 3,741,625.00	0.02	13,875.00 13,875.00
430,000.000 ALLY FINANCIAL INC 02005NAV2 5.125% 09/30/2024 DD 09/29/14 KR2F30070002: COLUMBIA	98.0000 98.0000	421,765.50 421,765.50	421,400.00 421,400.00	0.00	-365.50 -365.50
335,000.000 ALLY FINANCIAL INC 02005NAV2 5.125% 09/30/2024 DD 09/29/14 KR2F30020002: MANULIFE ASSET MGMT	98.0000 98.0000	328,584.75 328,584.75	328,300.00 328,300.00	0.00	-284.75 -284.75
140,000.000 ALLY FINANCIAL INC 02005NAV2 5.125% 09/30/2024 DD 09/29/14 KR3F30070002: COLUMBIA	98.0000 98.0000	137,319.00 137,319.00	137,200.00 137,200.00	0.00	-119.00 -119.00
135,000.000 ALLY FINANCIAL INC 02005NAV2 5.125% 09/30/2024 DD 09/29/14 KR3F30020002: MANULIFE ASSET MGMT	98.0000 98.0000	132,414.75 132,414.75	132,300.00 132,300.00	0.00	-114.75 -114.75
400,000.000 ALM MEDIA 7/14 COV-LITE TL 02006HAB8 KR2F30040002: SHENKMAN CAP	99.2500 99.2500	396,000.00 396,000.00	397,000.00 397,000.00	0.00	1,000.00 1,000.00
250,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13 KR3F30040002: SHENKMAN CAP	98.0000 98.0000	255,625.00 255,625.00	245,000.00 245,000.00	0.00	-10,625.00 -10,625.00

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1,000,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13 KR2F30040002: SHENKMAN CAP	98.0000 98.0000	1,022,500.00 1,022,500.00	980,000.00 980,000.00	0.01	-42,500.00 -42,500.00
149,000.000 ALTICE SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14 KR3F30070002: COLUMBIA	103.2500 103.2500	155,383.75 155,383.75	153,842.50 153,842.50	0.00	-1,541.25 -1,541.25
496,000.000 ALTICE SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14 KR2F30070002: COLUMBIA	103.2500 103.2500	498,806.25 498,806.25	512,120.00 512,120.00	0.00	13,313.75 13,313.75
420,000.000 ALTRIA GROUP INC 02209SAQ6 4.500% 05/02/2043 DD 05/02/13 KR3F30080002: NISA	94.4054 94.4054	404,283.60 404,283.60	396,502.68 396,502.68	0.00	-7,780.92 -7,780.92
1,130,000.000 ALTRIA GROUP INC 02209SAQ6 4.500% 05/02/2043 DD 05/02/13 KR2F30080002: NISA	94.4054 94.4054	1,087,715.40 1,087,715.40	1,066,781.02 1,066,781.02	0.01	-20,934.38 -20,934.38
40,000.000 ALCOA INC 022249AU0 6.750% 01/15/2028 DD 01/27/98 KR3F30060002: LOOMIS	113.4664 113.4664	42,345.00 42,345.00	45,386.56 45,386.56	0.00	3,041.56 3,041.56
130,000.000 ALCOA INC 022249AU0 6.750% 01/15/2028 DD 01/27/98 KR2F30060002: LOOMIS	113.4664 113.4664	137,624.40 137,624.40	147,506.32 147,506.32	0.00	9,881.92 9,881.92
445,000.000 AMAZON.COM INC 023135AH9 1.200% 11/29/2017 DD 11/29/12 KR3F30080002: NISA	98.9446 98.9446	442,832.85 442,832.85	440,303.47 440,303.47	0.00	-2,529.38 -2,529.38
1,260,000.000 AMAZON.COM INC 023135AH9 1.200% 11/29/2017 DD 11/29/12 KR2F30080002: NISA	98.9446 98.9446	1,253,863.80 1,253,863.80	1,246,701.96 1,246,701.96	0.01	-7,161.84 -7,161.84
105,000.000 AMERICAN AXLE & MANUFACTURING 02406PAL4 6.625% 10/15/2022 DD 09/17/12 KR3F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	107,868.75 107,868.75	110,512.50 110,512.50	0.00	2,643.75 2,643.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
355,000.000 AMERICAN AXLE & MANUFACTURING 02406PAL4 6.625% 10/15/2022 DD 09/17/12 KR2F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	364,366.25 364,366.25	373,637.50 373,637.50	0.00	9,271.25 9,271.25
48,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13 KR3F30070002: COLUMBIA	104.0000 104.0000	48,000.00 48,000.00	49,920.00 49,920.00	0.00	1,920.00 1,920.00
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13 KR2F30070002: COLUMBIA	104.0000 104.0000	200,000.00 200,000.00	208,000.00 208,000.00	0.00	8,000.00 8,000.00
76,000.000 AMERICAN AXLE & MANUFACTURING 02406PAN0 5.125% 02/15/2019 DD 11/12/13 KR3F30070002: COLUMBIA	99.5000 99.5000	76,322.50 76,322.50	75,620.00 75,620.00	0.00	-702.50 -702.50
237,000.000 AMERICAN AXLE & MANUFACTURING 02406PAN0 5.125% 02/15/2019 DD 11/12/13 KR2F30070002: COLUMBIA	99.5000 99.5000	238,001.25 238,001.25	235,815.00 235,815.00	0.00	-2,186.25 -2,186.25
521,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR2F30070002: COLUMBIA	98.0000 98.0000	522,552.50 522,552.50	510,580.00 510,580.00	0.00	-11,972.50 -11,972.50
50,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR3F30020002: MANULIFE ASSET MGMT	98.0000 98.0000	51,162.50 51,162.50	49,000.00 49,000.00	0.00	-2,162.50 -2,162.50
158,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR3F30070002: COLUMBIA	98.0000 98.0000	158,402.50 158,402.50	154,840.00 154,840.00	0.00	-3,562.50 -3,562.50
133,724.430 ABC SUPPLY 4/13 TLB 02474RAB9 KR3F30020002: MANULIFE ASSET MGMT	97.9690 97.9690	135,164.77 135,164.77	131,008.49 131,008.49	0.00	-4,156.28 -4,156.28
485,385.340 ABC SUPPLY 4/13 TLB 02474RAB9 KR2F30020002: MANULIFE ASSET MGMT	97.9690 97.9690	490,458.81 490,458.81	475,527.16 475,527.16	0.00	-14,931.65 -14,931.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 AMERICAN ENERGY MARCELLUS 7/14 02563GAB5 TL KR2F30040002: SHENKMAN CAP	99.0310 99.0310	995,000.00 995,000.00	990,310.00 990,310.00	0.01	-4,690.00 -4,690.00
350,000.000 AMERICAN ENERGY MARCELLUS 7/14 02563GAB5 TL KR3F30040002: SHENKMAN CAP	99.0310 99.0310	348,250.00 348,250.00	346,608.50 346,608.50	0.00	-1,641.50 -1,641.50
1,000,000.000 AMERICAN EXPRESS BANK FSB 02580ECC5 6.000% 09/13/2017 DD 09/13/07 KR3F30010002: PIMCO KR3	112.5931 112.5931	1,122,310.00 1,122,310.00	1,125,931.00 1,125,931.00	0.01	3,621.00 3,621.00
210,000.000 AMERICN EXPRESS CREDIT 0258M0DM8 1.125% 06/05/2017 DD 06/05/14 KR3F30080002: NISA	99.2969 99.2969	209,487.60 209,487.60	208,523.49 208,523.49	0.00	-964.11 -964.11
1,085,000.000 AMERICN EXPRESS CREDIT 0258M0DM8 1.125% 06/05/2017 DD 06/05/14 KR2F30080002: NISA	99.2969 99.2969	1,082,352.60 1,082,352.60	1,077,371.37 1,077,371.37	0.01	-4,981.23 -4,981.23
660,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DP1 2.250% 08/15/2019 DD 08/15/14 KR3F30080002: NISA	99.3004 99.3004	659,597.40 659,597.40	655,382.64 655,382.64	0.00	-4,214.76 -4,214.76
1,385,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DP1 2.250% 08/15/2019 DD 08/15/14 KR2F30080002: NISA	99.3004 99.3004	1,384,155.15 1,384,155.15	1,375,310.54 1,375,310.54	0.01	-8,844.61 -8,844.61
870,000.000 AMERICAN EXPRESS CREDIT 0258M0DR7 1.550% 09/22/2017 DD 09/23/14 KR2F30080002: NISA	99.9311 99.9311	868,834.20 868,834.20	869,400.57 869,400.57	0.01	566.37 566.37
335,000.000 AMERICAN EXPRESS CREDIT 0258M0DR7 1.550% 09/22/2017 DD 09/23/14 KR3F30080002: NISA	99.9311 99.9311	334,551.10 334,551.10	334,769.19 334,769.19	0.00	218.09 218.09
690,000.000 AMERICAN INTERNATIONAL GROUP I 026874BS5 VAR RT 05/15/2068 DD 05/15/09 KR2F30020002: MANULIFE ASSET MGMT	134.7500 134.7500	756,968.15 756,968.15	929,775.00 929,775.00	0.01	172,806.85 172,806.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 AMERICAN INTERNATIONAL GROUP I 026874BS5 VAR RT 05/15/2068 DD 05/15/09 KR3F30020002: MANULIFE ASSET MGMT	134.7500 134.7500	337,462.50 337,462.50	397,512.50 397,512.50	0.00	60,050.00 60,050.00
400,000.000 AMERICAN INTERNATIONAL GROUP I 026874BT3 8.250% 08/15/2018 DD 02/15/09 KR3F30010002: PIMCO KR3	122.1455 122.1455	472,000.00 472,000.00	488,582.00 488,582.00	0.00	16,582.00 16,582.00
895,000.000 AMERICAN INTERNATIONAL GROUP I 026874BT3 8.250% 08/15/2018 DD 02/15/09 KR3F30080002: NISA	122.1455 122.1455	1,108,663.35 1,108,663.35	1,093,202.23 1,093,202.23	0.01	-15,461.12 -15,461.12
555,000.000 AMERICAN INTL GROUP 026874DA2 4.500% 07/16/2044 DD 07/16/14 KR2F30080002: NISA	98.7940 98.7940	551,653.35 551,653.35	548,306.70 548,306.70	0.00	-3,346.65 -3,346.65
220,000.000 AMERICAN INTL GROUP 026874DA2 4.500% 07/16/2044 DD 07/16/14 KR3F30080002: NISA	98.7940 98.7940	218,673.40 218,673.40	217,346.80 217,346.80	0.00	-1,326.60 -1,326.60
2,600,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UDN1 5.939% 02/15/2047 DD 09/29/10 KR2F30010002: PIMCO KR2	120.3830 120.3830	2,618,902.00 2,618,902.00	3,129,958.00 3,129,958.00	0.02	511,056.00 511,056.00
1,940,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEJ9 7.834% 02/15/2041 DD 12/21/10 KR2F30010002: PIMCO KR2	143.3510 143.3510	2,446,669.80 2,446,669.80	2,781,009.40 2,781,009.40	0.02	334,339.60 334,339.60
1,000,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEJ9 7.834% 02/15/2041 DD 12/21/10 KR3F30010002: PIMCO KR3	143.3510 143.3510	1,227,980.00 1,227,980.00	1,433,510.00 1,433,510.00	0.01	205,530.00 205,530.00
2,400,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEK6 8.084% 02/15/2050 DD 12/21/10 KR2F30010002: PIMCO KR2	155.6660 155.6660	2,400,000.00 2,400,000.00	3,735,984.00 3,735,984.00	0.02	1,335,984.00 1,335,984.00
400,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEK6 8.084% 02/15/2050 DD 12/21/10 KR3F30010002: PIMCO KR3	155.6660 155.6660	462,500.00 462,500.00	622,664.00 622,664.00	0.00	160,164.00 160,164.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
374,062.500 AMERICAN PACIFIC 2/14 TLB 02878CAM0 KR3F30040002: SHENKMAN CAP	100.2500 100.2500	371,257.03 371,257.03	374,997.66 374,997.66	0.00	3,740.63 3,740.63
155,000.000 AMERICAN RENAL 2/13 2ND LIEN 02922XAD0 COV-LITE TL KR3F30070002: COLUMBIA	99.0000 99.0000	152,680.24 152,680.24	153,450.00 153,450.00	0.00	769.76 769.76
656,000.000 AMERICAN RENAL 2/13 2ND LIEN 02922XAD0 COV-LITE TL KR2F30070002: COLUMBIA	99.0000 99.0000	646,165.24 646,165.24	649,440.00 649,440.00	0.00	3,274.76 3,274.76
135,000.000 AMERICAN TOWER CORP 029912AT9 7.000% 10/15/2017 DD 10/15/08 KR2F30020002: MANULIFE ASSET MGMT	113.8393 113.8393	153,900.00 153,900.00	153,683.06 153,683.06	0.00	-216.94 -216.94
135,000.000 AMERICAN TOWER CORP 029912AT9 7.000% 10/15/2017 DD 10/15/08 KR3F30020002: MANULIFE ASSET MGMT	113.8393 113.8393	157,555.05 157,555.05	153,683.06 153,683.06	0.00	-3,871.99 -3,871.99
90,000.000 AMERICAN TOWER CORP 03027XAA8 4.700% 03/15/2022 DD 03/12/12 KR3F30020002: MANULIFE ASSET MGMT	104.6808 104.6808	92,837.20 92,837.20	94,212.72 94,212.72	0.00	1,375.52 1,375.52
120,000.000 AMERICAN TOWER CORP 03027XAA8 4.700% 03/15/2022 DD 03/12/12 KR2F30020002: MANULIFE ASSET MGMT	104.6808 104.6808	119,772.00 119,772.00	125,616.96 125,616.96	0.00	5,844.96 5,844.96
153,000.000 AMERICAN WATER CAPITAL 03040WAL9 3.400% 03/01/2025 DD 08/14/14 KR3F30020002: MANULIFE ASSET MGMT	99.5806 99.5806	152,808.99 152,808.99	152,358.32 152,358.32	0.00	-450.67 -450.67
374,000.000 AMERICAN WATER CAPITAL 03040WAL9 3.400% 03/01/2025 DD 08/14/14 KR2F30020002: MANULIFE ASSET MGMT	99.5806 99.5806	373,535.22 373,535.22	372,431.44 372,431.44	0.00	-1,103.78 -1,103.78
250,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 KR3F30080002: NISA	105.5467 105.5467	260,152.50 260,152.50	263,866.75 263,866.75	0.00	3,714.25 3,714.25

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735,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 KR2F30080002: NISA	105.5467 105.5467	764,848.35 764,848.35	775,768.25 775,768.25	0.00	10,919.90 10,919.90
120,000.000 AMKOR TECHNOLOGY INC 031652BE9 6.625% 06/01/2021 DD 05/20/11 KR2F30060002: LOOMIS	104.2500 104.2500	121,656.25 121,656.25	125,100.00 125,100.00	0.00	3,443.75 3,443.75
35,000.000 AMKOR TECHNOLOGY INC 031652BE9 6.625% 06/01/2021 DD 05/20/11 KR3F30060002: LOOMIS	104.2500 104.2500	35,481.25 35,481.25	36,487.50 36,487.50	0.00	1,006.25 1,006.25
70,000.000 AMKOR TECHNOLOGY INC 031652BG4 6.375% 10/01/2022 DD 09/21/12 KR3F30060002: LOOMIS	103.5000 103.5000	70,006.25 70,006.25	72,450.00 72,450.00	0.00	2,443.75 2,443.75
240,000.000 AMKOR TECHNOLOGY INC 031652BG4 6.375% 10/01/2022 DD 09/21/12 KR2F30060002: LOOMIS	103.5000 103.5000	238,887.50 238,887.50	248,400.00 248,400.00	0.00	9,512.50 9,512.50
319,787.710 AMRESKO INDEPENDEN 1A A 144A 03215XAA0 VAR RT 07/15/2026 DD 09/29/99 KR2F30050002: WATERFALL	91.0000 91.0000	263,177.29 263,177.29	291,006.89 291,006.89	0.00	27,829.60 27,829.60
145,927.430 AMRESKO INDEPENDEN 1A A 144A 03215XAA0 VAR RT 07/15/2026 DD 09/29/99 KR3F30050002: WATERFALL	91.0000 91.0000	120,094.63 120,094.63	132,793.99 132,793.99	0.00	12,699.36 12,699.36
21,000.000 AMSTED INDUSTRIES 144A 032177AE7 5.000% 03/15/2022 DD 03/17/14 KR2F30070002: COLUMBIA	97.1250 97.1250	21,000.00 21,000.00	20,396.25 20,396.25	0.00	-603.75 -603.75
7,000.000 AMSTED INDUSTRIES 144A 032177AE7 5.000% 03/15/2022 DD 03/17/14 KR3F30070002: COLUMBIA	97.1250 97.1250	7,000.00 7,000.00	6,798.75 6,798.75	0.00	-201.25 -201.25
346,000.000 AMSTED INDUSTRIES 144A 032177AF4 5.375% 09/15/2024 DD 09/09/14 KR2F30070002: COLUMBIA	97.0000 97.0000	346,000.00 346,000.00	335,620.00 335,620.00	0.00	-10,380.00 -10,380.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,000.000 AMSTED INDUSTRIES 144A 032177AF4 5.375% 09/15/2024 DD 09/09/14 KR3F30070002: COLUMBIA	97.0000 97.0000	118,000.00 118,000.00	114,460.00 114,460.00	0.00	-3,540.00 -3,540.00
48,000.000 AMSURG CORP 03232PAB4 5.625% 11/30/2020 DD 05/30/13 KR3F30070002: COLUMBIA	101.0000 101.0000	48,000.00 48,000.00	48,480.00 48,480.00	0.00	480.00 480.00
203,000.000 AMSURG CORP 03232PAB4 5.625% 11/30/2020 DD 05/30/13 KR2F30070002: COLUMBIA	101.0000 101.0000	203,000.00 203,000.00	205,030.00 205,030.00	0.00	2,030.00 2,030.00
105,000.000 AMSURG CORP 144A 03232PAC2 5.625% 07/15/2022 DD 07/16/14 KR3F30060002: LOOMIS	99.0000 99.0000	105,000.00 105,000.00	103,950.00 103,950.00	0.00	-1,050.00 -1,050.00
316,000.000 AMSURG CORP 144A 03232PAC2 5.625% 07/15/2022 DD 07/16/14 KR2F30070002: COLUMBIA	99.0000 99.0000	316,000.00 316,000.00	312,840.00 312,840.00	0.00	-3,160.00 -3,160.00
108,000.000 AMSURG CORP 144A 03232PAC2 5.625% 07/15/2022 DD 07/16/14 KR3F30070002: COLUMBIA	99.0000 99.0000	108,000.00 108,000.00	106,920.00 106,920.00	0.00	-1,080.00 -1,080.00
335,000.000 AMSURG CORP 144A 03232PAC2 5.625% 07/15/2022 DD 07/16/14 KR2F30060002: LOOMIS	99.0000 99.0000	335,000.00 335,000.00	331,650.00 331,650.00	0.00	-3,350.00 -3,350.00
50,000.000 ANCESTRY.COM INC 032803AB4 11.000% 12/15/2020 DD 06/15/13 KR3F30070002: COLUMBIA	114.0000 114.0000	57,625.00 57,625.00	57,000.00 57,000.00	0.00	-625.00 -625.00
105,000.000 ANCESTRY.COM INC 032803AB4 11.000% 12/15/2020 DD 06/15/13 KR2F30070002: COLUMBIA	114.0000 114.0000	121,012.50 121,012.50	119,700.00 119,700.00	0.00	-1,312.50 -1,312.50
239,000.000 ANTERO RESOURCES FINANCE CORP 03674PAL7 5.375% 11/01/2021 DD 05/01/14 KR2F30070002: COLUMBIA	99.5000 99.5000	239,000.00 239,000.00	237,805.00 237,805.00	0.00	-1,195.00 -1,195.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,000.000 ANTERO RESOURCES FINANCE CORP 03674PAL7 5.375% 11/01/2021 DD 05/01/14 KR3F30070002: COLUMBIA	99.5000 99.5000	76,000.00 76,000.00	75,620.00 75,620.00	0.00	-380.00 -380.00
253,000.000 ANTERO RESOURCES FINANCE 144A 03674XAA4 5.125% 12/01/2022 DD 05/06/14 KR3F30070002: COLUMBIA	97.2500 97.2500	253,775.00 253,775.00	246,042.50 246,042.50	0.00	-7,732.50 -7,732.50
751,000.000 ANTERO RESOURCES FINANCE 144A 03674XAA4 5.125% 12/01/2022 DD 05/06/14 KR2F30070002: COLUMBIA	97.2500 97.2500	753,210.00 753,210.00	730,347.50 730,347.50	0.00	-22,862.50 -22,862.50
62,361.860 ANTHRACITE 2005-HY2 CL A 144A 03703BAA7 VAR RT 07/26/2045 DD 07/26/05 KR2F30050002: WATERFALL	99.2391 99.2391	47,362.24 47,362.24	61,887.35 61,887.35	0.00	14,525.11 14,525.11
113,269.930 ANTHRACITE 2005-HY2 CL A 144A 03703BAA7 VAR RT 07/26/2045 DD 07/26/05 KR3F30050002: WATERFALL	99.2391 99.2391	85,208.05 85,208.05	112,408.06 112,408.06	0.00	27,200.01 27,200.01
555,000.000 AON CORP 037389AU7 6.250% 09/30/2040 DD 09/10/10 KR2F30080002: NISA	125.3281 125.3281	671,938.50 671,938.50	695,570.96 695,570.96	0.00	23,632.46 23,632.46
195,000.000 AON CORP 037389AU7 6.250% 09/30/2040 DD 09/10/10 KR3F30080002: NISA	125.3281 125.3281	236,086.50 236,086.50	244,389.80 244,389.80	0.00	8,303.30 8,303.30
985,000.000 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 0.000% 01/31/2020 DD 01/11/12 KR2F30040002: SHENKMAN CAP	96.2920 96.2920	980,084.05 980,084.05	948,476.20 948,476.20	0.01	-31,607.85 -31,607.85
246,250.000 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 0.000% 01/31/2020 DD 01/11/12 KR3F30040002: SHENKMAN CAP	96.2920 96.2920	245,027.77 245,027.77	237,119.05 237,119.05	0.00	-7,908.72 -7,908.72
290,000.000 APPLEBEES/IHOP FD 14-1 A2 144A 03789XAA6 4.277% 09/05/2044 DD 09/30/14 KR2F30020002: MANULIFE ASSET MGMT	99.0492 99.0492	290,000.00 290,000.00	287,242.68 287,242.68	0.00	-2,757.32 -2,757.32

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120,000.000 APPLEBEES/IHOP FD 14-1 A2 144A 03789XAA6 4.277% 09/05/2044 DD 09/30/14 KR3F30020002: MANULIFE ASSET MGMT	99.0492 99.0492	120,000.00 120,000.00	118,859.04 118,859.04	0.00	-1,140.96 -1,140.96
47,640.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAR2 TL KR2F30070002: COLUMBIA	98.7500 98.7500	47,520.90 47,520.90	47,044.50 47,044.50	0.00	-476.40 -476.40
14,887.500 APPLIED SYSTEMS 1/14 COV-LITE 03827FAR2 TL KR3F30070002: COLUMBIA	98.7500 98.7500	14,850.27 14,850.27	14,701.41 14,701.41	0.00	-148.86 -148.86
56,000.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAU5 2ND LIEN TL KR2F30070002: COLUMBIA	99.5750 99.5750	55,580.00 55,580.00	55,762.00 55,762.00	0.00	182.00 182.00
18,000.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAU5 2ND LIEN TL KR3F30070002: COLUMBIA	99.5750 99.5750	17,865.00 17,865.00	17,923.50 17,923.50	0.00	58.50 58.50
256,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR2F30020002: MANULIFE ASSET MGMT	102.5000 102.5000	270,287.50 270,287.50	262,400.00 262,400.00	0.00	-7,887.50 -7,887.50
112,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR3F30020002: MANULIFE ASSET MGMT	102.5000 102.5000	118,306.25 118,306.25	114,800.00 114,800.00	0.00	-3,506.25 -3,506.25
152,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR3F30070002: COLUMBIA	102.5000 102.5000	153,850.00 153,850.00	155,800.00 155,800.00	0.00	1,950.00 1,950.00
274,312.500 ARAMARK 2/14 (USD) TLF 03852CAU0 KR3F30020002: MANULIFE ASSET MGMT	97.9380 97.9380	273,383.58 273,383.58	268,656.18 268,656.18	0.00	-4,727.40 -4,727.40
642,535.590 ARAMARK 2/14 (USD) TLF 03852CAU0 KR2F30020002: MANULIFE ASSET MGMT	97.9380 97.9380	639,703.21 639,703.21	629,286.51 629,286.51	0.00	-10,416.70 -10,416.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,000.000 ARCH COAL INC 039380AG5 7.250% 06/15/2021 DD 12/15/11 KR3F30020002: MANULIFE ASSET MGMT	48.2500 48.2500	74,341.37 74,341.37	35,222.50 35,222.50	0.00	-39,118.87 -39,118.87
303,000.000 ARCH COAL INC 039380AG5 7.250% 06/15/2021 DD 12/15/11 KR2F30020002: MANULIFE ASSET MGMT	48.2500 48.2500	308,552.13 308,552.13	146,197.50 146,197.50	0.00	-162,354.63 -162,354.63
74,000.000 ARCH COAL INC 144A 039380AK6 8.000% 01/15/2019 DD 12/17/13 KR3F30070002: COLUMBIA	85.7500 85.7500	74,402.85 74,402.85	63,455.00 63,455.00	0.00	-10,947.85 -10,947.85
238,000.000 ARCH COAL INC 144A 039380AK6 8.000% 01/15/2019 DD 12/17/13 KR2F30070002: COLUMBIA	85.7500 85.7500	239,295.07 239,295.07	204,085.00 204,085.00	0.00	-35,210.07 -35,210.07
185,582.980 ARCH COAL (5/12) TLB 03938DAD4 KR3F30070002: COLUMBIA	91.4060 91.4060	182,404.74 182,404.74	169,633.98 169,633.98	0.00	-12,770.76 -12,770.76
587,513.980 ARCH COAL (5/12) TLB 03938DAD4 KR2F30070002: COLUMBIA	91.4060 91.4060	577,459.50 577,459.50	537,023.03 537,023.03	0.00	-40,436.47 -40,436.47
0.010 ARCH COAL (5/12) TLB 03938DAD4 KR2F30020002: MANULIFE ASSET MGMT	91.4060 91.4060	0.01 0.01	0.01 0.01	0.00	0.00 0.00
5,000.000 ARCELORMITTAL 03938LAP9 VAR RT 10/15/2039 DD 10/08/09 KR3F30060002: LOOMIS	103.0000 103.0000	4,914.95 4,914.95	5,150.00 5,150.00	0.00	235.05 235.05
30,000.000 ARCELORMITTAL 03938LAP9 VAR RT 10/15/2039 DD 10/08/09 KR2F30060002: LOOMIS	103.0000 103.0000	29,216.20 29,216.20	30,900.00 30,900.00	0.00	1,683.80 1,683.80
310,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR2F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	295,275.00 295,275.00	310,775.00 310,775.00	0.00	15,500.00 15,500.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
395,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR3F30060002: LOOMIS	100.2500 100.2500	371,419.95 371,419.95	395,987.50 395,987.50	0.00	24,567.55 24,567.55
1,515,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR2F30060002: LOOMIS	100.2500 100.2500	1,422,267.60 1,422,267.60	1,518,787.50 1,518,787.50	0.01	96,519.90 96,519.90
135,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR3F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	131,712.50 131,712.50	135,337.50 135,337.50	0.00	3,625.00 3,625.00
136,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11 KR3F30070002: COLUMBIA	105.1250 105.1250	138,627.50 138,627.50	142,970.00 142,970.00	0.00	4,342.50 4,342.50
466,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11 KR2F30070002: COLUMBIA	105.1250 105.1250	472,165.00 472,165.00	489,882.50 489,882.50	0.00	17,717.50 17,717.50
30,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR2F30060002: LOOMIS	107.3750 107.3750	29,785.20 29,785.20	32,212.50 32,212.50	0.00	2,427.30 2,427.30
5,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR3F30060002: LOOMIS	107.3750 107.3750	4,964.20 4,964.20	5,368.75 5,368.75	0.00	404.55 404.55
593,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR2F30070002: COLUMBIA	107.3750 107.3750	607,837.50 607,837.50	636,733.75 636,733.75	0.00	28,896.25 28,896.25
197,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR3F30070002: COLUMBIA	107.3750 107.3750	204,882.50 204,882.50	211,528.75 211,528.75	0.00	6,646.25 6,646.25
282,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAE0 6.750% 01/31/2021 DD 02/05/14 KR2F30070002: COLUMBIA	100.0000 100.0000	285,455.00 285,455.00	282,000.00 282,000.00	0.00	-3,455.00 -3,455.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,000.000 ARDAGH PACKAGING FINANCE 144A 03969AAE0 6.750% 01/31/2021 DD 02/05/14 KR3F30070002: COLUMBIA	100.0000 100.0000	95,145.00 95,145.00	94,000.00 94,000.00	0.00	-1,145.00 -1,145.00
200,000.000 ARDAGH PKG FIN/HLDGS USA 144A 03969AAG5 6.000% 06/30/2021 DD 07/03/14 KR2F30060002: LOOMIS	96.0000 96.0000	200,000.00 200,000.00	192,000.00 192,000.00	0.00	-8,000.00 -8,000.00
496,230.500 ARYSTA LIFE SCIENCE 5/13 04338GAB5 COV-LITE TLB KR3F30040002: SHENKMAN CAP	99.0000 99.0000	495,610.21 495,610.21	491,268.20 491,268.20	0.00	-4,342.01 -4,342.01
125,000.000 ASCENSION HEALTH 04351LAA8 4.847% 11/15/2053 DD 06/18/13 KR3F30080002: NISA	111.1947 111.1947	125,000.00 125,000.00	138,993.38 138,993.38	0.00	13,993.38 13,993.38
365,000.000 ASCENSION HEALTH 04351LAA8 4.847% 11/15/2053 DD 06/18/13 KR2F30080002: NISA	111.1947 111.1947	365,000.00 365,000.00	405,860.66 405,860.66	0.00	40,860.66 40,860.66
195,000.000 ASHTEAD CAPITAL INC 144A 045054AB9 6.500% 07/15/2022 DD 07/16/12 KR2F30070002: COLUMBIA	106.0000 106.0000	206,700.00 206,700.00	206,700.00 206,700.00	0.00	0.00 0.00
61,000.000 ASHTEAD CAPITAL INC 144A 045054AB9 6.500% 07/15/2022 DD 07/16/12 KR3F30070002: COLUMBIA	106.0000 106.0000	64,660.00 64,660.00	64,660.00 64,660.00	0.00	0.00 0.00
105,000.000 ASIAN DEVELOPMENT BANK 045167AY9 5.593% 07/16/2018 DD 07/16/98 KR3F30080002: NISA	113.3686 113.3686	123,324.60 123,324.60	119,037.03 119,037.03	0.00	-4,287.57 -4,287.57
585,000.000 ASIAN DEVELOPMENT BANK 045167AY9 5.593% 07/16/2018 DD 07/16/98 KR2F30080002: NISA	113.3686 113.3686	675,441.00 675,441.00	663,206.31 663,206.31	0.00	-12,234.69 -12,234.69
300,000.000 ASSUREDPARTNERS 3/14 COV-LT TL 04622BAC9 KR3F30040002: SHENKMAN CAP	98.5630 98.5630	298,500.00 298,500.00	295,689.00 295,689.00	0.00	-2,811.00 -2,811.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000 ASSUREDPARTNERS 3/14 COV-LT TL 04622BAC9 KR2F30040002: SHENKMAN CAP	98.5630 98.5630	746,250.00 746,250.00	739,222.50 739,222.50	0.00	-7,027.50 -7,027.50
1,613,578.730 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR2F30070002: COLUMBIA	99.4130 99.4130	1,600,935.28 1,600,935.28	1,604,107.02 1,604,107.02	0.01	3,171.74 3,171.74
359,863.300 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR3F30040002: SHENKMAN CAP	99.4130 99.4130	356,617.72 356,617.72	357,750.90 357,750.90	0.00	1,133.18 1,133.18
393,609.220 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR3F30070002: COLUMBIA	99.4130 99.4130	390,576.73 390,576.73	391,298.73 391,298.73	0.00	722.00 722.00
1,452,858.390 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR2F30040002: SHENKMAN CAP	99.4130 99.4130	1,440,948.51 1,440,948.51	1,444,330.11 1,444,330.11	0.01	3,381.60 3,381.60
109,164.040 A10 SECURITIZATION LL 1 C 144A 04681RAE8 7.870% 04/15/2024 DD 04/16/12 KR2F30050002: WATERFALL	100.0500 100.0500	109,164.04 109,164.04	109,218.62 109,218.62	0.00	54.58 54.58
658,000.000 ATHLON HOLDINGS LP / ATHLON FI 047478AB8 7.375% 04/15/2021 DD 04/15/14 KR2F30070002: COLUMBIA	108.7500 108.7500	676,962.50 676,962.50	715,575.00 715,575.00	0.00	38,612.50 38,612.50
211,000.000 ATHLON HOLDINGS LP / ATHLON FI 047478AB8 7.375% 04/15/2021 DD 04/15/14 KR3F30070002: COLUMBIA	108.7500 108.7500	213,360.00 213,360.00	229,462.50 229,462.50	0.00	16,102.50 16,102.50
193,000.000 ATHLON HLDS LP / FIN COR 144A 047478AC6 6.000% 05/01/2022 DD 05/01/14 KR3F30070002: COLUMBIA	107.2500 107.2500	194,633.75 194,633.75	206,992.50 206,992.50	0.00	12,358.75 12,358.75
369,000.000 ATHLON HLDS LP / FIN COR 144A 047478AC6 6.000% 05/01/2022 DD 05/01/14 KR2F30070002: COLUMBIA	107.2500 107.2500	371,742.50 371,742.50	395,752.50 395,752.50	0.00	24,010.00 24,010.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
498,750.000 ATKORE 4/14 COV-LITE TL 04765BAD4 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	496,256.25 496,256.25	493,762.50 493,762.50	0.00	-2,493.75 -2,493.75
200,000.000 ATKORE 4/14 COV-LITE 2ND LN TL 04765BAF9 KR3F30040002: SHENKMAN CAP	99.0000 99.0000	198,000.00 198,000.00	198,000.00 198,000.00	0.00	0.00 0.00
250,000.000 ATKORE 4/14 COV-LITE 2ND LN TL 04765BAF9 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	247,500.00 247,500.00	247,500.00 247,500.00	0.00	0.00 0.00
255,000.000 ATRIUM WINDOWS & DOORS 144A 04964VAA5 7.750% 05/01/2019 DD 04/17/14 KR3F30060002: LOOMIS	97.0000 97.0000	254,304.75 254,304.75	247,350.00 247,350.00	0.00	-6,954.75 -6,954.75
825,000.000 ATRIUM WINDOWS & DOORS 144A 04964VAA5 7.750% 05/01/2019 DD 04/17/14 KR2F30060002: LOOMIS	97.0000 97.0000	822,962.70 822,962.70	800,250.00 800,250.00	0.01	-22,712.70 -22,712.70
370,000.000 ATTENTUS CDO LTD 07-3A B 144A 04973PAD1 VAR RT 10/11/2042 DD 01/18/07 KR3F30050002: WATERFALL	51.5000 51.5000	187,775.00 187,775.00	190,550.00 190,550.00	0.00	2,775.00 2,775.00
849,000.000 ATTENTUS CDO LTD 07-3A B 144A 04973PAD1 VAR RT 10/11/2042 DD 01/18/07 KR2F30050002: WATERFALL	51.5000 51.5000	365,232.00 365,232.00	437,235.00 437,235.00	0.00	72,003.00 72,003.00
374,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAE8 6.000% 06/15/2021 DD 07/02/13 KR2F30070002: COLUMBIA	102.5000 102.5000	389,295.00 389,295.00	383,350.00 383,350.00	0.00	-5,945.00 -5,945.00
260,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13 KR2F30060002: LOOMIS	102.5000 102.5000	260,000.00 260,000.00	266,500.00 266,500.00	0.00	6,500.00 6,500.00
80,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13 KR3F30060002: LOOMIS	102.5000 102.5000	80,000.00 80,000.00	82,000.00 82,000.00	0.00	2,000.00 2,000.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,000.000 AVIATION CAPITAL GROUP CO 144A 05367AAD5 6.750% 04/06/2021 DD 04/06/11 KR2F30070002: COLUMBIA	113.5000 113.5000	24,860.00 24,860.00	24,970.00 24,970.00	0.00	110.00 110.00
200,000.000 AVIATION CAPITAL GROUP CO 144A 05367AAD5 6.750% 04/06/2021 DD 04/06/11 KR3F30010002: PIMCO KR3	113.5000 113.5000	222,250.00 222,250.00	227,000.00 227,000.00	0.00	4,750.00 4,750.00
7,000.000 AVIATION CAPITAL GROUP CO 144A 05367AAD5 6.750% 04/06/2021 DD 04/06/11 KR3F30070002: COLUMBIA	113.5000 113.5000	7,910.00 7,910.00	7,945.00 7,945.00	0.00	35.00 35.00
84,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AQ0 9.750% 03/15/2020 DD 10/03/11 KR3F30070002: COLUMBIA	110.0000 110.0000	84,420.00 84,420.00	92,400.00 92,400.00	0.00	7,980.00 7,980.00
266,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AQ0 9.750% 03/15/2020 DD 10/03/11 KR2F30070002: COLUMBIA	110.0000 110.0000	267,330.00 267,330.00	292,600.00 292,600.00	0.00	25,270.00 25,270.00
260,000.000 AVIS BUDGET CAR/FINANCE 144A 053773AY3 5.125% 06/01/2022 DD 05/16/14 KR2F30060002: LOOMIS	98.2500 98.2500	260,000.00 260,000.00	255,450.00 255,450.00	0.00	-4,550.00 -4,550.00
80,000.000 AVIS BUDGET CAR/FINANCE 144A 053773AY3 5.125% 06/01/2022 DD 05/16/14 KR3F30060002: LOOMIS	98.2500 98.2500	80,000.00 80,000.00	78,600.00 78,600.00	0.00	-1,400.00 -1,400.00
452,000.000 AXTEL SAB DE CV 144A 05462GAE4 VAR RT 01/31/2020 DD 01/31/13 KR2F30060002: LOOMIS	99.0000 99.0000	298,812.09 298,812.09	447,480.00 447,480.00	0.00	148,667.91 148,667.91
102,000.000 AXTEL SAB DE CV 144A 05462GAE4 VAR RT 01/31/2020 DD 01/31/13 KR3F30060002: LOOMIS	99.0000 99.0000	67,686.72 67,686.72	100,980.00 100,980.00	0.00	33,293.28 33,293.28
689,452.050 ARIZONA CHEMICAL 6/14 COV-LITE 05476FAP5 TL KR2F30040002: SHENKMAN CAP	99.7640 99.7640	686,004.79 686,004.79	687,824.94 687,824.94	0.00	1,820.15 1,820.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,479.450 ARIZONA CHEMICAL 6/14 COV-LITE 05476FAP5 TL KR3F30040002: SHENKMAN CAP	99.7640 99.7640	294,002.05 294,002.05	294,782.12 294,782.12	0.00	780.07 780.07
225,000.000 REPUBLIC OF AZERBAIJAN 144A 05477LAA4 4.750% 03/18/2024 DD 03/18/14 KR2F30030002: STONE HARBOR	102.0000 102.0000	233,718.75 233,718.75	229,500.00 229,500.00	0.00	-4,218.75 -4,218.75
721,875.000 AZURE 11/13 COV-LITE TL 05501TAC3 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	711,046.88 711,046.88	714,656.25 714,656.25	0.00	3,609.37 3,609.37
192,500.000 AZURE 11/13 COV-LITE TL 05501TAC3 KR3F30040002: SHENKMAN CAP	99.0000 99.0000	189,612.50 189,612.50	190,575.00 190,575.00	0.00	962.50 962.50
182,000.000 B&G FOODS INC 05508WAA3 4.625% 06/01/2021 DD 06/04/13 KR3F30070002: COLUMBIA	95.2500 95.2500	183,521.25 183,521.25	173,355.00 173,355.00	0.00	-10,166.25 -10,166.25
445,000.000 B&G FOODS INC 05508WAA3 4.625% 06/01/2021 DD 06/04/13 KR2F30070002: COLUMBIA	95.2500 95.2500	448,709.23 448,709.23	423,862.50 423,862.50	0.00	-24,846.73 -24,846.73
1,100,000.000 BP CAPITAL MARKETS PLC 05565QBP2 4.500% 10/01/2020 DD 10/01/10 KR2F30080002: NISA	109.2181 109.2181	1,205,240.41 1,205,240.41	1,201,399.10 1,201,399.10	0.01	-3,841.31 -3,841.31
420,000.000 BP CAPITAL MARKETS PLC 05565QBP2 4.500% 10/01/2020 DD 10/01/10 KR3F30080002: NISA	109.2181 109.2181	461,588.66 461,588.66	458,716.02 458,716.02	0.00	-2,872.64 -2,872.64
735,000.000 BP CAPITAL MARKETS PLC 05565QBZ0 3.245% 05/06/2022 DD 05/07/12 KR2F30080002: NISA	99.2477 99.2477	751,758.00 751,758.00	729,470.60 729,470.60	0.00	-22,287.40 -22,287.40
280,000.000 BP CAPITAL MARKETS PLC 05565QBZ0 3.245% 05/06/2022 DD 05/07/12 KR3F30080002: NISA	99.2477 99.2477	286,384.00 286,384.00	277,893.56 277,893.56	0.00	-8,490.44 -8,490.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 BMC SOFTWARE FINANCE INC 144A 05578MAA0 8.125% 07/15/2021 DD 08/21/13 KR3F30060002: LOOMIS	96.0000 96.0000	137,906.25 137,906.25	129,600.00 129,600.00	0.00	-8,306.25 -8,306.25
435,000.000 BMC SOFTWARE FINANCE INC 144A 05578MAA0 8.125% 07/15/2021 DD 08/21/13 KR2F30060002: LOOMIS	96.0000 96.0000	444,218.75 444,218.75	417,600.00 417,600.00	0.00	-26,618.75 -26,618.75
287,333.330 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR3F30040002: SHENKMAN CAP	98.2500 98.2500	285,250.17 285,250.17	282,305.00 282,305.00	0.00	-2,945.17 -2,945.17
1,149,333.330 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR2F30040002: SHENKMAN CAP	98.2500 98.2500	1,141,000.66 1,141,000.66	1,129,220.00 1,129,220.00	0.01	-11,780.66 -11,780.66
100,000.000 BWAY 8/14 COV-LITE TLB 05604XAK2 KR3F30040002: SHENKMAN CAP	99.8130 99.8130	99,000.00 99,000.00	99,813.00 99,813.00	0.00	813.00 813.00
275,000.000 BWAY 8/14 COV-LITE TLB 05604XAK2 KR2F30040002: SHENKMAN CAP	99.8130 99.8130	272,250.00 272,250.00	274,485.75 274,485.75	0.00	2,235.75 2,235.75
9,495.110 BXG RECEIVABLES NOTE A F 144A 05606QAF6 9.680% 10/02/2022 DD 09/28/07 KR2F30050002: WATERFALL	101.2575 101.2575	8,070.84 8,070.84	9,614.51 9,614.51	0.00	1,543.67 1,543.67
2,246,000.000 BABSON CLO LTD 11-1A D 144A 05617HAA4 VAR RT 09/28/2021 DD 08/09/11 KR2F30050002: WATERFALL	93.4325 93.4325	2,100,010.00 2,100,010.00	2,098,493.95 2,098,493.95	0.01	-1,516.05 -1,516.05
1,504,000.000 BABSON CLO LTD 11-1A D 144A 05617HAA4 VAR RT 09/28/2021 DD 08/09/11 KR3F30050002: WATERFALL	93.4325 93.4325	1,406,240.00 1,406,240.00	1,405,224.80 1,405,224.80	0.01	-1,015.20 -1,015.20
200,000.000 BAIDU INC 056752AD0 2.750% 06/09/2019 DD 06/09/14 KR3F30080002: NISA	99.2968 99.2968	198,640.00 198,640.00	198,593.60 198,593.60	0.00	-46.40 -46.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
535,000.000 BAIDU INC 056752AD0 2.750% 06/09/2019 DD 06/09/14 KR2F30080002: NISA	99.2968 99.2968	531,362.00 531,362.00	531,237.88 531,237.88	0.00	-124.12 -124.12
155,000.000 BALL CORP 058498AP1 6.750% 09/15/2020 DD 03/22/10 KR3F30020002: MANULIFE ASSET MGMT	104.7500 104.7500	170,336.11 170,336.11	162,362.50 162,362.50	0.00	-7,973.61 -7,973.61
270,000.000 BALL CORP 058498AP1 6.750% 09/15/2020 DD 03/22/10 KR2F30020002: MANULIFE ASSET MGMT	104.7500 104.7500	285,887.50 285,887.50	282,825.00 282,825.00	0.00	-3,062.50 -3,062.50
220,000.000 BALL CORP 058498AS5 4.000% 11/15/2023 DD 05/16/13 KR3F30020002: MANULIFE ASSET MGMT	93.0000 93.0000	214,968.75 214,968.75	204,600.00 204,600.00	0.00	-10,368.75 -10,368.75
415,000.000 BALL CORP 058498AS5 4.000% 11/15/2023 DD 05/16/13 KR2F30020002: MANULIFE ASSET MGMT	93.0000 93.0000	414,893.75 414,893.75	385,950.00 385,950.00	0.00	-28,943.75 -28,943.75
60,000.000 BANC OF AMERICA COMMERCIA 2 AM 05950EAG3 VAR RT 05/10/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.2464 107.2464	62,498.44 62,498.44	64,347.84 64,347.84	0.00	1,849.40 1,849.40
265,000.000 BANC OF AMERICA COMMERCIA 2 AM 05950EAG3 VAR RT 05/10/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	107.2464 107.2464	276,034.77 276,034.77	284,202.96 284,202.96	0.00	8,168.19 8,168.19
60,000.000 BANC OF AMERICA COMMERCIA 4 AM 05950WAH1 5.675% 07/10/2046 DD 08/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.7129 107.7129	61,045.32 61,045.32	64,627.74 64,627.74	0.00	3,582.42 3,582.42
270,000.000 BANC OF AMERICA COMMERCIA 4 AM 05950WAH1 5.675% 07/10/2046 DD 08/01/06 KR2F30020002: MANULIFE ASSET MGMT	107.7129 107.7129	274,703.91 274,703.91	290,824.83 290,824.83	0.00	16,120.92 16,120.92
9,000,000.000 BANC OF AMERICA COMMERCIA 5 A4 05950XAE6 5.414% 09/10/2047 DD 10/01/06 KR2F30010002: PIMCO KR2	106.2147 106.2147	9,783,281.25 9,783,281.25	9,559,323.00 9,559,323.00	0.06	-223,958.25 -223,958.25

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1,000,000.000 BANC OF AMERICA COMMERCIA 5 A4 05950XAE6 5.414% 09/10/2047 DD 10/01/06 KR3F30010002: PIMCO KR3	106.2147 106.2147	1,087,031.25 1,087,031.25	1,062,147.00 1,062,147.00	0.01	-24,884.25 -24,884.25
130,000.000 BANC OF AMERICA COMMERCIA 5 AM 05950XAH9 5.448% 09/10/2047 DD 10/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.1594 107.1594	139,663.67 139,663.67	139,307.22 139,307.22	0.00	-356.45 -356.45
150,000.000 BANCO DEL ESTADO DE CHILE 144A 05965MAA1 3.875% 02/08/2022 DD 02/08/12 KR2F30030002: STONE HARBOR	101.0760 101.0760	147,471.00 147,471.00	151,614.00 151,614.00	0.00	4,143.00 4,143.00
200,000.000 BANCOLOMBIA SA 05968LAG7 5.950% 06/03/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	109.7500 109.7500	201,600.00 201,600.00	219,500.00 219,500.00	0.00	17,900.00 17,900.00
100,000.000 BANCOLOMBIA SA 05968LAG7 5.950% 06/03/2021 DD 06/03/11 KR3F30020002: MANULIFE ASSET MGMT	109.7500 109.7500	100,800.00 100,800.00	109,750.00 109,750.00	0.00	8,950.00 8,950.00
60,000.000 BANCOLOMBIA SA 05968LAH5 5.125% 09/11/2022 DD 09/11/12 KR2F30030002: STONE HARBOR	100.4000 100.4000	57,937.49 57,937.49	60,240.00 60,240.00	0.00	2,302.51 2,302.51
765,000.000 BANK OF AMERICA CORP 060505CS1 5.625% 10/14/2016 DD 10/26/06 KR3F30010002: PIMCO KR3	108.4965 108.4965	856,226.25 856,226.25	829,998.23 829,998.23	0.01	-26,228.02 -26,228.02
1,500,000.000 BANK OF AMERICA CORP 060505DH4 6.000% 09/01/2017 DD 08/23/07 KR2F30010002: PIMCO KR2	111.4844 111.4844	1,716,270.00 1,716,270.00	1,672,266.00 1,672,266.00	0.01	-44,004.00 -44,004.00
800,000.000 BANK OF AMERICA CORP 060505DH4 6.000% 09/01/2017 DD 08/23/07 KR3F30010002: PIMCO KR3	111.4844 111.4844	915,344.00 915,344.00	891,875.20 891,875.20	0.01	-23,468.80 -23,468.80
1,185,000.000 BANK OF AMERICA CORP 060505DP6 5.750% 12/01/2017 DD 12/04/07 KR2F30010002: PIMCO KR2	111.2701 111.2701	1,222,011.75 1,222,011.75	1,318,550.69 1,318,550.69	0.01	96,538.94 96,538.94

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300,000.000 BANK OF AMERICA CORP 060505DP6 5.750% 12/01/2017 DD 12/04/07 KR3F30010002: PIMCO KR3	111.2701 111.2701	320,565.00 320,565.00	333,810.30 333,810.30	0.00	13,245.30 13,245.30
1,300,000.000 BANK OF AMERICA NA 06050TJN3 VAR RT 06/15/2016 DD 06/26/06 KR2F30010002: PIMCO KR2	99.6476 99.6476	1,289,847.00 1,289,847.00	1,295,418.80 1,295,418.80	0.01	5,571.80 5,571.80
400,000.000 BANK OF AMERICA NA 06050TKN1 5.300% 03/15/2017 DD 03/13/07 KR2F30010002: PIMCO KR2	108.3414 108.3414	343,776.00 343,776.00	433,365.60 433,365.60	0.00	89,589.60 89,589.60
836,213.320 BANC OF AMERICA FUNDING A 4A1 06051GBD0 VAR RT 06/20/2032 DD 08/01/04 KR2F30010002: PIMCO KR2	101.5488 101.5488	804,855.30 804,855.30	849,164.59 849,164.59	0.01	44,309.29 44,309.29
714,101.850 BANC OF AMERICA FUNDING A 4A1 06051GBD0 VAR RT 06/20/2032 DD 08/01/04 KR3F30010002: PIMCO KR3	101.5488 101.5488	687,323.03 687,323.03	725,161.86 725,161.86	0.00	37,838.83 37,838.83
1,038,000.000 BANK OF AMERICA CORP 06051GDX4 5.650% 05/01/2018 DD 05/02/08 KR2F30010002: PIMCO KR2	111.2298 111.2298	1,034,166.31 1,034,166.31	1,154,565.32 1,154,565.32	0.01	120,399.01 120,399.01
400,000.000 BANK OF AMERICA CORP 06051GDZ9 7.625% 06/01/2019 DD 06/02/09 KR2F30010002: PIMCO KR2	120.8057 120.8057	396,976.00 396,976.00	483,222.80 483,222.80	0.00	86,246.80 86,246.80
128,000.000 BANK OF AMERICA CORP 06051GEA3 6.500% 08/01/2016 DD 07/28/09 KR3F30010002: PIMCO KR3	109.1449 109.1449	145,500.16 145,500.16	139,705.47 139,705.47	0.00	-5,794.69 -5,794.69
600,000.000 BANK OF AMERICA CORP 06051GEA3 6.500% 08/01/2016 DD 07/28/09 KR2F30010002: PIMCO KR2	109.1449 109.1449	598,494.00 598,494.00	654,869.40 654,869.40	0.00	56,375.40 56,375.40
965,000.000 BANK OF AMERICA CORP 06051GEC9 5.625% 07/01/2020 DD 06/22/10 KR2F30080002: NISA	112.9192 112.9192	1,097,127.80 1,097,127.80	1,089,670.28 1,089,670.28	0.01	-7,457.52 -7,457.52

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345,000.000 BANK OF AMERICA CORP 06051GEC9 5.625% 07/01/2020 DD 06/22/10 KR3F30080002: NISA	112.9192 112.9192	392,237.40 392,237.40	389,571.24 389,571.24	0.00	-2,666.16 -2,666.16
1,660,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13 KR2F30080002: NISA	97.5321 97.5321	1,614,063.40 1,614,063.40	1,619,032.86 1,619,032.86	0.01	4,969.46 4,969.46
555,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13 KR3F30080002: NISA	97.5321 97.5321	539,401.20 539,401.20	541,303.16 541,303.16	0.00	1,901.96 1,901.96
1,000,000.000 BANK OF AMERICA CORP 06051GEX3 2.600% 01/15/2019 DD 10/22/13 KR3F30010002: PIMCO KR3	99.8052 99.8052	1,003,650.00 1,003,650.00	998,052.00 998,052.00	0.01	-5,598.00 -5,598.00
500,000.000 BANK OF AMERICA CORP 06051GEX3 2.600% 01/15/2019 DD 10/22/13 KR2F30010002: PIMCO KR2	99.8052 99.8052	505,900.00 505,900.00	499,026.00 499,026.00	0.00	-6,874.00 -6,874.00
200,000.000 BANK OF AMERICA CORP 06051GFC8 5.000% 01/21/2044 DD 01/21/14 KR3F30080002: NISA	105.4938 105.4938	210,519.20 210,519.20	210,987.60 210,987.60	0.00	468.40 468.40
575,000.000 BANK OF AMERICA CORP 06051GFC8 5.000% 01/21/2044 DD 01/21/14 KR2F30080002: NISA	105.4938 105.4938	605,226.40 605,226.40	606,589.35 606,589.35	0.00	1,362.95 1,362.95
300,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14 KR3F30010002: PIMCO KR3	99.6935 99.6935	302,769.00 302,769.00	299,080.50 299,080.50	0.00	-3,688.50 -3,688.50
3,200,000.000 BK TOKYO MITSUBISHI UFJ144A 064255AU6 2.300% 03/10/2019 DD 03/10/14 KR3F30010002: PIMCO KR3	99.7167 99.7167	3,194,880.00 3,194,880.00	3,190,934.40 3,190,934.40	0.02	-3,945.60 -3,945.60
1,470,000.000 BK TOKYO-MITSUBISHI UFJ 144A 064255BC5 2.350% 09/08/2019 DD 09/08/14 KR2F30080002: NISA	99.1609 99.1609	1,469,514.90 1,469,514.90	1,457,665.23 1,457,665.23	0.01	-11,849.67 -11,849.67

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555,000.000 BK TOKYO-MITSUBISHI UFJ 144A 064255BC5 2.350% 09/08/2019 DD 09/08/14 KR3F30080002: NISA	99.1609 99.1609	554,816.85 554,816.85	550,343.00 550,343.00	0.00	-4,473.85 -4,473.85
290,000.000 TUNISIA 066717AA7 2.452% 07/24/2021 DD 07/24/14 KR3F30080002: NISA	99.6542 99.6542	290,000.00 290,000.00	288,997.18 288,997.18	0.00	-1,002.82 -1,002.82
870,000.000 TUNISIA 066717AA7 2.452% 07/24/2021 DD 07/24/14 KR2F30080002: NISA	99.6542 99.6542	870,974.40 870,974.40	866,991.54 866,991.54	0.01	-3,982.86 -3,982.86
330,000.000 BAPTIST HEALTH SOUTH FLORIDA I 066836AA5 4.590% 08/15/2021 DD 05/25/11 KR3F30080002: NISA	110.0489 110.0489	365,960.70 365,960.70	363,161.37 363,161.37	0.00	-2,799.33 -2,799.33
940,000.000 BAPTIST HEALTH SOUTH FLORIDA I 066836AA5 4.590% 08/15/2021 DD 05/25/11 KR2F30080002: NISA	110.0489 110.0489	940,000.00 940,000.00	1,034,459.66 1,034,459.66	0.01	94,459.66 94,459.66
425,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR2F30080002: NISA	96.1972 96.1972	372,521.00 372,521.00	408,838.10 408,838.10	0.00	36,317.10 36,317.10
145,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR3F30080002: NISA	96.1972 96.1972	127,095.40 127,095.40	139,485.94 139,485.94	0.00	12,390.54 12,390.54
85,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14 KR2F30060002: LOOMIS	97.5000 97.5000	85,000.00 85,000.00	82,875.00 82,875.00	0.00	-2,125.00 -2,125.00
25,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14 KR3F30060002: LOOMIS	97.5000 97.5000	25,000.00 25,000.00	24,375.00 24,375.00	0.00	-625.00 -625.00
790,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR2F30060002: LOOMIS	96.0000 96.0000	794,225.00 794,225.00	758,400.00 758,400.00	0.00	-35,825.00 -35,825.00

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250,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR3F30060002: LOOMIS	96.0000 96.0000	251,343.75 251,343.75	240,000.00 240,000.00	0.00	-11,343.75 -11,343.75
120,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR3F30020002: MANULIFE ASSET MGMT	96.0000 96.0000	120,992.50 120,992.50	115,200.00 115,200.00	0.00	-5,792.50 -5,792.50
290,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR2F30020002: MANULIFE ASSET MGMT	96.0000 96.0000	292,395.00 292,395.00	278,400.00 278,400.00	0.00	-13,995.00 -13,995.00
3,034,316.800 BEAR STEARNS ARM TRUST 10 12A3 07384M4C3 VAR RT 01/25/2035 DD 11/01/04 KR2F30010002: PIMCO KR2	100.0670 100.0670	2,715,713.56 2,715,713.56	3,036,349.79 3,036,349.79	0.02	320,636.23 320,636.23
61,571.010 BEAR STEARNS ARM TRUST 20 2 A1 07384M7C0 VAR RT 03/25/2035 DD 02/01/05 KR2F30020002: MANULIFE ASSET MGMT	101.0044 101.0044	61,301.63 61,301.63	62,189.43 62,189.43	0.00	887.80 887.80
63,578.780 BEAR STEARNS ARM TRUST 20 2 A1 07384M7C0 VAR RT 03/25/2035 DD 02/01/05 KR3F30020002: MANULIFE ASSET MGMT	101.0044 101.0044	63,964.44 63,964.44	64,217.37 64,217.37	0.00	252.93 252.93
900,000.000 BEAR STEARNS COS LLC/THE 07385TAJ5 5.700% 11/15/2014 DD 11/06/02 KR2F30010002: PIMCO KR2	100.2055 100.2055	985,842.00 985,842.00	901,849.50 901,849.50	0.01	-83,992.50 -83,992.50
166,207.280 BEAR STEARNS ALT-A TRUST 7 1A1 07386HKJ9 VAR RT 08/25/2034 DD 07/01/04 KR2F30020002: MANULIFE ASSET MGMT	102.3905 102.3905	170,777.98 170,777.98	170,180.47 170,180.47	0.00	-597.51 -597.51
135,871.260 BEAR STEARNS ALT-A TRUST 7 1A1 07386HKJ9 VAR RT 08/25/2034 DD 07/01/04 KR3F30020002: MANULIFE ASSET MGMT	102.3905 102.3905	139,607.72 139,607.72	139,119.26 139,119.26	0.00	-488.46 -488.46
6,540.780 BEAR STEARNS ALT-A TRUST 8 1A 07386HKS9 VAR RT 09/25/2034 DD 07/30/04 KR3F30020002: MANULIFE ASSET MGMT	97.4927 97.4927	6,409.96 6,409.96	6,376.78 6,376.78	0.00	-33.18 -33.18

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24,624.080 BEAR STEARNS ALT-A TRUST 8 1A 07386HKS9 VAR RT 09/25/2034 DD 07/30/04 KR2F30020002: MANULIFE ASSET MGMT	97.4927	24,131.58	24,006.68	0.00	-124.90
129,065.520 BEAR STEARNS ALT-A TRUS 7 11A1 07386HVG3 VAR RT 08/25/2035 DD 07/29/05 KR2F30020002: MANULIFE ASSET MGMT	93.6179	117,621.04	120,828.43	0.00	3,207.39
37,912.970 BEAR STEARNS ALT-A TRUS 7 11A1 07386HVG3 VAR RT 08/25/2035 DD 07/29/05 KR3F30020002: MANULIFE ASSET MGMT	93.6179	34,775.06	35,493.33	0.00	718.27
371,368.650 BEAR STEARNS ASSET BACK AC5 A1 073879GM4 VAR RT 10/25/2034 DD 09/01/04 KR2F30020002: MANULIFE ASSET MGMT	102.6760	386,223.41	381,306.48	0.00	-4,916.93
201,446.370 BEAR STEARNS ASSET BACK AC5 A1 073879GM4 VAR RT 10/25/2034 DD 09/01/04 KR3F30020002: MANULIFE ASSET MGMT	102.6760	209,504.22	206,837.07	0.00	-2,667.15
892,217.000 BEAR STEARNS COMMERCIA PW10 AJ 07387BEE9 VAR RT 12/11/2040 DD 12/01/05 KR3F30050002: WATERFALL	98.5249	809,961.46	879,055.91	0.01	69,094.45
2,966,777.000 BEAR STEARNS COMMERCIA PW10 AJ 07387BEE9 VAR RT 12/11/2040 DD 12/01/05 KR2F30050002: WATERFALL	98.5249	2,707,064.10	2,923,014.07	0.02	215,949.97
3,235,000.000 BEAR STEARNS COMMERCIA PW17 A4 07388QAE9 VAR RT 06/11/2050 DD 09/01/07 KR3F30010002: PIMCO KR3	109.3032	3,541,061.33	3,535,958.52	0.02	-5,102.81
7,000,000.000 BEAR STEARNS COMMERCIA PW17 A4 07388QAE9 VAR RT 06/11/2050 DD 09/01/07 KR2F30010002: PIMCO KR2	109.3032	7,662,265.63	7,651,224.00	0.05	-11,041.63
2,688,381.720 BEAR STEARNS COMMERCIA PW15 A4 07388RAE7 5.331% 02/11/2044 DD 03/01/07 KR2F30010002: PIMCO KR2	106.5852	2,851,574.90	2,865,417.03	0.02	13,842.13

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130,000.000 BEAR STEARNS COS LLC/THE 073902PR3 6.400% 10/02/2017 DD 10/02/07 KR3F30080002: NISA	113.1167 113.1167	148,428.80 148,428.80	147,051.71 147,051.71	0.00	-1,377.09 -1,377.09
340,000.000 BEAR STEARNS COS LLC/THE 073902PR3 6.400% 10/02/2017 DD 10/02/07 KR2F30080002: NISA	113.1167 113.1167	388,198.40 388,198.40	384,596.78 384,596.78	0.00	-3,601.62 -3,601.62
7,600,000.000 BEAR STEARNS COS LLC/THE 073902RU4 7.250% 02/01/2018 DD 02/01/08 KR2F30010002: PIMCO KR2	116.3382 116.3382	8,825,120.00 8,825,120.00	8,841,703.20 8,841,703.20	0.06	16,583.20 16,583.20
85,000.000 BEAZER HOMES USA INC 07556QBD6 VAR RT 02/01/2023 DD 08/01/13 KR3F30060002: LOOMIS	99.5000 99.5000	81,150.00 81,150.00	84,575.00 84,575.00	0.00	3,425.00 3,425.00
350,000.000 BEAZER HOMES USA INC 07556QBD6 VAR RT 02/01/2023 DD 08/01/13 KR2F30060002: LOOMIS	99.5000 99.5000	334,100.00 334,100.00	348,250.00 348,250.00	0.00	14,150.00 14,150.00
195,000.000 BED BATH & BEYOND INC 075896AC4 5.165% 08/01/2044 DD 07/17/14 KR3F30080002: NISA	97.9159 97.9159	194,994.15 194,994.15	190,936.01 190,936.01	0.00	-4,058.14 -4,058.14
525,000.000 BED BATH & BEYOND INC 075896AC4 5.165% 08/01/2044 DD 07/17/14 KR2F30080002: NISA	97.9159 97.9159	524,984.25 524,984.25	514,058.48 514,058.48	0.00	-10,925.77 -10,925.77
736,000.000 BENEFIT STREET 13-IIA D 144A 08180CAA6 VAR RT 07/15/2024 DD 06/13/13 KR2F30050002: WATERFALL	89.3595 89.3595	657,248.00 657,248.00	657,685.92 657,685.92	0.00	437.92 437.92
45,000.000 WR BERKLEY CORP 084423AP7 6.250% 02/15/2037 DD 02/14/07 KR2F30080002: NISA	117.3951 117.3951	52,517.25 52,517.25	52,827.80 52,827.80	0.00	310.55 310.55
200,000.000 GOVT OF BERMUDA 085209AC8 4.854% 02/06/2024 DD 08/06/13 KR3F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	200,000.00 200,000.00	206,500.00 206,500.00	0.00	6,500.00 6,500.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700,000.000 GOVT OF BERMUDA 085209AC8 4.854% 02/06/2024 DD 08/06/13 KR2F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	700,000.00 700,000.00	722,750.00 722,750.00	0.00	22,750.00 22,750.00
61,000.000 BERRY PLASTICS CORP 085790AX1 5.500% 05/15/2022 DD 05/12/14 KR3F30070002: COLUMBIA	96.2500 96.2500	61,000.00 61,000.00	58,712.50 58,712.50	0.00	-2,287.50 -2,287.50
194,000.000 BERRY PLASTICS CORP 085790AX1 5.500% 05/15/2022 DD 05/12/14 KR2F30070002: COLUMBIA	96.2500 96.2500	194,000.00 194,000.00	186,725.00 186,725.00	0.00	-7,275.00 -7,275.00
236,400.000 BERRY PLASTICS 2/13 COV-LT TLD 08579JAJ1 0.000% 02/08/2020 DD 02/04/13 KR2F30020002: MANULIFE ASSET MGMT	97.3060 97.3060	236,409.05 236,409.05	230,031.38 230,031.38	0.00	-6,377.67 -6,377.67
64,025.000 BERRY PLASTICS 2/13 COV-LT TLD 08579JAJ1 0.000% 02/08/2020 DD 02/04/13 KR3F30020002: MANULIFE ASSET MGMT	97.3060 97.3060	64,043.04 64,043.04	62,300.17 62,300.17	0.00	-1,742.87 -1,742.87
76,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR2F30070002: COLUMBIA	98.5000 98.5000	76,000.00 76,000.00	74,860.00 74,860.00	0.00	-1,140.00 -1,140.00
24,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR3F30070002: COLUMBIA	98.5000 98.5000	24,000.00 24,000.00	23,640.00 23,640.00	0.00	-360.00 -360.00
150,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13 KR3F30040002: SHENKMAN CAP	91.2500 91.2500	149,248.12 149,248.12	136,875.00 136,875.00	0.00	-12,373.12 -12,373.12
650,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13 KR2F30040002: SHENKMAN CAP	91.2500 91.2500	646,741.87 646,741.87	593,125.00 593,125.00	0.00	-53,616.87 -53,616.87
200,000.000 BHARTI AIRTEL INTERNATIONAL 144A 08861JAA7 5.125% 03/11/2023 DD 03/11/13 KR2F30030002: STONE HARBOR	105.1360 105.1360	186,500.00 186,500.00	210,272.00 210,272.00	0.00	23,772.00 23,772.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,000.000 BIOMET INC 090613AJ9 6.500% 08/01/2020 DD 02/01/13 KR3F30070002: COLUMBIA	106.0000 106.0000	39,736.79 39,736.79	40,280.00 40,280.00	0.00	543.21 543.21
92,000.000 BIOMET INC 090613AJ9 6.500% 08/01/2020 DD 02/01/13 KR2F30070002: COLUMBIA	106.0000 106.0000	94,838.11 94,838.11	97,520.00 97,520.00	0.00	2,681.89 2,681.89
575,274.870 BIOMET 9/13 (USD) EXTENDED 09061AAS3 COV-LITE TLB2 KR2F30020002: MANULIFE ASSET MGMT	99.1980 99.1980	576,981.26 576,981.26	570,661.17 570,661.17	0.00	-6,320.09 -6,320.09
202,283.990 BIOMET 9/13 (USD) EXTENDED 09061AAS3 COV-LITE TLB2 KR3F30020002: MANULIFE ASSET MGMT	99.1980 99.1980	202,858.30 202,858.30	200,661.67 200,661.67	0.00	-2,196.63 -2,196.63
310,000.000 BIOSCRIP INC 144A 09069NAD0 8.875% 02/15/2021 DD 02/11/14 KR2F30060002: LOOMIS	102.3750 102.3750	311,587.50 311,587.50	317,362.50 317,362.50	0.00	5,775.00 5,775.00
95,000.000 BIOSCRIP INC 144A 09069NAD0 8.875% 02/15/2021 DD 02/11/14 KR3F30060002: LOOMIS	102.3750 102.3750	95,437.50 95,437.50	97,256.25 97,256.25	0.00	1,818.75 1,818.75
393,406.830 BJ'S WHOLESALE CLUB 11/13 09179FAR3 COV-LITE TL KR3F30040002: SHENKMAN CAP	98.3590 98.3590	392,076.00 392,076.00	386,951.02 386,951.02	0.00	-5,124.98 -5,124.98
1,228,242.000 BJ'S WHOLESALE CLUB 11/13 09179FAR3 COV-LITE TL KR2F30040002: SHENKMAN CAP	98.3590 98.3590	1,215,959.58 1,215,959.58	1,208,086.55 1,208,086.55	0.01	-7,873.03 -7,873.03
648,000.000 BLACKBOARD INC 144A 091935AB2 7.750% 11/15/2019 DD 10/29/13 KR2F30060002: LOOMIS	99.0000 99.0000	648,000.00 648,000.00	641,520.00 641,520.00	0.00	-6,480.00 -6,480.00
204,000.000 BLACKBOARD INC 144A 091935AB2 7.750% 11/15/2019 DD 10/29/13 KR3F30060002: LOOMIS	99.0000 99.0000	204,000.00 204,000.00	201,960.00 201,960.00	0.00	-2,040.00 -2,040.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 BOARDWALK PIPELINES LP 096630AA6 5.875% 11/15/2016 DD 11/21/06 KR3F30080002: NISA	108.2702 108.2702	401,375.90 401,375.90	395,186.23 395,186.23	0.00	-6,189.67 -6,189.67
980,000.000 BOARDWALK PIPELINES LP 096630AA6 5.875% 11/15/2016 DD 11/21/06 KR2F30080002: NISA	108.2702 108.2702	1,077,666.80 1,077,666.80	1,061,047.96 1,061,047.96	0.01	-16,618.84 -16,618.84
43,000.000 BOMBARDIER INC 144A 097751AV3 7.750% 03/15/2020 DD 03/29/10 KR3F30070002: COLUMBIA	109.0200 109.0200	47,951.25 47,951.25	46,878.60 46,878.60	0.00	-1,072.65 -1,072.65
169,000.000 BOMBARDIER INC 144A 097751AV3 7.750% 03/15/2020 DD 03/29/10 KR2F30070002: COLUMBIA	109.0200 109.0200	188,441.25 188,441.25	184,243.80 184,243.80	0.00	-4,197.45 -4,197.45
103,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR3F30070002: COLUMBIA	100.1250 100.1250	111,554.60 111,554.60	103,128.75 103,128.75	0.00	-8,425.85 -8,425.85
500,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR2F30040002: SHENKMAN CAP	100.1250 100.1250	487,125.00 487,125.00	500,625.00 500,625.00	0.00	13,500.00 13,500.00
243,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR2F30070002: COLUMBIA	100.1250 100.1250	269,693.60 269,693.60	243,303.75 243,303.75	0.00	-26,389.85 -26,389.85
50,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR3F30040002: SHENKMAN CAP	100.1250 100.1250	49,125.00 49,125.00	50,062.50 50,062.50	0.00	937.50 937.50
169,000.000 BOMBARDIER INC 144A 097751BH3 4.750% 04/15/2019 DD 04/03/14 KR2F30070002: COLUMBIA	99.7500 99.7500	169,000.00 169,000.00	168,577.50 168,577.50	0.00	-422.50 -422.50
80,000.000 BOMBARDIER INC 144A 097751BH3 4.750% 04/15/2019 DD 04/03/14 KR3F30070002: COLUMBIA	99.7500 99.7500	80,000.00 80,000.00	79,800.00 79,800.00	0.00	-200.00 -200.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14 KR3F30070002: COLUMBIA	99.5000 99.5000	72,000.00 72,000.00	71,640.00 71,640.00	0.00	-360.00 -360.00
265,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14 KR2F30070002: COLUMBIA	99.5000 99.5000	265,000.00 265,000.00	263,675.00 263,675.00	0.00	-1,325.00 -1,325.00
350,000.000 BOONE CNTY KY SCH DIST FIN COR 098825D66 2.000% 02/01/2015 DD 12/01/11 KR2F90010002: CASH ACCOUNT KR2	100.5560 100.5560	355,869.50 355,869.50	351,946.00 351,946.00	0.00	-3,923.50 -3,923.50
150,000.000 BOONE CNTY KY SCH DIST FIN COR 098825D66 2.000% 02/01/2015 DD 12/01/11 KR3F90010002: CASH ACCOUNT KR3	100.5560 100.5560	152,515.50 152,515.50	150,834.00 150,834.00	0.00	-1,681.50 -1,681.50
347,375.000 BRAND ENERGY 11/13 COV-LITE TL 10524MAK3 KR3F30040002: SHENKMAN CAP	99.5690 99.5690	347,375.00 347,375.00	345,877.81 345,877.81	0.00	-1,497.19 -1,497.19
744,375.000 BRAND ENERGY 11/13 COV-LITE TL 10524MAK3 KR2F30040002: SHENKMAN CAP	99.5690 99.5690	744,375.00 744,375.00	741,166.74 741,166.74	0.00	-3,208.26 -3,208.26
6,200,000.000 BRF SA 144A 10552TAA5 5.875% 06/06/2022 DD 06/06/12 KR2F30010002: PIMCO KR2	108.0000 108.0000	6,142,340.00 6,142,340.00	6,696,000.00 6,696,000.00	0.04	553,660.00 553,660.00
1,900,000.000 BRF SA 144A 10552TAA5 5.875% 06/06/2022 DD 06/06/12 KR3F30010002: PIMCO KR3	108.0000 108.0000	1,882,330.00 1,882,330.00	2,052,000.00 2,052,000.00	0.01	169,670.00 169,670.00
1,000,000.000 BRASKEM AMERICA FINANCE C 144A 10554CAA0 7.125% 07/22/2041 DD 07/22/11 KR2F30060002: LOOMIS	99.0000 99.0000	983,100.00 983,100.00	990,000.00 990,000.00	0.01	6,900.00 6,900.00
200,000.000 BRASKEM AMERICA FINANCE C 144A 10554CAA0 7.125% 07/22/2041 DD 07/22/11 KR3F30060002: LOOMIS	99.0000 99.0000	196,800.00 196,800.00	198,000.00 198,000.00	0.00	1,200.00 1,200.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
768,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BB5 8.250% 01/20/2034 DD 01/20/04 KR2F30030002: STONE HARBOR	134.2500 134.2500	1,209,357.24 1,209,357.24	1,031,040.00 1,031,040.00	0.01	-178,317.24 -178,317.24
955,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BB5 8.250% 01/20/2034 DD 01/20/04 KR2F30080002: NISA	134.2500 134.2500	1,367,560.00 1,367,560.00	1,282,087.50 1,282,087.50	0.01	-85,472.50 -85,472.50
590,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BB5 8.250% 01/20/2034 DD 01/20/04 KR3F30080002: NISA	134.2500 134.2500	810,652.50 810,652.50	792,075.00 792,075.00	0.01	-18,577.50 -18,577.50
431,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BK5 7.125% 01/20/2037 DD 01/18/06 KR2F30030002: STONE HARBOR	122.7500 122.7500	602,466.72 602,466.72	529,052.50 529,052.50	0.00	-73,414.22 -73,414.22
175,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BR0 5.625% 01/07/2041 DD 10/07/09 KR2F30080002: NISA	103.2500 103.2500	184,922.50 184,922.50	180,687.50 180,687.50	0.00	-4,235.00 -4,235.00
4,277,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BU3 2.625% 01/05/2023 DD 09/12/12 KR2F30030002: STONE HARBOR	90.0000 90.0000	3,894,666.45 3,894,666.45	3,849,300.00 3,849,300.00	0.02	-45,366.45 -45,366.45
951,000.000 FED REPUBLIC OF BRAZIL 105756BV1 4.250% 01/07/2025 DD 11/01/13 KR2F30030002: STONE HARBOR	99.0000 99.0000	919,488.83 919,488.83	941,490.00 941,490.00	0.01	22,001.17 22,001.17
455,837.000 BRAZIL LOAN TRUST 1 144A 105859AA0 5.477% 07/24/2023 DD 08/01/13 KR2F30030002: STONE HARBOR	104.0000 104.0000	472,438.58 472,438.58	474,070.48 474,070.48	0.00	1,631.90 1,631.90
1,400,000.000 BRICKMAN GROUP 12/13 COV-LITE 10801XAF4 TL KR2F30040002: SHENKMAN CAP	97.7080 97.7080	1,386,000.00 1,386,000.00	1,367,912.00 1,367,912.00	0.01	-18,088.00 -18,088.00
450,000.000 BRICKMAN GROUP 12/13 COV-LITE 10801XAF4 TL KR3F30040002: SHENKMAN CAP	97.7080 97.7080	445,500.00 445,500.00	439,686.00 439,686.00	0.00	-5,814.00 -5,814.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
990,000.000 BROADCOM CORP 111320AF4 2.500% 08/15/2022 DD 02/15/13 KR2F30080002: NISA	95.0444 95.0444	942,341.40 942,341.40	940,939.56 940,939.56	0.01	-1,401.84 -1,401.84
370,000.000 BROADCOM CORP 111320AF4 2.500% 08/15/2022 DD 02/15/13 KR3F30080002: NISA	95.0444 95.0444	352,188.20 352,188.20	351,664.28 351,664.28	0.00	-523.92 -523.92
49,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAA8 6.125% 07/01/2022 DD 06/25/13 KR3F30070002: COLUMBIA	100.5000 100.5000	48,955.00 48,955.00	49,245.00 49,245.00	0.00	290.00 290.00
160,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAA8 6.125% 07/01/2022 DD 06/25/13 KR2F30070002: COLUMBIA	100.5000 100.5000	159,865.00 159,865.00	160,800.00 160,800.00	0.00	935.00 935.00
600,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 KR2F30080002: NISA	100.0724 100.0724	599,256.00 599,256.00	600,434.40 600,434.40	0.00	1,178.40 1,178.40
225,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 KR3F30080002: NISA	100.0724 100.0724	224,721.00 224,721.00	225,162.90 225,162.90	0.00	441.90 441.90
130,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAG2 7.625% 06/01/2021 DD 05/29/13 KR3F30060002: LOOMIS	101.7500 101.7500	129,193.75 129,193.75	132,275.00 132,275.00	0.00	3,081.25 3,081.25
440,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAG2 7.625% 06/01/2021 DD 05/29/13 KR2F30060002: LOOMIS	101.7500 101.7500	437,306.25 437,306.25	447,700.00 447,700.00	0.00	10,393.75 10,393.75
245,066.610 BURLINGTON COAT FACTORY 7/14 121575AG9 TLB KR3F30040002: SHENKMAN CAP	98.8540 98.8540	243,841.28 243,841.28	242,258.15 242,258.15	0.00	-1,583.13 -1,583.13
840,228.390 BURLINGTON COAT FACTORY 7/14 121575AG9 TLB KR2F30040002: SHENKMAN CAP	98.8540 98.8540	836,027.25 836,027.25	830,599.37 830,599.37	0.01	-5,427.88 -5,427.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
455,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAN1 4.450% 03/15/2043 DD 03/12/13 KR2F30080002: NISA	99.3722 99.3722	446,068.35 446,068.35	452,143.51 452,143.51	0.00	6,075.16 6,075.16
195,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAN1 4.450% 03/15/2043 DD 03/12/13 KR3F30080002: NISA	99.3722 99.3722	191,172.15 191,172.15	193,775.79 193,775.79	0.00	2,603.64 2,603.64
395,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 KR2F30080002: NISA	109.7783 109.7783	429,191.20 429,191.20	433,624.29 433,624.29	0.00	4,433.09 4,433.09
65,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 KR3F30080002: NISA	109.7783 109.7783	70,626.40 70,626.40	71,355.90 71,355.90	0.00	729.50 729.50
330,000.000 BURLINGTN NORTH SANTA FE LLC 12189LAR2 3.750% 04/01/2024 DD 03/07/14 KR2F30080002: NISA	101.8615 101.8615	328,920.90 328,920.90	336,142.95 336,142.95	0.00	7,222.05 7,222.05
170,000.000 BURLINGTN NORTH SANTA FE LLC 12189LAR2 3.750% 04/01/2024 DD 03/07/14 KR3F30080002: NISA	101.8615 101.8615	169,444.10 169,444.10	173,164.55 173,164.55	0.00	3,720.45 3,720.45
385,000.000 BURLINGTN NORTH SANTA FE 12189LAU5 4.550% 09/01/2044 DD 08/18/14 KR2F30080002: NISA	99.9257 99.9257	382,867.10 382,867.10	384,713.95 384,713.95	0.00	1,846.85 1,846.85
200,000.000 BURLINGTN NORTH SANTA FE 12189LAU5 4.550% 09/01/2044 DD 08/18/14 KR3F30080002: NISA	99.9257 99.9257	198,892.00 198,892.00	199,851.40 199,851.40	0.00	959.40 959.40
47,922.690 BUSH BUSINESS ENTE AA A 144A 123163AA5 5.000% 02/25/2016 DD 02/28/11 KR2F30050002: WATERFALL	71.0156 71.0156	44,620.68 44,620.68	34,032.56 34,032.56	0.00	-10,588.12 -10,588.12
143,377.930 BUSH BUSINESS ENTE AA B 144A 123163AB3 5.000% 02/25/2016 DD 02/28/11 KR2F30050002: WATERFALL	47.1250 47.1250	124,750.74 124,750.74	67,566.83 67,566.83	0.00	-57,183.91 -57,183.91

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506,040.400 BUSH TRUCK LEASING L AA C 144A 123168AC0 5.000% 09/25/2018 DD 02/28/11 KR2F30050002: WATERFALL	85.2356 85.2356	482,811.77 482,811.77	431,326.57 431,326.57	0.00	-51,485.20 -51,485.20
530,000.000 CBC INSURANCE REVENUE A C 144A 12479MAD0 8.880% 02/15/2023 DD 11/26/02 KR2F30050002: WATERFALL	97.6020 97.6020	482,962.50 482,962.50	517,290.60 517,290.60	0.00	34,328.10 34,328.10
297,000.000 CBC INSURANCE REVENUE A C 144A 12479MAD0 8.880% 02/15/2023 DD 11/26/02 KR3F30050002: WATERFALL	99.9943 99.9943	303,775.31 303,775.31	296,982.92 296,982.92	0.00	-6,792.39 -6,792.39
145,000.000 CBS CORP 124857AM5 3.700% 08/15/2024 DD 08/19/14 KR3F30020002: MANULIFE ASSET MGMT	98.7529 98.7529	144,652.00 144,652.00	143,191.71 143,191.71	0.00	-1,460.29 -1,460.29
360,000.000 CBS CORP 124857AM5 3.700% 08/15/2024 DD 08/19/14 KR2F30020002: MANULIFE ASSET MGMT	98.7529 98.7529	359,136.00 359,136.00	355,510.44 355,510.44	0.00	-3,625.56 -3,625.56
162,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAS2 7.000% 01/15/2019 DD 01/11/11 KR2F30020002: MANULIFE ASSET MGMT	103.8750 103.8750	171,238.75 171,238.75	168,277.50 168,277.50	0.00	-2,961.25 -2,961.25
135,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAS2 7.000% 01/15/2019 DD 01/11/11 KR3F30020002: MANULIFE ASSET MGMT	103.8750 103.8750	138,206.25 138,206.25	140,231.25 140,231.25	0.00	2,025.00 2,025.00
676,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11 KR2F30070002: COLUMBIA	104.2500 104.2500	717,175.00 717,175.00	704,730.00 704,730.00	0.00	-12,445.00 -12,445.00
131,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11 KR3F30070002: COLUMBIA	104.2500 104.2500	139,052.50 139,052.50	136,567.50 136,567.50	0.00	-2,485.00 -2,485.00
21,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR3F30070002: COLUMBIA	97.8750 97.8750	20,960.00 20,960.00	20,553.75 20,553.75	0.00	-406.25 -406.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR3F30060002: LOOMIS	97.8750 97.8750	46,606.25 46,606.25	48,937.50 48,937.50	0.00	2,331.25 2,331.25
183,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR2F30070002: COLUMBIA	97.8750 97.8750	181,068.75 181,068.75	179,111.25 179,111.25	0.00	-1,957.50 -1,957.50
165,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR2F30060002: LOOMIS	97.8750 97.8750	153,812.50 153,812.50	161,493.75 161,493.75	0.00	7,681.25 7,681.25
135,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12 KR3F30060002: LOOMIS	96.0000 96.0000	124,331.25 124,331.25	129,600.00 129,600.00	0.00	5,268.75 5,268.75
530,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12 KR2F30060002: LOOMIS	96.0000 96.0000	489,562.50 489,562.50	508,800.00 508,800.00	0.00	19,237.50 19,237.50
170,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBB8 5.250% 03/15/2021 DD 09/15/13 KR3F30070002: COLUMBIA	98.0000 98.0000	172,315.69 172,315.69	166,600.00 166,600.00	0.00	-5,715.69 -5,715.69
402,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBB8 5.250% 03/15/2021 DD 09/15/13 KR2F30070002: COLUMBIA	98.0000 98.0000	408,600.00 408,600.00	393,960.00 393,960.00	0.00	-14,640.00 -14,640.00
80,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBD4 5.750% 09/01/2023 DD 03/01/14 KR3F30060002: LOOMIS	99.5000 99.5000	80,000.00 80,000.00	79,600.00 79,600.00	0.00	-400.00 -400.00
325,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR3F30060002: LOOMIS	99.5000 99.5000	323,650.00 323,650.00	323,375.00 323,375.00	0.00	-275.00 -275.00
119,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR3F30020002: MANULIFE ASSET MGMT	99.5000 99.5000	120,533.75 120,533.75	118,405.00 118,405.00	0.00	-2,128.75 -2,128.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR2F30060002: LOOMIS	99.5000 99.5000	160,725.00 160,725.00	169,150.00 169,150.00	0.00	8,425.00 8,425.00
638,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR2F30020002: MANULIFE ASSET MGMT	99.5000 99.5000	649,027.50 649,027.50	634,810.00 634,810.00	0.00	-14,217.50 -14,217.50
147,000.000 CREDIT-BASED ASSET SC1 B3 144A 12498SAJ1 VAR RT /05/25/2036 DD 05/01/06 KR3F30050002: WATERFALL	42.2930 42.2930	20,809.69 20,809.69	62,170.71 62,170.71	0.00	41,361.02 41,361.02
205,000.000 CBRE SERVICES INC 12505BAA8 5.000% 03/15/2023 DD 03/14/13 KR2F30020002: MANULIFE ASSET MGMT	98.9900 98.9900	205,000.00 205,000.00	202,929.50 202,929.50	0.00	-2,070.50 -2,070.50
175,000.000 CBRE SERVICES INC 12505BAA8 5.000% 03/15/2023 DD 03/14/13 KR3F30020002: MANULIFE ASSET MGMT	98.9900 98.9900	175,862.50 175,862.50	173,232.50 173,232.50	0.00	-2,630.00 -2,630.00
123,000.000 CBRE SERVICES INC 12505BAC4 5.250% 03/15/2025 DD 09/26/14 KR3F30070002: COLUMBIA	99.3750 99.3750	123,000.00 123,000.00	122,231.25 122,231.25	0.00	-768.75 -768.75
377,000.000 CBRE SERVICES INC 12505BAC4 5.250% 03/15/2025 DD 09/26/14 KR2F30070002: COLUMBIA	99.3750 99.3750	377,000.00 377,000.00	374,643.75 374,643.75	0.00	-2,356.25 -2,356.25
83,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAA9 5.250% 02/15/2022 DD 01/31/14 KR2F30070002: COLUMBIA	99.8750 99.8750	83,000.00 83,000.00	82,896.25 82,896.25	0.00	-103.75 -103.75
26,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAA9 5.250% 02/15/2022 DD 01/31/14 KR3F30070002: COLUMBIA	99.8750 99.8750	26,000.00 26,000.00	25,967.50 25,967.50	0.00	-32.50 -32.50
310,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR2F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	314,712.50 314,712.50	310,775.00 310,775.00	0.00	-3,937.50 -3,937.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR2F30070002: COLUMBIA	100.2500	83,000.00	83,207.50	0.00	207.50
26,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR3F30070002: COLUMBIA	100.2500	26,000.00	26,065.00	0.00	65.00
90,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR3F30020002: MANULIFE ASSET MGMT	100.2500	91,371.25	90,225.00	0.00	-1,146.25
679,000.000 CBS OUT AMER CAP LLC/COR 144A 12505FAE1 5.875% 03/15/2025 DD 10/01/14 KR2F30070002: COLUMBIA	100.5000	680,637.50	682,395.00	0.00	1,757.50
236,000.000 CBS OUT AMER CAP LLC/COR 144A 12505FAE1 5.875% 03/15/2025 DD 10/01/14 KR3F30070002: COLUMBIA	100.5000	236,566.25	237,180.00	0.00	613.75
465,947.320 CD 2005-CD1 COMMERCIAL CD1 A4 12513EAG9 VAR RT 07/15/2044 DD 11/01/05 KR2F30020002: MANULIFE ASSET MGMT	102.7100	514,944.59	478,574.49	0.00	-36,370.10
104,600.430 CD 2005-CD1 COMMERCIAL CD1 A4 12513EAG9 VAR RT 07/15/2044 DD 11/01/05 KR3F30020002: MANULIFE ASSET MGMT	102.7100	115,599.82	107,435.10	0.00	-8,164.72
760,000.000 CD 2007-CD4 COMMERCIAL CD4 AJ 12513YAJ9 VAR RT 12/11/2049 DD 03/01/07 KR2F30050002: WATERFALL	82.8311	628,410.63	629,516.36	0.00	1,105.73
327,000.000 CD 2007-CD4 COMMERCIAL CD4 AJ 12513YAJ9 VAR RT 12/11/2049 DD 03/01/07 KR3F30050002: WATERFALL	82.8311	270,411.88	270,857.70	0.00	445.82
201,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR2F30030002: STONE HARBOR	112.7500	201,000.00	226,627.50	0.00	25,627.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR3F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	261,750.00 261,750.00	253,687.50 253,687.50	0.00	-8,062.50 -8,062.50
505,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR2F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	578,500.00 578,500.00	569,387.50 569,387.50	0.00	-9,112.50 -9,112.50
1,310,000.000 CENT CLO LP 13-19A D 144A 12518YAA3 VAR RT 10/29/2025 DD 10/29/13 KR2F30050002: WATERFALL	91.5650 91.5650	1,200,615.00 1,200,615.00	1,199,501.50 1,199,501.50	0.01	-1,113.50 -1,113.50
887,000.000 CENT CLO LP 13-19A D 144A 12518YAA3 VAR RT 10/29/2025 DD 10/29/13 KR3F30050002: WATERFALL	91.5650 91.5650	812,935.50 812,935.50	812,181.55 812,181.55	0.01	-753.95 -753.95
450,000.000 CF INDUSTRIES INC 12527GAD5 4.950% 06/01/2043 DD 05/23/13 KR2F30080002: NISA	99.6265 99.6265	456,988.50 456,988.50	448,319.25 448,319.25	0.00	-8,669.25 -8,669.25
160,000.000 CF INDUSTRIES INC 12527GAD5 4.950% 06/01/2043 DD 05/23/13 KR3F30080002: NISA	99.6265 99.6265	162,484.80 162,484.80	159,402.40 159,402.40	0.00	-3,082.40 -3,082.40
95,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12 KR3F30070002: COLUMBIA	106.7700 106.7700	104,856.25 104,856.25	101,431.50 101,431.50	0.00	-3,424.75 -3,424.75
305,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12 KR2F30070002: COLUMBIA	106.7700 106.7700	336,643.75 336,643.75	325,648.50 325,648.50	0.00	-10,995.25 -10,995.25
190,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAQ3 7.125% 07/15/2020 DD 07/18/12 KR2F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	199,027.50 199,027.50	201,400.00 201,400.00	0.00	2,372.50 2,372.50
140,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAQ3 7.125% 07/15/2020 DD 07/18/12 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	151,145.00 151,145.00	148,400.00 148,400.00	0.00	-2,745.00 -2,745.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,000.000 CHS/CMNTY HEALTH SYS INC 144A 12543DAS9 5.125% 08/01/2021 DD 01/27/14 KR2F30070002: COLUMBIA	99.7500 99.7500	118,000.00 118,000.00	117,705.00 117,705.00	0.00	-295.00 -295.00
37,000.000 CHS/CMNTY HEALTH SYS INC 144A 12543DAS9 5.125% 08/01/2021 DD 01/27/14 KR3F30070002: COLUMBIA	99.7500 99.7500	37,000.00 37,000.00	36,907.50 36,907.50	0.00	-92.50 -92.50
951,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30070002: COLUMBIA	104.0000 104.0000	973,033.75 973,033.75	989,040.00 989,040.00	0.01	16,006.25 16,006.25
870,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30060002: LOOMIS	104.0000 104.0000	901,575.00 901,575.00	904,800.00 904,800.00	0.01	3,225.00 3,225.00
360,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30020002: MANULIFE ASSET MGMT	104.0000 104.0000	371,655.00 371,655.00	374,400.00 374,400.00	0.00	2,745.00 2,745.00
275,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30060002: LOOMIS	104.0000 104.0000	284,968.75 284,968.75	286,000.00 286,000.00	0.00	1,031.25 1,031.25
100,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30020002: MANULIFE ASSET MGMT	104.0000 104.0000	103,240.00 103,240.00	104,000.00 104,000.00	0.00	760.00 760.00
442,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30070002: COLUMBIA	104.0000 104.0000	453,011.25 453,011.25	459,680.00 459,680.00	0.00	6,668.75 6,668.75
114,425.000 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR3F30020002: MANULIFE ASSET MGMT	99.6340 99.6340	115,998.35 115,998.35	114,006.20 114,006.20	0.00	-1,992.15 -1,992.15
239,396.980 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR2F30020002: MANULIFE ASSET MGMT	99.6340 99.6340	241,192.46 241,192.46	238,520.79 238,520.79	0.00	-2,671.67 -2,671.67

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158,205.000 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR2F30070002: COLUMBIA	99.6340 99.6340	157,413.98 157,413.98	157,625.97 157,625.97	0.00	211.99 211.99
336,996.870 CIFC FUNDING 2007-I LTD 1A B2L 125472AA8 VAR RT 05/10/2021 DD 02/21/07 KR2F30050002: WATERFALL	95.7570 95.7570	303,297.19 303,297.19	322,698.09 322,698.09	0.00	19,400.90 19,400.90
236,000.000 CIFC FDG LTD 12-3A B3L 144A 12548XAB7 VAR RT 01/29/2025 DD 01/08/13 KR3F30050002: WATERFALL	95.8977 95.8977	234,519.10 234,519.10	226,318.48 226,318.48	0.00	-8,200.62 -8,200.62
308,000.000 CIFC FDG LTD 12-3A B3L 144A 12548XAB7 VAR RT 01/29/2025 DD 01/08/13 KR2F30050002: WATERFALL	95.8977 95.8977	306,067.30 306,067.30	295,364.80 295,364.80	0.00	-10,702.50 -10,702.50
433,000.000 CIFC FUNDING LTD 3A D 144A 12549EAA0 VAR RT 10/24/2025 DD 09/12/13 KR2F30050002: WATERFALL	90.0233 90.0233	391,865.00 391,865.00	389,801.03 389,801.03	0.00	-2,063.97 -2,063.97
251,000.000 CIFC FUNDING LTD 3A D 144A 12549EAA0 VAR RT 10/24/2025 DD 09/12/13 KR3F30050002: WATERFALL	90.0233 90.0233	227,155.00 227,155.00	225,958.56 225,958.56	0.00	-1,196.44 -1,196.44
144,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR3F30070002: COLUMBIA	107.2500 107.2500	145,440.00 145,440.00	154,440.00 154,440.00	0.00	9,000.00 9,000.00
691,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR2F30070002: COLUMBIA	107.2500 107.2500	697,910.00 697,910.00	741,097.50 741,097.50	0.00	43,187.50 43,187.50
2,000,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR2F30010002: PIMCO KR2	107.2500 107.2500	2,185,000.00 2,185,000.00	2,145,000.00 2,145,000.00	0.01	-40,000.00 -40,000.00
2,064,000.000 CIT GROUP INC 144A 125581GE2 4.750% 02/15/2015 DD 02/07/12 KR2F30010002: PIMCO KR2	101.0000 101.0000	2,133,660.00 2,133,660.00	2,084,640.00 2,084,640.00	0.01	-49,020.00 -49,020.00

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2,900,000.000 CIT GROUP INC 144A 125581GE2 4.750% 02/15/2015 DD 02/07/12 KR3F30010002: PIMCO KR3	101.0000 101.0000	3,034,625.00 3,034,625.00	2,929,000.00 2,929,000.00	0.02	-105,625.00 -105,625.00
121,000.000 CIT GROUP INC 144A 125581GH5 5.500% 02/15/2019 DD 02/07/12 KR3F30070002: COLUMBIA	104.6250 104.6250	121,000.00 121,000.00	126,596.25 126,596.25	0.00	5,596.25 5,596.25
200,000.000 CIT GROUP INC 125581GL6 5.250% 03/15/2018 DD 03/15/12 KR3F30010002: PIMCO KR3	103.0000 103.0000	216,000.00 216,000.00	206,000.00 206,000.00	0.00	-10,000.00 -10,000.00
1,800,000.000 CIT GROUP INC 125581GM4 5.000% 05/15/2017 DD 05/04/12 KR2F30010002: PIMCO KR2	102.5000 102.5000	1,885,500.00 1,885,500.00	1,845,000.00 1,845,000.00	0.01	-40,500.00 -40,500.00
194,000.000 CIT GROUP INC 125581GN2 5.375% 05/15/2020 DD 05/04/12 KR2F30070002: COLUMBIA	103.2500 103.2500	194,000.00 194,000.00	200,305.00 200,305.00	0.00	6,305.00 6,305.00
140,000.000 CIT GROUP INC 125581GN2 5.375% 05/15/2020 DD 05/04/12 KR3F30070002: COLUMBIA	103.2500 103.2500	149,262.50 149,262.50	144,550.00 144,550.00	0.00	-4,712.50 -4,712.50
1,600,000.000 CIT GROUP INC 125581GP7 4.250% 08/15/2017 DD 08/03/12 KR2F30010002: PIMCO KR2	101.0000 101.0000	1,624,000.00 1,624,000.00	1,616,000.00 1,616,000.00	0.01	-8,000.00 -8,000.00
70,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR2F30060002: LOOMIS	100.2500 100.2500	66,212.50 66,212.50	70,175.00 70,175.00	0.00	3,962.50 3,962.50
365,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR2F30070002: COLUMBIA	100.2500 100.2500	365,000.00 365,000.00	365,912.50 365,912.50	0.00	912.50 912.50
20,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR3F30060002: LOOMIS	100.2500 100.2500	18,912.50 18,912.50	20,050.00 20,050.00	0.00	1,137.50 1,137.50

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165,000.000 CIT GROUP INC 125581GR3 5.000% 08/01/2023 DD 08/01/13 KR3F30060002: LOOMIS	99.2500 99.2500	164,775.00 164,775.00	163,762.50 163,762.50	0.00	-1,012.50 -1,012.50
535,000.000 CIT GROUP INC 125581GR3 5.000% 08/01/2023 DD 08/01/13 KR2F30060002: LOOMIS	99.2500 99.2500	533,825.00 533,825.00	530,987.50 530,987.50	0.00	-2,837.50 -2,837.50
350,000.000 CIT GROUP INC 125581GS1 3.875% 02/19/2019 DD 02/19/14 KR2F30060002: LOOMIS	98.2500 98.2500	350,000.00 350,000.00	343,875.00 343,875.00	0.00	-6,125.00 -6,125.00
110,000.000 CIT GROUP INC 125581GS1 3.875% 02/19/2019 DD 02/19/14 KR3F30060002: LOOMIS	98.2500 98.2500	110,000.00 110,000.00	108,075.00 108,075.00	0.00	-1,925.00 -1,925.00
80,000.000 CNH INDUSTRIAL CAPITAL L 144A 12592BAA2 3.375% 07/15/2019 DD 06/30/14 KR3F30070002: COLUMBIA	94.2500 94.2500	79,540.80 79,540.80	75,400.00 75,400.00	0.00	-4,140.80 -4,140.80
337,000.000 CNH INDUSTRIAL CAPITAL L 144A 12592BAA2 3.375% 07/15/2019 DD 06/30/14 KR2F30070002: COLUMBIA	94.2500 94.2500	335,065.62 335,065.62	317,622.50 317,622.50	0.00	-17,443.12 -17,443.12
415,000.000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 KR3F30080002: NISA	114.0406 114.0406	466,648.60 466,648.60	473,268.49 473,268.49	0.00	6,619.89 6,619.89
1,080,000.000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 KR2F30080002: NISA	114.0406 114.0406	1,169,151.25 1,169,151.25	1,231,638.48 1,231,638.48	0.01	62,487.23 62,487.23
115,000.000 CNA FINANCIAL CORP 126117AR1 5.750% 08/15/2021 DD 02/14/11 KR2F30080002: NISA	114.0599 114.0599	138,057.50 138,057.50	131,168.89 131,168.89	0.00	-6,888.61 -6,888.61
40,000.000 CNA FINANCIAL CORP 126117AR1 5.750% 08/15/2021 DD 02/14/11 KR3F30080002: NISA	114.0599 114.0599	48,020.00 48,020.00	45,623.96 45,623.96	0.00	-2,396.04 -2,396.04

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141,000.000 CNH CAPITAL LLC 12623EAF8 3.625% 04/15/2018 DD 04/08/13 KR2F30070002: COLUMBIA	97.7500 97.7500	141,457.90 141,457.90	137,827.50 137,827.50	0.00	-3,630.40 -3,630.40
89,210.490 CPS AUTO RECEIVABLES C D 144A 12623NAD3 10.000% 03/15/2019 DD 12/14/11 KR3F30050002: WATERFALL	101.5281 101.5281	88,755.27 88,755.27	90,573.72 90,573.72	0.00	1,818.45 1,818.45
419,000.000 CPG MERGER SUB LLC 144A 12626CAA0 8.000% 10/01/2021 DD 09/30/13 KR2F30060002: LOOMIS	101.5000 101.5000	424,175.00 424,175.00	425,285.00 425,285.00	0.00	1,110.00 1,110.00
132,000.000 CPG MERGER SUB LLC 144A 12626CAA0 8.000% 10/01/2021 DD 09/30/13 KR3F30060002: LOOMIS	101.5000 101.5000	133,875.00 133,875.00	133,980.00 133,980.00	0.00	105.00 105.00
990,000.000 CPG INTERNATIONAL 9/13 12626JAB3 COV-LITE TLB KR2F30040002: SHENKMAN CAP	99.4170 99.4170	985,050.00 985,050.00	984,228.30 984,228.30	0.01	-821.70 -821.70
247,500.000 CPG INTERNATIONAL 9/13 12626JAB3 COV-LITE TLB KR3F30040002: SHENKMAN CAP	99.4170 99.4170	246,262.50 246,262.50	246,057.08 246,057.08	0.00	-205.42 -205.42
219,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11 KR3F30070002: COLUMBIA	106.5200 106.5200	225,830.67 225,830.67	233,278.80 233,278.80	0.00	7,448.13 7,448.13
691,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11 KR2F30070002: COLUMBIA	106.5200 106.5200	708,887.25 708,887.25	736,053.20 736,053.20	0.00	27,165.95 27,165.95
68,000.000 CSC HOLDINGS LLC 144A 126307AG2 5.250% 06/01/2024 DD 05/23/14 KR2F30070002: COLUMBIA	96.0000 96.0000	68,000.00 68,000.00	65,280.00 65,280.00	0.00	-2,720.00 -2,720.00
17,000.000 CSC HOLDINGS LLC 144A 126307AG2 5.250% 06/01/2024 DD 05/23/14 KR3F30070002: COLUMBIA	96.0000 96.0000	17,000.00 17,000.00	16,320.00 16,320.00	0.00	-680.00 -680.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
539,753.690 CVS PASS-THROUGH TRUST 144A 126650BS8 7.507% 01/10/2032 DD 12/22/09 KR2F30010002: PIMCO KR2	127.2129 127.2129	539,753.69 539,753.69	686,636.32 686,636.32	0.00	146,882.63 146,882.63
810,000.000 CVS CAREMARK CORP 126650CC2 4.000% 12/05/2023 DD 12/05/13 KR2F30080002: NISA	104.1316 104.1316	828,597.60 828,597.60	843,465.96 843,465.96	0.01	14,868.36 14,868.36
285,000.000 CVS CAREMARK CORP 126650CC2 4.000% 12/05/2023 DD 12/05/13 KR3F30080002: NISA	104.1316 104.1316	291,543.60 291,543.60	296,775.06 296,775.06	0.00	5,231.46 5,231.46
375,000.000 CVS CAREMARK CORP 126650CE8 2.250% 08/12/2019 DD 08/12/14 KR2F30080002: NISA	98.9841 98.9841	374,790.00 374,790.00	371,190.38 371,190.38	0.00	-3,599.62 -3,599.62
165,000.000 CVS CAREMARK CORP 126650CE8 2.250% 08/12/2019 DD 08/12/14 KR3F30080002: NISA	98.9841 98.9841	164,907.60 164,907.60	163,323.77 163,323.77	0.00	-1,583.83 -1,583.83
8,851.930 COUNTRYWIDE HOME EQUITY LO A A 1266712S4 VAR RT 04/15/2030 DD 02/20/04 KR3F30050002: WATERFALL	95.6927 95.6927	6,650.02 6,650.02	8,470.65 8,470.65	0.00	1,820.63 1,820.63
699,171.240 COUNTRYWIDE HOME EQUITY LO A A 1266712S4 VAR RT 04/15/2030 DD 02/20/04 KR2F30050002: WATERFALL	95.6927 95.6927	536,317.78 536,317.78	669,055.84 669,055.84	0.00	132,738.06 132,738.06
539,644.290 CWABS REVOLVING HOME EQUIT I A 126673FH0 VAR RT 02/15/2034 DD 09/29/04 KR2F30050002: WATERFALL	90.8238 90.8238	296,432.33 296,432.33	490,125.45 490,125.45	0.00	193,693.12 193,693.12
147,693.090 CWABS REVOLVING HOME EQUIT I A 126673FH0 VAR RT 02/15/2034 DD 09/29/04 KR3F30050002: WATERFALL	90.8238 90.8238	98,352.83 98,352.83	134,140.48 134,140.48	0.00	35,787.65 35,787.65
535,824.490 CWABS REVOLVING HOME EQUI O 1A 126673KR2 VAR RT 02/15/2034 DD 09/30/04 KR2F30050002: WATERFALL	87.7653 87.7653	254,516.62 254,516.62	470,267.97 470,267.97	0.00	215,751.35 215,751.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,342.410 CWABS REVOLVING HOME EQUI D 2A 126685AF3 VAR RT 11/15/2035 DD 08/30/05 KR3F30050002: WATERFALL	90.3082 90.3082	39,060.52 39,060.52	47,269.49 47,269.49	0.00	8,208.97 8,208.97
84,596.230 CWABS REVOLVING HOME EQUI D 2A 126685AF3 VAR RT 11/15/2035 DD 08/30/05 KR2F30050002: WATERFALL	90.3082 90.3082	63,129.92 63,129.92	76,397.33 76,397.33	0.00	13,267.41 13,267.41
47,879.700 CWABS REVOLVING HOME EQUI I 2A 126685AR7 VAR RT 02/15/2036 DD 12/28/05 KR2F30050002: WATERFALL	84.4214 84.4214	29,685.42 29,685.42	40,420.71 40,420.71	0.00	10,735.29 10,735.29
13,402.600 CWABS REVOLVING HOME EQUI I 2A 126685AR7 VAR RT 02/15/2036 DD 12/28/05 KR3F30050002: WATERFALL	84.4214 84.4214	8,309.61 8,309.61	11,314.66 11,314.66	0.00	3,005.05 3,005.05
302,717.453 CWHEQ REVOLVING HOME EQUI I 2A 12668FAB0 VAR RT 01/15/2037 DD 12/29/06 KR2F30050002: WATERFALL	91.9844 91.9844	262,333.79 262,333.79	278,452.83 278,452.83	0.00	16,119.04 16,119.04
218,981.209 CWHEQ REVOLVING HOME EQUI I 2A 12668FAB0 VAR RT 01/15/2037 DD 12/29/06 KR3F30050002: WATERFALL	91.9844 91.9844	189,768.26 189,768.26	201,428.55 201,428.55	0.00	11,660.29 11,660.29
839,375.000 CAMPING WORLD 11/13 COV-LT TL 12670NAB9 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	830,981.25 830,981.25	839,375.00 839,375.00	0.01	8,393.75 8,393.75
246,875.000 CAMPING WORLD 11/13 COV-LT TL 12670NAB9 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	244,406.25 244,406.25	246,875.00 246,875.00	0.00	2,468.75 2,468.75
225,000.000 CABLEVISION SYSTEMS CORP 12686CAY5 8.625% 09/15/2017 DD 03/15/10 KR2F30020002: MANULIFE ASSET MGMT	111.1250 111.1250	241,875.00 241,875.00	250,031.25 250,031.25	0.00	8,156.25 8,156.25
75,000.000 CABLEVISION SYSTEMS CORP 12686CAY5 8.625% 09/15/2017 DD 03/15/10 KR3F30020002: MANULIFE ASSET MGMT	111.1250 111.1250	83,093.75 83,093.75	83,343.75 83,343.75	0.00	250.00 250.00

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160,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10 KR3F30020002: MANULIFE ASSET MGMT	110.0000 110.0000	172,525.00 172,525.00	176,000.00 176,000.00	0.00	3,475.00 3,475.00
525,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10 KR2F30020002: MANULIFE ASSET MGMT	110.0000 110.0000	557,900.00 557,900.00	577,500.00 577,500.00	0.00	19,600.00 19,600.00
112,000.000 CALCIPAR SA 144A 128690AA2 6.875% 05/01/2018 DD 04/28/11 KR2F30070002: COLUMBIA	103.0000 103.0000	100,800.00 100,800.00	115,360.00 115,360.00	0.00	14,560.00 14,560.00
25,000.000 CALCIPAR SA 144A 128690AA2 6.875% 05/01/2018 DD 04/28/11 KR3F30070002: COLUMBIA	103.0000 103.0000	22,500.00 22,500.00	25,750.00 25,750.00	0.00	3,250.00 3,250.00
40,000.000 CALFRAC HOLDINGS LP 144A 12958RAC1 7.500% 12/01/2020 DD 11/18/10 KR3F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	39,200.00 39,200.00	41,800.00 41,800.00	0.00	2,600.00 2,600.00
180,000.000 CALFRAC HOLDINGS LP 144A 12958RAC1 7.500% 12/01/2020 DD 11/18/10 KR2F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	176,400.00 176,400.00	188,100.00 188,100.00	0.00	11,700.00 11,700.00
1,000,000.000 CALIFORNIA ST INFRASTRUCTURE & 13033W3Y7 6.486% 05/15/2049 DD 03/25/10 KR2F30010002: PIMCO KR2	118.8590 118.8590	1,000,000.00 1,000,000.00	1,188,590.00 1,188,590.00	0.01	188,590.00 188,590.00
20,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAA5 5.000% 01/15/2020 DD 10/01/14 KR3F30060002: LOOMIS	101.5000 101.5000	20,000.00 20,000.00	20,300.00 20,300.00	0.00	300.00 300.00
70,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAA5 5.000% 01/15/2020 DD 10/01/14 KR2F30060002: LOOMIS	101.5000 101.5000	70,000.00 70,000.00	71,050.00 71,050.00	0.00	1,050.00 1,050.00
715,000.000 CALIFORNIA RESOURCES CORP 144A 13057QAC1 5.500% 09/15/2021 DD 10/01/14 KR2F30060002: LOOMIS	101.5000 101.5000	715,000.00 715,000.00	725,725.00 725,725.00	0.00	10,725.00 10,725.00

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225,000.000 CALIFORNIA RESOURCES CORP 144A 13057QAC1 5.500% 09/15/2021 DD 10/01/14 KR3F30060002: LOOMIS	101.5000 101.5000	225,000.00 225,000.00	228,375.00 228,375.00	0.00	3,375.00 3,375.00
110,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR2F30060002: LOOMIS	102.7500 102.7500	110,000.00 110,000.00	113,025.00 113,025.00	0.00	3,025.00 3,025.00
372,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR2F30070002: COLUMBIA	102.7500 102.7500	372,000.00 372,000.00	382,230.00 382,230.00	0.00	10,230.00 10,230.00
235,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR2F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	235,000.00 235,000.00	241,462.50 241,462.50	0.00	6,462.50 6,462.50
129,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR3F30070002: COLUMBIA	102.7500 102.7500	129,000.00 129,000.00	132,547.50 132,547.50	0.00	3,547.50 3,547.50
95,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR3F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	95,000.00 95,000.00	97,612.50 97,612.50	0.00	2,612.50 2,612.50
35,000.000 CALIFORNIA RESOURCES CRP 144A 13057QAE7 6.000% 11/15/2024 DD 10/01/14 KR3F30060002: LOOMIS	102.7500 102.7500	35,000.00 35,000.00	35,962.50 35,962.50	0.00	962.50 962.50
200,000.000 CALIFORNIA ST 13063A5D2 5.950% 04/01/2016 DD 04/28/09 KR2F30010002: PIMCO KR2	107.8540 107.8540	214,182.00 214,182.00	215,708.00 215,708.00	0.00	1,526.00 1,526.00
897,000.000 CALIFORNIA ST 13063A5E0 7.500% 04/01/2034 DD 04/28/09 KR2F30010002: PIMCO KR2	142.7680 142.7680	903,592.95 903,592.95	1,280,628.96 1,280,628.96	0.01	377,036.01 377,036.01
60,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR3F30080002: NISA	145.9200 145.9200	82,813.20 82,813.20	87,552.00 87,552.00	0.00	4,738.80 4,738.80

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1,435,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR2F30010002: PIMCO KR2	145.9200 145.9200	1,454,745.60 1,454,745.60	2,093,952.00 2,093,952.00	0.01	639,206.40 639,206.40
160,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR2F30080002: NISA	145.9200 145.9200	204,867.20 204,867.20	233,472.00 233,472.00	0.00	28,604.80 28,604.80
295,000.000 CALIFORNIA ST 13063BBU5 7.350% 11/01/2039 DD 11/10/09 KR2F30080002: NISA	140.5320 140.5320	411,740.35 411,740.35	414,569.40 414,569.40	0.00	2,829.05 2,829.05
115,000.000 CALIFORNIA ST 13063BBU5 7.350% 11/01/2039 DD 11/10/09 KR3F30080002: NISA	140.5320 140.5320	160,508.95 160,508.95	161,611.80 161,611.80	0.00	1,102.85 1,102.85
600,000.000 CALIFORNIA ST 13063BJA1 5.700% 11/01/2021 DD 12/01/10 KR2F30010002: PIMCO KR2	117.8140 117.8140	592,320.00 592,320.00	706,884.00 706,884.00	0.00	114,564.00 114,564.00
1,000,000.000 CALIFORNIA ST 13063BJB9 7.700% 11/01/2010 DD 12/01/10 KR3F30010002: PIMCO KR3	124.0480 124.0480	1,102,920.00 1,102,920.00	1,240,480.00 1,240,480.00	0.01	137,560.00 137,560.00
600,000.000 CALIFORNIA ST 13063BJB9 7.700% 11/01/2030 DD 12/01/10 KR2F30010002: PIMCO KR2	124.0480 124.0480	615,192.00 615,192.00	744,288.00 744,288.00	0.00	129,096.00 129,096.00
105,000.000 CALIFORNIA ST 13063BJC7 7.600% 11/01/2040 DD 12/01/10 KR3F30080002: NISA	147.9690 147.9690	145,654.60 145,654.60	155,367.45 155,367.45	0.00	9,712.85 9,712.85
325,000.000 CALIFORNIA ST 13063BJC7 7.600% 11/01/2040 DD 12/01/10 KR2F30080002: NISA	147.9690 147.9690	450,337.23 450,337.23	480,899.25 480,899.25	0.00	30,562.02 30,562.02
3,500,000.000 CALIFORNIA ST PUBLIC WKS BRD L 130685C81 7.804% 03/01/2035 DD 04/21/10 KR2F30010002: PIMCO KR2	135.7800 135.7800	3,500,000.00 3,500,000.00	4,752,300.00 4,752,300.00	0.03	1,252,300.00 1,252,300.00

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65,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	69,856.25 69,856.25	68,737.50 68,737.50	0.00	-1,118.75 -1,118.75
192,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30070002: COLUMBIA	105.7500 105.7500	203,678.86 203,678.86	203,040.00 203,040.00	0.00	-638.86 -638.86
410,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30060002: LOOMIS	105.7500 105.7500	406,691.30 406,691.30	433,575.00 433,575.00	0.00	26,883.70 26,883.70
130,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30060002: LOOMIS	105.7500 105.7500	128,950.90 128,950.90	137,475.00 137,475.00	0.00	8,524.10 8,524.10
165,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	177,331.25 177,331.25	174,487.50 174,487.50	0.00	-2,843.75 -2,843.75
607,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30070002: COLUMBIA	105.7500 105.7500	644,367.50 644,367.50	641,902.50 641,902.50	0.00	-2,465.00 -2,465.00
16,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13 KR3F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	16,992.50 16,992.50	16,560.00 16,560.00	0.00	-432.50 -432.50
40,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13 KR2F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	42,482.50 42,482.50	41,400.00 41,400.00	0.00	-1,082.50 -1,082.50
135,000.000 CALPINE CORP 131347CE4 5.375% 01/15/2023 DD 07/22/14 KR3F30060002: LOOMIS	96.7500 96.7500	135,000.00 135,000.00	130,612.50 130,612.50	0.00	-4,387.50 -4,387.50
440,000.000 CALPINE CORP 131347CE4 5.375% 01/15/2023 DD 07/22/14 KR2F30060002: LOOMIS	96.7500 96.7500	440,000.00 440,000.00	425,700.00 425,700.00	0.00	-14,300.00 -14,300.00

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175,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14 KR3F30020002: MANULIFE ASSET MGMT	97.1250 97.1250	175,000.00 175,000.00	169,968.75 169,968.75	0.00	-5,031.25 -5,031.25
435,000.000 CALPINE CORP 131347CF1 5.750% 01/15/2025 DD 07/22/14 KR2F30020002: MANULIFE ASSET MGMT	97.1250 97.1250	435,000.00 435,000.00	422,493.75 422,493.75	0.00	-12,506.25 -12,506.25
190,000.000 CAMERON INTERNATIONAL CORP 13342BAK1 1.150% 12/15/2016 DD 12/16/13 KR3F30080002: NISA	99.9245 99.9245	189,965.80 189,965.80	189,856.55 189,856.55	0.00	-109.25 -109.25
550,000.000 CAMERON INTERNATIONAL CORP 13342BAK1 1.150% 12/15/2016 DD 12/16/13 KR2F30080002: NISA	99.9245 99.9245	549,901.00 549,901.00	549,584.75 549,584.75	0.00	-316.25 -316.25
234,692.400 CANNERY CASINO 10/12 TL 137671AL7 KR3F30040002: SHENKMAN CAP	99.0630 99.0630	233,022.49 233,022.49	232,493.33 232,493.33	0.00	-529.16 -529.16
704,077.250 CANNERY CASINO 10/12 TL 137671AL7 KR2F30040002: SHENKMAN CAP	99.0630 99.0630	699,067.47 699,067.47	697,480.05 697,480.05	0.00	-1,587.42 -1,587.42
40,000.000 CAPITAL ONE FINANCIAL CO 14040HBE4 2.450% 04/24/2019 DD 04/24/14 KR3F30080002: NISA	99.5804 99.5804	39,970.00 39,970.00	39,832.16 39,832.16	0.00	-137.84 -137.84
115,000.000 CAPITAL ONE FINANCIAL CO 14040HBE4 2.450% 04/24/2019 DD 04/24/14 KR2F30080002: NISA	99.5804 99.5804	114,913.75 114,913.75	114,517.46 114,517.46	0.00	-396.29 -396.29
380,000.000 CAPITAL ONE BANK USA NA 140420NB2 3.375% 02/15/2023 DD 02/11/13 KR3F30080002: NISA	97.9746 97.9746	382,490.78 382,490.78	372,303.48 372,303.48	0.00	-10,187.30 -10,187.30
1,105,000.000 CAPITAL ONE BANK USA NA 140420NB2 3.375% 02/15/2023 DD 02/11/13 KR2F30080002: NISA	97.9746 97.9746	1,117,730.23 1,117,730.23	1,082,619.33 1,082,619.33	0.01	-35,110.90 -35,110.90

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535,000.000 CAPITAL ONE BANK USA NA 140420NE6 2.150% 11/21/2018 DD 11/21/13 KR3F30080002: NISA	99.6380 99.6380	534,695.05 534,695.05	533,063.30 533,063.30	0.00	-1,631.75 -1,631.75
1,540,000.000 CAPITAL ONE BANK USA NA 140420NE6 2.150% 11/21/2018 DD 11/21/13 KR2F30080002: NISA	99.6380 99.6380	1,539,122.20 1,539,122.20	1,534,425.20 1,534,425.20	0.01	-4,697.00 -4,697.00
885,000.000 CAPITAL ONE BANK USA NA 14042E4A5 2.400% 09/05/2019 DD 09/05/14 KR2F30080002: NISA	98.9532 98.9532	881,734.35 881,734.35	875,735.82 875,735.82	0.01	-5,998.53 -5,998.53
445,000.000 CAPITAL ONE BANK USA NA 14042E4A5 2.400% 09/05/2019 DD 09/05/14 KR3F30080002: NISA	98.9532 98.9532	443,357.95 443,357.95	440,341.74 440,341.74	0.00	-3,016.21 -3,016.21
220,396.430 CAPITAL SAFETY 3/14 COV-LITE 14045VAC3 TL KR2F30020002: MANULIFE ASSET MGMT	97.2250 97.2250	220,120.93 220,120.93	214,280.43 214,280.43	0.00	-5,840.50 -5,840.50
94,762.500 CAPITAL SAFETY 3/14 COV-LITE 14045VAC3 TL KR3F30020002: MANULIFE ASSET MGMT	97.2250 97.2250	94,644.05 94,644.05	92,132.84 92,132.84	0.00	-2,511.21 -2,511.21
430,219.421 CAPMARK VII-CRE DEL 7A A2 144A 14068XAB3 VAR RT 08/15/2036 DD 08/24/06 KR2F30050002: WATERFALL	98.1806 98.1806	286,922.04 286,922.04	422,392.03 422,392.03	0.00	135,469.99 135,469.99
177,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13 KR2F30070002: COLUMBIA	99.7500 99.7500	178,907.50 178,907.50	176,557.50 176,557.50	0.00	-2,350.00 -2,350.00
56,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13 KR3F30070002: COLUMBIA	99.7500 99.7500	56,595.00 56,595.00	55,860.00 55,860.00	0.00	-735.00 -735.00
160,316.350 CARESTREAM 6/13 COV-LITE TL 14173VAE3 0.000% 06/07/2019 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	99.7860 99.7860	158,912.56 158,912.56	159,973.27 159,973.27	0.00	1,060.71 1,060.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
358,312.070 CARESTREAM 6/13 COV-LITE TL 14173VAE3 0.000% 06/07/2019 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	99.7860 99.7860	352,937.38 352,937.38	357,545.28 357,545.28	0.00	4,607.90 4,607.90
322,373.300 CARESTREAM 6/13 2ND LIEN 14173VAH6 COV-LITE TL KR2F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	315,925.83 315,925.83	323,179.23 323,179.23	0.00	7,253.40 7,253.40
91,717.170 CARESTREAM 6/13 2ND LIEN 14173VAH6 COV-LITE TL KR3F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	89,882.83 89,882.83	91,946.46 91,946.46	0.00	2,063.63 2,063.63
344,000.000 CASE NEW HOLLAND INC 147446AR9 7.875% 12/01/2017 DD 06/01/11 KR3F30070002: COLUMBIA	111.1250 111.1250	393,490.00 393,490.00	382,270.00 382,270.00	0.00	-11,220.00 -11,220.00
1,131,000.000 CASE NEW HOLLAND INC 147446AR9 7.875% 12/01/2017 DD 06/01/11 KR2F30070002: COLUMBIA	111.1250 111.1250	1,279,882.50 1,279,882.50	1,256,823.75 1,256,823.75	0.01	-23,058.75 -23,058.75
435,762.810 CATALENT PHARMA 5/14 (USD) TLB 14880BAE1 KR2F30020002: MANULIFE ASSET MGMT	99.3540 99.3540	426,878.19 426,878.19	432,947.78 432,947.78	0.00	6,069.59 6,069.59
140,082.220 CATALENT PHARMA 5/14 (USD) TLB 14880BAE1 KR3F30020002: MANULIFE ASSET MGMT	99.3540 99.3540	138,346.40 138,346.40	139,177.29 139,177.29	0.00	830.89 830.89
245,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR2F30060002: LOOMIS	96.1875 96.1875	245,000.00 245,000.00	235,659.38 235,659.38	0.00	-9,340.62 -9,340.62
37,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR3F30070002: COLUMBIA	96.1875 96.1875	37,000.00 37,000.00	35,589.38 35,589.38	0.00	-1,410.62 -1,410.62
75,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR3F30060002: LOOMIS	96.1875 96.1875	75,000.00 75,000.00	72,140.63 72,140.63	0.00	-2,859.37 -2,859.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR2F30070002: COLUMBIA	96.1875 96.1875	118,000.00 118,000.00	113,501.25 113,501.25	0.00	-4,498.75 -4,498.75
175,000.000 CATHOLIC HEALTH INITIATIVES 14916RAD6 4.350% 11/01/2042 DD 10/31/12 KR2F30080002: NISA	97.5988 97.5988	179,336.50 179,336.50	170,797.90 170,797.90	0.00	-8,538.60 -8,538.60
60,000.000 CATHOLIC HEALTH INITIATIVES 14916RAD6 4.350% 11/01/2042 DD 10/31/12 KR3F30080002: NISA	97.5988 97.5988	61,486.80 61,486.80	58,559.28 58,559.28	0.00	-2,927.52 -2,927.52
733,129.520 CBA COMMERCIAL SMALL 1A A 144A 14984WAA8 VAR RT 07/25/2039 DD 05/01/07 KR2F30050002: WATERFALL	56.5923 56.5923	312,112.94 312,112.94	414,895.10 414,895.10	0.00	102,782.16 102,782.16
1,300,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13 KR3F30010002: PIMCO KR3	98.3639 98.3639	1,299,987.00 1,299,987.00	1,278,730.70 1,278,730.70	0.01	-21,256.30 -21,256.30
135,000.000 CEDAR FAIR LP / CANADA'S WONDE 150191AF1 5.250% 03/15/2021 DD 09/15/13 KR3F30070002: COLUMBIA	98.5000 98.5000	135,115.81 135,115.81	132,975.00 132,975.00	0.00	-2,140.81 -2,140.81
340,000.000 CEDAR FAIR LP / CANADA'S WONDE 150191AF1 5.250% 03/15/2021 DD 09/15/13 KR2F30070002: COLUMBIA	98.5000 98.5000	340,000.00 340,000.00	334,900.00 334,900.00	0.00	-5,100.00 -5,100.00
95,000.000 CELANESE US HOLDINGS LLC 15089QAC8 5.875% 06/15/2021 DD 05/06/11 KR3F30070002: COLUMBIA	106.5000 106.5000	102,586.90 102,586.90	101,175.00 101,175.00	0.00	-1,411.90 -1,411.90
464,000.000 CELANESE US HOLDINGS LLC 15089QAC8 5.875% 06/15/2021 DD 05/06/11 KR2F30070002: COLUMBIA	106.5000 106.5000	497,070.00 497,070.00	494,160.00 494,160.00	0.00	-2,910.00 -2,910.00
920,000.000 CELGENE CORP 151020AP9 3.625% 05/15/2024 DD 05/15/14 KR2F30080002: NISA	98.9336 98.9336	916,862.80 916,862.80	910,189.12 910,189.12	0.01	-6,673.68 -6,673.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,000.000 CELGENE CORP 151020AP9 3.625% 05/15/2024 DD 05/15/14 KR3F30080002: NISA	98.9336 98.9336	343,823.55 343,823.55	341,320.92 341,320.92	0.00	-2,502.63 -2,502.63
109,000.000 CEMENTOS PACASMAYO SAA 144A 15126QAA7 4.500% 02/08/2023 DD 02/08/13 KR2F30030002: STONE HARBOR	95.5000 95.5000	107,918.72 107,918.72	104,095.00 104,095.00	0.00	-3,823.72 -3,823.72
200,000.000 CEMEX SAB DE CV 144A 151290BF9 9.500% 06/15/2018 DD 09/17/12 KR2F30030002: STONE HARBOR	111.3450 111.3450	207,000.00 207,000.00	222,690.00 222,690.00	0.00	15,690.00 15,690.00
100,000.000 CENCOSUD SA 144A 15132HAD3 4.875% 01/20/2023 DD 12/06/12 KR2F30030002: STONE HARBOR	99.7716 99.7716	99,062.00 99,062.00	99,771.60 99,771.60	0.00	709.60 709.60
63,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14 KR3F30070002: COLUMBIA	100.2500 100.2500	63,135.00 63,135.00	63,157.50 63,157.50	0.00	22.50 22.50
201,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14 KR2F30070002: COLUMBIA	100.2500 100.2500	201,427.50 201,427.50	201,502.50 201,502.50	0.00	75.00 75.00
360,000.000 CENTURYLINK INC 156700AM8 7.600% 09/15/2039 DD 09/21/09 KR2F30060002: LOOMIS	98.7500 98.7500	354,108.39 354,108.39	355,500.00 355,500.00	0.00	1,391.61 1,391.61
288,000.000 CENTURYLINK INC 156700AR7 6.450% 06/15/2021 DD 06/16/11 KR2F30070002: COLUMBIA	107.0000 107.0000	284,685.12 284,685.12	308,160.00 308,160.00	0.00	23,474.88 23,474.88
155,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12 KR2F30070002: COLUMBIA	102.5000 102.5000	161,993.75 161,993.75	158,875.00 158,875.00	0.00	-3,118.75 -3,118.75
50,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12 KR3F30070002: COLUMBIA	102.5000 102.5000	52,256.25 52,256.25	51,250.00 51,250.00	0.00	-1,006.25 -1,006.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
492,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR2F30070002: COLUMBIA	103.1500 103.1500	492,000.00 492,000.00	507,498.00 507,498.00	0.00	15,498.00 15,498.00
70,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR2F30060002: LOOMIS	103.1500 103.1500	70,000.00 70,000.00	72,205.00 72,205.00	0.00	2,205.00 2,205.00
246,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR3F30070002: COLUMBIA	103.1500 103.1500	246,000.00 246,000.00	253,749.00 253,749.00	0.00	7,749.00 7,749.00
240,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR3F30060002: LOOMIS	103.1500 103.1500	240,000.00 240,000.00	247,560.00 247,560.00	0.00	7,560.00 7,560.00
69,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13 KR3F30070002: COLUMBIA	107.2500 107.2500	76,108.25 76,108.25	74,002.50 74,002.50	0.00	-2,105.75 -2,105.75
217,000.000 CENTURYLINK INC 156700AX4 6.750% 12/01/2023 DD 11/27/13 KR2F30070002: COLUMBIA	107.2500 107.2500	239,347.00 239,347.00	232,732.50 232,732.50	0.00	-6,614.50 -6,614.50
145,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR3F30070002: COLUMBIA	102.8750 102.8750	148,515.00 148,515.00	149,168.75 149,168.75	0.00	653.75 653.75
612,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR2F30070002: COLUMBIA	102.8750 102.8750	626,810.00 626,810.00	629,595.00 629,595.00	0.00	2,785.00 2,785.00
500,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR3F30040002: SHENKMAN CAP	102.8750 102.8750	522,529.17 522,529.17	514,375.00 514,375.00	0.00	-8,154.17 -8,154.17
105,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672WAE4 5.125% 12/15/2021 DD 05/16/13 KR3F30070002: COLUMBIA	95.6250 95.6250	100,800.00 100,800.00	100,406.25 100,406.25	0.00	-393.75 -393.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700,000.000 CATALINA MARKETING 4/14 16282FAC5 COV-LITE TL KR2F30040002: SHENKMAN CAP	97.1750 97.1750	696,500.00 696,500.00	680,225.00 680,225.00	0.00	-16,275.00 -16,275.00
200,000.000 CATALINA MARKETING 4/14 16282FAC5 COV-LITE TL KR3F30040002: SHENKMAN CAP	97.1750 97.1750	199,000.00 199,000.00	194,350.00 194,350.00	0.00	-4,650.00 -4,650.00
125,000.000 CATALINA MARKETING 4/14 16282FAE1 COV-LITE 2ND LIEN TL KR3F30040002: SHENKMAN CAP	95.3750 95.3750	124,062.50 124,062.50	119,218.75 119,218.75	0.00	-4,843.75 -4,843.75
125,000.000 CATALINA MARKETING 4/14 16282FAE1 COV-LITE 2ND LIEN TL KR2F30040002: SHENKMAN CAP	95.3750 95.3750	124,062.50 124,062.50	119,218.75 119,218.75	0.00	-4,843.75 -4,843.75
5,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR3F30060002: LOOMIS	110.3000 110.3000	4,562.50 4,562.50	5,515.00 5,515.00	0.00	952.50 952.50
147,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR3F30070002: COLUMBIA	110.3000 110.3000	154,157.50 154,157.50	162,141.00 162,141.00	0.00	7,983.50 7,983.50
496,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR2F30070002: COLUMBIA	110.3000 110.3000	520,174.19 520,174.19	547,088.00 547,088.00	0.00	26,913.81 26,913.81
20,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR2F30060002: LOOMIS	110.3000 110.3000	18,218.75 18,218.75	22,060.00 22,060.00	0.00	3,841.25 3,841.25
369,000.000 CHESAPEAKE ENERGY CORP 165167CG0 6.125% 02/15/2021 DD 02/11/11 KR3F30070002: COLUMBIA	108.7500 108.7500	385,605.00 385,605.00	401,287.50 401,287.50	0.00	15,682.50 15,682.50
1,538,000.000 CHESAPEAKE ENERGY CORP 165167CG0 6.125% 02/15/2021 DD 02/11/11 KR2F30070002: COLUMBIA	108.7500 108.7500	1,607,210.00 1,607,210.00	1,672,575.00 1,672,575.00	0.01	65,365.00 65,365.00

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344,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13 KR2F30070002: COLUMBIA	106.5000 106.5000	351,428.75 351,428.75	366,360.00 366,360.00	0.00	14,931.25 14,931.25
249,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13 KR3F30070002: COLUMBIA	106.5000 106.5000	257,530.00 257,530.00	265,185.00 265,185.00	0.00	7,655.00 7,655.00
85,000.000 CHINOS INTERMEDIATE HOLDI 144A 16961UAA4 7.750% 05/01/2019 DD 11/04/13 KR2F30070002: COLUMBIA	94.7500 94.7500	82,362.50 82,362.50	80,537.50 80,537.50	0.00	-1,825.00 -1,825.00
30,000.000 CHINOS INTERMEDIATE HOLDI 144A 16961UAA4 7.750% 05/01/2019 DD 11/04/13 KR3F30070002: COLUMBIA	94.7500 94.7500	29,070.00 29,070.00	28,425.00 28,425.00	0.00	-645.00 -645.00
446,625.000 CHROMAFLO TECHNOLOGIES 12/13 17107UAC3 COV-LITE TLB KR2F30040002: SHENKMAN CAP	98.7500 98.7500	445,508.43 445,508.43	441,042.19 441,042.19	0.00	-4,466.24 -4,466.24
297,750.000 CHROMAFLO TECHNOLOGIES 12/13 17107UAC3 COV-LITE TLB KR3F30040002: SHENKMAN CAP	98.7500 98.7500	297,005.62 297,005.62	294,028.13 294,028.13	0.00	-2,977.49 -2,977.49
211,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAB3 8.000% 06/15/2019 DD 12/15/11 KR3F30070002: COLUMBIA	106.1250 106.1250	210,531.27 210,531.27	223,923.75 223,923.75	0.00	13,392.48 13,392.48
679,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAB3 8.000% 06/15/2019 DD 12/15/11 KR2F30070002: COLUMBIA	106.1250 106.1250	667,258.16 667,258.16	720,588.75 720,588.75	0.00	53,330.59 53,330.59
80,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAD9 8.250% 06/15/2021 DD 12/15/11 KR3F30020002: MANULIFE ASSET MGMT	109.0000 109.0000	91,300.00 91,300.00	87,200.00 87,200.00	0.00	-4,100.00 -4,100.00
155,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAD9 8.250% 06/15/2021 DD 12/15/11 KR3F30070002: COLUMBIA	109.0000 109.0000	171,275.00 171,275.00	168,950.00 168,950.00	0.00	-2,325.00 -2,325.00

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200,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAD9 8.250% 06/15/2021 DD 12/15/11 KR2F30020002: MANULIFE ASSET MGMT	109.0000 109.0000	228,250.00 228,250.00	218,000.00 218,000.00	0.00	-10,250.00 -10,250.00
258,700.000 CHRYSLER AUTOMOTIVE 1/14 TLB 17121HAF7 KR2F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	257,406.50 257,406.50	253,849.38 253,849.38	0.00	-3,557.12 -3,557.12
104,812.500 CHRYSLER AUTOMOTIVE 1/14 TLB 17121HAF7 KR3F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	104,363.44 104,363.44	102,847.27 102,847.27	0.00	-1,516.17 -1,516.17
395,000.000 CIFC FUNDING LTD 07-3A D 144A 17178JAA6 VAR RT 07/26/2021 DD 07/31/07 KR3F30050002: WATERFALL	98.8485 98.8485	390,062.50 390,062.50	390,451.58 390,451.58	0.00	389.08 389.08
605,000.000 CIFC FUNDING LTD 07-3A D 144A 17178JAA6 VAR RT 07/26/2021 DD 07/31/07 KR2F30050002: WATERFALL	98.8485 98.8485	597,437.50 597,437.50	598,033.43 598,033.43	0.00	595.93 595.93
127,026.115 CIFC FUNDING 06-1A B2L 144A 17178RAA8 VAR RT 10/20/2020 DD 08/03/06 KR2F30050002: WATERFALL	97.5320 97.5320	120,198.46 120,198.46	123,891.09 123,891.09	0.00	3,692.63 3,692.63
138,000.000 CIMAREX ENERGY CO 171798AC5 4.375% 06/01/2024 DD 06/04/14 KR2F30070002: COLUMBIA	100.7500 100.7500	138,000.00 138,000.00	139,035.00 139,035.00	0.00	1,035.00 1,035.00
43,000.000 CIMAREX ENERGY CO 171798AC5 4.375% 06/01/2024 DD 06/04/14 KR3F30070002: COLUMBIA	100.7500 100.7500	43,000.00 43,000.00	43,322.50 43,322.50	0.00	322.50 322.50
265,000.000 CIMPOR FINANCIAL OPERTNS 144A 17186LAA1 5.750% 07/17/2024 DD 07/17/14 KR2F30030002: STONE HARBOR	96.7500 96.7500	262,681.25 262,681.25	256,387.50 256,387.50	0.00	-6,293.75 -6,293.75
223,312.500 CINCINNATI BELL 9/13 TLB 17187MAJ9 KR3F30040002: SHENKMAN CAP	99.0000 99.0000	221,637.66 221,637.66	221,079.38 221,079.38	0.00	-558.28 -558.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
744,375.000 CINCINNATI BELL 9/13 TLB 17187MAJ9 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	738,792.18 738,792.18	736,931.25 736,931.25	0.00	-1,860.93 -1,860.93
30,000.000 CINEMARK USA INC 172441AV9 7.375% 06/15/2021 DD 06/03/11 KR3F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	30,600.00 30,600.00	32,100.00 32,100.00	0.00	1,500.00 1,500.00
140,000.000 CINEMARK USA INC 172441AV9 7.375% 06/15/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	142,800.00 142,800.00	149,800.00 149,800.00	0.00	7,000.00 7,000.00
270,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13 KR3F30020002: MANULIFE ASSET MGMT	95.2500 95.2500	264,127.50 264,127.50	257,175.00 257,175.00	0.00	-6,952.50 -6,952.50
580,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13 KR2F30020002: MANULIFE ASSET MGMT	95.2500 95.2500	572,222.25 572,222.25	552,450.00 552,450.00	0.00	-19,772.25 -19,772.25
200,000.000 CINTAS CORP NO 2 17252MAJ9 2.850% 06/01/2016 DD 05/23/11 KR3F30080002: NISA	102.9620 102.9620	203,652.00 203,652.00	205,924.00 205,924.00	0.00	2,272.00 2,272.00
194,458.691 CIT RV TRUST 1999-A A B 172850BB4 6.440% 03/15/2017 DD 05/19/99 KR3F30050002: WATERFALL	19.5370 19.5370	81,304.45 81,304.45	37,991.39 37,991.39	0.00	-43,313.06 -43,313.06
160,028.366 CIT RV TRUST 1999-A A B 172850BB4 6.440% 03/15/2017 DD 05/19/99 KR2F30050002: WATERFALL	19.5370 19.5370	62,789.47 62,789.47	31,264.74 31,264.74	0.00	-31,524.73 -31,524.73
400,000.000 CITIGROUP INC 172967CS8 VAR RT 11/05/2014 DD 11/05/04 KR2F30010002: PIMCO KR2	100.0146 100.0146	380,024.00 380,024.00	400,058.40 400,058.40	0.00	20,034.40 20,034.40
135,000.000 CITIGROUP INC 172967DR9 6.125% 08/25/2036 DD 08/25/06 KR3F30080002: NISA	114.6566 114.6566	154,999.70 154,999.70	154,786.41 154,786.41	0.00	-213.29 -213.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 CITIGROUP INC 172967DR9 6.125% 08/25/2036 DD 08/25/06 KR2F30080002: NISA	114.6566 114.6566	459,225.75 459,225.75	458,626.40 458,626.40	0.00	-599.35 -599.35
2,400,000.000 CITIGROUP INC 172967EH0 6.000% 08/15/2017 DD 08/15/07 KR3F30010002: PIMCO KR3	111.9976 111.9976	2,654,640.00 2,654,640.00	2,687,942.40 2,687,942.40	0.02	33,302.40 33,302.40
200,000.000 CITIGROUP INC 172967EM9 6.125% 11/21/2017 DD 11/21/07 KR3F30010002: PIMCO KR3	112.8105 112.8105	219,672.00 219,672.00	225,621.00 225,621.00	0.00	5,949.00 5,949.00
100,000.000 CITIGROUP INC 172967EV9 8.500% 05/22/2019 DD 05/22/09 KR2F30010002: PIMCO KR2	124.9967 124.9967	127,503.00 127,503.00	124,996.70 124,996.70	0.00	-2,506.30 -2,506.30
55,000.000 CITIGROUP INC 172967EW7 8.125% 07/15/2039 DD 07/23/09 KR3F30080002: NISA	148.1834 148.1834	82,011.60 82,011.60	81,500.87 81,500.87	0.00	-510.73 -510.73
150,000.000 CITIGROUP INC 172967EW7 8.125% 07/15/2039 DD 07/23/09 KR2F30080002: NISA	148.1834 148.1834	223,668.00 223,668.00	222,275.10 222,275.10	0.00	-1,392.90 -1,392.90
178,000.000 CITIGROUP INC 172967EZ0 5.500% 10/15/2014 DD 09/24/09 KR2F30010002: PIMCO KR2	100.1858 100.1858	189,402.68 189,402.68	178,330.72 178,330.72	0.00	-11,071.96 -11,071.96
2,020,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR2F30010002: PIMCO KR2	101.5764 101.5764	2,079,994.00 2,079,994.00	2,051,843.28 2,051,843.28	0.01	-28,150.72 -28,150.72
95,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR2F30080002: NISA	101.5764 101.5764	102,158.25 102,158.25	96,497.58 96,497.58	0.00	-5,660.67 -5,660.67
34,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR3F30080002: NISA	101.5764 101.5764	36,561.90 36,561.90	34,535.98 34,535.98	0.00	-2,025.92 -2,025.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
137,000.000 CITIGROUP INC 172967FD8 4.750% 05/19/2015 DD 05/19/10 KR3F30080002: NISA	102.6215 102.6215	144,244.56 144,244.56	140,591.46 140,591.46	0.00	-3,653.10 -3,653.10
392,000.000 CITIGROUP INC 172967FD8 4.750% 05/19/2015 DD 05/19/10 KR2F30080002: NISA	102.6215 102.6215	412,728.96 412,728.96	402,276.28 402,276.28	0.00	-10,452.68 -10,452.68
2,100,000.000 CITIGROUP INC 172967FS5 3.953% 06/15/2016 DD 06/15/11 KR2F30010002: PIMCO KR2	105.0289 105.0289	2,222,640.00 2,222,640.00	2,205,606.90 2,205,606.90	0.01	-17,033.10 -17,033.10
400,000.000 CITIGROUP INC 172967FW6 4.450% 01/10/2017 DD 01/10/12 KR3F30010002: PIMCO KR3	106.5472 106.5472	438,792.00 438,792.00	426,188.80 426,188.80	0.00	-12,603.20 -12,603.20
140,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13 KR3F30080002: NISA	108.9009 108.9009	155,019.20 155,019.20	152,461.26 152,461.26	0.00	-2,557.94 -2,557.94
375,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13 KR2F30080002: NISA	108.9009 108.9009	415,230.00 415,230.00	408,378.38 408,378.38	0.00	-6,851.62 -6,851.62
465,000.000 CITIGROUP INC 172967HU8 2.500% 07/29/2019 DD 07/29/14 KR3F30080002: NISA	99.1089 99.1089	464,716.35 464,716.35	460,856.39 460,856.39	0.00	-3,859.96 -3,859.96
1,255,000.000 CITIGROUP INC 172967HU8 2.500% 07/29/2019 DD 07/29/14 KR2F30080002: NISA	99.1089 99.1089	1,254,234.45 1,254,234.45	1,243,816.70 1,243,816.70	0.01	-10,417.75 -10,417.75
215,000.000 CITIGROUP INC 172967HV6 4.000% 08/05/2024 DD 08/05/14 KR2F30080002: NISA	97.9803 97.9803	214,122.80 214,122.80	210,657.65 210,657.65	0.00	-3,465.15 -3,465.15
80,000.000 CITIGROUP INC 172967HV6 4.000% 08/05/2024 DD 08/05/14 KR3F30080002: NISA	97.9803 97.9803	79,673.60 79,673.60	78,384.24 78,384.24	0.00	-1,289.36 -1,289.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
420,000.000 FRONTIER COMMUNICATIONS CORP 17453BAJ0 9.000% 08/15/2031 DD 02/15/02 KR2F30060002: LOOMIS	103.7500 103.7500	410,550.00 410,550.00	435,750.00 435,750.00	0.00	25,200.00 25,200.00
130,000.000 FRONTIER COMMUNICATIONS CORP 17453BAJ0 9.000% 08/15/2031 DD 02/15/02 KR3F30060002: LOOMIS	103.7500 103.7500	127,075.00 127,075.00	134,875.00 134,875.00	0.00	7,800.00 7,800.00
135,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07 KR2F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	127,237.50 127,237.50	145,800.00 145,800.00	0.00	18,562.50 18,562.50
30,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07 KR3F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	28,275.00 28,275.00	32,400.00 32,400.00	0.00	4,125.00 4,125.00
328,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12 KR2F30070002: COLUMBIA	100.0000 100.0000	328,000.00 328,000.00	328,000.00 328,000.00	0.00	0.00 0.00
100,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12 KR3F30070002: COLUMBIA	100.0000 100.0000	101,938.78 101,938.78	100,000.00 100,000.00	0.00	-1,938.78 -1,938.78
302,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BG6 9.000% 03/01/2021 DD 02/23/11 KR3F30070002: COLUMBIA	99.5000 99.5000	296,080.00 296,080.00	300,490.00 300,490.00	0.00	4,410.00 4,410.00
957,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BG6 9.000% 03/01/2021 DD 02/23/11 KR2F30070002: COLUMBIA	99.5000 99.5000	936,132.50 936,132.50	952,215.00 952,215.00	0.01	16,082.50 16,082.50
130,030.000 CLEAR CHANNEL COMMUNICATIONS I 184502BQ4 14.000% 02/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	91.5000 91.5000	130,709.44 130,709.44	118,977.45 118,977.45	0.00	-11,731.99 -11,731.99
483,142.000 CLEAR CHANNEL COMMUNICATIONS I 184502BQ4 14.000% 02/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	91.5000 91.5000	485,511.94 485,511.94	442,074.93 442,074.93	0.00	-43,437.01 -43,437.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,000.000 CLEAR CHANNEL COMMUNICAT 144A 184502BU5 9.000% 09/15/2022 DD 09/10/14 KR3F30070002: COLUMBIA	99.2500 99.2500	81,000.00 81,000.00	80,392.50 80,392.50	0.00	-607.50 -607.50
179,000.000 CLEAR CHANNEL COMMUNICAT 144A 184502BU5 9.000% 09/15/2022 DD 09/10/14 KR2F30070002: COLUMBIA	99.2500 99.2500	179,000.00 179,000.00	177,657.50 177,657.50	0.00	-1,342.50 -1,342.50
48,820.300 CLEAR CHANNEL 5/13 EXTENDED 18450JAT2 TLD KR3F30020002: MANULIFE ASSET MGMT	95.4290 95.4290	42,287.63 42,287.63	46,588.72 46,588.72	0.00	4,301.09 4,301.09
191,647.030 CLEAR CHANNEL 5/13 EXTENDED 18450JAT2 TLD KR2F30020002: MANULIFE ASSET MGMT	95.4290 95.4290	145,339.17 145,339.17	182,886.84 182,886.84	0.00	37,547.67 37,547.67
11,103.890 CLEAR CHANNEL 12/13 EXTENDED 18450JAU9 TLE KR3F30020002: MANULIFE ASSET MGMT	97.7860 97.7860	8,741.66 8,741.66	10,858.05 10,858.05	0.00	2,116.39 2,116.39
41,311.840 CLEAR CHANNEL 12/13 EXTENDED 18450JAU9 TLE KR2F30020002: MANULIFE ASSET MGMT	97.7860 97.7860	31,978.54 31,978.54	40,397.20 40,397.20	0.00	8,418.66 8,418.66
671,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR2F30070002: COLUMBIA	103.7500 103.7500	670,041.42 670,041.42	696,162.50 696,162.50	0.00	26,121.08 26,121.08
905,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR2F30060002: LOOMIS	103.7500 103.7500	878,400.00 878,400.00	938,937.50 938,937.50	0.01	60,537.50 60,537.50
210,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR3F30060002: LOOMIS	103.7500 103.7500	204,025.00 204,025.00	217,875.00 217,875.00	0.00	13,850.00 13,850.00
273,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR3F30070002: COLUMBIA	103.7500 103.7500	274,508.04 274,508.04	283,237.50 283,237.50	0.00	8,729.46 8,729.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAL2 6.500% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	101.2500 101.2500	80,190.00 80,190.00	82,012.50 82,012.50	0.00	1,822.50 1,822.50
175,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	102.2500 102.2500	175,000.00 175,000.00	178,937.50 178,937.50	0.00	3,937.50 3,937.50
929,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13 KR2F30070002: COLUMBIA	102.2500 102.2500	929,000.00 929,000.00	949,902.50 949,902.50	0.01	20,902.50 20,902.50
700,000.000 COCA-COLA FEMSA SAB DE CV 191241AE8 3.875% 11/26/2023 DD 11/26/13 KR2F30080002: NISA	103.2080 103.2080	689,612.00 689,612.00	722,456.00 722,456.00	0.00	32,844.00 32,844.00
260,000.000 COCA-COLA FEMSA SAB DE CV 191241AE8 3.875% 11/26/2023 DD 11/26/13 KR3F30080002: NISA	103.2080 103.2080	256,141.60 256,141.60	268,340.80 268,340.80	0.00	12,199.20 12,199.20
1,499,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BD6 8.125% 05/21/2024 DD 01/21/04 KR2F30030002: STONE HARBOR	132.5000 132.5000	1,935,958.50 1,935,958.50	1,986,175.00 1,986,175.00	0.01	50,216.50 50,216.50
100,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BK0 7.375% 09/18/2037 DD 09/19/06 KR3F30080002: NISA	133.5000 133.5000	125,150.00 125,150.00	133,500.00 133,500.00	0.00	8,350.00 8,350.00
235,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BK0 7.375% 09/18/2037 DD 09/19/06 KR2F30080002: NISA	133.5000 133.5000	294,102.50 294,102.50	313,725.00 313,725.00	0.00	19,622.50 19,622.50
750,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BK0 7.375% 09/18/2037 DD 09/19/06 KR2F30030002: STONE HARBOR	133.5000 133.5000	1,014,887.81 1,014,887.81	1,001,250.00 1,001,250.00	0.01	-13,637.81 -13,637.81
366,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BL8 7.375% 03/18/2019 DD 01/13/09 KR2F30030002: STONE HARBOR	119.2500 119.2500	444,016.25 444,016.25	436,455.00 436,455.00	0.00	-7,561.25 -7,561.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 HCA INC 197677AC1 8.360% 04/15/2024 DD 04/15/94 KR2F30060002: LOOMIS	115.0000 115.0000	24,031.25 24,031.25	28,750.00 28,750.00	0.00	4,718.75 4,718.75
5,000.000 HCA INC 197677AC1 8.360% 04/15/2024 DD 04/15/94 KR3F30060002: LOOMIS	115.0000 115.0000	4,806.25 4,806.25	5,750.00 5,750.00	0.00	943.75 943.75
35,000.000 HCA INC 197677AG2 7.690% 06/15/2025 DD 06/30/95 KR3F30060002: LOOMIS	110.0000 110.0000	33,368.75 33,368.75	38,500.00 38,500.00	0.00	5,131.25 5,131.25
115,000.000 HCA INC 197677AG2 7.690% 06/15/2025 DD 06/30/95 KR2F30060002: LOOMIS	110.0000 110.0000	109,175.00 109,175.00	126,500.00 126,500.00	0.00	17,325.00 17,325.00
35,000.000 HCA INC 197677AJ6 7.050% 12/01/2027 DD 12/08/95 KR3F30060002: LOOMIS	100.5000 100.5000	29,925.00 29,925.00	35,175.00 35,175.00	0.00	5,250.00 5,250.00
215,000.000 HCA INC 197677AJ6 7.050% 12/01/2027 DD 12/08/95 KR2F30060002: LOOMIS	100.5000 100.5000	190,800.00 190,800.00	216,075.00 216,075.00	0.00	25,275.00 25,275.00
20,000.000 HCA INC 197679AB9 7.500% 12/15/2023 DD 12/15/93 KR3F30060002: LOOMIS	109.0000 109.0000	19,918.75 19,918.75	21,800.00 21,800.00	0.00	1,881.25 1,881.25
75,000.000 HCA INC 197679AB9 7.500% 12/15/2023 DD 12/15/93 KR2F30060002: LOOMIS	109.0000 109.0000	73,468.75 73,468.75	81,750.00 81,750.00	0.00	8,281.25 8,281.25
25,000.000 HCA INC 19767QAQ8 7.580% 09/15/2025 DD 09/14/95 KR3F30060002: LOOMIS	109.0000 109.0000	22,325.00 22,325.00	27,250.00 27,250.00	0.00	4,925.00 4,925.00
280,000.000 HCA INC 19767QAQ8 7.580% 09/15/2025 DD 09/14/95 KR2F30060002: LOOMIS	109.0000 109.0000	273,056.25 273,056.25	305,200.00 305,200.00	0.00	32,143.75 32,143.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
475,000.000 HCA INC 19767QAS4 7.750% 07/15/2036 DD 07/08/96 KR2F30060002: LOOMIS	108.5000 108.5000	461,062.50 461,062.50	515,375.00 515,375.00	0.00	54,312.50 54,312.50
80,000.000 HCA INC 19767QAS4 7.750% 07/15/2036 DD 07/08/96 KR3F30060002: LOOMIS	108.5000 108.5000	76,656.25 76,656.25	86,800.00 86,800.00	0.00	10,143.75 10,143.75
112,000.000 COLUMBUS MCKINNON CORP/NY 199333AJ4 7.875% 02/01/2019 DD 01/25/11 KR3F30070002: COLUMBIA	105.0000 105.0000	115,920.00 115,920.00	117,600.00 117,600.00	0.00	1,680.00 1,680.00
498,000.000 COLUMBUS MCKINNON CORP/NY 199333AJ4 7.875% 02/01/2019 DD 01/25/11 KR2F30070002: COLUMBIA	105.0000 105.0000	515,430.00 515,430.00	522,900.00 522,900.00	0.00	7,470.00 7,470.00
610,000.000 COMCAST CORP 20030NBM2 4.200% 08/15/2034 DD 08/12/14 KR2F30080002: NISA	99.1412 99.1412	607,706.40 607,706.40	604,761.32 604,761.32	0.00	-2,945.08 -2,945.08
230,000.000 COMCAST CORP 20030NBM2 4.200% 08/15/2034 DD 08/12/14 KR3F30080002: NISA	99.1412 99.1412	229,135.20 229,135.20	228,024.76 228,024.76	0.00	-1,110.44 -1,110.44
55,000.000 COMM 2007-C9 MORTGAGE TR C9 A4 20047RAE3 VAR RT 12/10/2049 DD 08/01/07 KR3F30020002: MANULIFE ASSET MGMT	110.1152 110.1152	60,852.34 60,852.34	60,563.36 60,563.36	0.00	-288.98 -288.98
245,000.000 COMM 2007-C9 MORTGAGE TR C9 A4 20047RAE3 VAR RT 12/10/2049 DD 08/01/07 KR2F30020002: MANULIFE ASSET MGMT	110.1152 110.1152	271,069.53 271,069.53	269,782.24 269,782.24	0.00	-1,287.29 -1,287.29
210,000.000 COMMERCIAL MORTGAGE TRU GG7 AM 20173MAG5 VAR RT 07/10/2038 DD 07/01/06 KR2F30020002: MANULIFE ASSET MGMT	106.8078 106.8078	208,720.31 208,720.31	224,296.38 224,296.38	0.00	15,576.07 15,576.07
35,000.000 COMMERCIAL MORTGAGE TRU GG7 AM 20173MAG5 VAR RT 07/10/2038 DD 07/01/06 KR3F30020002: MANULIFE ASSET MGMT	106.8078 106.8078	34,786.72 34,786.72	37,382.73 37,382.73	0.00	2,596.01 2,596.01

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315,000.000 COMMSCOPE INC 144A 203372AL1 5.000% 06/15/2021 DD 05/30/14 KR2F30060002: LOOMIS	98.0000 98.0000	315,000.00 315,000.00	308,700.00 308,700.00	0.00	-6,300.00 -6,300.00
100,000.000 COMMSCOPE INC 144A 203372AL1 5.000% 06/15/2021 DD 05/30/14 KR3F30060002: LOOMIS	98.0000 98.0000	100,000.00 100,000.00	98,000.00 98,000.00	0.00	-2,000.00 -2,000.00
330,000.000 COMPASS BANK 20451PKN5 2.750% 09/29/2019 DD 09/29/14 KR3F30080002: NISA	99.8984 99.8984	329,234.40 329,234.40	329,664.72 329,664.72	0.00	430.32 430.32
845,000.000 COMPASS BANK 20451PKN5 2.750% 09/29/2019 DD 09/29/14 KR2F30080002: NISA	99.8984 99.8984	843,039.60 843,039.60	844,141.48 844,141.48	0.01	1,101.88 1,101.88
985,056.250 U.S.I. 12/13 COV-LITE TLB 20451XAD1 KR2F30040002: SHENKMAN CAP	98.1250 98.1250	980,135.89 980,135.89	966,586.45 966,586.45	0.01	-13,549.44 -13,549.44
197,011.250 U.S.I. 12/13 COV-LITE TLB 20451XAD1 KR3F30040002: SHENKMAN CAP	98.1250 98.1250	196,031.13 196,031.13	193,317.29 193,317.29	0.00	-2,713.84 -2,713.84
578,000.000 COMSTOCK RESOURCES INC 205768AJ3 9.500% 06/15/2020 DD 06/05/12 KR2F30070002: COLUMBIA	109.5000 109.5000	550,857.12 550,857.12	632,910.00 632,910.00	0.00	82,052.88 82,052.88
209,000.000 COMSTOCK RESOURCES INC 205768AJ3 9.500% 06/15/2020 DD 06/05/12 KR3F30070002: COLUMBIA	109.5000 109.5000	199,185.36 199,185.36	228,855.00 228,855.00	0.00	29,669.64 29,669.64
233,000.000 CONCHO RESOURCES INC 20605PAC5 6.500% 01/15/2022 DD 05/23/11 KR3F30070002: COLUMBIA	106.2500 106.2500	245,237.50 245,237.50	247,562.50 247,562.50	0.00	2,325.00 2,325.00
1,034,000.000 CONCHO RESOURCES INC 20605PAC5 6.500% 01/15/2022 DD 05/23/11 KR2F30070002: COLUMBIA	106.2500 106.2500	1,088,285.00 1,088,285.00	1,098,625.00 1,098,625.00	0.01	10,340.00 10,340.00

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17,000.000 CONCHO RESOURCES INC 20605PAD3 5.500% 10/01/2022 DD 03/12/12 KR3F30070002: COLUMBIA	103.0000 103.0000	17,000.00 17,000.00	17,510.00 17,510.00	0.00	510.00 510.00
539,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12 KR2F30070002: COLUMBIA	104.0000 104.0000	545,787.50 545,787.50	560,560.00 560,560.00	0.00	14,772.50 14,772.50
258,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12 KR3F30070002: COLUMBIA	104.0000 104.0000	266,321.25 266,321.25	268,320.00 268,320.00	0.00	1,998.75 1,998.75
493,000.000 CONCORD REAL ESTATE 1A B 144A 20647MAC2 VAR RT 12/25/2046 DD 12/21/06 KR2F30050002: WATERFALL	87.3175 87.3175	414,120.00 414,120.00	430,475.28 430,475.28	0.00	16,355.28 16,355.28
245,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR3F30060002: LOOMIS	98.5000 98.5000	248,987.50 248,987.50	241,325.00 241,325.00	0.00	-7,662.50 -7,662.50
775,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR2F30060002: LOOMIS	98.5000 98.5000	787,512.50 787,512.50	763,375.00 763,375.00	0.00	-24,137.50 -24,137.50
0.010 CONSOLIDATED CONTAINER 7/12 B 20902CAL4 KR3F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	0.01 0.01	0.01 0.01	0.00	0.00 0.00
235,000.000 CONSTELLATION BRANDS INC 21036PAK4 3.750% 05/01/2021 DD 05/14/13 KR2F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	236,897.50 236,897.50	230,593.75 230,593.75	0.00	-6,303.75 -6,303.75
135,000.000 CONSTELLATION BRANDS INC 21036PAK4 3.750% 05/01/2021 DD 05/14/13 KR3F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	133,942.50 133,942.50	132,468.75 132,468.75	0.00	-1,473.75 -1,473.75
505,000.000 CONSTELLATION BRANDS INC 21036PAL2 4.250% 05/01/2023 DD 05/14/13 KR2F30020002: MANULIFE ASSET MGMT	97.6250 97.6250	504,825.00 504,825.00	493,006.25 493,006.25	0.00	-11,818.75 -11,818.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 CONSTELLATION BRANDS INC 21036PAL2 4.250% 05/01/2023 DD 05/14/13 KR3F30020002: MANULIFE ASSET MGMT	97.6250 97.6250	188,562.50 188,562.50	185,487.50 185,487.50	0.00	-3,075.00 -3,075.00
36,000.000 CONSTELLIUM NV 144A 210383AA3 5.750% 05/15/2024 DD 05/07/14 KR3F30070002: COLUMBIA	100.0000 100.0000	36,810.00 36,810.00	36,000.00 36,000.00	0.00	-810.00 -810.00
114,000.000 CONSTELLIUM NV 144A 210383AA3 5.750% 05/15/2024 DD 05/07/14 KR2F30070002: COLUMBIA	100.0000 100.0000	116,565.00 116,565.00	114,000.00 114,000.00	0.00	-2,565.00 -2,565.00
138,746.200 CONTIMORTGAGE HOME EQUIT 4 B1F 21075WGB5 7.330% 10/15/2028 DD 09/13/97 KR2F30050002: WATERFALL	101.7354 101.7354	130,768.29 130,768.29	141,154.00 141,154.00	0.00	10,385.71 10,385.71
4,850,019.540 CONTINENTAL AIRLINES 2007-1 CL 21079NAA9 5.983% 10/19/2023 DD 04/10/07 KR2F30010002: PIMCO KR2	111.0000 111.0000	4,728,128.80 4,728,128.80	5,383,521.69 5,383,521.69	0.03	655,392.89 655,392.89
746,360.330 CONTINENTAL AIRLINES 2009-1 PA 21079TAA6 9.000% 01/08/2018 DD 07/01/09 KR3F30010002: PIMCO KR3	110.0000 110.0000	850,850.76 850,850.76	820,996.36 820,996.36	0.01	-29,854.40 -29,854.40
800,688.700 CONTINENTAL AIRLINES 2009-2 CL 21079UAA3 7.250% 05/10/2021 DD 11/10/09 KR2F30010002: PIMCO KR2	117.2500 117.2500	821,706.79 821,706.79	938,807.50 938,807.50	0.01	117,100.71 117,100.71
277,000.000 CONVATEC FINANCE INTERNAT 144A 21244VAA1 8.250% 01/15/2019 DD 08/12/13 KR2F30070002: COLUMBIA	101.7500 101.7500	274,230.00 274,230.00	281,847.50 281,847.50	0.00	7,617.50 7,617.50
68,000.000 CONVATEC FINANCE INTERNAT 144A 21244VAA1 8.250% 01/15/2019 DD 08/12/13 KR3F30070002: COLUMBIA	101.7500 101.7500	68,340.00 68,340.00	69,190.00 69,190.00	0.00	850.00 850.00
124,000.000 CONVATEC HEALTHCARE E SA 144A 21244WAA9 10.500% 12/15/2018 DD 12/22/10 KR3F30070002: COLUMBIA	105.8750 105.8750	114,080.00 114,080.00	131,285.00 131,285.00	0.00	17,205.00 17,205.00

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545,000.000 RABOBANK NEDERLAND 21684AAA4 4.625% 12/01/2023 DD 11/29/13 KR2F30080002: NISA	103.6013 103.6013	576,473.75 576,473.75	564,627.09 564,627.09	0.00	-11,846.66 -11,846.66
270,000.000 RABOBANK NEDERLAND 21684AAA4 4.625% 12/01/2023 DD 11/29/13 KR3F30080002: NISA	103.6013 103.6013	285,592.50 285,592.50	279,723.51 279,723.51	0.00	-5,868.99 -5,868.99
200,000.000 CORP GEO SAB DE CV 144A 21986VAC9 8.875% 03/27/2022 DD 03/27/12 KR3F30060002: LOOMIS	9.1250 9.1250	200,000.00 200,000.00	18,250.00 18,250.00	0.00	-181,750.00 -181,750.00
1,000,000.000 CORP GEO SAB DE CV 144A 21986VAC9 8.875% 03/27/2022 DD 03/27/12 KR2F30060002: LOOMIS	9.1250 9.1250	865,800.00 865,800.00	91,250.00 91,250.00	0.00	-774,550.00 -774,550.00
211,000.000 CORP NACIONAL DEL COBRE DE CHI 21987BAK4 5.625% 09/21/2035 DD 09/21/05 KR2F30030002: STONE HARBOR	109.4430 109.4430	245,293.83 245,293.83	230,924.73 230,924.73	0.00	-14,369.10 -14,369.10
982,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAQ1 3.000% 07/17/2022 DD 07/17/12 KR2F30030002: STONE HARBOR	95.8359 95.8359	953,468.42 953,468.42	941,108.54 941,108.54	0.01	-12,359.88 -12,359.88
477,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAR9 4.250% 07/17/2042 DD 07/17/12 KR2F30030002: STONE HARBOR	89.9023 89.9023	469,507.84 469,507.84	428,833.97 428,833.97	0.00	-40,673.87 -40,673.87
675,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAS7 4.500% 08/13/2023 DD 08/13/13 KR2F30030002: STONE HARBOR	105.3146 105.3146	702,462.92 702,462.92	710,873.55 710,873.55	0.00	8,410.63 8,410.63
234,000.000 CORRECTIONS CORP OF AMERICA 22025YAM2 4.125% 04/01/2020 DD 04/04/13 KR2F30020002: MANULIFE ASSET MGMT	98.0000 98.0000	235,963.75 235,963.75	229,320.00 229,320.00	0.00	-6,643.75 -6,643.75
107,000.000 CORRECTIONS CORP OF AMERICA 22025YAM2 4.125% 04/01/2020 DD 04/04/13 KR3F30020002: MANULIFE ASSET MGMT	98.0000 98.0000	106,740.00 106,740.00	104,860.00 104,860.00	0.00	-1,880.00 -1,880.00

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200,000.000 COSAN LUXEMBOURG SA 144A 22112EAA6 5.000% 03/14/2023 DD 03/14/13 KR2F30030002: STONE HARBOR	96.0000 96.0000	197,678.00 197,678.00	192,000.00 192,000.00	0.00	-5,678.00 -5,678.00
710,000.000 REPUBLIC OF COSTA 144A 221597BS5 4.375% 04/30/2025 DD 04/30/13 KR2F30030002: STONE HARBOR	90.5000 90.5000	644,937.50 644,937.50	642,550.00 642,550.00	0.00	-2,387.50 -2,387.50
572,000.000 REPUBLIC OF COSTA RICA 144A 221602AC9 7.000% 04/04/2044 DD 04/04/14 KR2F30030002: STONE HARBOR	100.5000 100.5000	572,000.00 572,000.00	574,860.00 574,860.00	0.00	2,860.00 2,860.00
150,000.000 COTT BEVERAGES INC 144A 221643AG4 5.375% 07/01/2022 DD 06/24/14 KR3F30020002: MANULIFE ASSET MGMT	96.7500 96.7500	150,751.88 150,751.88	145,125.00 145,125.00	0.00	-5,626.88 -5,626.88
365,000.000 COTT BEVERAGES INC 144A 221643AG4 5.375% 07/01/2022 DD 06/24/14 KR2F30020002: MANULIFE ASSET MGMT	96.7500 96.7500	366,848.75 366,848.75	353,137.50 353,137.50	0.00	-13,711.25 -13,711.25
105,000.000 CREDIT ACCEPTANCE CORP 144A 225310AF8 6.125% 02/15/2021 DD 01/22/14 KR3F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	106,800.00 106,800.00	106,837.50 106,837.50	0.00	37.50 37.50
205,000.000 CREDIT ACCEPTANCE CORP 144A 225310AF8 6.125% 02/15/2021 DD 01/22/14 KR2F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	205,000.00 205,000.00	208,587.50 208,587.50	0.00	3,587.50 3,587.50
2,774.030 CREDIT SUISSE FIRS CKN5 H 144A 22540VCZ3 VAR RT 09/15/2034 DD 11/01/01 KR3F30050002: WATERFALL	94.4099 94.4099	1,029.16 1,029.16	2,618.96 2,618.96	0.00	1,589.80 1,589.80
6,806.910 CREDIT SUISSE FIRS CKN5 H 144A 22540VCZ3 VAR RT 09/15/2034 DD 11/01/01 KR2F30050002: WATERFALL	94.4099 94.4099	2,525.36 2,525.36	6,426.39 6,426.39	0.00	3,901.03 3,901.03
15,513.440 HOME EQUITY ASSET TRUST 1 M1 22541NZD4 VAR RT 06/25/2033 DD 01/29/03 KR3F30020002: MANULIFE ASSET MGMT	96.1497 96.1497	14,582.64 14,582.64	14,916.13 14,916.13	0.00	333.49 333.49

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67,871.310 HOME EQUITY ASSET TRUST 1 M1 22541NZD4 VAR RT 06/25/2033 DD 01/29/03 KR2F30020002: MANULIFE ASSET MGMT	96.1497 96.1497	63,799.05 63,799.05	65,258.06 65,258.06	0.00	1,459.01 1,459.01
532,000.000 CREDIT SUISSE FIRST C4 E 144A 22541SM21 VAR RT 10/15/2039 DD 11/01/04 KR2F30050002: WATERFALL	100.2002 100.2002	492,765.00 492,765.00	533,065.06 533,065.06	0.00	40,300.06 40,300.06
201,000.000 CREDIT SUISSE FIRST C4 E 144A 22541SM21 VAR RT 10/15/2039 DD 11/01/04 KR3F30050002: WATERFALL	100.2002 100.2002	186,176.25 186,176.25	201,402.40 201,402.40	0.00	15,226.15 15,226.15
582,270.170 CREDIT SUISSE FIRST BO AR8 2A1 22541SXE3 VAR RT 09/25/2034 DD 08/01/04 KR2F30010002: PIMCO KR2	100.4543 100.4543	556,795.82 556,795.82	584,915.42 584,915.42	0.00	28,119.60 28,119.60
793,142.000 COMMERCIAL MORTGAGE PA C1 AMFL 22545XBC6 VAR RT 02/15/2040 DD 03/16/07 KR3F30050002: WATERFALL	85.5823 85.5823	590,865.41 590,865.41	678,789.17 678,789.17	0.00	87,923.76 87,923.76
2,302,284.000 COMMERCIAL MORTGAGE PA C1 AMFL 22545XBC6 VAR RT 02/15/2040 DD 03/16/07 KR2F30050002: WATERFALL	85.5823 85.5823	1,747,684.66 1,747,684.66	1,970,347.60 1,970,347.60	0.01	222,662.94 222,662.94
325,000.000 CREDIT SUISSE NEW YORK 22546QAP2 3.625% 09/09/2024 DD 09/09/14 KR3F30080002: NISA	98.6608 98.6608	325,232.14 325,232.14	320,647.60 320,647.60	0.00	-4,584.54 -4,584.54
835,000.000 CREDIT SUISSE NEW YORK 22546QAP2 3.625% 09/09/2024 DD 09/09/14 KR2F30080002: NISA	98.6608 98.6608	835,606.65 835,606.65	823,817.68 823,817.68	0.01	-11,788.97 -11,788.97
276,043.610 CREST 2001-1 LTD 1A C 144A 226086AA4 9.000% 02/25/2034 DD 03/07/01 KR3F30050002: WATERFALL	98.6440 98.6440	203,440.89 203,440.89	272,300.46 272,300.46	0.00	68,859.57 68,859.57
102,000.000 CRESTWOOD MIDSTREAM PARTNERS L 226373AH1 6.125% 03/01/2022 DD 03/01/14 KR3F30070002: COLUMBIA	100.2500 100.2500	105,060.00 105,060.00	102,255.00 102,255.00	0.00	-2,805.00 -2,805.00

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401,000.000 CROATIA GOVERNMENT INTERNATION 226775AD6 6.375% 03/24/2021 DD 03/24/11 KR2F30030002: STONE HARBOR	108.5000 108.5000	427,918.00 427,918.00	435,085.00 435,085.00	0.00	7,167.00 7,167.00
2,154,000.000 CROATIA 144A 226775AG9 6.000% 01/26/2024 DD 11/26/13 KR2F30030002: STONE HARBOR	106.6250 106.6250	2,148,944.10 2,148,944.10	2,296,702.50 2,296,702.50	0.01	147,758.40 147,758.40
300,000.000 CROWN AMERICAS LLC / CROWN AME 228189AB2 4.500% 01/15/2023 DD 07/15/13 KR2F30020002: MANULIFE ASSET MGMT	94.5000 94.5000	292,127.25 292,127.25	283,500.00 283,500.00	0.00	-8,627.25 -8,627.25
120,000.000 CROWN AMERICAS LLC / CROWN AME 228189AB2 4.500% 01/15/2023 DD 07/15/13 KR3F30020002: MANULIFE ASSET MGMT	94.5000 94.5000	116,890.00 116,890.00	113,400.00 113,400.00	0.00	-3,490.00 -3,490.00
529,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12 KR2F30070002: COLUMBIA	99.1250 99.1250	529,000.00 529,000.00	524,371.25 524,371.25	0.00	-4,628.75 -4,628.75
125,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12 KR3F30070002: COLUMBIA	99.1250 99.1250	125,000.00 125,000.00	123,906.25 123,906.25	0.00	-1,093.75 -1,093.75
281,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR2F30070002: COLUMBIA	97.2500 97.2500	279,595.00 279,595.00	273,272.50 273,272.50	0.00	-6,322.50 -6,322.50
132,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR3F30070002: COLUMBIA	97.2500 97.2500	131,340.00 131,340.00	128,370.00 128,370.00	0.00	-2,970.00 -2,970.00
1,000,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAR1 6.113% 01/15/2040 DD 01/15/10 KR3F30010002: PIMCO KR3	115.6775 115.6775	1,101,860.00 1,101,860.00	1,156,775.00 1,156,775.00	0.01	54,915.00 54,915.00
245,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAZ3 4.883% 08/15/2040 DD 08/16/10 KR2F30020002: MANULIFE ASSET MGMT	110.2249 110.2249	251,845.30 251,845.30	270,051.01 270,051.01	0.00	18,205.71 18,205.71

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95,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAZ3 4.883% 08/15/2040 DD 08/16/10 KR3F30020002: MANULIFE ASSET MGMT	110.2249	101,047.84	104,713.66	0.00	3,665.82
351,592.970 CROWN CASTLE 12/13 EXTENDED 22822TAT3 INCREMENTAL TLB2 KR3F30020002: MANULIFE ASSET MGMT	98.6250	352,638.30	346,758.57	0.00	-5,879.73
939,996.140 CROWN CASTLE 12/13 EXTENDED 22822TAT3 INCREMENTAL TLB2 KR2F30020002: MANULIFE ASSET MGMT	98.6250	943,062.34	927,071.19	0.01	-15,991.15
479,494.498 CWHEQ REVOLVING HO F 2A1A 23242LAB9 VAR RT 007/15/2036 DD 06/30/06 KR3F30050002: WATERFALL	91.9045	421,955.14	440,677.02	0.00	18,721.88
1,004,438.741 CWHEQ REVOLVING HO F 2A1A 23242LAB9 VAR RT 007/15/2036 DD 06/30/06 KR2F30050002: WATERFALL	91.9045	883,906.08	923,124.40	0.01	39,218.32
1,569,123.580 CWHEQ REVOLVING HOME EQUI E 2A 23242QAE2 VAR RT 07/15/2036 DD 06/29/06 KR2F30050002: WATERFALL	84.4496	1,069,939.50	1,325,118.59	0.01	255,179.09
349,310.300 CWHEQ REVOLVING HOME EQUI E 2A 23242QAE2 VAR RT 07/15/2036 DD 06/29/06 KR3F30050002: WATERFALL	84.4496	240,462.71	294,991.15	0.00	54,528.44
144,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	104.5000	146,048.66	150,480.00	0.00	4,431.34
682,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR2F30070002: COLUMBIA	104.5000	688,916.25	712,690.00	0.00	23,773.75
290,000.000 DCP MIDSTREAM LLC 144A 23311RAH9 VAR RT 05/21/2043 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	98.7500	293,987.50	286,375.00	0.00	-7,612.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 DCP MIDSTREAM LLC 144A 23311RAH9 VAR RT 05/21/2043 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	98.7500 98.7500	128,475.00 128,475.00	128,375.00 128,375.00	0.00	-100.00 -100.00
5,300,000.000 DNB BANK ASA 144A 23329PAA8 3.200% 04/03/2017 DD 04/03/12 KR2F30010002: PIMCO KR2	104.3975 104.3975	5,295,389.00 5,295,389.00	5,533,067.50 5,533,067.50	0.04	237,678.50 237,678.50
1,300,000.000 DNB BANK ASA 144A 23329PAA8 3.200% 04/03/2017 DD 04/03/12 KR3F30010002: PIMCO KR3	104.3975 104.3975	1,298,869.00 1,298,869.00	1,357,167.50 1,357,167.50	0.01	58,298.50 58,298.50
115,000.000 DR HORTON INC 23331ABJ7 3.750% 03/01/2019 DD 02/24/14 KR3F30070002: COLUMBIA	97.2500 97.2500	113,850.00 113,850.00	111,837.50 111,837.50	0.00	-2,012.50 -2,012.50
180,000.000 CRESTVIEW DS MERGER SUB 23339WAB9 10.000% 09/01/2021 DD 03/01/14 KR3F30060002: LOOMIS	110.5000 110.5000	175,914.75 175,914.75	198,900.00 198,900.00	0.00	22,985.25 22,985.25
580,000.000 CRESTVIEW DS MERGER SUB 23339WAB9 10.000% 09/01/2021 DD 03/01/14 KR2F30060002: LOOMIS	110.5000 110.5000	564,554.60 564,554.60	640,900.00 640,900.00	0.00	76,345.40 76,345.40
940,000.000 DAIMER FINANCE NA LLC 144A 233851BF0 1.375% 08/01/2017 DD 08/01/14 KR2F30080002: NISA	99.5341 99.5341	936,757.00 936,757.00	935,620.54 935,620.54	0.01	-1,136.46 -1,136.46
350,000.000 DAIMER FINANCE NA LLC 144A 233851BF0 1.375% 08/01/2017 DD 08/01/14 KR3F30080002: NISA	99.5341 99.5341	348,792.50 348,792.50	348,369.35 348,369.35	0.00	-423.15 -423.15
210,000.000 DANA HOLDING CORP 235825AB2 6.750% 02/15/2021 DD 01/28/11 KR3F30070002: COLUMBIA	105.8697 105.8697	220,426.13 220,426.13	222,326.37 222,326.37	0.00	1,900.24 1,900.24
87,000.000 DARLING INGREDIENTS INC 237266AG6 5.375% 01/15/2022 DD 07/15/14 KR3F30070002: COLUMBIA	100.7500 100.7500	87,000.00 87,000.00	87,652.50 87,652.50	0.00	652.50 652.50

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275,000.000 DARLING INGREDIENTS INC 237266AG6 5.375% 01/15/2022 DD 07/15/14 KR2F30070002: COLUMBIA	100.7500 100.7500	275,000.00 275,000.00	277,062.50 277,062.50	0.00	2,062.50 2,062.50
260,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR3F30070002: COLUMBIA	103.6250 103.6250	259,357.50 259,357.50	269,425.00 269,425.00	0.00	10,067.50 10,067.50
873,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR2F30070002: COLUMBIA	103.6250 103.6250	871,970.00 871,970.00	904,646.25 904,646.25	0.01	32,676.25 32,676.25
175,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR3F30020002: MANULIFE ASSET MGMT	98.2500 98.2500	175,391.25 175,391.25	171,937.50 171,937.50	0.00	-3,453.75 -3,453.75
103,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR3F30070002: COLUMBIA	98.2500 98.2500	103,000.00 103,000.00	101,197.50 101,197.50	0.00	-1,802.50 -1,802.50
435,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR2F30020002: MANULIFE ASSET MGMT	98.2500 98.2500	435,996.25 435,996.25	427,387.50 427,387.50	0.00	-8,608.75 -8,608.75
475,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR2F30070002: COLUMBIA	98.2500 98.2500	475,000.00 475,000.00	466,687.50 466,687.50	0.00	-8,312.50 -8,312.50
299,250.000 DAVITA 6/14 TLB 23918YAC2 KR3F30040002: SHENKMAN CAP	98.7380 98.7380	297,753.75 297,753.75	295,473.47 295,473.47	0.00	-2,280.28 -2,280.28
748,125.000 DAVITA 6/14 TLB 23918YAC2 KR2F30040002: SHENKMAN CAP	98.7380 98.7380	744,384.37 744,384.37	738,683.66 738,683.66	0.00	-5,700.71 -5,700.71
810,000.000 DAYTON POWER & LIGHT CO/THE 240019BS7 1.875% 09/15/2016 DD 03/15/14 KR2F30080002: NISA	101.3303 101.3303	808,623.00 808,623.00	820,775.43 820,775.43	0.01	12,152.43 12,152.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 DAYTON POWER & LIGHT CO/THE 240019BS7 1.875% 09/15/2016 DD 03/15/14 KR3F30080002: NISA	101.3303 101.3303	274,532.50 274,532.50	278,658.33 278,658.33	0.00	4,125.83 4,125.83
189,976.560 DEL MONTE 2/14 TLB 24521QAC6 KR2F30020002: MANULIFE ASSET MGMT	95.8750 95.8750	191,132.26 191,132.26	182,140.03 182,140.03	0.00	-8,992.23 -8,992.23
52,678.730 DEL MONTE 2/14 TLB 24521QAC6 KR3F30020002: MANULIFE ASSET MGMT	95.8750 95.8750	53,025.20 53,025.20	50,505.73 50,505.73	0.00	-2,519.47 -2,519.47
248,125.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR3F30040002: SHENKMAN CAP	99.2270 99.2270	245,643.75 245,643.75	246,206.99 246,206.99	0.00	563.24 563.24
129,025.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR3F30020002: MANULIFE ASSET MGMT	99.2270 99.2270	127,824.34 127,824.34	128,027.64 128,027.64	0.00	203.30 203.30
372,187.500 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR2F30020002: MANULIFE ASSET MGMT	99.2270 99.2270	368,465.62 368,465.62	369,310.49 369,310.49	0.00	844.87 844.87
992,500.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR2F30040002: SHENKMAN CAP	99.2270 99.2270	982,575.00 982,575.00	984,827.98 984,827.98	0.01	2,252.98 2,252.98
97,501.380 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08 KR2F30020002: MANULIFE ASSET MGMT	116.5000 116.5000	102,132.69 102,132.69	113,589.11 113,589.11	0.00	11,456.42 11,456.42
59,758.900 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08 KR3F30020002: MANULIFE ASSET MGMT	116.5000 116.5000	67,645.50 67,645.50	69,619.12 69,619.12	0.00	1,973.62 1,973.62
225,372.190 DELTA AIR LINES (4/11) TLB 24736CAR5 KR3F30020002: MANULIFE ASSET MGMT	98.7000 98.7000	219,512.70 219,512.70	222,442.35 222,442.35	0.00	2,929.65 2,929.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
552,857.140 DELTA AIR LINES (4/11) TLB 24736CAR5 KR2F30020002: MANULIFE ASSET MGMT	98.7000 98.7000	523,684.42 523,684.42	545,670.00 545,670.00	0.00	21,985.58 21,985.58
205,000.000 STATOIL ASA 24820RAG3 6.500% 12/01/2028 DD 12/01/98 KR3F30080002: NISA	128.9972 128.9972	240,477.30 240,477.30	264,444.26 264,444.26	0.00	23,966.96 23,966.96
1,400,000.000 DENALI BORROWER LLC / DEN 144A 24821VAA6 5.625% 10/15/2020 DD 10/07/13 KR2F30010002: PIMCO KR2	102.8750 102.8750	1,376,750.00 1,376,750.00	1,440,250.00 1,440,250.00	0.01	63,500.00 63,500.00
1,080,000.000 DEUTSCHE BANK AG LONDON 25152RWY5 1.350% 05/30/2017 DD 05/30/14 KR2F30080002: NISA	99.3157 99.3157	1,073,746.80 1,073,746.80	1,072,609.56 1,072,609.56	0.01	-1,137.24 -1,137.24
370,000.000 DEUTSCHE BANK AG LONDON 25152RWY5 1.350% 05/30/2017 DD 05/30/14 KR3F30080002: NISA	99.3157 99.3157	367,857.70 367,857.70	367,468.09 367,468.09	0.00	-389.61 -389.61
107,000.000 DIAMOND FOODS INC 144A 252603AA3 7.000% 03/15/2019 DD 02/19/14 KR2F30070002: COLUMBIA	100.0000 100.0000	107,000.00 107,000.00	107,000.00 107,000.00	0.00	0.00 0.00
34,000.000 DIAMOND FOODS INC 144A 252603AA3 7.000% 03/15/2019 DD 02/19/14 KR3F30070002: COLUMBIA	100.0000 100.0000	34,000.00 34,000.00	34,000.00 34,000.00	0.00	0.00 0.00
340,000.000 DIGITALGLOBE INC 144A 25389MAD1 5.250% 02/01/2021 DD 01/31/13 KR2F30070002: COLUMBIA	96.0000 96.0000	340,000.00 340,000.00	326,400.00 326,400.00	0.00	-13,600.00 -13,600.00
155,000.000 DIGITALGLOBE INC 144A 25389MAD1 5.250% 02/01/2021 DD 01/31/13 KR3F30070002: COLUMBIA	96.0000 96.0000	155,000.00 155,000.00	148,800.00 148,800.00	0.00	-6,200.00 -6,200.00
15,000.000 DILLARD'S INC 254063AR1 7.875% 01/01/2023 DD 01/01/93 KR3F30060002: LOOMIS	113.5000 113.5000	14,137.50 14,137.50	17,025.00 17,025.00	0.00	2,887.50 2,887.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 DILLARD'S INC 254063AR1 7.875% 01/01/2023 DD 01/01/93 KR2F30060002: LOOMIS	113.5000 113.5000	80,062.50 80,062.50	96,475.00 96,475.00	0.00	16,412.50 16,412.50
320,000.000 DILLARD'S INC 254063AU4 7.750% 07/15/2026 DD 07/17/96 KR2F30060002: LOOMIS	109.5000 109.5000	308,300.00 308,300.00	350,400.00 350,400.00	0.00	42,100.00 42,100.00
70,000.000 DILLARD'S INC 254063AU4 7.750% 07/15/2026 DD 07/17/96 KR3F30060002: LOOMIS	109.5000 109.5000	67,325.00 67,325.00	76,650.00 76,650.00	0.00	9,325.00 9,325.00
5,000.000 DILLARD'S INC 254063AW0 7.750% 05/15/2027 DD 05/15/97 KR3F30060002: LOOMIS	109.5000 109.5000	4,637.50 4,637.50	5,475.00 5,475.00	0.00	837.50 837.50
15,000.000 DILLARD'S INC 254063AW0 7.750% 05/15/2027 DD 05/15/97 KR2F30060002: LOOMIS	109.5000 109.5000	13,912.50 13,912.50	16,425.00 16,425.00	0.00	2,512.50 2,512.50
25,000.000 DILLARD'S INC 254067AN1 7.000% 12/01/2028 DD 12/07/98 KR3F30060002: LOOMIS	103.5000 103.5000	23,587.50 23,587.50	25,875.00 25,875.00	0.00	2,287.50 2,287.50
105,000.000 DILLARD'S INC 254067AN1 7.000% 12/01/2028 DD 12/07/98 KR2F30060002: LOOMIS	103.5000 103.5000	99,062.50 99,062.50	108,675.00 108,675.00	0.00	9,612.50 9,612.50
240,000.000 DIRECTV HOLDINGS LLC / DIRECTV 25459HAU9 5.875% 10/01/2019 DD 04/01/10 KR3F30080002: NISA	114.6014 114.6014	277,555.20 277,555.20	275,043.36 275,043.36	0.00	-2,511.84 -2,511.84
545,000.000 DIRECTV HOLDINGS LLC / DIRECTV 25459HAU9 5.875% 10/01/2019 DD 04/01/10 KR2F30080002: NISA	114.6014 114.6014	630,281.60 630,281.60	624,577.63 624,577.63	0.00	-5,703.97 -5,703.97
525,000.000 DIRECTV HOLDINGS/FING 25459HBL8 4.450% 04/01/2024 DD 03/20/14 KR3F30080002: NISA	104.1455 104.1455	523,057.50 523,057.50	546,763.88 546,763.88	0.00	23,706.38 23,706.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,520,000.000 DIRECTV HOLDINGS/FING 25459HBL8 4.450% 04/01/2024 DD 03/20/14 KR2F30080002: NISA	104.1455 104.1455	1,514,376.00 1,514,376.00	1,583,011.60 1,583,011.60	0.01	68,635.60 68,635.60
150,000.000 DISCOVER FINANCIAL SERVICES 254709AG3 5.200% 04/27/2022 DD 10/27/12 KR2F30020002: MANULIFE ASSET MGMT	109.4883 109.4883	135,878.64 135,878.64	164,232.45 164,232.45	0.00	28,353.81 28,353.81
80,000.000 DISCOVER FINANCIAL SERVICES 254709AG3 5.200% 04/27/2022 DD 10/27/12 KR3F30020002: MANULIFE ASSET MGMT	109.4883 109.4883	72,471.98 72,471.98	87,590.64 87,590.64	0.00	15,118.66 15,118.66
160,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR3F30020002: MANULIFE ASSET MGMT	113.0000 113.0000	178,764.44 178,764.44	180,800.00 180,800.00	0.00	2,035.56 2,035.56
440,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR2F30020002: MANULIFE ASSET MGMT	113.0000 113.0000	485,244.78 485,244.78	497,200.00 497,200.00	0.00	11,955.22 11,955.22
513,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR2F30070002: COLUMBIA	113.0000 113.0000	565,582.50 565,582.50	579,690.00 579,690.00	0.00	14,107.50 14,107.50
116,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR3F30070002: COLUMBIA	113.0000 113.0000	127,890.00 127,890.00	131,080.00 131,080.00	0.00	3,190.00 3,190.00
540,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11 KR2F30070002: COLUMBIA	107.5000 107.5000	539,301.83 539,301.83	580,500.00 580,500.00	0.00	41,198.17 41,198.17
176,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11 KR3F30070002: COLUMBIA	107.5000 107.5000	181,752.58 181,752.58	189,200.00 189,200.00	0.00	7,447.42 7,447.42
65,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR2F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	65,487.50 65,487.50	66,300.00 66,300.00	0.00	812.50 812.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
103,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR3F30070002: COLUMBIA	102.0000 102.0000	104,934.09 104,934.09	105,060.00 105,060.00	0.00	125.91 125.91
15,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR3F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	15,112.50 15,112.50	15,300.00 15,300.00	0.00	187.50 187.50
194,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR2F30070002: COLUMBIA	102.0000 102.0000	198,630.52 198,630.52	197,880.00 197,880.00	0.00	-750.52 -750.52
180,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12 KR3F30020002: MANULIFE ASSET MGMT	95.9375 95.9375	178,500.00 178,500.00	172,687.50 172,687.50	0.00	-5,812.50 -5,812.50
305,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12 KR2F30020002: MANULIFE ASSET MGMT	95.9375 95.9375	305,000.00 305,000.00	292,609.38 292,609.38	0.00	-12,390.62 -12,390.62
45,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12 KR3F30070002: COLUMBIA	95.9375 95.9375	43,875.00 43,875.00	43,171.88 43,171.88	0.00	-703.12 -703.12
221,447.000 DISTRIBUTION FINANCIAL SER 1 D 254934AH5 7.730% 11/15/2022 DD 11/27/01 KR3F30050002: WATERFALL	23.9500 23.9500	81,935.39 81,935.39	53,036.56 53,036.56	0.00	-28,898.83 -28,898.83
892,728.000 DISTRIBUTION FINANCIAL SER 1 D 254934AH5 7.730% 11/15/2022 DD 11/27/01 KR2F30050002: WATERFALL	23.9500 23.9500	330,309.36 330,309.36	213,808.36 213,808.36	0.00	-116,501.00 -116,501.00
225,000.000 DOMINICAN REPUBLIC 144A 25714PCF3 7.450% 04/30/2044 DD 04/30/14 KR2F30030002: STONE HARBOR	107.5000 107.5000	225,000.00 225,000.00	241,875.00 241,875.00	0.00	16,875.00 16,875.00
100,000.000 DOMINION RESOURCES INC/VA 25746UBB4 5.600% 11/15/2016 DD 11/14/06 KR2F30020002: MANULIFE ASSET MGMT	109.4121 109.4121	116,782.00 116,782.00	109,412.10 109,412.10	0.00	-7,369.90 -7,369.90

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25,000.000 DOMINION RESOURCES INC/VA 25746UBB4 5.600% 11/15/2016 DD 11/14/06 KR3F30020002: MANULIFE ASSET MGMT	109.4121 109.4121	29,195.50 29,195.50	27,353.03 27,353.03	0.00	-1,842.47 -1,842.47
55,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13 KR3F30060002: LOOMIS	105.5000 105.5000	55,000.00 55,000.00	58,025.00 58,025.00	0.00	3,025.00 3,025.00
185,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13 KR2F30060002: LOOMIS	105.5000 105.5000	185,000.00 185,000.00	195,175.00 195,175.00	0.00	10,175.00 10,175.00
250,000.000 RR DONNELLEY & SONS CO 257867BA8 6.500% 11/15/2023 DD 11/12/13 KR3F30040002: SHENKMAN CAP	99.7500 99.7500	250,000.00 250,000.00	249,375.00 249,375.00	0.00	-625.00 -625.00
1,050,000.000 RR DONNELLEY & SONS CO 257867BA8 6.500% 11/15/2023 DD 11/12/13 KR2F30040002: SHENKMAN CAP	99.7500 99.7500	1,052,250.00 1,052,250.00	1,047,375.00 1,047,375.00	0.01	-4,875.00 -4,875.00
544,043.460 DORIC NIMROD AIR FINANCE 144A 258258AA0 5.125% 11/30/2024 DD 07/11/12 KR2F30010002: PIMCO KR2	105.8541 105.8541	544,043.46 544,043.46	575,892.31 575,892.31	0.00	31,848.85 31,848.85
181,347.820 DORIC NIMROD AIR FINANCE 144A 258258AA0 5.125% 11/30/2024 DD 07/11/12 KR3F30010002: PIMCO KR3	105.8541 105.8541	181,347.82 181,347.82	191,964.10 191,964.10	0.00	10,616.28 10,616.28
525,000.000 DOW CHEMICAL CO/THE 260543CJ0 3.500% 10/01/2024 DD 09/16/14 KR2F30080002: NISA	97.5397 97.5397	518,332.50 518,332.50	512,083.43 512,083.43	0.00	-6,249.07 -6,249.07
205,000.000 DOW CHEMICAL CO/THE 260543CJ0 3.500% 10/01/2024 DD 09/16/14 KR3F30080002: NISA	97.5397 97.5397	202,396.50 202,396.50	199,956.39 199,956.39	0.00	-2,440.11 -2,440.11
1,115,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAM1 2.900% 01/15/2016 DD 01/11/11 KR2F30080002: NISA	102.7195 102.7195	1,120,941.29 1,120,941.29	1,145,322.43 1,145,322.43	0.01	24,381.14 24,381.14

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350,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAM1 2.900% 01/15/2016 DD 01/11/11 KR3F30080002: NISA	102.7195 102.7195	357,588.00 357,588.00	359,518.25 359,518.25	0.00	1,930.25 1,930.25
680,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAR0 2.700% 11/15/2022 DD 11/20/12 KR2F30080002: NISA	96.3947 96.3947	677,463.60 677,463.60	655,483.96 655,483.96	0.00	-21,979.64 -21,979.64
120,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAR0 2.700% 11/15/2022 DD 11/20/12 KR3F30080002: NISA	96.3947 96.3947	119,552.40 119,552.40	115,673.64 115,673.64	0.00	-3,878.76 -3,878.76
390,388.000 DRYDEN SENIOR LOA 28A B2L 144A 26251BAF3 VAR RT 08/15/2025 DD 07/03/13 KR2F30050002: WATERFALL	85.8890 85.8890	350,759.28 350,759.28	335,300.30 335,300.30	0.00	-15,458.98 -15,458.98
121,649.480 DYNEGY 4/13 TLB2 26817HAC4 KR3F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	122,308.51 122,308.51	120,547.34 120,547.34	0.00	-1,761.17 -1,761.17
311,918.010 DYNEGY 4/13 TLB2 26817HAC4 KR2F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	313,484.65 313,484.65	309,092.03 309,092.03	0.00	-4,392.62 -4,392.62
160,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13 KR3F30020002: MANULIFE ASSET MGMT	93.2500 93.2500	154,400.00 154,400.00	149,200.00 149,200.00	0.00	-5,200.00 -5,200.00
260,000.000 EDP FINANCE BV 144A 26835PAC4 4.900% 10/01/2019 DD 09/29/09 KR3F30060002: LOOMIS	103.2650 103.2650	213,200.00 213,200.00	268,489.00 268,489.00	0.00	55,289.00 55,289.00
14,500.096 EMAC OWNER TRUST 199 1 A3 144A 268617AC1 6.630% 01/15/2025 DD 07/07/98 KR3F30050002: WATERFALL	40.3667 40.3667	8,263.24 8,263.24	5,853.21 5,853.21	0.00	-2,410.03 -2,410.03
808,410.534 EMAC OWNER TRUST 199 1 A3 144A 268617AC1 6.630% 01/15/2025 DD 07/07/98 KR2F30050002: WATERFALL	40.3667 40.3667	510,871.40 510,871.40	326,328.56 326,328.56	0.00	-184,542.84 -184,542.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,057.689 EMAC OWNER TRUST 200 1 A2 144A 268617BJ5 VAR RT 001/15/2027 DD 02/01/00 KR3F30050002: WATERFALL	70.1250 70.1250	40,954.52 40,954.52	51,932.97 51,932.97	0.00	10,978.45 10,978.45
235,192.971 EMAC OWNER TRUST 200 1 A2 144A 268617BJ5 VAR RT 001/15/2027 DD 02/01/00 KR2F30050002: WATERFALL	70.1250 70.1250	138,350.33 138,350.33	164,929.13 164,929.13	0.00	26,578.80 26,578.80
44,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR3F30070002: COLUMBIA	105.7500 105.7500	47,107.50 47,107.50	46,530.00 46,530.00	0.00	-577.50 -577.50
144,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR2F30070002: COLUMBIA	105.7500 105.7500	152,080.00 152,080.00	152,280.00 152,280.00	0.00	200.00 200.00
375,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	401,761.25 401,761.25	396,562.50 396,562.50	0.00	-5,198.75 -5,198.75
195,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	214,458.75 214,458.75	206,212.50 206,212.50	0.00	-8,246.25 -8,246.25
400,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14 KR3F30080002: NISA	99.3624 99.3624	399,600.00 399,600.00	397,449.60 397,449.60	0.00	-2,150.40 -2,150.40
1,075,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14 KR2F30080002: NISA	99.3624 99.3624	1,073,925.00 1,073,925.00	1,068,145.80 1,068,145.80	0.01	-5,779.20 -5,779.20
370,000.000 E*TRADE FINANCIAL CORP 269246BK9 6.375% 11/15/2019 DD 11/14/12 KR3F30070002: COLUMBIA	105.0000 105.0000	386,987.50 386,987.50	388,500.00 388,500.00	0.00	1,512.50 1,512.50
447,000.000 E*TRADE FINANCIAL CORP 269246BK9 6.375% 11/15/2019 DD 11/14/12 KR2F30070002: COLUMBIA	105.0000 105.0000	447,000.00 447,000.00	469,350.00 469,350.00	0.00	22,350.00 22,350.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 ESTRN KY UNIV GEN RECPTS 276552CK0 4.000% 04/01/2015 DD 07/03/12 KR3F90010002: CASH ACCOUNT KR3	101.8520 101.8520	310,674.00 310,674.00	305,556.00 305,556.00	0.00	-5,118.00 -5,118.00
700,000.000 ESTRN KY UNIV GEN RECPTS 276552CK0 4.000% 04/01/2015 DD 07/03/12 KR2F90010002: CASH ACCOUNT KR2	101.8520 101.8520	724,906.00 724,906.00	712,964.00 712,964.00	0.00	-11,942.00 -11,942.00
130,000.000 ECOPEPETROL SA 279158AC3 5.875% 09/18/2023 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	110.3750 110.3750	130,101.70 130,101.70	143,487.50 143,487.50	0.00	13,385.80 13,385.80
35,000.000 ECOPEPETROL SA 279158AC3 5.875% 09/18/2023 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	110.3750 110.3750	35,001.25 35,001.25	38,631.25 38,631.25	0.00	3,630.00 3,630.00
45,000.000 ECOPEPETROL SA 279158AD1 4.250% 09/18/2018 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	44,801.55 44,801.55	47,700.00 47,700.00	0.00	2,898.45 2,898.45
15,000.000 ECOPEPETROL SA 279158AD1 4.250% 09/18/2018 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	14,933.85 14,933.85	15,900.00 15,900.00	0.00	966.15 966.15
116,872.220 EDUCATIONAL FUNDING 1A A2 144A 28140XAB5 VAR RT 10/25/2029 DD 11/14/06 KR3F30050002: WATERFALL	94.4199 94.4199	74,330.74 74,330.74	110,350.63 110,350.63	0.00	36,019.89 36,019.89
78,790.270 EDUCATIONAL FUNDING 1A A2 144A 28140XAB5 VAR RT 10/25/2029 DD 11/14/06 KR2F30050002: WATERFALL	94.4199 94.4199	54,562.25 54,562.25	74,393.69 74,393.69	0.00	19,831.44 19,831.44
290,000.000 EDWARDS LIFESCIENCES CORP 28176EAC2 2.875% 10/15/2018 DD 10/03/13 KR3F30080002: NISA	101.6355 101.6355	288,544.20 288,544.20	294,742.95 294,742.95	0.00	6,198.75 6,198.75
830,000.000 EDWARDS LIFESCIENCES CORP 28176EAC2 2.875% 10/15/2018 DD 10/03/13 KR2F30080002: NISA	101.6355 101.6355	825,833.40 825,833.40	843,574.65 843,574.65	0.01	17,741.25 17,741.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 EKSPORTFINANS ASA 282645AQ3 5.500% 05/25/2016 DD 05/25/06 KR2F30010002: PIMCO KR2	105.4100 105.4100	295,500.00 295,500.00	316,230.00 316,230.00	0.00	20,730.00 20,730.00
200,000.000 EKSPORTFINANS ASA 28264QGC2 5.500% 06/26/2017 DD 06/26/07 KR3F30010002: PIMCO KR3	107.7500 107.7500	202,200.00 202,200.00	215,500.00 215,500.00	0.00	13,300.00 13,300.00
200,000.000 EKSPORTFINANS ASA 28264QGC2 5.500% 06/26/2017 DD 06/26/07 KR2F30010002: PIMCO KR2	107.7500 107.7500	194,875.00 194,875.00	215,500.00 215,500.00	0.00	20,625.00 20,625.00
300,000.000 EKSPORTFINANS ASA 28264QR63 3.000% 11/17/2014 DD 11/17/09 KR2F30010002: PIMCO KR2	100.2400 100.2400	287,250.00 287,250.00	300,720.00 300,720.00	0.00	13,470.00 13,470.00
100,000.000 EKSPORTFINANS ASA 28264QR63 3.000% 11/17/2014 DD 11/17/09 KR3F30010002: PIMCO KR3	100.2400 100.2400	95,750.00 95,750.00	100,240.00 100,240.00	0.00	4,490.00 4,490.00
600,000.000 EKSPORTFINANS ASA 28264QT53 2.000% 09/15/2015 DD 09/15/10 KR3F30010002: PIMCO KR3	99.8750 99.8750	554,175.00 554,175.00	599,250.00 599,250.00	0.00	45,075.00 45,075.00
1,300,000.000 EKSPORTFINANS ASA 28264QT53 2.000% 09/15/2015 DD 09/15/10 KR2F30010002: PIMCO KR2	99.8750 99.8750	1,178,875.00 1,178,875.00	1,298,375.00 1,298,375.00	0.01	119,500.00 119,500.00
500,000.000 EKSPORTFINANS ASA 28264QV27 2.375% 05/25/2016 DD 05/25/11 KR2F30010002: PIMCO KR2	100.1200 100.1200	472,500.00 472,500.00	500,600.00 500,600.00	0.00	28,100.00 28,100.00
200,000.000 EKSPORTFINANS ASA 28264QV27 2.375% 05/25/2016 DD 05/25/11 KR3F30010002: PIMCO KR3	100.1200 100.1200	190,450.00 190,450.00	200,240.00 200,240.00	0.00	9,790.00 9,790.00
103,000.000 EMDEON INC 29084TAA2 11.000% 12/31/2019 DD 06/30/12 KR3F30070002: COLUMBIA	111.2500 111.2500	105,961.25 105,961.25	114,587.50 114,587.50	0.00	8,626.25 8,626.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
457,000.000 EMDEON INC 29084TAA2 11.000% 12/31/2019 DD 06/30/12 KR2F30070002: COLUMBIA	111.2500 111.2500	470,138.75 470,138.75	508,412.50 508,412.50	0.00	38,273.75 38,273.75
200,000.000 EMECO PTY LTD 144A 29085TAA1 9.875% 03/15/2019 DD 03/17/14 KR2F30060002: LOOMIS	99.5000 99.5000	197,126.00 197,126.00	199,000.00 199,000.00	0.00	1,874.00 1,874.00
445,000.000 ENABLE MIDSTREAM PARTNER 144A 292480AC4 3.900% 05/15/2024 DD 05/27/14 KR2F30080002: NISA	99.4596 99.4596	444,497.15 444,497.15	442,595.22 442,595.22	0.00	-1,901.93 -1,901.93
165,000.000 ENABLE MIDSTREAM PARTNER 144A 292480AC4 3.900% 05/15/2024 DD 05/27/14 KR3F30080002: NISA	99.4596 99.4596	164,813.55 164,813.55	164,108.34 164,108.34	0.00	-705.21 -705.21
1,248,000.000 ENEL SPA 144A 29265WAA6 VAR RT 09/24/2073 DD 09/24/13 KR2F30060002: LOOMIS	115.8800 115.8800	1,317,955.84 1,317,955.84	1,446,182.40 1,446,182.40	0.01	128,226.56 128,226.56
200,000.000 ENEL SPA 144A 29265WAA6 VAR RT 09/24/2073 DD 09/24/13 KR3F30060002: LOOMIS	115.8800 115.8800	198,366.00 198,366.00	231,760.00 231,760.00	0.00	33,394.00 33,394.00
120,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13 KR3F30020002: MANULIFE ASSET MGMT	98.7500 98.7500	123,042.50 123,042.50	118,500.00 118,500.00	0.00	-4,542.50 -4,542.50
195,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13 KR2F30020002: MANULIFE ASSET MGMT	98.7500 98.7500	195,701.25 195,701.25	192,562.50 192,562.50	0.00	-3,138.75 -3,138.75
510,000.000 ENDO FINANCE LLC & ENDO F 144A 29271LAD6 7.250% 01/15/2022 DD 05/06/14 KR2F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	557,175.00 557,175.00	536,775.00 536,775.00	0.00	-20,400.00 -20,400.00
200,000.000 ENDO FINANCE LLC & ENDO F 144A 29271LAD6 7.250% 01/15/2022 DD 05/06/14 KR3F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	218,500.00 218,500.00	210,500.00 210,500.00	0.00	-8,000.00 -8,000.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 EFIH 6/14 DIP TL 29271NAB6 KR3F30040002: SHENKMAN CAP	99.4380 99.4380	300,000.00 300,000.00	298,314.00 298,314.00	0.00	-1,686.00 -1,686.00
1,000,000.000 EFIH 6/14 DIP TL 29271NAB6 KR2F30040002: SHENKMAN CAP	99.4380 99.4380	1,000,000.00 1,000,000.00	994,380.00 994,380.00	0.01	-5,620.00 -5,620.00
943,152.170 ENTEGRIS 4/14 COV-LITE TLB 29362LAD6 KR2F30040002: SHENKMAN CAP	98.1670 98.1670	938,436.41 938,436.41	925,864.19 925,864.19	0.01	-12,572.22 -12,572.22
189,130.430 ENTEGRIS 4/14 COV-LITE TLB 29362LAD6 KR3F30040002: SHENKMAN CAP	98.1670 98.1670	188,184.78 188,184.78	185,663.67 185,663.67	0.00	-2,521.11 -2,521.11
122,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14 KR3F30070002: COLUMBIA	101.5000 101.5000	123,561.25 123,561.25	123,830.00 123,830.00	0.00	268.75 268.75
393,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14 KR2F30070002: COLUMBIA	101.5000 101.5000	398,001.25 398,001.25	398,895.00 398,895.00	0.00	893.75 893.75
2,000,000.000 ENTERGY CORP 29364GAE3 3.625% 09/15/2015 DD 09/16/10 KR2F30010002: PIMCO KR2	102.4230 102.4230	1,998,460.00 1,998,460.00	2,048,460.00 2,048,460.00	0.01	50,000.00 50,000.00
570,000.000 ENTERGY MISSISSIPPI INC 29364NAR9 3.100% 07/01/2023 DD 12/11/12 KR2F30080002: NISA	98.5798 98.5798	567,754.20 567,754.20	561,904.86 561,904.86	0.00	-5,849.34 -5,849.34
170,000.000 ENTERGY MISSISSIPPI INC 29364NAR9 3.100% 07/01/2023 DD 12/11/12 KR3F30080002: NISA	98.5798 98.5798	169,330.20 169,330.20	167,585.66 167,585.66	0.00	-1,744.54 -1,744.54
91,000.000 EQUINIX INC 29444UAK2 7.000% 07/15/2021 DD 07/13/11 KR3F30070002: COLUMBIA	107.1250 107.1250	96,010.23 96,010.23	97,483.75 97,483.75	0.00	1,473.52 1,473.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
568,000.000 EQUINIX INC 29444UAL0 4.875% 04/01/2020 DD 03/05/13 KR2F30070002: COLUMBIA	99.0000 99.0000	577,250.00 577,250.00	562,320.00 562,320.00	0.00	-14,930.00 -14,930.00
127,000.000 EQUINIX INC 29444UAL0 4.875% 04/01/2020 DD 03/05/13 KR3F30070002: COLUMBIA	99.0000 99.0000	128,600.00 128,600.00	125,730.00 125,730.00	0.00	-2,870.00 -2,870.00
105,000.000 EQUINIX INC 29444UAM8 5.375% 04/01/2023 DD 03/05/13 KR3F30060002: LOOMIS	99.0000 99.0000	105,000.00 105,000.00	103,950.00 103,950.00	0.00	-1,050.00 -1,050.00
236,000.000 ESKOM HOLDINGS SOC LTD 144A 29646AAA4 6.750% 08/06/2023 DD 08/06/13 KR2F30030002: STONE HARBOR	104.8750 104.8750	233,892.52 233,892.52	247,505.00 247,505.00	0.00	13,612.48 13,612.48
465,000.000 ESSAR STEEL ALGOMA INC 144A 29667WAA0 9.375% 03/15/2015 DD 12/14/09 KR2F30060002: LOOMIS	99.7500 99.7500	438,775.00 438,775.00	463,837.50 463,837.50	0.00	25,062.50 25,062.50
110,000.000 ESSAR STEEL ALGOMA INC 144A 29667WAA0 9.375% 03/15/2015 DD 12/14/09 KR3F30060002: LOOMIS	99.7500 99.7500	103,825.00 103,825.00	109,725.00 109,725.00	0.00	5,900.00 5,900.00
199,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR3F30070002: COLUMBIA	109.0000 109.0000	207,909.94 207,909.94	216,910.00 216,910.00	0.00	9,000.06 9,000.06
405,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR2F30020002: MANULIFE ASSET MGMT	109.0000 109.0000	452,587.50 452,587.50	441,450.00 441,450.00	0.00	-11,137.50 -11,137.50
160,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR3F30020002: MANULIFE ASSET MGMT	109.0000 109.0000	178,800.00 178,800.00	174,400.00 174,400.00	0.00	-4,400.00 -4,400.00
370,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR2F30070002: COLUMBIA	109.0000 109.0000	374,157.10 374,157.10	403,300.00 403,300.00	0.00	29,142.90 29,142.90

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850,000.000 FFCA SECURED FRANCHI 2 B1 144A 301965BQ1 8.270% 05/18/2026 DD 09/01/99 KR2F30050002: WATERFALL	82.4850 82.4850	497,250.00 497,250.00	701,122.50 701,122.50	0.00	203,872.50 203,872.50
886,378.740 FHA KY MTG #9 WATTERSON 301999LX4 LAKEVIEW 7.5 09-01 KR2F50040002: FHA MORTGAGES	105.5940 105.5940	756,710.67 756,710.67	935,962.77 935,962.77	0.01	179,252.10 179,252.10
623,614.190 FHA KY MTG #4 MT TABOR APTS 301999LY2 7.5 02-01-2022 KR2F50040002: FHA MORTGAGES	105.5940 105.5940	460,729.47 460,729.47	658,499.11 658,499.11	0.00	197,769.64 197,769.64
200,000.000 EXPORT-IMPORT BANK OF KOREA 302154AU3 5.875% 01/14/2015 DD 07/14/09 KR3F30080002: NISA	101.4313 101.4313	221,194.00 221,194.00	202,862.60 202,862.60	0.00	-18,331.40 -18,331.40
1,455,000.000 EXPORT-IMPORT BANK OF KOREA 302154AU3 5.875% 01/14/2015 DD 07/14/09 KR2F30080002: NISA	101.4313 101.4313	1,446,648.30 1,446,648.30	1,475,825.42 1,475,825.42	0.01	29,177.12 29,177.12
800,000.000 EXPORT-IMPORT BK KOREA 302154BA6 4.375% 09/15/2021 DD 09/15/11 KR3F30010002: PIMCO KR3	107.8000 107.8000	880,228.00 880,228.00	862,400.00 862,400.00	0.01	-17,828.00 -17,828.00
1,600,000.000 EXPORT-IMPORT BK KOREA 302154BA6 4.375% 09/15/2021 DD 09/15/11 KR2F30010002: PIMCO KR2	107.8000 107.8000	1,757,349.00 1,757,349.00	1,724,800.00 1,724,800.00	0.01	-32,549.00 -32,549.00
400,000.000 EXPORT-IMPORT BANK OF KOREA 302154BE8 1.250% 11/20/2015 DD 11/20/12 KR2F30010002: PIMCO KR2	100.4120 100.4120	399,296.00 399,296.00	401,648.00 401,648.00	0.00	2,352.00 2,352.00
200,000.000 EXPORT-IMPORT BANK OF KOREA 302154BE8 1.250% 11/20/2015 DD 11/20/12 KR3F30010002: PIMCO KR3	100.4120 100.4120	199,648.00 199,648.00	200,824.00 200,824.00	0.00	1,176.00 1,176.00
215,000.000 EXPRESS SCRIPTS HOLDING 30219GAH1 2.250% 06/15/2019 DD 06/05/14 KR3F30080002: NISA	98.5990 98.5990	214,481.85 214,481.85	211,987.85 211,987.85	0.00	-2,494.00 -2,494.00

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580,000.000 EXPRESS SCRIPTS HOLDING 30219GAH1 2.250% 06/15/2019 DD 06/05/14 KR2F30080002: NISA	98.5990 98.5990	578,602.20 578,602.20	571,874.20 571,874.20	0.00	-6,728.00 -6,728.00
440,000.000 EXPRESS SCRIPTS HOLDING 30219GAJ7 1.250% 06/02/2017 DD 06/05/14 KR3F30080002: NISA	99.2097 99.2097	439,832.80 439,832.80	436,522.68 436,522.68	0.00	-3,310.12 -3,310.12
1,185,000.000 EXPRESS SCRIPTS HOLDING 30219GAJ7 1.250% 06/02/2017 DD 06/05/14 KR2F30080002: NISA	99.2097 99.2097	1,184,549.70 1,184,549.70	1,175,634.95 1,175,634.95	0.01	-8,914.75 -8,914.75
496,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11 KR2F30070002: COLUMBIA	103.3750 103.3750	497,825.33 497,825.33	512,740.00 512,740.00	0.00	14,914.67 14,914.67
148,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11 KR3F30070002: COLUMBIA	103.3750 103.3750	148,550.10 148,550.10	152,995.00 152,995.00	0.00	4,444.90 4,444.90
225,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAN7 6.875% 04/01/2022 DD 03/19/12 KR3F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	233,817.50 233,817.50	228,937.50 228,937.50	0.00	-4,880.00 -4,880.00
555,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAN7 6.875% 04/01/2022 DD 03/19/12 KR2F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	559,263.75 559,263.75	564,712.50 564,712.50	0.00	5,448.75 5,448.75
86,284.270 FDIC COMMERCIAL MORT C1 A 144A 30251HAA3 VAR RT 04/25/2031 DD 04/01/11 KR2F30080002: NISA	100.2317 100.2317	86,284.27 86,284.27	86,484.19 86,484.19	0.00	199.92 199.92
965,603.000 FAIRWAY OUTDOOR FUND 1A B 144A 30605XAB9 8.835% 10/15/2042 DD 11/05/12 KR3F30050002: WATERFALL	103.9265 103.9265	996,831.86 996,831.86	1,003,517.40 1,003,517.40	0.01	6,685.54 6,685.54
3,452,717.000 FAIRWAY OUTDOOR FUND 1A B 144A 30605XAB9 8.835% 10/15/2042 DD 11/05/12 KR2F30050002: WATERFALL	103.9265 103.9265	3,565,635.53 3,565,635.53	3,588,287.93 3,588,287.93	0.02	22,652.40 22,652.40

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70,292.240 FANNIE MAE CONNECTICUT C02 1M1 30711XAE4 VAR RT 05/25/2024 DD 05/28/14 KR3F30020002: MANULIFE ASSET MGMT	98.4254 98.4254	70,369.11 70,369.11	69,185.42 69,185.42	0.00	-1,183.69 -1,183.69
168,701.380 FANNIE MAE CONNECTICUT C02 1M1 30711XAE4 VAR RT 05/25/2024 DD 05/28/14 KR2F30020002: MANULIFE ASSET MGMT	98.4254 98.4254	168,885.90 168,885.90	166,045.01 166,045.01	0.00	-2,840.89 -2,840.89
4,790.060 FHLMC POOL #G0-0286 31283GJ73 8.000% 02/01/2025 DD 02/01/95 KR2F30080002: NISA	112.5159 112.5159	4,948.46 4,948.46	5,389.58 5,389.58	0.00	441.12 441.12
22,949.160 FHLMC POOL #G0-1721 31283H4E2 6.500% 08/01/2034 DD 09/01/04 KR2F30080002: NISA	114.1729 114.1729	23,680.68 23,680.68	26,201.72 26,201.72	0.00	2,521.04 2,521.04
30,043.300 FHLMC POOL #G0-1734 31283H4T9 6.500% 09/01/2034 DD 10/01/04 KR2F30080002: NISA	118.2710 118.2710	31,484.44 31,484.44	35,532.53 35,532.53	0.00	4,048.09 4,048.09
276,527.910 FHLMC POOL #G0-1740 31283H4Z5 5.500% 12/01/2034 DD 11/01/04 KR2F30080002: NISA	112.4466 112.4466	270,370.86 270,370.86	310,946.34 310,946.34	0.00	40,575.48 40,575.48
183,849.640 FHLMC POOL #G0-1771 31283H6G5 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.3211 112.3211	183,174.55 183,174.55	206,501.89 206,501.89	0.00	23,327.34 23,327.34
838.750 FHLMC POOL #G0-0983 31283HCU7 6.500% 11/01/2028 DD 10/01/98 KR2F30080002: NISA	115.1251 115.1251	797.62 797.62	965.61 965.61	0.00	167.99 167.99
56,535.130 FHLMC POOL #G0-1469 31283HT21 5.500% 12/01/2032 DD 12/01/02 KR2F30080002: NISA	112.1542 112.1542	55,912.36 55,912.36	63,406.51 63,406.51	0.00	7,494.15 7,494.15
661,063.980 FHLMC POOL #G0-1563 31283HWY7 5.500% 06/01/2033 DD 05/01/03 KR2F30080002: NISA	112.2815 112.2815	658,378.41 658,378.41	742,252.60 742,252.60	0.00	83,874.19 83,874.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,585.570 FHLMC POOL #G0-1644 31283HZH1 5.500% 02/01/2034 DD 01/01/04 KR2F30080002: NISA	112.3528	253,169.76	281,539.99	0.00	28,370.23
89,831.440 FHLMC POOL #G1-1776 31283K6M5 4.500% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	107.0457	86,153.99	96,160.68	0.00	10,006.69
249,993.400 FHLMC POOL #G1-1565 31283KW20 4.500% 01/01/2019 DD 05/01/04 KR3F30080002: NISA	105.4941	266,555.46	263,728.16	0.00	-2,827.30
22,815.500 FHLMC POOL #C6-8877 31287U2J0 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	104.1775	23,942.02	23,768.61	0.00	-173.41
22,449.520 FHLMC POOL #C6-8290 31287UF72 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	114.6678	23,529.90	25,742.36	0.00	2,212.46
3,757.500 FHLMC POOL #C6-9057 31287VB25 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	104.1963	3,943.03	3,915.18	0.00	-27.85
4,504.450 FHLMC POOL #C7-1891 31288AC45 6.000% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	112.6425	4,612.14	5,073.93	0.00	461.79
13,022.120 FHLMC POOL #C7-5191 31288DXU8 5.500% 01/01/2033 DD 12/01/02 KR2F30080002: NISA	111.4990	12,981.44	14,519.54	0.00	1,538.10
27,317.490 FHLMC POOL #C7-6179 31288E2L0 5.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	111.0127	27,682.44	30,325.87	0.00	2,643.43
37,606.550 FHLMC POOL #C7-5679 31288EJY4 5.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	111.9125	37,489.03	42,086.45	0.00	4,597.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,557.060 FHLMC POOL #C7-9768 31288JZ90 5.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	110.9878 110.9878	6,483.02 6,483.02	7,277.54 7,277.54	0.00	794.52 794.52
36,201.140 FHLMC POOL #G3-0360 3128CUMH6 6.000% 10/01/2027 DD 10/01/07 KR2F30010002: PIMCO KR2	112.7891 112.7891	39,348.95 39,348.95	40,830.95 40,830.95	0.00	1,482.00 1,482.00
942.430 FHLMC POOL #D6-0685 3128EWXN5 9.000% 06/01/2025 DD 06/01/95 KR2F30080002: NISA	100.4983 100.4983	976.82 976.82	947.13 947.13	0.00	-29.69 -29.69
5,409.640 FHLMC POOL #E9-0419 3128GUPC0 6.000% 07/01/2017 DD 06/01/02 KR2F30080002: NISA	103.6559 103.6559	5,609.98 5,609.98	5,607.41 5,607.41	0.00	-2.57 -2.57
12,587.270 FHLMC POOL #E9-0531 3128GUSU7 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	103.9303 103.9303	13,000.27 13,000.27	13,081.99 13,081.99	0.00	81.72 81.72
12,695.600 FHLMC POOL #E9-0532 3128GUSV5 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	103.9353 103.9353	13,112.16 13,112.16	13,195.22 13,195.22	0.00	83.06 83.06
1,665.400 FHLMC POOL #E9-0560 3128GUTR3 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	103.8421 103.8421	1,729.13 1,729.13	1,729.39 1,729.39	0.00	0.26 0.26
56,081.930 FHLMC POOL #E9-0683 3128GUXL1 6.000% 08/01/2017 DD 07/01/02 KR2F30080002: NISA	104.0344 104.0344	57,922.11 57,922.11	58,344.49 58,344.49	0.00	422.38 422.38
10,281.950 FHLMC POOL #E9-0689 3128GUXS6 6.000% 08/01/2017 DD 07/01/02 KR2F30080002: NISA	104.3242 104.3242	10,619.33 10,619.33	10,726.56 10,726.56	0.00	107.23 107.23
9,717.490 FHLMC POOL #E9-1434 3128GVSX9 6.000% 09/01/2017 DD 09/01/02 KR2F30080002: NISA	104.1329 104.1329	10,089.48 10,089.48	10,119.10 10,119.10	0.00	29.62 29.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
113,102.460 FHLMC POOL #E9-7104 3128H43M9 4.500% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	105.4665	110,840.40	119,285.19		8,444.79
	105.4665	110,840.40	119,285.19	0.00	8,444.79
80,672.130 FHLMC POOL #E9-7197 3128H47J2 5.000% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	105.6831	79,033.47	85,256.77		6,223.30
	105.6831	79,033.47	85,256.77	0.00	6,223.30
102,505.680 FHLMC POOL #E9-6884 3128H4UH0 4.500% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	105.4747	100,455.56	108,117.51		7,661.95
	105.4747	100,455.56	108,117.51	0.00	7,661.95
55,076.770 FHLMC POOL #E9-7432 3128H5HH2 5.000% 07/01/2018 DD 07/01/03 KR2F30010002: PIMCO KR2	105.7959	54,736.85	58,268.98		3,532.13
	105.7959	54,736.85	58,268.98	0.00	3,532.13
223,583.280 FHLMC POOL #A5-1893 3128KEC68 6.000% 06/01/2036 DD 08/01/06 KR2F30010002: PIMCO KR2	113.7266	227,827.85	254,273.70		26,445.85
	113.7266	227,827.85	254,273.70	0.00	26,445.85
130,389.860 FHLMC POOL #A6-1562 3128KRWX8 5.500% 10/01/2036 DD 03/01/07 KR2F30010002: PIMCO KR2	111.3816	131,143.68	145,230.31		14,086.63
	111.3816	131,143.68	145,230.31	0.00	14,086.63
305,409.940 FHLMC POOL #A6-7374 3128KYFP9 6.000% 08/01/2037 DD 10/01/07 KR2F30080002: NISA	112.7534	309,680.91	344,360.00		34,679.09
	112.7534	309,680.91	344,360.00	0.00	34,679.09
40,218.130 FHLMC POOL #A6-9589 3128L1UN8 6.500% 11/01/2037 DD 12/01/07 KR2F30080002: NISA	115.7089	41,286.42	46,535.96		5,249.54
	115.7089	41,286.42	46,535.96	0.00	5,249.54
1,013,546.270 FHLMC POOL #G0-1864 3128LXB90 5.000% 01/01/2034 DD 07/01/05 KR2F30080002: NISA	110.5269	996,442.68	1,120,241.57		123,798.89
	110.5269	996,442.68	1,120,241.57	0.01	123,798.89
506,535.750 FHLMC POOL #G0-1840 3128LXBH2 5.000% 07/01/2035 DD 06/01/05 KR3F30080002: NISA	110.5734	542,863.86	560,093.91		17,230.05
	110.5734	542,863.86	560,093.91	0.00	17,230.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
323,764.190 FHLMC POOL #G0-1974 3128LXFP0 5.000% 12/01/2035 DD 12/01/05 KR3F30080002: NISA	110.5631 110.5631	348,754.74 348,754.74	357,963.81 357,963.81	0.00	9,209.07 9,209.07
81,744.980 FHLMC POOL #G0-2023 3128LXG87 5.500% 06/01/2035 DD 12/01/05 KR2F30080002: NISA	112.4185 112.4185	81,476.74 81,476.74	91,896.50 91,896.50	0.00	10,419.76 10,419.76
64,496.240 FHLMC POOL #G0-2086 3128LXJ76 5.000% 02/01/2036 DD 02/01/06 KR2F30010002: PIMCO KR2	110.5723 110.5723	63,861.35 63,861.35	71,314.98 71,314.98	0.00	7,453.63 7,453.63
111,832.350 FHLMC POOL #G1-1999 3128M1DC0 4.500% 03/01/2021 DD 05/01/06 KR2F30080002: NISA	106.9946 106.9946	107,254.22 107,254.22	119,654.54 119,654.54	0.00	12,400.32 12,400.32
623,830.730 FHLMC POOL #G1-2454 3128M1TK5 5.500% 11/01/2021 DD 11/01/06 KR2F30010002: PIMCO KR2	109.1231 109.1231	626,267.36 626,267.36	680,743.48 680,743.48	0.00	54,476.12 54,476.12
2,148.240 FHLMC POOL #G0-2419 3128M4AU7 6.500% 10/01/2036 DD 10/01/06 KR2F30080002: NISA	113.0705 113.0705	2,201.28 2,201.28	2,429.03 2,429.03	0.00	227.75 227.75
96,332.790 FHLMC POOL #G0-2525 3128M4D67 6.000% 12/01/2036 DD 12/01/06 KR2F30080002: NISA	113.0447 113.0447	97,529.44 97,529.44	108,899.15 108,899.15	0.00	11,369.71 11,369.71
78,207.810 FHLMC POOL #G0-2561 3128M4FA6 5.500% 02/01/2037 DD 01/01/07 KR3F30080002: NISA	111.2989 111.2989	84,440.00 84,440.00	87,044.40 87,044.40	0.00	2,604.40 2,604.40
24,369.740 FHLMC POOL #G0-2793 3128M4NJ8 5.000% 05/01/2037 DD 04/01/07 KR2F30080002: NISA	110.1455 110.1455	24,080.34 24,080.34	26,842.18 26,842.18	0.00	2,761.84 2,761.84
134,292.480 FHLMC POOL #G0-4118 3128M54B3 6.000% 03/01/2038 DD 03/01/08 KR2F30080002: NISA	112.7455 112.7455	135,887.20 135,887.20	151,408.67 151,408.67	0.00	15,521.47 15,521.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
218,748.710 FHLMC POOL #G0-5958 3128M75T9 5.000% 08/01/2040 DD 08/01/10 KR3F30080002: NISA	110.6240 110.6240	240,589.40 240,589.40	241,988.57 241,988.57	0.00	1,399.17 1,399.17
418,397.070 FHLMC POOL #G0-5651 3128M7TG1 5.000% 09/01/2039 DD 09/01/09 KR2F30010002: PIMCO KR2	111.9759 111.9759	435,525.21 435,525.21	468,503.90 468,503.90	0.00	32,978.69 32,978.69
149,162.100 FHLMC POOL #G0-6047 3128M8BQ6 4.500% 05/01/2040 DD 10/01/10 KR2F30080002: NISA	107.9685 107.9685	156,433.75 156,433.75	161,048.08 161,048.08	0.00	4,614.33 4,614.33
457,235.680 FHLMC POOL #G0-6066 3128M8CB8 6.000% 05/01/2040 DD 10/01/10 KR3F30080002: NISA	112.7084 112.7084	501,691.12 501,691.12	515,342.93 515,342.93	0.00	13,651.81 13,651.81
289,772.150 FHLMC POOL #G0-6975 3128M9CL4 4.000% 04/01/2042 DD 04/01/12 KR3F30080002: NISA	105.4244 105.4244	300,661.25 300,661.25	305,490.52 305,490.52	0.00	4,829.27 4,829.27
836,600.920 FHLMC POOL #G0-6975 3128M9CL4 4.000% 04/01/2042 DD 04/01/12 KR2F30080002: NISA	105.4244 105.4244	868,038.81 868,038.81	881,981.43 881,981.43	0.01	13,942.62 13,942.62
120,513.990 FHLMC POOL #G0-7496 3128M9UV2 4.000% 06/01/2042 DD 10/01/13 KR3F30080002: NISA	105.4244 105.4244	123,263.20 123,263.20	127,051.14 127,051.14	0.00	3,787.94 3,787.94
139,323.640 FHLMC POOL #G1-3826 3128MCPK5 4.000% 05/01/2025 DD 04/01/10 KR3F30080002: NISA	106.7384 106.7384	145,027.15 145,027.15	148,711.86 148,711.86	0.00	3,684.71 3,684.71
236,705.480 FHLMC POOL #G1-4399 3128MDDC4 4.000% 06/01/2025 DD 02/01/12 KR2F30080002: NISA	106.3041 106.3041	250,020.17 250,020.17	251,627.59 251,627.59	0.00	1,607.42 1,607.42
472,388.240 FHLMC POOL #G0-8058 3128MJB41 5.500% 05/01/2035 DD 05/01/05 KR3F30080002: NISA	112.1049 112.1049	513,869.82 513,869.82	529,570.37 529,570.37	0.00	15,700.55 15,700.55

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310,126.230 FHLMC POOL #G0-8072 3128MJCJ7 5.000% 08/01/2035 DD 08/01/05 KR2F30080002: NISA	110.5648 110.5648	301,775.19 301,775.19	342,890.53 342,890.53	0.00	41,115.34 41,115.34
1,873,072.870 FHLMC POOL #G0-8368 3128MJMS6 4.500% 10/01/2039 DD 10/01/09 KR2F30080002: NISA	107.9054 107.9054	1,894,730.27 1,894,730.27	2,021,146.94 2,021,146.94	0.01	126,416.67 126,416.67
638,439.110 FHLMC POOL #G0-8502 3128MJRY8 3.000% 08/01/2042 DD 08/01/12 KR2F30080002: NISA	98.8703 98.8703	660,435.33 660,435.33	631,226.49 631,226.49	0.00	-29,208.84 -29,208.84
802,344.850 FHLMC POOL #G0-8537 3128MJS35 3.000% 07/01/2043 DD 07/01/13 KR2F30080002: NISA	98.8703 98.8703	771,222.64 771,222.64	793,280.54 793,280.54	0.01	22,057.90 22,057.90
254,636.120 FHLMC POOL #G0-8537 3128MJS35 3.000% 07/01/2043 DD 07/01/13 KR3F30080002: NISA	98.8703 98.8703	244,759.01 244,759.01	251,759.43 251,759.43	0.00	7,000.42 7,000.42
2,015,852.880 FHLMC POOL #G0-8540 3128MJS68 3.000% 08/01/2043 DD 08/01/13 KR2F30080002: NISA	98.8703 98.8703	1,960,023.21 1,960,023.21	1,993,079.25 1,993,079.25	0.01	33,056.04 33,056.04
684,629.280 FHLMC POOL #G0-8540 3128MJS68 3.000% 08/01/2043 DD 08/01/13 KR3F30080002: NISA	98.8703 98.8703	665,668.26 665,668.26	676,894.84 676,894.84	0.00	11,226.58 11,226.58
1,262,721.020 FHLMC POOL #G0-8530 3128MJSU5 3.500% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	102.1919 102.1919	1,323,489.47 1,323,489.47	1,290,398.37 1,290,398.37	0.01	-33,091.10 -33,091.10
751,296.370 FHLMC POOL #G0-8530 3128MJSU5 3.500% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	102.1919 102.1919	788,982.47 788,982.47	767,763.90 767,763.90	0.00	-21,218.57 -21,218.57
1,698,809.460 FHLMC POOL #G0-8544 3128MJTA8 3.000% 09/01/2043 DD 09/01/13 KR2F30080002: NISA	98.8703 98.8703	1,632,387.94 1,632,387.94	1,679,617.55 1,679,617.55	0.01	47,229.61 47,229.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
577,545.770 FHLMC POOL #G0-8544 3128MJTA8 3.000% 09/01/2043 DD 09/01/13 KR3F30080002: NISA	98.8703 98.8703	555,854.62 555,854.62	571,021.08 571,021.08	0.00	15,166.46 15,166.46
699,550.790 FHLMC POOL #G0-8566 3128MJTY6 3.500% 01/01/2044 DD 01/01/14 KR2F30080002: NISA	102.1919 102.1919	694,112.89 694,112.89	714,884.12 714,884.12	0.00	20,771.23 20,771.23
241,224.250 FHLMC POOL #G0-8566 3128MJTY6 3.500% 01/01/2044 DD 01/01/14 KR3F30080002: NISA	102.1919 102.1919	239,349.11 239,349.11	246,511.60 246,511.60	0.00	7,162.49 7,162.49
1,700,416.470 FHLMC POOL #G1-8380 3128MMM67 3.500% 03/01/2026 DD 03/01/11 KR2F30080002: NISA	105.0231 105.0231	1,703,538.34 1,703,538.34	1,785,830.87 1,785,830.87	0.01	82,292.53 82,292.53
222,479.880 FHLMC POOL #G1-8475 3128MMQ55 2.500% 08/01/2028 DD 08/01/13 KR3F30080002: NISA	101.2029 101.2029	222,123.59 222,123.59	225,156.16 225,156.16	0.00	3,032.57 3,032.57
908,081.230 FHLMC POOL #G1-8475 3128MMQ55 2.500% 08/01/2028 DD 08/01/13 KR2F30080002: NISA	101.2029 101.2029	906,626.89 906,626.89	919,004.84 919,004.84	0.01	12,377.95 12,377.95
227,881.750 FHLMC POOL #G1-8465 3128MMQT3 2.500% 05/01/2028 DD 05/01/13 KR3F30080002: NISA	101.2028 101.2028	235,483.75 235,483.75	230,622.64 230,622.64	0.00	-4,861.11 -4,861.11
740,615.760 FHLMC POOL #G1-8465 3128MMQT3 2.500% 05/01/2028 DD 05/01/13 KR2F30080002: NISA	101.2028 101.2028	765,322.24 765,322.24	749,523.66 749,523.66	0.00	-15,798.58 -15,798.58
392,997.780 FHLMC POOL #G1-8484 3128MMRE5 3.000% 10/01/2028 DD 10/01/13 KR3F30080002: NISA	102.9726 102.9726	406,261.46 406,261.46	404,680.06 404,680.06	0.00	-1,581.40 -1,581.40
1,138,800.370 FHLMC POOL #G1-8484 3128MMRE5 3.000% 10/01/2028 DD 10/01/13 KR2F30080002: NISA	102.9726 102.9726	1,177,234.89 1,177,234.89	1,172,652.43 1,172,652.43	0.01	-4,582.46 -4,582.46

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721,261.780 FHLMC POOL #G1-8520 3128MMSJ3 2.500% 08/01/2029 DD 08/01/14 KR3F30080002: NISA	100.9565	724,896.26	728,160.45	0.00	3,264.19
383,312.660 FHLMC POOL #1J-1821 3128NJAW9 VAR RT 08/01/2038 DD 07/01/08 KR2F30080002: NISA	105.2755	384,226.02	403,534.30	0.00	19,308.28
248,260.630 FHLMC POOL #J0-9380 3128PMM56 4.500% 04/01/2024 DD 03/01/09 KR3F30080002: NISA	107.2097	262,293.19	266,159.54	0.00	3,866.35
471,887.000 FHLMC POOL #J1-3382 3128PSXK8 3.500% 11/01/2025 DD 10/01/10 KR3F30080002: NISA	105.2324	495,628.81	496,578.15	0.00	949.34
216,307.920 FHLMC POOL #J1-6072 3128PVW97 3.500% 07/01/2026 DD 07/01/11 KR2F30080002: NISA	105.0231	227,630.27	227,173.38	0.00	-456.89
277,111.890 FHLMC POOL #J1-6072 3128PVW97 3.500% 07/01/2026 DD 07/01/11 KR3F30080002: NISA	105.0231	291,616.98	291,031.62	0.00	-585.36
1,026,960.480 FHLMC POOL #J1-9206 3128Q0GP6 3.000% 05/01/2027 DD 05/01/12 KR2F30080002: NISA	102.9726	1,074,457.63	1,057,487.98	0.01	-16,969.65
479,248.240 FHLMC POOL #J1-9206 3128Q0GP6 3.000% 05/01/2027 DD 05/01/12 KR3F30080002: NISA	102.9726	501,413.43	493,494.41	0.00	-7,919.02
145,314.860 FHLMC POOL #1L-0157 3128Q2E66 VAR RT 07/01/2035 DD 07/01/05 KR2F30010002: PIMCO KR2	106.0200	143,084.56	154,062.85	0.00	10,978.29
440,952.020 FHLMC POOL #1L-1225 3128Q3LE9 VAR RT 08/01/2035 DD 01/01/06 KR2F30010002: PIMCO KR2	107.5224	442,859.76	474,122.26	0.00	31,262.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
330,568.820 FHLMC POOL #1L-1437 3128Q3S28 VAR RT 06/01/2035 DD 04/01/07 KR2F30010002: PIMCO KR2	107.4874	322,536.08	355,319.82	0.00	32,783.74
23,956.260 FHLMC POOL #1N-0063 3128QGB84 VAR RT 10/01/2035 DD 12/01/05 KR2F30010002: PIMCO KR2	106.7144	23,823.40	25,564.79	0.00	1,741.39
661,730.910 FHLMC POOL #1B-7279 3128QPPP1 VAR RT 08/01/2036 DD 02/01/07 KR2F30080002: NISA	107.2928	657,905.29	709,989.60	0.00	52,084.31
72,986.530 FHLMC POOL #A8-1050 312927EX0 6.500% 08/01/2038 DD 08/01/08 KR2F30080002: NISA	113.5514	74,788.38	82,877.22	0.00	8,088.84
552,335.300 FHLMC POOL #A8-2880 312929FV9 5.500% 11/01/2038 DD 10/01/08 KR3F30080002: NISA	111.3392	593,997.77	614,965.94	0.00	20,968.17
12,324.670 FHLMC POOL #C0-0785 31292G2S4 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	114.9091	12,614.42	14,162.17	0.00	1,547.75
18,413.270 FHLMC POOL #C0-0835 31292G4U7 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	114.8994	18,647.08	21,156.73	0.00	2,509.65
12,049.740 FHLMC POOL #C0-0731 31292GY42 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	116.2591	12,406.53	14,008.92	0.00	1,602.39
14,523.010 FHLMC POOL #C0-0712 31292GYH3 6.500% 02/01/2029 DD 02/01/99 KR2F30080002: NISA	116.4507	14,953.05	16,912.15	0.00	1,959.10
3,060.820 FHLMC POOL #C0-0764 31292GZ58 6.000% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	114.1096	3,129.68	3,492.69	0.00	363.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,058.360 FHLMC POOL #C0-0760 31292GZZ2 6.500% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	114.6926 114.6926	6,237.73 6,237.73	6,948.49 6,948.49	0.00	710.76 710.76
27,080.070 FHLMC POOL #C0-1272 31292HMV3 6.000% 12/01/2031 DD 12/01/01 KR2F30080002: NISA	114.0743 114.0743	27,850.16 27,850.16	30,891.41 30,891.41	0.00	3,041.25 3,041.25
22,877.850 FHLMC POOL #C7-0091 31292HRP1 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	116.5482 116.5482	23,978.86 23,978.86	26,663.72 26,663.72	0.00	2,684.86 2,684.86
80,206.420 FHLMC POOL #C0-1416 31292HSD7 7.000% 09/01/2032 DD 09/01/02 KR2F30080002: NISA	116.6337 116.6337	84,140.19 84,140.19	93,547.69 93,547.69	0.00	9,407.50 9,407.50
453,234.220 FHLMC POOL #C0-1418 31292HSF2 5.500% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	111.9257 111.9257	448,577.94 448,577.94	507,285.79 507,285.79	0.00	58,707.85 58,707.85
43,372.200 FHLMC POOL #C0-1458 31292HTP9 7.000% 11/01/2032 DD 11/01/02 KR2F30080002: NISA	117.8635 117.8635	45,500.18 45,500.18	51,119.98 51,119.98	0.00	5,619.80 5,619.80
8,336.100 FHLMC POOL #C0-1552 31292HWM2 5.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	112.0281 112.0281	8,330.22 8,330.22	9,338.78 9,338.78	0.00	1,008.56 1,008.56
154,866.000 FHLMC POOL #C0-1810 31292JAK6 6.500% 02/01/2034 DD 02/01/04 KR2F30080002: NISA	117.6975 117.6975	162,367.32 162,367.32	182,273.39 182,273.39	0.00	19,906.07 19,906.07
116,712.130 FHLMC POOL #C0-1844 31292JBM1 4.500% 04/01/2034 DD 04/01/04 KR2F30080002: NISA	108.2874 108.2874	112,627.23 112,627.23	126,384.51 126,384.51	0.00	13,757.28 13,757.28
109,980.740 FHLMC POOL #C0-2772 31292KCH8 6.500% 04/01/2037 DD 04/01/07 KR2F30080002: NISA	113.0705 113.0705	112,695.91 112,695.91	124,355.82 124,355.82	0.00	11,659.91 11,659.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,311.050 FHLMC POOL #A8-4382 3129302P4 5.500% 02/01/2039 DD 01/01/09 KR2F30010002: PIMCO KR2	110.9878 110.9878	35,720.88 35,720.88	36,971.22 36,971.22	0.00	1,250.34 1,250.34
3,799,126.240 FHLMC POOL #A8-7441 312934HS4 4.000% 07/01/2039 DD 07/01/09 KR2F30080002: NISA	105.9355 105.9355	3,680,255.19 3,680,255.19	4,024,623.53 4,024,623.53	0.03	344,368.34 344,368.34
901,402.860 FHLMC POOL #A8-9850 3129365K9 5.000% 11/01/2039 DD 11/01/09 KR2F30080002: NISA	110.5911 110.5911	934,360.41 934,360.41	996,871.36 996,871.36	0.01	62,510.95 62,510.95
633,909.340 FHLMC POOL #A9-1518 312939VK4 4.500% 03/01/2040 DD 03/01/10 KR2F30080002: NISA	107.9764 107.9764	642,130.35 642,130.35	684,472.43 684,472.43	0.00	42,342.08 42,342.08
17,532.070 FHLMC POOL #A9-1818 312940AT6 5.000% 04/01/2040 DD 04/01/10 KR2F30080002: NISA	110.3772 110.3772	18,759.31 18,759.31	19,351.41 19,351.41	0.00	592.10 592.10
1,013,816.850 FHLMC POOL #A9-1927 312940D89 4.500% 04/01/2040 DD 04/01/10 KR2F30080002: NISA	107.9687 107.9687	1,015,480.14 1,015,480.14	1,094,604.64 1,094,604.64	0.01	79,124.50 79,124.50
1,856,085.020 FHLMC POOL #A9-3101 312941NS2 5.000% 07/01/2040 DD 07/01/10 KR2F30080002: NISA	110.6158 110.6158	1,951,209.36 1,951,209.36	2,053,123.22 2,053,123.22	0.01	101,913.86 101,913.86
549,295.670 FHLMC POOL #A9-3990 312942NF8 4.000% 09/01/2040 DD 09/01/10 KR2F30080002: NISA	105.4244 105.4244	569,808.42 569,808.42	579,091.61 579,091.61	0.00	9,283.19 9,283.19
137,845.780 FHLMC POOL #A9-5825 312944PJ4 4.000% 12/01/2040 DD 12/01/10 KR2F30080002: NISA	105.4244 105.4244	136,720.40 136,720.40	145,323.07 145,323.07	0.00	8,602.67 8,602.67
178,602.550 FHLMC POOL #A9-7944 312946ZH2 5.000% 04/01/2041 DD 03/01/11 KR3F30080002: NISA	110.5996 110.5996	190,044.28 190,044.28	197,533.67 197,533.67	0.00	7,489.39 7,489.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,734.530 FHLMC POOL #E0-1641 31294KZE8 4.500% 05/01/2019 DD 05/01/04 KR2F30080002: NISA	105.5193 105.5193	91,807.19 91,807.19	97,852.85 97,852.85	0.00	6,045.66 6,045.66
78,801.860 FHLMC POOL #E0-2930 31294MHF1 3.500% 07/01/2026 DD 07/01/11 KR3F30080002: NISA	105.0231 105.0231	82,926.66 82,926.66	82,760.19 82,760.19	0.00	-166.47 -166.47
29,822.200 FHLMC POOL #78-8628 31295MSR2 VAR RT 08/01/2031 DD 08/01/01 KR2F30010002: PIMCO KR2	100.1122 100.1122	30,139.04 30,139.04	29,855.67 29,855.67	0.00	-283.37 -283.37
52,134.160 FHLMC POOL #B1-0861 3129625W9 4.500% 11/01/2018 DD 11/01/03 KR2F30080002: NISA	105.4776 105.4776	50,439.79 50,439.79	54,989.87 54,989.87	0.00	4,550.08 4,550.08
17,018.640 FHLMC POOL #B1-0151 312962EY5 5.000% 10/01/2018 DD 10/01/03 KR2F30080002: NISA	105.5748 105.5748	16,617.10 16,617.10	17,967.40 17,967.40	0.00	1,350.30 1,350.30
6,059.700 FHLMC POOL #B1-3067 312965MQ6 4.500% 03/01/2019 DD 03/01/04 KR2F30080002: NISA	105.5034 105.5034	5,995.31 5,995.31	6,393.19 6,393.19	0.00	397.88 397.88
12,183.760 FHLMC POOL #B1-3610 312966AK0 4.500% 05/01/2019 DD 04/01/04 KR2F30080002: NISA	105.5220 105.5220	12,001.95 12,001.95	12,856.55 12,856.55	0.00	854.60 854.60
92,833.700 FHLMC POOL #B1-3770 312966FK5 4.500% 05/01/2019 DD 04/01/04 KR2F30080002: NISA	105.5137 105.5137	91,448.47 91,448.47	97,952.25 97,952.25	0.00	6,503.78 6,503.78
12,938.750 FHLMC POOL #A1-0573 31296JT63 5.500% 06/01/2033 DD 06/01/03 KR2F30080002: NISA	111.9124 111.9124	13,111.61 13,111.61	14,480.07 14,480.07	0.00	1,368.46 1,368.46
18,974.750 FHLMC POOL #A1-1229 31296KLJ0 5.500% 07/01/2033 DD 07/01/03 KR2F30080002: NISA	112.0052 112.0052	18,760.55 18,760.55	21,252.70 21,252.70	0.00	2,492.15 2,492.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,494.600 FHLMC POOL #A1-1348 31296KP98 5.500% 07/01/2033 DD 07/01/03 KR2F30080002: NISA	111.9308 111.9308	23,229.36 23,229.36	26,297.70 26,297.70	0.00	3,068.34 3,068.34
110,982.470 FHLMC POOL #A1-2547 31296LZL8 5.500% 08/01/2033 DD 08/01/03 KR2F30080002: NISA	112.1781 112.1781	109,959.36 109,959.36	124,497.98 124,497.98	0.00	14,538.62 14,538.62
14,122.260 FHLMC POOL #A1-3483 31296M2Q1 6.500% 09/01/2033 DD 09/01/03 KR2F30080002: NISA	113.0705 113.0705	14,806.32 14,806.32	15,968.12 15,968.12	0.00	1,161.80 1,161.80
68,041.520 FHLMC POOL #A1-4440 31296N4Z7 5.500% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	111.9561 111.9561	67,807.64 67,807.64	76,176.66 76,176.66	0.00	8,369.02 8,369.02
86,354.420 FHLMC POOL #A1-4797 31296PKJ0 5.500% 11/01/2033 DD 10/01/03 KR2F30080002: NISA	111.5431 111.5431	85,531.35 85,531.35	96,322.39 96,322.39	0.00	10,791.04 10,791.04
77,480.480 FHLMC POOL #A1-5086 31296PUK6 6.500% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	113.2998 113.2998	81,197.10 81,197.10	87,785.21 87,785.21	0.00	6,588.11 6,588.11
17,403.040 FHLMC POOL #A1-5676 31296QJV3 6.500% 11/01/2033 DD 11/01/03 KR2F30080002: NISA	113.0705 113.0705	18,237.85 18,237.85	19,677.71 19,677.71	0.00	1,439.86 1,439.86
44,057.960 FHLMC POOL #A1-6908 31296RU97 6.500% 12/01/2033 DD 12/01/03 KR2F30080002: NISA	113.4183 113.4183	46,171.36 46,171.36	49,969.81 49,969.81	0.00	3,798.45 3,798.45
87,144.810 FHLMC POOL #A1-8187 31296TCY8 6.500% 02/01/2034 DD 01/01/04 KR2F30080002: NISA	113.0705 113.0705	91,311.43 91,311.43	98,535.11 98,535.11	0.00	7,223.68 7,223.68
31,418.460 FHLMC POOL #A2-6079 31297DXG8 5.500% 01/01/2034 DD 08/01/04 KR2F30080002: NISA	112.0136 112.0136	31,391.48 31,391.48	35,192.95 35,192.95	0.00	3,801.47 3,801.47

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5,158.230 FHLMC POOL #C4-8670 31298HT32 6.500% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	113.0705	5,300.07	5,832.44	0.00	532.37
504.280 FHLMC POOL #C4-8672 31298HT57 6.000% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	112.6983	515.02	568.32	0.00	53.30
67,021.190 FHLMC POOL #C5-1990 31298NF75 6.500% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	113.0738	70,225.64	75,783.43	0.00	5,557.79
17,460.200 FHLMC POOL #C5-3589 31298P7A2 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	113.8413	18,295.02	19,876.93	0.00	1,581.91
28,293.990 FHLMC POOL #C5-5823 31298SPG3 6.500% 02/01/2029 DD 07/01/01 KR2F30080002: NISA	113.0705	29,072.10	31,992.17	0.00	2,920.07
12,083.100 FHLMC POOL #C5-6031 31298SVY7 6.500% 12/01/2024 DD 07/01/01 KR2F30080002: NISA	113.0705	12,415.37	13,662.43	0.00	1,247.06
264,558.140 FHLMC POOL #J2-2021 31307AG63 2.500% 01/01/2028 DD 01/01/13 KR3F30080002: NISA	101.0171	269,725.27	267,248.92	0.00	-2,476.35
824,035.120 FHLMC POOL #J2-2021 31307AG63 2.500% 01/01/2028 DD 01/01/13 KR2F30080002: NISA	101.0171	840,129.57	832,416.24	0.01	-7,713.33
349,236.070 FHLMC POOL #J2-3440 31307BZD5 2.500% 04/01/2028 DD 04/01/13 KR3F30080002: NISA	101.2027	360,886.36	353,436.31	0.00	-7,450.05
939,919.340 FHLMC POOL #J2-3440 31307BZD5 2.500% 04/01/2028 DD 04/01/13 KR2F30080002: NISA	101.2027	971,274.45	951,223.70	0.01	-20,050.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
316,141.370 FHLMC POOL #Z4-0045 3132FCBN4 5.000% 02/01/2039 DD 07/01/12 KR2F30080002: NISA	110.0469 110.0469	338,271.27 338,271.27	347,903.77 347,903.77	0.00	9,632.50 9,632.50
504,577.750 FHLMC POOL #Q0-0093 3132GDC67 4.000% 04/01/2041 DD 04/01/11 KR2F30080002: NISA	105.4244 105.4244	495,511.12 495,511.12	531,948.02 531,948.02	0.00	36,436.90 36,436.90
574,445.950 FHLMC POOL #Q0-1537 3132GEV64 5.000% 06/01/2041 DD 06/01/11 KR2F30080002: NISA	110.6045 110.6045	614,657.17 614,657.17	635,362.82 635,362.82	0.00	20,705.65 20,705.65
1,914,783.970 FHLMC POOL #Q0-1813 3132GFAN7 4.500% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	107.9636 107.9636	1,986,214.38 1,986,214.38	2,067,270.63 2,067,270.63	0.01	81,056.25 81,056.25
1,022,122.300 FHLMC POOL #Q0-2144 3132GFLZ8 4.000% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	105.4244 105.4244	1,029,468.78 1,029,468.78	1,077,566.21 1,077,566.21	0.01	48,097.43 48,097.43
1,020,433.820 FHLMC POOL #Q0-4649 3132GKZN9 3.500% 11/01/2041 DD 11/01/11 KR3F30080002: NISA	102.1919 102.1919	1,070,100.89 1,070,100.89	1,042,800.53 1,042,800.53	0.01	-27,300.36 -27,300.36
2,573,994.240 FHLMC POOL #Q0-4649 3132GKZN9 3.500% 11/01/2041 DD 11/01/11 KR2F30080002: NISA	102.1919 102.1919	2,699,036.85 2,699,036.85	2,630,413.16 2,630,413.16	0.02	-68,623.69 -68,623.69
484,961.820 FHLMC POOL #Q0-5377 3132GLUA0 4.000% 01/01/2042 DD 12/01/11 KR3F30080002: NISA	105.4244 105.4244	511,369.51 511,369.51	511,268.05 511,268.05	0.00	-101.46 -101.46
280,993.070 FHLMC POOL #Q0-6290 3132GRKB6 3.500% 02/01/2042 DD 02/01/12 KR3F30080002: NISA	102.1919 102.1919	298,686.85 298,686.85	287,152.11 287,152.11	0.00	-11,534.74 -11,534.74
826,449.740 FHLMC POOL #Q0-6290 3132GRKB6 3.500% 02/01/2042 DD 02/01/12 KR2F30080002: NISA	102.1919 102.1919	878,490.25 878,490.25	844,564.54 844,564.54	0.01	-33,925.71 -33,925.71

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728,055.350 FHLMC POOL #Q1-2263	102.1919	726,889.33	744,013.46		17,124.13
3132HNQQ5 3.500% 10/01/2042 DD 10/01/12 KR2F30080002: NISA	102.1919	726,889.33	744,013.46	0.00	17,124.13
800,085.420 FHLMC POOL #Q1-4756	98.8703	836,589.32	791,046.64		-45,542.68
3132HRH94 3.000% 01/01/2043 DD 01/01/13 KR2F30080002: NISA	98.8703	836,589.32	791,046.64	0.01	-45,542.68
2,230,435.560 FHLMC POOL #Q1-7638	99.5217	2,238,276.94	2,219,767.48		-18,509.46
3132J84Y3 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	99.5217	2,238,276.94	2,219,767.48	0.01	-18,509.46
1,237,124.180 FHLMC POOL #Q1-7638	99.5217	1,241,473.45	1,231,207.06		-10,266.39
3132J84Y3 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	99.5217	1,241,473.45	1,231,207.06	0.01	-10,266.39
789,073.790 FHLMC POOL #Q1-8784	102.1919	815,674.20	806,369.36		-9,304.84
3132JAF26 3.500% 06/01/2043 DD 05/01/13 KR2F30080002: NISA	102.1919	815,674.20	806,369.36	0.01	-9,304.84
255,422.760 FHLMC POOL #Q1-8784	102.1919	264,033.31	261,021.33		-3,011.98
3132JAF26 3.500% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	102.1919	264,033.31	261,021.33	0.00	-3,011.98
1,047,117.220 FHLMC POOL #Q2-0856	98.8703	1,028,342.73	1,035,287.65		6,944.92
3132JM5R6 3.000% 08/01/2043 DD 08/01/13 KR2F30080002: NISA	98.8703	1,028,342.73	1,035,287.65	0.01	6,944.92
360,246.810 FHLMC POOL #Q2-0856	98.8703	353,787.69	356,177.00		2,389.31
3132JM5R6 3.000% 08/01/2043 DD 08/01/13 KR3F30080002: NISA	98.8703	353,787.69	356,177.00	0.00	2,389.31
4,172.150 FHLMC POOL #C8-0342	113.9262	4,019.38	4,753.17		733.79
31335GLX1 6.500% 09/01/2025 DD 09/01/95 KR2F30080002: NISA	113.9262	4,019.38	4,753.17	0.00	733.79
45,480.600 FHLMC POOL #1B-0070	100.1729	46,255.24	45,559.23		-696.01
31336RT34 VAR RT 08/01/2031 DD 08/01/01 KR2F30010002: PIMCO KR2	100.1729	46,255.24	45,559.23	0.00	-696.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110.030 FHLMC POOL #17-0116 313401QE4 12.000% 03/01/2015 DD 03/01/85 KR2F30080002: NISA	100.3949	112.54	110.46	0.00	-2.08
150,000.000 FEDERAL MOGUL 4/14 TLC 313551AV5 KR3F30040002: SHENKMAN CAP	99.0250	149,250.00	148,537.50	0.00	-712.50
400,000.000 FEDERAL MOGUL 4/14 TLC 313551AV5 KR2F30040002: SHENKMAN CAP	99.0250	398,000.00	396,100.00	0.00	-1,900.00
830,000.000 FEDERAL NATL MTG ASSN 31359MGK3 6.625% 11/15/2030 DD 11/03/00 KR2F30080002: NISA	142.0949	1,079,774.26	1,179,387.67	0.01	99,613.41
375,000.000 FEDERAL NATL MTG ASSN 31359MGK3 6.625% 11/15/2030 DD 11/03/00 KR3F30080002: NISA	142.0949	509,787.45	532,855.88	0.00	23,068.43
740.380 FNMA POOL #0129940 31365KHR3 8.000% 11/01/2018 DD 08/01/91 KR2F30080002: NISA	100.3866	726.04	743.24	0.00	17.20
23,576.590 FNMA POOL #0190130 31368HEB5 6.000% 11/01/2023 DD 11/01/93 KR2F30080002: NISA	114.2903	23,208.21	26,945.75	0.00	3,737.54
1,030,000.000 FNMA GTD REMIC P/T 14-M6 A2 3136AJ7G5 VAR RT 05/25/2021 DD 06/01/14 KR2F30080002: NISA	100.2257	1,040,299.38	1,032,324.71	0.01	-7,974.67
410,000.000 FNMA GTD REMIC P/T 14-M6 A2 3136AJ7G5 VAR RT 05/25/2021 DD 06/01/14 KR3F30080002: NISA	100.2257	414,099.75	410,925.37	0.00	-3,174.38
30,621.640 FNMA POOL #0250102 31371EX75 8.000% 08/01/2024 DD 08/01/94 KR2F30080002: NISA	114.4167	31,585.55	35,036.26	0.00	3,450.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
881.870 FNMA POOL #0250998 31371FX31 7.500% 07/01/2017 DD 06/01/97 KR2F30080002: NISA	101.0707 101.0707	901.07 901.07	891.31 891.31	0.00	-9.76 -9.76
1,629.240 FNMA POOL #0252023 31371G4G2 6.500% 10/01/2018 DD 09/01/98 KR2F30080002: NISA	113.1940 113.1940	1,700.27 1,700.27	1,844.20 1,844.20	0.00	143.93 143.93
12,818.900 FNMA POOL #0252059 31371G5U0 6.500% 08/01/2028 DD 08/01/98 KR2F30080002: NISA	113.1940 113.1940	12,977.14 12,977.14	14,510.23 14,510.23	0.00	1,533.09 1,533.09
6,543.590 FNMA POOL #0251507 31371GKU3 6.500% 12/01/2017 DD 11/01/97 KR2F30080002: NISA	113.1940 113.1940	6,828.84 6,828.84	7,406.95 7,406.95	0.00	578.11 578.11
1,223.950 FNMA POOL #0251568 31371GMR8 6.500% 03/01/2028 DD 02/01/98 KR2F30080002: NISA	115.7778 115.7778	1,276.33 1,276.33	1,417.06 1,417.06	0.00	140.73 140.73
12,779.410 FNMA POOL #0251613 31371GN63 6.500% 04/01/2028 DD 03/01/98 KR2F30080002: NISA	113.9819 113.9819	13,326.54 13,326.54	14,566.22 14,566.22	0.00	1,239.68 1,239.68
4,360.930 FNMA POOL #0251729 31371GSS0 6.500% 05/01/2018 DD 04/01/98 KR2F30080002: NISA	113.1940 113.1940	4,551.01 4,551.01	4,936.31 4,936.31	0.00	385.30 385.30
3,554.810 FNMA POOL #0251787 31371GUL2 6.500% 06/01/2018 DD 05/01/98 KR2F30080002: NISA	113.1940 113.1940	3,709.77 3,709.77	4,023.83 4,023.83	0.00	314.06 314.06
11,952.110 FNMA POOL #0251825 31371GVS6 6.500% 07/01/2018 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	12,473.14 12,473.14	13,529.08 13,529.08	0.00	1,055.94 1,055.94
2,881.360 FNMA POOL #0251898 31371GX39 6.500% 08/01/2028 DD 07/01/98 KR2F30080002: NISA	113.1940 113.1940	2,926.81 2,926.81	3,261.53 3,261.53	0.00	334.72 334.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,624.120 FNMA POOL #0251967	115.9477	1,649.72	1,883.13		233.41
31371GZ86 6.500% 09/01/2028 DD 08/01/98 KR2F30080002: NISA	115.9477	1,649.72	1,883.13	0.00	233.41
11,116.510 FNMA POOL #0252104	113.1940	11,601.14	12,583.23		982.09
31371HAD0 6.500% 11/01/2018 DD 10/01/98 KR2F30080002: NISA	113.1940	11,601.14	12,583.23	0.00	982.09
14,898.420 FNMA POOL #0252111	113.1940	15,082.35	16,864.12		1,781.77
31371HAL2 6.500% 09/01/2028 DD 09/01/98 KR2F30080002: NISA	113.1940	15,082.35	16,864.12	0.00	1,781.77
9,844.600 FNMA POOL #0252180	113.1940	9,966.12	11,143.50		1,177.38
31371HCR7 6.500% 10/01/2028 DD 10/01/98 KR2F30080002: NISA	113.1940	9,966.12	11,143.50	0.00	1,177.38
3,994.830 FNMA POOL #0252207	113.1940	4,168.97	4,521.91		352.94
31371HDL9 6.500% 01/01/2019 DD 12/01/98 KR2F30080002: NISA	113.1940	4,168.97	4,521.91	0.00	352.94
1,573.630 FNMA POOL #0252210	113.1940	1,642.24	1,781.26		139.02
31371HDP0 6.500% 02/01/2019 DD 01/01/99 KR2F30080002: NISA	113.1940	1,642.24	1,781.26	0.00	139.02
2,695.820 FNMA POOL #0252342	113.8754	2,727.41	3,069.88		342.47
31371HHT8 6.500% 04/01/2029 DD 03/01/99 KR2F30080002: NISA	113.8754	2,727.41	3,069.88	0.00	342.47
8,075.700 FNMA POOL #0252348	113.1940	8,427.75	9,141.21		713.46
31371HHZ4 6.500% 03/01/2019 DD 02/01/99 KR2F30080002: NISA	113.1940	8,427.75	9,141.21	0.00	713.46
10,186.920 FNMA POOL #0252439	115.9755	10,250.58	11,814.33		1,563.75
31371HLU0 6.500% 05/01/2029 DD 04/01/99 KR2F30080002: NISA	115.9755	10,250.58	11,814.33	0.00	1,563.75
2,828.000 FNMA POOL #0252453	113.1940	2,861.13	3,201.13		340.00
31371HMA3 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	113.1940	2,861.13	3,201.13	0.00	340.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,572.730 FNMA POOL #0252499 31371HNQ7 6.500% 06/01/2019 DD 05/01/99 KR2F30080002: NISA	113.1940 113.1940	6,859.27 6,859.27	7,439.94 7,439.94	0.00	580.67 580.67
2,489.810 FNMA POOL #0253076 31371JCM4 6.500% 12/01/2029 DD 12/01/99 KR2F30080002: NISA	113.7533 113.7533	2,608.07 2,608.07	2,832.24 2,832.24	0.00	224.17 224.17
1,406.570 FNMA POOL #0253583 31371JUG7 7.000% 01/01/2031 DD 12/01/00 KR2F30080002: NISA	113.4028 113.4028	1,490.07 1,490.07	1,595.09 1,595.09	0.00	105.02 105.02
78,861.440 FNMA POOL #0254720 31371K4D0 4.500% 05/01/2018 DD 04/01/03 KR2F30080002: NISA	105.6379 105.6379	78,196.06 78,196.06	83,307.60 83,307.60	0.00	5,111.54 5,111.54
270,212.810 FNMA POOL #0254800 31371K7M7 5.500% 07/01/2023 DD 06/01/03 KR2F30010002: PIMCO KR2	111.2796 111.2796	270,508.36 270,508.36	300,691.81 300,691.81	0.00	30,183.45 30,183.45
69,012.610 FNMA POOL #0254092 31371KF97 6.500% 12/01/2031 DD 11/01/01 KR2F30080002: NISA	114.7607 114.7607	71,104.55 71,104.55	79,199.32 79,199.32	0.00	8,094.77 8,094.77
3,354.140 FNMA POOL #0254239 31371KLU3 6.500% 03/01/2032 DD 02/01/02 KR2F30080002: NISA	114.8723 114.8723	3,506.66 3,506.66	3,852.98 3,852.98	0.00	346.32 346.32
2,666.270 FNMA POOL #0254305 31371KNW7 6.500% 05/01/2022 DD 04/01/02 KR2F30080002: NISA	113.1940 113.1940	2,785.41 2,785.41	3,018.06 3,018.06	0.00	232.65 232.65
56,744.830 FNMA POOL #0254449 31371KTE1 7.000% 09/01/2032 DD 08/01/02 KR2F30080002: NISA	116.8450 116.8450	59,493.41 59,493.41	66,303.52 66,303.52	0.00	6,810.11 6,810.11
72,849.180 FNMA POOL #0254517 31371KVJ7 7.000% 11/01/2032 DD 10/01/02 KR2F30080002: NISA	113.8065 113.8065	77,174.62 77,174.62	82,907.11 82,907.11	0.00	5,732.49 5,732.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
112,743.630 FNMA POOL #0254975 31371LFQ7 6.500% 09/01/2023 DD 09/01/03 KR2F30080002: NISA	113.1940 113.1940	118,856.42 118,856.42	127,619.08 127,619.08	0.00	8,762.66 8,762.66
185,708.370 FNMA POOL #0255493 31371LXW4 5.500% 11/01/2024 DD 10/01/04 KR2F30010002: PIMCO KR2	111.6497 111.6497	185,621.32 185,621.32	207,342.85 207,342.85	0.00	21,721.53 21,721.53
41,968.300 FNMA POOL #0257101 31371NRW7 5.000% 02/01/2028 DD 01/01/08 KR2F30010002: PIMCO KR2	110.2949 110.2949	45,210.64 45,210.64	46,288.87 46,288.87	0.00	1,078.23 1,078.23
794.440 FNMA POOL #0268416 31372CDV7 7.000% 01/01/2024 DD 01/01/94 KR2F30080002: NISA	105.4475 105.4475	826.71 826.71	837.72 837.72	0.00	11.01 11.01
23,756.370 FNMA POOL #0299910 31373QDP8 6.500% 04/01/2024 DD 01/01/95 KR2F30080002: NISA	113.1940 113.1940	24,673.23 24,673.23	26,890.80 26,890.80	0.00	2,217.57 2,217.57
193.940 FNMA POOL #0313389 31374GC21 7.000% 03/01/2027 DD 02/01/97 KR2F30080002: NISA	112.1853 112.1853	201.82 201.82	217.57 217.57	0.00	15.75 15.75
1,350.250 FNMA POOL #0313877 31374GUA3 6.500% 12/01/2027 DD 11/01/97 KR2F30080002: NISA	113.5221 113.5221	1,408.07 1,408.07	1,532.83 1,532.83	0.00	124.76 124.76
643.100 FNMA POOL #0323003 31374SX89 6.500% 02/01/2018 DD 01/01/98 KR2F30080002: NISA	113.1940 113.1940	671.13 671.13	727.95 727.95	0.00	56.82 56.82
1,227.020 FNMA POOL #0323287 31374TCY3 6.500% 09/01/2018 DD 08/01/98 KR2F30080002: NISA	113.1940 113.1940	1,280.50 1,280.50	1,388.91 1,388.91	0.00	108.41 108.41
7,418.890 FNMA POOL #0323422 31374TG78 6.500% 12/01/2028 DD 11/01/98 KR2F30080002: NISA	113.9314 113.9314	7,465.26 7,465.26	8,452.44 8,452.44	0.00	987.18 987.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,757.520 FNMA POOL #0323397 31374TGE3 6.500% 11/01/2028 DD 10/01/98 KR2F30080002: NISA	114.1320 114.1320	2,856.18 2,856.18	3,147.21 3,147.21	0.00	291.03 291.03
52,711.520 FNMA POOL #0323412 31374TGV5 6.500% 12/01/2028 DD 11/01/98 KR2F30080002: NISA	115.0667 115.0667	54,214.64 54,214.64	60,653.41 60,653.41	0.00	6,438.77 6,438.77
22,365.920 FNMA POOL #0323591 31374TNG0 6.500% 03/01/2029 DD 02/01/99 KR2F30080002: NISA	114.1614 114.1614	22,718.88 22,718.88	25,533.25 25,533.25	0.00	2,814.37 2,814.37
18,885.950 FNMA POOL #0323621 31374TPE3 6.500% 01/01/2029 DD 02/01/99 KR2F30080002: NISA	113.6356 113.6356	19,424.47 19,424.47	21,461.15 21,461.15	0.00	2,036.68 2,036.68
19,967.530 FNMA POOL #0323632 31374TPR4 6.500% 04/01/2029 DD 03/01/99 KR2F30080002: NISA	113.1940 113.1940	20,822.39 20,822.39	22,602.05 22,602.05	0.00	1,779.66 1,779.66
3,489.010 FNMA POOL #0323809 31374TVA4 6.500% 06/01/2019 DD 06/01/99 KR2F30080002: NISA	113.1940 113.1940	3,641.12 3,641.12	3,949.35 3,949.35	0.00	308.23 308.23
8,569.230 FNMA POOL #0333048 31375E5H0 6.500% 01/01/2026 DD 01/01/96 KR2F30080002: NISA	113.1940 113.1940	8,899.96 8,899.96	9,699.86 9,699.86	0.00	799.90 799.90
2,077.910 FNMA POOL #0345158 31375UMF9 9.000% 06/01/2026 DD 06/01/96 KR2F30080002: NISA	104.5776 104.5776	2,186.79 2,186.79	2,173.03 2,173.03	0.00	-13.76 -13.76
312.840 FNMA POOL #0353988 31376FF51 7.000% 08/01/2026 DD 08/01/96 KR2F30080002: NISA	104.8732 104.8732	325.55 325.55	328.09 328.09	0.00	2.54 2.54
5,298.870 FNMA POOL #0354869 31376GFJ9 9.000% 08/01/2026 DD 08/01/96 KR2F30080002: NISA	100.4748 100.4748	5,576.71 5,576.71	5,324.03 5,324.03	0.00	-252.68 -252.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
806.160 FNMA POOL #0357243 31376JZG7 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	117.0843 117.0843	831.83 831.83	943.89 943.89	0.00	112.06 112.06
275.570 FNMA POOL #0390557 31377XZW0 7.000% 08/01/2027 DD 08/01/97 KR2F30080002: NISA	102.1483 102.1483	286.76 286.76	281.49 281.49	0.00	-5.27 -5.27
2,675.420 FNMA POOL #0411459 31378XB47 6.500% 03/01/2018 DD 03/01/98 KR2F30080002: NISA	113.1940 113.1940	2,792.07 2,792.07	3,028.42 3,028.42	0.00	236.35 236.35
1,499.830 FNMA POOL #0412557 31378YJA3 6.500% 01/01/2018 DD 01/01/98 KR2F30080002: NISA	113.1940 113.1940	1,565.17 1,565.17	1,697.72 1,697.72	0.00	132.55 132.55
1,669.960 FNMA POOL #0420784 31379JM94 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	1,742.76 1,742.76	1,890.30 1,890.30	0.00	147.54 147.54
16,406.990 FNMA POOL #0424206 31379NGP6 6.500% 05/01/2028 DD 05/01/98 KR2F30080002: NISA	113.8983 113.8983	17,109.42 17,109.42	18,687.29 18,687.29	0.00	1,577.87 1,577.87
2,479.230 FNMA POOL #0425587 31379PXQ0 6.500% 04/01/2018 DD 04/01/98 KR2F30080002: NISA	113.1940 113.1940	2,587.32 2,587.32	2,806.34 2,806.34	0.00	219.02 219.02
11,894.170 FNMA POOL #0428002 31379SNT9 6.500% 05/01/2018 DD 05/01/98 KR2F30080002: NISA	113.1940 113.1940	12,412.67 12,412.67	13,463.49 13,463.49	0.00	1,050.82 1,050.82
1,448.720 FNMA POOL #0428038 31379SPX8 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	1,511.87 1,511.87	1,639.86 1,639.86	0.00	127.99 127.99
835.940 FNMA POOL #0428063 31379SQQ2 6.500% 05/01/2018 DD 05/01/98 KR2F30080002: NISA	113.1940 113.1940	872.38 872.38	946.23 946.23	0.00	73.85 73.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,546.050 FNMA POOL #0429560 31379UE98 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	2,657.05 2,657.05	2,881.98 2,881.98	0.00	224.93 224.93
3,535.230 FNMA POOL #0431072 31379V2D0 6.500% 06/01/2028 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	3,591.03 3,591.03	4,001.67 4,001.67	0.00	410.64 410.64
2,044.270 FNMA POOL #0432296 31379XGD1 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	113.1940 113.1940	2,133.39 2,133.39	2,313.99 2,313.99	0.00	180.60 180.60
530,000.000 FHLMC MULTICLASS MTG K023 A2 3137AWQH1 2.307% 08/25/2022 DD 12/01/12 KR2F30080002: NISA	96.7810 96.7810	518,675.39 518,675.39	512,939.30 512,939.30	0.00	-5,736.09 -5,736.09
195,000.000 FHLMC MULTICLASS MTG K023 A2 3137AWQH1 2.307% 08/25/2022 DD 12/01/12 KR3F30080002: NISA	96.7810 96.7810	190,833.40 190,833.40	188,722.95 188,722.95	0.00	-2,110.45 -2,110.45
1,110,000.000 FHLMC MULTICLASS MTG K026 A2 3137B1BS0 2.510% 11/25/2022 DD 05/01/13 KR2F30080002: NISA	97.8843 97.8843	1,091,398.83 1,091,398.83	1,086,515.73 1,086,515.73	0.01	-4,883.10 -4,883.10
410,000.000 FHLMC MULTICLASS MTG K026 A2 3137B1BS0 2.510% 11/25/2022 DD 05/01/13 KR3F30080002: NISA	97.8843 97.8843	403,129.30 403,129.30	401,325.63 401,325.63	0.00	-1,803.67 -1,803.67
3,077.450 FNMA POOL #0434837 31380BBE9 6.500% 07/01/2018 DD 07/01/98 KR2F30080002: NISA	113.1940 113.1940	3,211.63 3,211.63	3,483.49 3,483.49	0.00	271.86 271.86
4,915.260 FNMA POOL #0441550 31380JQB2 6.500% 09/01/2028 DD 08/01/98 KR2F30080002: NISA	113.1940 113.1940	5,091.14 5,091.14	5,563.78 5,563.78	0.00	472.64 472.64
221.290 FNMA POOL #0445040 31380NLV4 6.500% 09/01/2028 DD 09/01/98 KR2F30080002: NISA	113.1940 113.1940	224.81 224.81	250.49 250.49	0.00	25.68 25.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,431.300 FNMA POOL #0447360 31380Q5V5 6.500% 11/01/2028 DD 11/01/98 KR2F30080002: NISA	113.1940 113.1940	1,453.88 1,453.88	1,620.15 1,620.15	0.00	166.27 166.27
5,350.000 FNMA POOL #0447954 31380RTK1 6.500% 10/01/2028 DD 10/01/98 KR2F30080002: NISA	115.7246 115.7246	5,434.42 5,434.42	6,191.27 6,191.27	0.00	756.85 756.85
2,896.300 FNMA POOL #0448048 31380RWH4 6.500% 10/01/2018 DD 10/01/98 KR2F30080002: NISA	113.1940 113.1940	3,022.56 3,022.56	3,278.44 3,278.44	0.00	255.88 255.88
7,027.300 FNMA POOL #0452026 31380WD76 6.500% 11/01/2028 DD 11/01/98 KR2F30080002: NISA	116.1511 116.1511	7,138.21 7,138.21	8,162.29 8,162.29	0.00	1,024.08 1,024.08
7,031.790 FNMA POOL #0456455 31381CBY2 6.500% 01/01/2029 DD 01/01/99 KR2F30080002: NISA	113.1940 113.1940	7,283.39 7,283.39	7,959.57 7,959.57	0.00	676.18 676.18
2,413.600 FNMA POOL #0456832 31381CPR2 6.500% 02/01/2029 DD 01/01/99 KR2F30080002: NISA	113.1940 113.1940	2,516.92 2,516.92	2,732.05 2,732.05	0.00	215.13 215.13
877.210 FNMA POOL #0479506 31382DU77 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.1940 113.1940	918.89 918.89	992.95 992.95	0.00	74.06 74.06
35,629.290 FNMA POOL #0482668 31382HFH3 6.500% 01/01/2029 DD 02/01/99 KR2F30080002: NISA	113.1940 113.1940	36,820.66 36,820.66	40,330.23 40,330.23	0.00	3,509.57 3,509.57
574.700 FNMA POOL #0484719 31382KPC6 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	113.1940 113.1940	583.76 583.76	650.53 650.53	0.00	66.77 66.77
5,946.160 FNMA POOL #0484940 31382KV96 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	113.1940 113.1940	5,675.33 5,675.33	6,730.70 6,730.70	0.00	1,055.37 1,055.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
314.750 FNMA POOL #0485336 31382LEH5 6.500% 02/01/2029 DD 02/01/99 KR2F30080002: NISA	113.1940	328.23	356.28	0.00	28.05
2,782.970 FNMA POOL #0489888 31382RF57 6.500% 05/01/2029 DD 06/01/99 KR2F30080002: NISA	113.4018	2,648.17	3,155.94	0.00	507.77
5,507.590 FNMA POOL #0490102 31382RNT6 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	113.1940	5,542.01	6,234.26	0.00	692.25
1,804.350 FNMA POOL #0490105 31382RNW9 6.500% 03/01/2019 DD 03/01/99 KR2F30080002: NISA	113.1940	1,883.00	2,042.42	0.00	159.42
1,099.280 FNMA POOL #0493076 31382UXD3 7.000% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	100.3286	1,143.93	1,102.89	0.00	-41.04
3,802.820 FNMA POOL #0493511 31382VGU2 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.1940	3,938.90	4,304.57	0.00	365.67
12,507.050 FNMA POOL #0494356 31382WE57 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.1940	11,937.42	14,157.24	0.00	2,219.82
10,443.490 FNMA POOL #0495508 31382XNZ9 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.5856	10,508.76	11,862.30	0.00	1,353.54
8,034.520 FNMA POOL #0497065 31383AFE4 6.500% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	113.1940	8,416.20	9,094.60	0.00	678.40
588.610 FNMA POOL #0497991 31383BF85 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	113.1940	613.80	666.27	0.00	52.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,889.670 FNMA POOL #0500965 31383EQS3 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.1940 113.1940	7,216.94 7,216.94	7,798.70 7,798.70	0.00	581.76 581.76
3,632.360 FNMA POOL #0503223 31383HAY0 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.1940 113.1940	3,466.93 3,466.93	4,111.62 4,111.62	0.00	644.69 644.69
3,002.630 FNMA POOL #0503934 31383HY73 6.500% 07/01/2029 DD 06/01/99 KR2F30080002: NISA	113.1940 113.1940	3,021.42 3,021.42	3,398.80 3,398.80	0.00	377.38 377.38
269.740 FNMA POOL #0504304 31383JGM6 7.000% 08/01/2029 DD 07/01/99 KR2F30080002: NISA	103.0220 103.0220	280.68 280.68	277.89 277.89	0.00	-2.79 -2.79
502.240 FNMA POOL #0505049 31383KBS5 6.500% 07/01/2016 DD 07/01/01 KR2F30080002: NISA	100.8726 100.8726	527.43 527.43	506.62 506.62	0.00	-20.81 -20.81
47,438.920 FNMA POOL #0507579 31383M2L6 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.6099 113.6099	49,469.91 49,469.91	53,895.31 53,895.31	0.00	4,425.40 4,425.40
2,438.680 FNMA POOL #0509728 31383QHD9 6.500% 04/01/2019 DD 07/01/99 KR2F30080002: NISA	113.1940 113.1940	2,544.98 2,544.98	2,760.44 2,760.44	0.00	215.46 215.46
1,183.500 FNMA POOL #0515476 31383WT92 6.500% 09/01/2029 DD 09/01/99 KR2F30080002: NISA	113.1940 113.1940	1,247.66 1,247.66	1,339.65 1,339.65	0.00	91.99 91.99
216.290 FNMA POOL #0516846 31383YET0 7.000% 10/01/2029 DD 10/01/99 KR2F30080002: NISA	103.0977 103.0977	225.06 225.06	222.99 222.99	0.00	-2.07 -2.07
7,325.140 FNMA POOL #0517675 31384ACLO 6.500% 07/01/2029 DD 09/01/99 KR2F30080002: NISA	113.5032 113.5032	7,587.27 7,587.27	8,314.27 8,314.27	0.00	727.00 727.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,979.040 FNMA POOL #0517677 31384ACN6 6.500% 07/01/2029 DD 09/01/99 KR2F30080002: NISA	113.2953 113.2953	9,524.53 9,524.53	11,305.79 11,305.79	0.00	1,781.26 1,781.26
2,851.460 FNMA POOL #0518303 31384AX86 6.500% 10/01/2029 DD 10/01/99 KR2F30080002: NISA	113.1940 113.1940	2,973.54 2,973.54	3,227.68 3,227.68	0.00	254.14 254.14
5,083.020 FNMA POOL #0527289 31384LXS8 6.500% 11/01/2019 DD 12/01/99 KR2F30080002: NISA	113.1940 113.1940	5,304.60 5,304.60	5,753.68 5,753.68	0.00	449.08 449.08
30.040 FNMA POOL #0535639 31384WBG4 6.500% 06/01/2015 DD 11/01/00 KR2F30080002: NISA	100.5950 100.5950	31.55 31.55	30.22 30.22	0.00	-1.33 -1.33
10,992.150 FNMA POOL #0535701 31384WDE7 6.500% 11/01/2030 DD 01/01/01 KR2F30080002: NISA	114.4002 114.4002	11,165.60 11,165.60	12,575.04 12,575.04	0.00	1,409.44 1,409.44
17,602.030 FNMA POOL #0535834 31384WHK9 6.500% 02/01/2020 DD 03/01/01 KR2F30080002: NISA	113.1940 113.1940	18,369.39 18,369.39	19,924.45 19,924.45	0.00	1,555.06 1,555.06
3,646.870 FNMA POOL #0535915 31384WK41 7.000% 04/01/2031 DD 04/01/01 KR2F30080002: NISA	110.7897 110.7897	3,842.91 3,842.91	4,040.36 4,040.36	0.00	197.45 197.45
45,942.760 FNMA POOL #0545579 31385JCQ9 4.500% 03/01/2017 DD 03/01/02 KR2F30080002: NISA	105.4988 105.4988	45,942.76 45,942.76	48,469.05 48,469.05	0.00	2,526.29 2,526.29
55,886.160 FNMA POOL #0555354 31385W5P0 4.500% 03/01/2018 DD 03/01/03 KR2F30080002: NISA	105.6005 105.6005	55,239.37 55,239.37	59,016.07 59,016.07	0.00	3,776.70 3,776.70
10,093.150 FNMA POOL #0555254 31385WZT9 6.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	115.1590 115.1590	10,399.11 10,399.11	11,623.17 11,623.17	0.00	1,224.06 1,224.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,038.060 FNMA POOL #0555445 31385XBN6 5.000% 05/01/2018 DD 04/01/03 KR2F30080002: NISA	105.5815 105.5815	6,151.27 6,151.27	6,375.07 6,375.07	0.00	223.80 223.80
67,112.690 FNMA POOL #0555515 31385XDU8 6.500% 12/01/2017 DD 05/01/03 KR2F30080002: NISA	104.8298 104.8298	70,594.16 70,594.16	70,354.11 70,354.11	0.00	-240.05 -240.05
445,511.330 FNMA POOL #0555783 31385XM87 4.500% 10/01/2033 DD 09/01/03 KR2F30080002: NISA	108.6728 108.6728	412,933.31 412,933.31	484,149.77 484,149.77	0.00	71,216.46 71,216.46
158,755.980 FNMA POOL #0555800 31385XNR4 5.500% 10/01/2033 DD 09/01/03 KR3F30080002: NISA	112.2636 112.2636	172,994.41 172,994.41	178,225.16 178,225.16	0.00	5,230.75 5,230.75
827.480 FNMA POOL #0572254 31386SWP8 6.500% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	113.1940 113.1940	852.56 852.56	936.66 936.66	0.00	84.10 84.10
1,457.700 FNMA POOL #0573302 31386T3K9 6.500% 03/01/2016 DD 03/01/01 KR2F30080002: NISA	100.9440 100.9440	1,530.80 1,530.80	1,471.46 1,471.46	0.00	-59.34 -59.34
2,249.760 FNMA POOL #0578052 31387AEZ4 7.000% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	112.7056 112.7056	2,383.34 2,383.34	2,535.61 2,535.61	0.00	152.27 152.27
61,890.690 FNMA POOL #0580882 31387DJ34 8.000% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	117.4508 117.4508	66,261.70 66,261.70	72,691.11 72,691.11	0.00	6,429.41 6,429.41
1,502.360 FNMA POOL #0585074 31387H6K1 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	113.1940 113.1940	1,573.72 1,573.72	1,700.58 1,700.58	0.00	126.86 126.86
1,138.290 FNMA POOL #0586697 31387KX24 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	113.1940 113.1940	1,200.01 1,200.01	1,288.48 1,288.48	0.00	88.47 88.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,014.000 FNMA POOL #0588938 31387NHP5 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	113.1940	4,220.96	4,543.61	0.00	322.65
905.920 FNMA POOL #0589448 31387NZM2 6.500% 07/01/2031 DD 07/01/01 KR2F30080002: NISA	113.1940	949.95	1,025.45	0.00	75.50
550.680 FNMA POOL #0593152 31387S5M4 6.500% 07/01/2031 DD 07/01/01 KR2F30080002: NISA	113.1940	575.17	623.34	0.00	48.17
2,192.510 FNMA POOL #0595970 31387WCF2 6.500% 07/01/2016 DD 07/01/01 KR2F30080002: NISA	100.2763	2,310.38	2,198.57	0.00	-111.81
3,892.100 FNMA POOL #0599671 31388BFL1 6.500% 09/01/2031 DD 08/01/01 KR2F30080002: NISA	113.1940	4,065.41	4,405.63	0.00	340.22
20,841.520 FNMA POOL #0601861 31388DTS7 6.500% 03/01/2031 DD 08/01/01 KR2F30080002: NISA	113.1940	20,971.77	23,591.36	0.00	2,619.59
820.630 FNMA POOL #0605492 31388HUR8 6.500% 08/01/2016 DD 09/01/01 KR2F30080002: NISA	102.1672	861.80	838.41	0.00	-23.39
34,146.430 FNMA POOL #0606552 31388JZR9 7.000% 09/01/2031 DD 09/01/01 KR2F30080002: NISA	112.5207	35,981.80	38,421.80	0.00	2,440.00
1,157.110 FNMA POOL #0607706 31388LDK3 6.500% 11/01/2031 DD 11/01/01 KR2F30080002: NISA	113.1940	1,212.06	1,309.78	0.00	97.72
1,974.370 FNMA POOL #0609848 31388NP91 6.500% 10/01/2031 DD 10/01/01 KR2F30080002: NISA	113.1940	2,068.13	2,234.87	0.00	166.74

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7,939.600 FNMA POOL #0610043 31388NWC6 6.500% 10/01/2031 DD 10/01/01 KR2F30080002: NISA	113.1940 113.1940	8,370.06 8,370.06	8,987.15 8,987.15	0.00	617.09 617.09
56,410.340 FNMA POOL #0614359 31388TQL0 6.500% 12/01/2031 DD 12/01/01 KR2F30080002: NISA	113.6887 113.6887	58,975.27 58,975.27	64,132.19 64,132.19	0.00	5,156.92 5,156.92
6,326.660 FNMA POOL #0619179 31388Y2L5 8.000% 11/01/2031 DD 11/01/01 KR2F30080002: NISA	107.2456 107.2456	6,674.63 6,674.63	6,785.06 6,785.06	0.00	110.43 110.43
299.280 FNMA POOL #0623713 31389E3W3 6.500% 02/01/2032 DD 02/01/02 KR2F30080002: NISA	113.1940 113.1940	308.38 308.38	338.77 338.77	0.00	30.39 30.39
1,540.910 FNMA POOL #0626798 31389JKK9 6.500% 03/01/2017 DD 03/01/02 KR2F30080002: NISA	103.8408 103.8408	1,618.19 1,618.19	1,600.09 1,600.09	0.00	-18.10 -18.10
39,279.660 FNMA POOL #0627130 31389JVX9 6.500% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	113.1940 113.1940	41,163.85 41,163.85	44,462.24 44,462.24	0.00	3,298.39 3,298.39
80,296.910 FNMA POOL #0628680 31389LM55 6.500% 03/01/2032 DD 02/01/02 KR2F30080002: NISA	113.4150 113.4150	84,148.67 84,148.67	91,068.77 91,068.77	0.00	6,920.10 6,920.10
7,056.390 FNMA POOL #0633076 31389RJV9 6.500% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	113.1940 113.1940	7,270.29 7,270.29	7,987.41 7,987.41	0.00	717.12 717.12
1,363.800 FNMA POOL #0633178 31389RM37 7.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	107.6222 107.6222	1,435.40 1,435.40	1,467.75 1,467.75	0.00	32.35 32.35
7,639.270 FNMA POOL #0636389 31389U7A1 6.500% 04/01/2032 DD 03/01/02 KR2F30080002: NISA	113.1940 113.1940	7,986.62 7,986.62	8,647.20 8,647.20	0.00	660.58 660.58

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49,699.480 FNMA POOL #0635897 31389UNN5 7.000% 04/01/2032 DD 03/01/02 KR2F30080002: NISA	112.7161 112.7161	52,370.81 52,370.81	56,019.30 56,019.30	0.00	3,648.49 3,648.49
4,814.880 FNMA POOL #0637583 31389WJ48 7.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	112.8092 112.8092	5,073.67 5,073.67	5,431.63 5,431.63	0.00	357.96 357.96
800.520 FNMA POOL #0639055 31389X5Q2 6.500% 05/01/2032 DD 05/01/02 KR2F30080002: NISA	113.1940 113.1940	831.79 831.79	906.14 906.14	0.00	74.35 74.35
542.570 FNMA POOL #0638957 31389XZW6 6.500% 04/01/2032 DD 04/01/02 KR2F30080002: NISA	113.1940 113.1940	563.48 563.48	614.16 614.16	0.00	50.68 50.68
24,017.440 FNMA POOL #0639722 31389YVP3 8.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	115.9095 115.9095	25,713.67 25,713.67	27,838.49 27,838.49	0.00	2,124.82 2,124.82
1,378,321.920 FNMA POOL #0AH0804 3138A13N9 4.000% 12/01/2040 DD 12/01/10 KR2F30010002: PIMCO KR2	105.5278 105.5278	1,368,899.81 1,368,899.81	1,454,512.62 1,454,512.62	0.01	85,612.81 85,612.81
1,516,256.230 FNMA POOL #0AH0351 3138A1L90 4.500% 02/01/2041 DD 02/01/11 KR2F30080002: NISA	108.1601 108.1601	1,550,135.08 1,550,135.08	1,639,984.48 1,639,984.48	0.01	89,849.40 89,849.40
1,290,436.120 FNMA POOL #0AH3764 3138A5FE7 4.000% 01/01/2041 DD 01/01/11 KR2F30010002: PIMCO KR2	105.5278 105.5278	1,281,614.77 1,281,614.77	1,361,768.68 1,361,768.68	0.01	80,153.91 80,153.91
1,849,972.380 FNMA POOL #0AH3804 3138A5GN6 4.000% 02/01/2041 DD 01/01/11 KR3F30080002: NISA	105.5278 105.5278	1,864,569.81 1,864,569.81	1,952,234.91 1,952,234.91	0.01	87,665.10 87,665.10
923,025.200 FNMA POOL #0AH4170 3138A5T44 4.000% 01/01/2041 DD 01/01/11 KR2F30010002: PIMCO KR2	105.5278 105.5278	916,715.44 916,715.44	974,048.07 974,048.07	0.01	57,332.63 57,332.63

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395,996.760 FNMA POOL #0AH6174 3138A72G2 4.500% 02/01/2041 DD 02/01/11 KR3F30080002: NISA	108.1559 108.1559	423,159.66 423,159.66	428,293.70 428,293.70	0.00	5,134.04 5,134.04
16,445,842.000 FNMA POOL #0AH5849 3138A7QB7 4.500% 02/01/2041 DD 02/01/11 KR3F30010002: PIMCO KR3	108.9343 108.9343	16,860,842.55 16,860,842.55	17,915,163.19 17,915,163.19	0.11	1,054,320.64 1,054,320.64
490,518.100 FNMA POOL #0AH6416 3138A8DW3 4.500% 02/01/2041 DD 02/01/11 KR2F30010002: PIMCO KR2	108.5177 108.5177	492,817.41 492,817.41	532,298.88 532,298.88	0.00	39,481.47 39,481.47
1,236,521.740 FNMA POOL #0AH7580 3138A9M68 4.500% 03/01/2041 DD 03/01/11 KR2F30080002: NISA	108.2320 108.2320	1,302,984.77 1,302,984.77	1,338,312.70 1,338,312.70	0.01	35,327.93 35,327.93
1,241,084.560 FNMA POOL #0AH7580 3138A9M68 4.500% 03/01/2041 DD 03/01/11 KR3F30080002: NISA	108.2320 108.2320	1,306,098.90 1,306,098.90	1,343,251.14 1,343,251.14	0.01	37,152.24 37,152.24
49,632.310 FNMA POOL #0AI1163 3138AEJH7 4.500% 04/01/2041 DD 04/01/11 KR3F30080002: NISA	108.0862 108.0862	51,353.93 51,353.93	53,645.66 53,645.66	0.00	2,291.73 2,291.73
521,964.600 FNMA POOL #0AI8485 3138ANNB5 5.000% 07/01/2041 DD 07/01/11 KR2F30080002: NISA	110.8969 110.8969	578,402.03 578,402.03	578,842.77 578,842.77	0.00	440.74 440.74
196,584.080 FNMA POOL #0AI8485 3138ANNB5 5.000% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	110.8969 110.8969	217,839.73 217,839.73	218,005.73 218,005.73	0.00	166.00 166.00
1,079,591.590 FNMA POOL #0AJ5319 3138AW4D2 4.000% 11/01/2041 DD 11/01/11 KR2F30080002: NISA	105.5278 105.5278	1,119,064.16 1,119,064.16	1,139,269.11 1,139,269.11	0.01	20,204.95 20,204.95
325,232.830 FNMA POOL #0AJ5319 3138AW4D2 4.000% 11/01/2041 DD 11/01/11 KR3F30080002: NISA	105.5278 105.5278	337,124.15 337,124.15	343,211.01 343,211.01	0.00	6,086.86 6,086.86

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427,054.620 FNMA POOL #0AJ5342 3138AW5C3 3.500% 11/01/2026 DD 11/01/11 KR2F30080002: NISA	105.3502 105.3502	454,546.25 454,546.25	449,903.10 449,903.10	0.00	-4,643.15 -4,643.15
135,088.600 FNMA POOL #0AJ5342 3138AW5C3 3.500% 11/01/2026 DD 11/01/11 KR3F30080002: NISA	105.3502 105.3502	143,785.00 143,785.00	142,316.17 142,316.17	0.00	-1,468.83 -1,468.83
603,762.810 FNMA POOL #0AJ9029 3138E2A70 4.000% 11/01/2041 DD 12/01/11 KR2F30010002: PIMCO KR2	105.5421 105.5421	645,837.54 645,837.54	637,224.20 637,224.20	0.00	-8,613.34 -8,613.34
138,330.130 FNMA POOL #0AL0414 3138EGN83 5.500% 09/01/2040 DD 06/01/11 KR3F30080002: NISA	111.2693 111.2693	149,791.00 149,791.00	153,918.92 153,918.92	0.00	4,127.92 4,127.92
313,769.000 FNMA POOL #0AL1059 3138EHE99 5.000% 10/01/2041 DD 11/01/11 KR2F30080002: NISA	110.4338 110.4338	347,891.38 347,891.38	346,507.13 346,507.13	0.00	-1,384.25 -1,384.25
217,224.450 FNMA POOL #0AL1059 3138EHE99 5.000% 10/01/2041 DD 11/01/11 KR3F30080002: NISA	110.4338 110.4338	240,847.61 240,847.61	239,889.29 239,889.29	0.00	-958.32 -958.32
297,794.550 FNMA POOL #0AO1013 3138LRDT6 3.500% 04/01/2042 DD 04/01/12 KR3F30080002: NISA	102.4073 102.4073	305,832.68 305,832.68	304,963.24 304,963.24	0.00	-869.44 -869.44
462,788.800 FNMA POOL #0AO1013 3138LRDT6 3.500% 04/01/2042 DD 04/01/12 KR2F30080002: NISA	102.4073 102.4073	475,280.49 475,280.49	473,929.33 473,929.33	0.00	-1,351.16 -1,351.16
978,067.240 FNMA POOL #0AO4137 3138LUS30 3.500% 06/01/2042 DD 06/01/12 KR3F30080002: NISA	102.4074 102.4074	1,026,664.96 1,026,664.96	1,001,612.89 1,001,612.89	0.01	-25,052.07 -25,052.07
2,189,365.930 FNMA POOL #0AO4137 3138LUS30 3.500% 06/01/2042 DD 06/01/12 KR2F30080002: NISA	102.4074 102.4074	2,298,150.06 2,298,150.06	2,242,071.96 2,242,071.96	0.01	-56,078.10 -56,078.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
763,959.470 FNMA POOL #0AO4641 3138LVEP4 3.500% 06/01/2042 DD 05/01/12 KR2F30080002: NISA	102.4073 102.4073	810,572.95 810,572.95	782,350.47 782,350.47	0.01	-28,222.48 -28,222.48
277,803.990 FNMA POOL #0AO4641 3138LVEP4 3.500% 06/01/2042 DD 05/01/12 KR3F30080002: NISA	102.4073 102.4073	294,754.37 294,754.37	284,491.64 284,491.64	0.00	-10,262.73 -10,262.73
757,080.290 FNMA POOL #0AO5540 3138LWEN7 3.000% 07/01/2042 DD 07/01/12 KR2F30080002: NISA	98.8358 98.8358	787,600.09 787,600.09	748,266.59 748,266.59	0.00	-39,333.50 -39,333.50
273,044.970 FNMA POOL #0AO5540 3138LWEN7 3.000% 07/01/2042 DD 07/01/12 KR3F30080002: NISA	98.8358 98.8358	284,052.08 284,052.08	269,866.26 269,866.26	0.00	-14,185.82 -14,185.82
292,356.510 FNMA POOL #0AO9948 3138M2BS4 4.000% 07/01/2042 DD 07/01/12 KR3F30080002: NISA	105.5919 105.5919	301,081.53 301,081.53	308,704.77 308,704.77	0.00	7,623.24 7,623.24
827,593.460 FNMA POOL #0AO9948 3138M2BS4 4.000% 07/01/2042 DD 07/01/12 KR2F30080002: NISA	105.5919 105.5919	852,291.93 852,291.93	873,871.59 873,871.59	0.01	21,579.66 21,579.66
372,791.660 FNMA POOL #0AP2289 3138M5RK7 3.500% 09/01/2042 DD 09/01/12 KR3F30080002: NISA	102.4073 102.4073	387,412.09 387,412.09	381,765.91 381,765.91	0.00	-5,646.18 -5,646.18
1,918,116.430 FNMA POOL #0AP4742 3138M8HU0 2.500% 08/01/2027 DD 08/01/12 KR2F30080002: NISA	101.1674 101.1674	2,006,828.26 2,006,828.26	1,940,508.73 1,940,508.73	0.01	-66,319.53 -66,319.53
416,314.040 FNMA POOL #0AP4742 3138M8HU0 2.500% 08/01/2027 DD 08/01/12 KR3F30080002: NISA	101.1674 101.1674	435,593.54 435,593.54	421,174.14 421,174.14	0.00	-14,419.40 -14,419.40
904,128.410 FNMA POOL #0AP9736 3138MDZA3 3.500% 10/01/2042 DD 10/01/12 KR3F30080002: NISA	102.4054 102.4054	952,831.27 952,831.27	925,875.94 925,875.94	0.01	-26,955.33 -26,955.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,066,433.380 FNMA POOL #0AP9736 3138MDZA3 3.500% 10/01/2042 DD 10/01/12 KR2F30080002: NISA	102.4054 102.4054	4,282,695.81 4,282,695.81	4,164,245.70 4,164,245.70	0.03	-118,450.11 -118,450.11
925,480.220 FNMA POOL #0AQ0396 3138MFNN3 3.500% 10/01/2042 DD 09/01/12 KR3F30010002: PIMCO KR3	102.3970 102.3970	940,663.88 940,663.88	947,663.68 947,663.68	0.01	6,999.80 6,999.80
715,452.700 FNMA POOL #0AQ7301 3138MPDF9 VAR RT 01/01/2043 DD 12/01/12 KR2F30080002: NISA	102.4484 102.4484	721,601.14 721,601.14	732,969.67 732,969.67	0.00	11,368.53 11,368.53
247,209.260 FNMA POOL #0AQ7301 3138MPDF9 VAR RT 01/01/2043 DD 12/01/12 KR3F30080002: NISA	102.4484 102.4484	249,333.71 249,333.71	253,261.87 253,261.87	0.00	3,928.16 3,928.16
1,258,173.850 FNMA POOL #0AQ7920 3138MPYS8 3.000% 12/01/2042 DD 12/01/12 KR2F30080002: NISA	98.8219 98.8219	1,220,969.25 1,220,969.25	1,243,351.69 1,243,351.69	0.01	22,382.44 22,382.44
405,714.770 FNMA POOL #0AQ7920 3138MPYS8 3.000% 12/01/2042 DD 12/01/12 KR3F30080002: NISA	98.8219 98.8219	393,717.66 393,717.66	400,935.17 400,935.17	0.00	7,217.51 7,217.51
721,630.420 FNMA POOL #0AR6685 3138W4NB3 2.500% 02/01/2028 DD 02/01/13 KR2F30080002: NISA	101.1662 101.1662	745,788.11 745,788.11	730,045.73 730,045.73	0.00	-15,742.38 -15,742.38
1,456,358.610 FNMA POOL #0AR7400 3138W5GJ1 3.000% 06/01/2043 DD 05/01/13 KR2F30080002: NISA	98.7324 98.7324	1,464,493.73 1,464,493.73	1,437,897.59 1,437,897.59	0.01	-26,596.14 -26,596.14
468,115.270 FNMA POOL #0AR7400 3138W5GJ1 3.000% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	98.7324 98.7324	470,730.12 470,730.12	462,181.37 462,181.37	0.00	-8,548.75 -8,548.75
2,934,079.330 FNMA POOL #0AR7525 3138W5LF3 3.000% 03/01/2043 DD 03/01/13 KR2F30080002: NISA	98.7531 98.7531	2,842,389.34 2,842,389.34	2,897,493.85 2,897,493.85	0.02	55,104.51 55,104.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
886,971.330 FNMA POOL #0AR9198 3138W7GG3 3.000% 03/01/2043 DD 03/01/13 KR2F30080002: NISA	98.7741 98.7741	925,464.52 925,464.52	876,098.12 876,098.12	0.01	-49,366.40 -49,366.40
272,558.470 FNMA POOL #0AR9198 3138W7GG3 3.000% 03/01/2043 DD 03/01/13 KR3F30080002: NISA	98.7741 98.7741	284,387.09 284,387.09	269,217.23 269,217.23	0.00	-15,169.86 -15,169.86
296,400.680 FNMA POOL #0AS0569 3138W9T34 4.500% 09/01/2043 DD 08/01/13 KR3F30080002: NISA	108.0676 108.0676	320,263.25 320,263.25	320,313.09 320,313.09	0.00	49.84 49.84
894,142.800 FNMA POOL #0AS0569 3138W9T34 4.500% 09/01/2043 DD 08/01/13 KR2F30080002: NISA	108.0676 108.0676	966,128.28 966,128.28	966,278.64 966,278.64	0.01	150.36 150.36
486,467.830 FNMA POOL #0AS1376 3138WAQ67 4.000% 12/01/2043 DD 11/01/13 KR3F30080002: NISA	105.7198 105.7198	501,251.89 501,251.89	514,292.79 514,292.79	0.00	13,040.90 13,040.90
1,116,015.080 FNMA POOL #0AS1376 3138WAQ67 4.000% 12/01/2043 DD 11/01/13 KR2F30080002: NISA	105.7198 105.7198	1,149,931.47 1,149,931.47	1,179,848.85 1,179,848.85	0.01	29,917.38 29,917.38
105,278.660 FNMA POOL #0AS1392 3138WARN9 4.000% 12/01/2043 DD 12/01/13 KR2F30080002: NISA	105.7044 105.7044	109,901.06 109,901.06	111,284.14 111,284.14	0.00	1,383.08 1,383.08
495,868.920 FNMA POOL #0AS2019 3138WBG58 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	105.5278 105.5278	517,640.67 517,640.67	523,279.50 523,279.50	0.00	5,638.83 5,638.83
144,792.630 FNMA POOL #0AS2023 3138WBG90 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	105.6659 105.6659	151,149.92 151,149.92	152,996.39 152,996.39	0.00	1,846.47 1,846.47
319,274.630 FNMA POOL #0AS2067 3138WBJM8 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	105.6259 105.6259	333,292.79 333,292.79	337,236.77 337,236.77	0.00	3,943.98 3,943.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,217,942.100 FNMA POOL #0AS2548 3138WBZN8 4.000% 06/01/2044 DD 05/01/14 KR2F30080002: NISA	105.5414 105.5414	1,290,733.18 1,290,733.18	1,285,433.36 1,285,433.36	0.01	-5,299.82 -5,299.82
574,313.110 FNMA POOL #0AS2548 3138WBZN8 4.000% 06/01/2044 DD 05/01/14 KR3F30080002: NISA	105.5414 105.5414	608,637.29 608,637.29	606,138.20 606,138.20	0.00	-2,499.09 -2,499.09
423,278.310 FNMA POOL #0AS2991 3138WCKD4 3.500% 08/01/2044 DD 07/01/14 KR3F30080002: NISA	102.3505 102.3505	430,950.23 430,950.23	433,227.61 433,227.61	0.00	2,277.38 2,277.38
2,171,622.330 FNMA POOL #0AS3157 3138WCQK2 4.000% 08/01/2044 DD 07/01/14 KR2F30080002: NISA	105.5278 105.5278	2,282,154.51 2,282,154.51	2,291,664.99 2,291,664.99	0.01	9,510.48 9,510.48
1,013,423.880 FNMA POOL #0AS3157 3138WCQK2 4.000% 08/01/2044 DD 07/01/14 KR3F30080002: NISA	105.5278 105.5278	1,065,005.58 1,065,005.58	1,069,443.79 1,069,443.79	0.01	4,438.21 4,438.21
1,296,561.320 FNMA POOL #0AT2015 3138WPGZ1 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	98.7634 98.7634	1,339,003.42 1,339,003.42	1,280,527.98 1,280,527.98	0.01	-58,475.44 -58,475.44
361,901.880 FNMA POOL #0AT2015 3138WPGZ1 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	98.7634 98.7634	373,748.52 373,748.52	357,426.58 357,426.58	0.00	-16,321.94 -16,321.94
257,553.910 FNMA POOL #0AT2809 3138WQDP4 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	98.7323 98.7323	265,642.72 265,642.72	254,288.96 254,288.96	0.00	-11,353.76 -11,353.76
1,578,103.180 FNMA POOL #0AT2809 3138WQDP4 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	98.7323 98.7323	1,627,665.49 1,627,665.49	1,558,097.91 1,558,097.91	0.01	-69,567.58 -69,567.58
256,407.770 FNMA POOL #0AT7087 3138WU2V4 2.500% 05/01/2028 DD 05/01/13 KR3F30080002: NISA	101.1681 101.1681	268,106.39 268,106.39	259,402.79 259,402.79	0.00	-8,703.60 -8,703.60

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1,543,710.710 FNMA POOL #0AT7130 3138WU4Q3 3.000% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	98.7427 98.7427	1,495,469.76 1,495,469.76	1,524,301.73 1,524,301.73	0.01	28,831.97 28,831.97
629,629.610 FNMA POOL #0AU1632 3138X0Y69 3.000% 07/01/2043 DD 07/01/13 KR3F30080002: NISA	98.7221 98.7221	616,053.21 616,053.21	621,583.26 621,583.26	0.00	5,530.05 5,530.05
276,174.590 FNMA POOL #0AU4159 3138X3TR3 2.500% 09/01/2028 DD 09/01/13 KR3F30080002: NISA	100.6947 100.6947	277,113.15 277,113.15	278,093.05 278,093.05	0.00	979.90 979.90
930,588.910 FNMA POOL #0AU6610 3138X6KY0 4.000% 02/01/2044 DD 02/01/14 KR2F30080002: NISA	105.6109 105.6109	971,447.58 971,447.58	982,803.75 982,803.75	0.01	11,356.17 11,356.17
387,488.150 FNMA POOL #0AU9268 3138X9JN0 3.500% 09/01/2043 DD 09/01/13 KR3F30080002: NISA	102.3505 102.3505	394,647.61 394,647.61	396,596.19 396,596.19	0.00	1,948.58 1,948.58
1,254,367.410 FNMA POOL #0AU9268 3138X9JN0 3.500% 09/01/2043 DD 09/01/13 KR2F30080002: NISA	102.3505 102.3505	1,277,543.81 1,277,543.81	1,283,851.76 1,283,851.76	0.01	6,307.95 6,307.95
335,692.250 FNMA POOL #0AV0612 3138XBVE1 4.500% 11/01/2043 DD 11/01/13 KR3F30080002: NISA	108.4708 108.4708	358,377.70 358,377.70	364,128.11 364,128.11	0.00	5,750.41 5,750.41
2,053,906.830 FNMA POOL #0AV0612 3138XBVE1 4.500% 11/01/2043 DD 11/01/13 KR2F30080002: NISA	108.4708 108.4708	2,192,706.01 2,192,706.01	2,227,889.42 2,227,889.42	0.01	35,183.41 35,183.41
810,251.660 FNMA POOL #0AV0629 3138XBVX9 2.500% 11/01/2028 DD 11/01/13 KR2F30080002: NISA	100.6947 100.6947	818,480.78 818,480.78	815,880.12 815,880.12	0.01	-2,600.66 -2,600.66
500,051.100 FNMA POOL #0AV0629 3138XBVX9 2.500% 11/01/2028 DD 11/01/13 KR3F30080002: NISA	100.6947 100.6947	505,129.75 505,129.75	503,524.73 503,524.73	0.00	-1,605.02 -1,605.02

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855,408.940 FNMA POOL #0AV2605 3138XD3P3 3.500% 11/01/2043 DD 11/01/13 KR2F30080002: NISA	102.3505 102.3505	867,304.47 867,304.47	875,515.63 875,515.63	0.01	8,211.16 8,211.16
642,738.200 FNMA POOL #0AV2605 3138XD3P3 3.500% 11/01/2043 DD 11/01/13 KR3F30080002: NISA	102.3505 102.3505	651,676.28 651,676.28	657,845.99 657,845.99	0.00	6,169.71 6,169.71
378,911.980 FNMA POOL #0AV3598 3138XE7L6 4.000% 12/01/2043 DD 11/01/13 KR2F30080002: NISA	105.7329 105.7329	395,548.57 395,548.57	400,634.76 400,634.76	0.00	5,086.19 5,086.19
470,378.650 FNMA POOL #0AV3598 3138XE7L6 4.000% 12/01/2043 DD 11/01/13 KR3F30080002: NISA	105.7329 105.7329	491,031.22 491,031.22	497,345.15 497,345.15	0.00	6,313.93 6,313.93
248,404.840 FNMA POOL #0AV8009 3138XK3T9 3.500% 02/01/2044 DD 02/01/14 KR3F30080002: NISA	102.3505 102.3505	252,111.52 252,111.52	254,243.68 254,243.68	0.00	2,132.16 2,132.16
871,852.280 FNMA POOL #0AV8009 3138XK3T9 3.500% 02/01/2044 DD 02/01/14 KR2F30080002: NISA	102.3505 102.3505	884,861.93 884,861.93	892,345.47 892,345.47	0.01	7,483.54 7,483.54
404,097.300 FNMA POOL #0AW3884 3138XTJ63 4.000% 05/01/2044 DD 05/01/14 KR3F30080002: NISA	105.6326 105.6326	424,412.66 424,412.66	426,858.65 426,858.65	0.00	2,445.99 2,445.99
799,938.910 FNMA POOL #0AW4723 3138XUG97 3.500% 05/01/2044 DD 05/01/14 KR2F30080002: NISA	102.3505 102.3505	814,906.52 814,906.52	818,741.75 818,741.75	0.01	3,835.23 3,835.23
472,013.640 FNMA POOL #0AW4723 3138XUG97 3.500% 05/01/2044 DD 05/01/14 KR3F30080002: NISA	102.3505 102.3505	480,845.46 480,845.46	483,108.49 483,108.49	0.00	2,263.03 2,263.03
37,566.090 FNMA POOL #0641208 31390BKV9 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	112.2856 112.2856	39,538.32 39,538.32	42,181.32 42,181.32	0.00	2,643.00 2,643.00

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10,356.250 FNMA POOL #0643137 31390DPW8 7.000% 05/01/2032 DD 05/01/02 KR2F30080002: NISA	112.3692	10,772.09	11,637.23	0.00	865.14
4,042.110 FNMA POOL #0646222 31390G4F1 7.000% 07/01/2032 DD 06/01/02 KR2F30080002: NISA	105.7536	4,255.59	4,274.68	0.00	19.09
11,992.720 FNMA POOL #0645570 31390GFK8 7.000% 06/01/2032 DD 05/01/02 KR2F30080002: NISA	108.7354	12,622.38	13,040.33	0.00	417.95
67,891.210 FNMA POOL #0647998 31390J3F6 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	117.4816	70,617.47	79,759.69	0.00	9,142.22
3,739.310 FNMA POOL #0647313 31390JDS7 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	113.4856	3,852.67	4,243.58	0.00	390.91
8,501.910 FNMA POOL #0647416 31390JGZ8 7.000% 09/01/2032 DD 09/01/02 KR2F30080002: NISA	104.9776	8,843.31	8,925.10	0.00	81.79
8,494.680 FNMA POOL #0648483 31390KM88 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	113.1940	8,819.88	9,615.47	0.00	795.59
21,095.460 FNMA POOL #0648754 31390KWP9 6.500% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	113.1940	22,107.38	23,878.80	0.00	1,771.42
14,775.810 FNMA POOL #0649186 31390LF35 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	106.3707	15,491.52	15,717.13	0.00	225.61
9,030.850 FNMA POOL #0653046 31390QP74 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	107.1137	9,393.50	9,673.27	0.00	279.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,345.080 FNMA POOL #0654349 31390R5J8 7.000% 06/01/2032 DD 07/01/02 KR2F30080002: NISA	104.1582 104.1582	6,599.89 6,599.89	6,608.92 6,608.92	0.00	9.03 9.03
33,334.070 FNMA POOL #0655013 31390SVE8 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	113.5214 113.5214	34,672.64 34,672.64	37,841.30 37,841.30	0.00	3,168.66 3,168.66
747.180 FNMA POOL #0655083 31390SXLO 6.500% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	113.1940 113.1940	780.44 780.44	845.76 845.76	0.00	65.32 65.32
2,876.570 FNMA POOL #0656988 31390U2V7 6.500% 06/01/2032 DD 09/01/02 KR2F30080002: NISA	113.1940 113.1940	3,032.54 3,032.54	3,256.11 3,256.11	0.00	223.57 223.57
29,419.010 FNMA POOL #0656355 31390UE44 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	109.1016 109.1016	30,843.98 30,843.98	32,096.61 32,096.61	0.00	1,252.63 1,252.63
57,336.140 FNMA POOL #0661765 31391BFE2 6.500% 10/01/2032 DD 09/01/02 KR2F30080002: NISA	113.1940 113.1940	59,548.93 59,548.93	64,901.10 64,901.10	0.00	5,352.17 5,352.17
1,189.490 FNMA POOL #0662245 31391BWE3 6.500% 10/01/2032 DD 09/01/02 KR2F30080002: NISA	113.1940 113.1940	1,235.39 1,235.39	1,346.43 1,346.43	0.00	111.04 111.04
2,882.510 FNMA POOL #0665647 31391FP85 6.500% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	113.1940 113.1940	2,993.75 2,993.75	3,262.83 3,262.83	0.00	269.08 269.08
177,969.140 FNMA POOL #0667788 31391H2V5 5.000% 02/01/2018 DD 02/01/03 KR2F30080002: NISA	105.5729 105.5729	185,627.77 185,627.77	187,887.19 187,887.19	0.00	2,259.42 2,259.42
109,894.430 FNMA POOL #0669662 31391K5X1 6.500% 05/01/2032 DD 10/01/02 KR2F30080002: NISA	117.4699 117.4699	113,225.62 113,225.62	129,092.85 129,092.85	0.00	15,867.23 15,867.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,240.940 FNMA POOL #0677512 31391UVD4 6.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	113.2786 113.2786	6,481.82 6,481.82	7,069.65 7,069.65	0.00	587.83 587.83
38,880.260 FNMA POOL #0678392 31391VUR2 6.500% 12/01/2032 DD 12/01/02 KR2F30080002: NISA	113.1940 113.1940	40,988.31 40,988.31	44,010.14 44,010.14	0.00	3,021.83 3,021.83
339,097.770 FNMA GTD REMIC P/T 03-14 AT 31392JGL7 4.000% 03/25/2033 DD 02/01/03 KR2F30010002: PIMCO KR2	105.0394 105.0394	339,415.67 339,415.67	356,186.26 356,186.26	0.00	16,770.59 16,770.59
77,724.030 FHLMC MULTICLASS MTG K001 A2 31396UZR4 VAR RT 04/25/2016 DD 08/01/06 KR2F30080002: NISA	106.0835 106.0835	86,382.97 86,382.97	82,452.37 82,452.37	0.00	-3,930.60 -3,930.60
949.050 FHLMC POOL #D4-7235 313988BC0 6.000% 01/01/2024 DD 01/01/94 KR2F30080002: NISA	112.6059 112.6059	897.28 897.28	1,068.69 1,068.69	0.00	171.41 171.41
13,077.500 FNMA POOL #0683347 31400CEU4 5.000% 02/01/2018 DD 01/01/03 KR2F30080002: NISA	105.5572 105.5572	13,322.71 13,322.71	13,804.24 13,804.24	0.00	481.53 481.53
95,781.070 FNMA POOL #0683378 31400CFT6 5.000% 02/01/2018 DD 01/01/03 KR2F30080002: NISA	105.5653 105.5653	97,726.62 97,726.62	101,111.54 101,111.54	0.00	3,384.92 3,384.92
6,223.630 FNMA POOL #0688386 31400HXP3 6.500% 02/01/2033 DD 02/01/03 KR2F30080002: NISA	113.1940 113.1940	6,463.82 6,463.82	7,044.78 7,044.78	0.00	580.96 580.96
26,405.270 FNMA POOL #0712121 31401MD24 6.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	113.1940 113.1940	27,444.99 27,444.99	29,889.19 29,889.19	0.00	2,444.20 2,444.20
250,307.090 FNMA POOL #0725027 31402CPL0 5.000% 11/01/2033 DD 12/01/03 KR3F30080002: NISA	110.6288 110.6288	268,141.48 268,141.48	276,911.66 276,911.66	0.00	8,770.18 8,770.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,769.690 FNMA POOL #0725027 31402CPL0 5.000% 11/01/2033 DD 12/01/03 KR2F30080002: NISA	110.6288 110.6288	58,407.31 58,407.31	59,484.75 59,484.75	0.00	1,077.44 1,077.44
766,701.840 FNMA POOL #0725221 31402CVN9 5.500% 01/01/2034 DD 02/01/04 KR2F30080002: NISA	112.2882 112.2882	772,177.88 772,177.88	860,915.56 860,915.56	0.01	88,737.68 88,737.68
793,293.480 FNMA POOL #0725228 31402CVV1 6.000% 03/01/2034 DD 02/01/04 KR2F30010002: PIMCO KR2	113.9434 113.9434	843,246.18 843,246.18	903,905.19 903,905.19	0.01	60,659.01 60,659.01
186,706.320 FNMA POOL #0725231 31402CVY5 5.000% 02/01/2034 DD 02/01/04 KR2F30080002: NISA	110.5957 110.5957	177,589.79 177,589.79	206,489.12 206,489.12	0.00	28,899.33 28,899.33
698,562.020 FNMA POOL #0725232 31402CVZ2 5.000% 03/01/2034 DD 02/01/04 KR2F30080002: NISA	110.6122 110.6122	683,996.09 683,996.09	772,695.08 772,695.08	0.00	88,698.99 88,698.99
185,644.920 FNMA POOL #0725339 31402CZC9 5.000% 04/01/2019 DD 03/01/04 KR2F30080002: NISA	105.6286 105.6286	183,817.47 183,817.47	196,094.22 196,094.22	0.00	12,276.75 12,276.75
161,719.480 FNMA POOL #0725773 31402DJS0 5.500% 09/01/2034 DD 08/01/04 KR2F30080002: NISA	112.1717 112.1717	157,246.93 157,246.93	181,403.46 181,403.46	0.00	24,156.53 24,156.53
6,345.080 FNMA POOL #0726938 31402ES33 4.500% 08/01/2033 DD 08/01/03 KR2F30080002: NISA	108.2655 108.2655	6,047.65 6,047.65	6,869.53 6,869.53	0.00	821.88 821.88
143,106.900 FNMA POOL #0730721 31402JYS0 4.500% 08/01/2018 DD 07/01/03 KR2F30080002: NISA	105.6527 105.6527	141,496.94 141,496.94	151,196.37 151,196.37	0.00	9,699.43 9,699.43
667,474.320 FNMA POOL #0735288 31402Q2V2 5.000% 03/01/2035 DD 02/01/05 KR2F30080002: NISA	110.5859 110.5859	716,491.96 716,491.96	738,132.76 738,132.76	0.00	21,640.80 21,640.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,495.560 FNMA POOL #0735288	110.5859	42,396.03	43,676.54		1,280.51
31402Q2V2 5.000% 03/01/2035 DD 02/01/05 KR3F30080002: NISA	110.5859	42,396.03	43,676.54	0.00	1,280.51
569,750.240 FNMA POOL #0735116	113.7208	604,647.44	647,924.34		43,276.90
31402QVH1 6.000% 12/01/2034 DD 12/01/04 KR2F30010002: PIMCO KR2	113.7208	604,647.44	647,924.34	0.00	43,276.90
23,315.630 FNMA POOL #0735230	112.0855	22,659.88	26,133.43		3,473.55
31402QY39 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.0855	22,659.88	26,133.43	0.00	3,473.55
730,440.670 FNMA POOL #0735224	112.1810	723,929.97	819,415.29		95,485.32
31402QYV7 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.1810	723,929.97	819,415.29	0.01	95,485.32
1,257,197.260 FNMA POOL #0735502	113.8096	1,272,519.35	1,430,811.16		158,291.81
31402RDF3 6.000% 04/01/2035 DD 04/01/05 KR2F30010002: PIMCO KR2	113.8096	1,272,519.35	1,430,811.16	0.01	158,291.81
403,042.600 FNMA POOL #0735502	113.8096	408,269.57	458,701.17		50,431.60
31402RDF3 6.000% 04/01/2035 DD 04/01/05 KR2F30080002: NISA	113.8096	408,269.57	458,701.17	0.00	50,431.60
223,433.040 FNMA POOL #0735503	113.8481	237,572.16	254,374.19		16,802.03
31402RDG1 6.000% 04/01/2035 DD 04/01/05 KR2F30010002: PIMCO KR2	113.8481	237,572.16	254,374.19	0.00	16,802.03
117,442.980 FNMA POOL #0735503	113.8481	118,723.48	133,706.56		14,983.08
31402RDG1 6.000% 04/01/2035 DD 04/01/05 KR2F30080002: NISA	113.8481	118,723.48	133,706.56	0.00	14,983.08
4,628.140 FNMA POOL #0738582	116.5537	4,887.03	5,394.27		507.24
31402URB0 7.000% 10/01/2032 DD 09/01/03 KR2F30080002: NISA	116.5537	4,887.03	5,394.27	0.00	507.24
41,062.750 FNMA POOL #0740040	112.5931	43,231.38	46,233.82		3,002.44
31402WEM6 7.000% 09/01/2033 DD 09/01/03 KR2F30080002: NISA	112.5931	43,231.38	46,233.82	0.00	3,002.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,479.390 FNMA POOL #0740597 31402WX29 7.000% 12/01/2030 DD 09/01/03 KR2F30080002: NISA	102.2299	1,558.90	1,512.38	0.00	-46.52
21,976.920 FNMA POOL #0740944 31402XER3 6.500% 07/01/2033 DD 08/01/03 KR2F30080002: NISA	118.2481	22,498.86	25,987.28	0.00	3,488.42
10,277.740 FNMA POOL #0743381 31403A2N4 7.000% 08/01/2028 DD 10/01/03 KR2F30080002: NISA	108.4807	10,830.17	11,149.36	0.00	319.19
18,023.270 FNMA POOL #0743515 31403BAQ6 7.000% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	115.0876	19,062.41	20,742.56	0.00	1,680.15
1,467,081.450 FNMA POOL #0745274 31403C6K2 5.500% 01/01/2036 DD 01/01/06 KR2F30080002: NISA	111.8539	1,550,750.95	1,640,988.38	0.01	90,237.43
23,623.740 FNMA POOL #0745274 31403C6K2 5.500% 01/01/2036 DD 01/01/06 KR3F30080002: NISA	111.8539	25,705.59	26,424.08	0.00	718.49
209,856.550 FNMA POOL #0745168 31403CZ95 VAR RT 09/01/2035 DD 12/01/05 KR2F30080002: NISA	105.8393	208,709.05	222,110.77	0.00	13,401.72
79,571.310 FNMA POOL #0745154 31403CZT1 6.000% 01/01/2036 DD 12/01/05 KR2F30080002: NISA	113.5311	79,956.74	90,338.15	0.00	10,381.41
371,228.620 FNMA POOL #0745524 31403DG94 5.000% 04/01/2020 DD 04/01/06 KR2F30080002: NISA	106.5992	363,949.06	395,726.84	0.00	31,777.78
267,479.660 FNMA POOL #0745729 31403DPN3 6.000% 08/01/2036 DD 07/01/06 KR3F30080002: NISA	113.3914	294,561.98	303,298.98	0.00	8,737.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,324.350 FNMA POOL #0745814 31403DSB6 6.500% 07/01/2036 DD 08/01/06 KR2F30080002: NISA	113.1940 113.1940	102,158.41 102,158.41	113,561.19 113,561.19	0.00	11,402.78 11,402.78
95,600.610 FNMA POOL #0745932 31403DVZ9 6.500% 11/01/2036 DD 10/01/06 KR2F30080002: NISA	113.1940 113.1940	98,961.55 98,961.55	108,214.20 108,214.20	0.00	9,252.65 9,252.65
112,850.570 FNMA POOL #0745948 31403DWH8 6.500% 10/01/2036 DD 10/01/06 KR2F30010002: PIMCO KR2	113.1940 113.1940	120,996.98 120,996.98	127,740.12 127,740.12	0.00	6,743.14 6,743.14
127,387.010 FNMA POOL #0746378 31403EFT9 4.500% 10/01/2018 DD 10/01/03 KR2F30080002: NISA	105.6274 105.6274	123,883.87 123,883.87	134,555.55 134,555.55	0.00	10,671.68 10,671.68
5,601.410 FNMA POOL #0750145 31403JL20 7.000% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	110.8409 110.8409	5,934.00 5,934.00	6,208.65 6,208.65	0.00	274.65 274.65
18,594.310 FNMA POOL #0753118 31403MVK2 4.500% 12/01/2033 DD 12/01/03 KR2F30080002: NISA	108.2381 108.2381	17,722.70 17,722.70	20,126.12 20,126.12	0.00	2,403.42 2,403.42
10,975.410 FNMA POOL #0754692 31403QNH9 6.500% 11/01/2033 DD 11/01/03 KR2F30080002: NISA	113.1940 113.1940	11,236.05 11,236.05	12,423.51 12,423.51	0.00	1,187.46 1,187.46
104,600.620 FNMA POOL #0763704 31404BNV0 5.000% 04/01/2034 DD 04/01/04 KR2F30080002: NISA	111.2533 111.2533	102,361.51 102,361.51	116,371.61 116,371.61	0.00	14,010.10 14,010.10
3,044.940 FNMA POOL #0776738 31404R4X2 4.500% 05/01/2034 DD 05/01/04 KR2F30080002: NISA	108.2581 108.2581	2,961.21 2,961.21	3,296.39 3,296.39	0.00	335.18 335.18
113,475.350 FNMA POOL #0780962 31404WTT3 4.500% 05/01/2019 DD 05/01/04 KR2F30080002: NISA	105.7974 105.7974	109,379.61 109,379.61	120,053.92 120,053.92	0.00	10,674.31 10,674.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,324.030 FNMA POOL #0783777 31405AXE8 4.500% 06/01/2034 DD 06/01/04 KR2F30080002: NISA	108.2537	23,655.12	26,331.67	0.00	2,676.55
57,706.450 FNMA POOL #0787486 31405E2T1 6.500% 06/01/2034 DD 06/01/04 KR2F30080002: NISA	116.3229	58,725.32	67,125.80	0.00	8,400.48
66,587.570 FNMA POOL #0797752 31405SH56 4.000% 02/01/2020 DD 02/01/05 KR2F30080002: NISA	105.8743	61,655.92	70,499.10	0.00	8,843.18
5,903.720 FNMA POOL #0797765 31405SJJ4 4.000% 02/01/2020 DD 02/01/05 KR2F30080002: NISA	105.8249	5,466.46	6,247.60	0.00	781.14
40,149.700 FNMA POOL #0807412 31406EAM6 6.500% 01/01/2034 DD 11/01/04 KR2F30080002: NISA	113.1940	42,132.13	45,447.07	0.00	3,314.94
13,620.070 FNMA POOL #0815439 31406N4Y7 4.000% 01/01/2020 DD 02/01/05 KR2F30080002: NISA	105.7685	12,611.34	14,405.74	0.00	1,794.40
99,296.310 FNMA POOL #0816240 31406PZD4 4.000% 02/01/2020 DD 03/01/05 KR2F30080002: NISA	105.8846	91,942.16	105,139.52	0.00	13,197.36
170,104.180 FNMA POOL #0822116 31406WK52 VAR RT 02/01/2036 DD 01/01/06 KR2F30010002: PIMCO KR2	107.6437	170,310.18	183,106.49	0.00	12,796.31
255,537.210 FNMA POOL #0822314 31406WSB1 VAR RT 09/01/2035 DD 09/01/05 KR2F30010002: PIMCO KR2	105.9235	254,289.51	270,673.97	0.00	16,384.46
47,339.110 FNMA POOL #0833464 31407K5Z8 4.000% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	105.9745	43,833.06	50,167.36	0.00	6,334.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,467.400 FNMA POOL #0832609 31407KAJ8 4.000% 09/01/2020 DD 08/01/05 KR2F30080002: NISA	105.8075 105.8075	46,729.65 46,729.65	53,398.32 53,398.32	0.00	6,668.67 6,668.67
126,291.550 FNMA POOL #0836774 31407PT73 4.000% 10/01/2020 DD 10/01/05 KR2F30080002: NISA	105.9918 105.9918	118,260.22 118,260.22	133,858.75 133,858.75	0.00	15,598.53 15,598.53
36,790.390 FNMA POOL #0837219 31407QDY9 4.000% 08/01/2020 DD 08/01/05 KR2F30080002: NISA	105.9124 105.9124	34,065.60 34,065.60	38,965.60 38,965.60	0.00	4,900.00 4,900.00
44,949.150 FNMA POOL #0839286 31407SNB4 4.000% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	105.9304 105.9304	41,620.11 41,620.11	47,614.81 47,614.81	0.00	5,994.70 5,994.70
97,713.320 FNMA POOL #0839361 31407SQN5 6.500% 09/01/2032 DD 08/01/05 KR2F30080002: NISA	117.1740 117.1740	99,774.49 99,774.49	114,494.59 114,494.59	0.00	14,720.10 14,720.10
180,296.250 FNMA POOL #0844914 31407YVF3 4.000% 11/01/2020 DD 11/01/05 KR2F30080002: NISA	105.9232 105.9232	167,455.16 167,455.16	190,975.57 190,975.57	0.00	23,520.41 23,520.41
364,211.290 FNMA POOL #0846737 31408BV62 VAR RT 01/01/2036 DD 01/01/06 KR2F30010002: PIMCO KR2	106.5708 106.5708	363,516.02 363,516.02	388,142.91 388,142.91	0.00	24,626.89 24,626.89
28,308.800 FNMA POOL #0848939 31408EEL2 6.500% 01/01/2036 DD 12/01/05 KR2F30080002: NISA	117.1978 117.1978	28,892.67 28,892.67	33,177.29 33,177.29	0.00	4,284.62 4,284.62
87,899.350 FNMA POOL #0850837 31408GHN0 VAR RT 12/01/2035 DD 12/01/05 KR2F30010002: PIMCO KR2	107.6332 107.6332	88,253.01 88,253.01	94,608.84 94,608.84	0.00	6,355.83 6,355.83
21,318.600 FNMA POOL #0865312 31409AKZ1 6.500% 02/01/2036 DD 01/01/06 KR2F30080002: NISA	113.1940 113.1940	21,731.65 21,731.65	24,131.39 24,131.39	0.00	2,399.74 2,399.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,127.420 FNMA POOL #0868955 31409EMC2 VAR RT 04/01/2036 DD 04/01/06 KR2F30010002: PIMCO KR2	105.9210 105.9210	15,284.59 15,284.59	16,023.12 16,023.12	0.00	738.53 738.53
287,786.690 FNMA POOL #0870920 31409GSH0 VAR RT 12/01/2036 DD 12/01/06 KR2F30080002: NISA	106.8532 106.8532	293,531.19 293,531.19	307,509.39 307,509.39	0.00	13,978.20 13,978.20
122,960.960 FNMA POOL #0879564 31409VFD0 6.500% 02/01/2036 DD 02/01/06 KR2F30010002: PIMCO KR2	113.1940 113.1940	137,231.16 137,231.16	139,184.48 139,184.48	0.00	1,953.32 1,953.32
147,401.060 FNMA POOL #0879911 31409VR88 VAR RT 10/01/2033 DD 02/01/06 KR2F30010002: PIMCO KR2	106.3904 106.3904	145,863.72 145,863.72	156,820.62 156,820.62	0.00	10,956.90 10,956.90
171,591.080 FNMA POOL #0880087 31409VXQ1 6.000% 03/01/2036 DD 03/01/06 KR2F30010002: PIMCO KR2	113.2022 113.2022	174,808.40 174,808.40	194,244.82 194,244.82	0.00	19,436.42 19,436.42
18,841.690 FNMA POOL #0886983 31410EM88 VAR RT 06/01/2036 DD 06/01/06 KR2F30010002: PIMCO KR2	106.6468 106.6468	18,934.46 18,934.46	20,094.05 20,094.05	0.00	1,159.59 1,159.59
374,911.920 FNMA POOL #0888065 31410FTW5 6.500% 07/01/2035 DD 11/01/06 KR3F30080002: NISA	114.8005 114.8005	426,696.62 426,696.62	430,400.77 430,400.77	0.00	3,704.15 3,704.15
277,615.640 FNMA POOL #0888548 31410GEV1 VAR RT 05/01/2035 DD 06/01/07 KR2F30010002: PIMCO KR2	107.2619 107.2619	273,886.94 273,886.94	297,775.80 297,775.80	0.00	23,888.86 23,888.86
595,857.710 FNMA POOL #0888649 31410GH22 5.500% 09/01/2036 DD 08/01/07 KR3F30080002: NISA	112.2523 112.2523	648,740.08 648,740.08	668,864.20 668,864.20	0.00	20,124.12 20,124.12
121,348.580 FNMA POOL #0888632 31410GHH9 5.000% 04/01/2036 DD 08/01/07 KR3F30080002: NISA	110.6678 110.6678	130,032.57 130,032.57	134,293.76 134,293.76	0.00	4,261.19 4,261.19

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389,992.730 FNMA POOL #0888743 31410GLY7 6.000% 01/01/2036 DD 09/01/07 KR2F30080002: NISA	113.8738 113.8738	392,613.00 392,613.00	444,099.55 444,099.55	0.00	51,486.55 51,486.55
538,678.930 FNMA POOL #0888807 31410GNY5 VAR RT 03/01/2035 DD 10/01/07 KR2F30080002: NISA	107.6628 107.6628	527,652.85 527,652.85	579,956.74 579,956.74	0.00	52,303.89 52,303.89
425,945.640 FNMA POOL #0888873 31410GQ22 6.500% 08/01/2037 DD 10/01/07 KR2F30010002: PIMCO KR2	115.8320 115.8320	475,378.62 475,378.62	493,381.43 493,381.43	0.00	18,002.81 18,002.81
377,502.390 FNMA POOL #0888890 31410GRK1 6.500% 10/01/2037 DD 11/01/07 KR2F30010002: PIMCO KR2	113.1940 113.1940	405,815.07 405,815.07	427,310.23 427,310.23	0.00	21,495.16 21,495.16
28,127.310 FNMA POOL #0891326 31410MHB9 VAR RT 04/01/2036 DD 04/01/06 KR2F30010002: PIMCO KR2	106.5472 106.5472	28,234.76 28,234.76	29,968.87 29,968.87	0.00	1,734.11 1,734.11
2,696.180 FNMA POOL #0893749 31410P5J8 6.500% 07/01/2036 DD 09/01/06 KR2F30080002: NISA	113.1940 113.1940	2,777.07 2,777.07	3,051.92 3,051.92	0.00	274.85 274.85
189,560.870 FNMA POOL #0894097 31410QKJ9 6.000% 10/01/2036 DD 09/01/06 KR2F30080002: NISA	114.4451 114.4451	190,753.02 190,753.02	216,943.07 216,943.07	0.00	26,190.05 26,190.05
25,987.370 FNMA POOL #0894489 31410QXS5 6.500% 08/01/2036 DD 08/01/06 KR2F30080002: NISA	113.1940 113.1940	26,291.91 26,291.91	29,416.16 29,416.16	0.00	3,124.25 3,124.25
11,370.130 FNMA POOL #0897827 31410UPL0 6.500% 09/01/2036 DD 09/01/06 KR2F30080002: NISA	113.1940 113.1940	11,604.65 11,604.65	12,870.31 12,870.31	0.00	1,265.66 1,265.66
3,862.620 FNMA POOL #0909686 31411JUK0 6.500% 02/01/2037 DD 01/01/07 KR2F30080002: NISA	113.3321 113.3321	3,998.41 3,998.41	4,377.59 4,377.59	0.00	379.18 379.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,598.680 FNMA POOL #0917321 31411XD28 6.500% 03/01/2037 DD 03/01/07 KR2F30010002: PIMCO KR2	113.1940 113.1940	22,358.01 22,358.01	24,448.42 24,448.42	0.00	2,090.41 2,090.41
356,386.940 FNMA POOL #0922674 31412ECK0 VAR RT 04/01/2036 DD 03/01/07 KR2F30080002: NISA	106.6974 106.6974	355,704.79 355,704.79	380,255.42 380,255.42	0.00	24,550.63 24,550.63
881,369.160 FNMA POOL #0930982 31412PJ36 4.500% 04/01/2039 DD 04/01/09 KR3F30080002: NISA	108.0254 108.0254	947,885.00 947,885.00	952,102.83 952,102.83	0.01	4,217.83 4,217.83
191,770.260 FNMA POOL #0931135 31412PPU9 4.500% 05/01/2039 DD 05/01/09 KR2F30010002: PIMCO KR2	108.5400 108.5400	204,475.03 204,475.03	208,147.37 208,147.37	0.00	3,672.34 3,672.34
1,044,909.940 FNMA POOL #0932752 31412RH59 5.000% 04/01/2040 DD 03/01/10 KR3F30080002: NISA	110.5809 110.5809	1,112,502.54 1,112,502.54	1,155,470.40 1,155,470.40	0.01	42,967.86 42,967.86
28,962.830 FNMA POOL #0942609 31413DVA2 VAR RT 07/01/2037 DD 07/01/07 KR2F30010002: PIMCO KR2	107.6665 107.6665	28,848.00 28,848.00	31,183.25 31,183.25	0.00	2,335.25 2,335.25
39,789.180 FNMA POOL #0946812 31413JKZ6 6.500% 09/01/2037 DD 09/01/07 KR2F30080002: NISA	113.1940 113.1940	40,255.44 40,255.44	45,038.98 45,038.98	0.00	4,783.54 4,783.54
55,950.590 FNMA POOL #0949021 31413LYS2 VAR RT 08/01/2037 DD 08/01/07 KR2F30080002: NISA	106.3439 106.3439	56,514.45 56,514.45	59,500.04 59,500.04	0.00	2,985.59 2,985.59
120,670.080 FNMA POOL #0953548 31413RZM1 VAR RT 10/01/2037 DD 10/01/07 KR2F30080002: NISA	106.2166 106.2166	123,507.71 123,507.71	128,171.60 128,171.60	0.00	4,663.89 4,663.89
219,135.680 FNMA POOL #0962435 31414CV47 4.000% 04/01/2023 DD 03/01/08 KR2F30080002: NISA	106.6341 106.6341	209,137.61 209,137.61	233,673.47 233,673.47	0.00	24,535.86 24,535.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,147.830 FNMA POOL #0963808 31414EGR9 6.500% 06/01/2038 DD 05/01/08 KR2F30080002: NISA	117.1529 117.1529	63,297.57 63,297.57	71,636.43 71,636.43	0.00	8,338.86 8,338.86
245,714.430 FNMA POOL #0964876 31414FMZ1 6.500% 08/01/2038 DD 08/01/08 KR2F30010002: PIMCO KR2	114.9041 114.9041	274,230.73 274,230.73	282,336.06 282,336.06	0.00	8,105.33 8,105.33
5,766.270 FNMA POOL #0967082 31414H2P1 6.500% 12/01/2037 DD 12/01/07 KR2F30080002: NISA	113.1940 113.1940	5,904.13 5,904.13	6,527.07 6,527.07	0.00	622.94 622.94
347,991.030 FNMA POOL #0982185 31415BUJ6 5.000% 07/01/2023 DD 07/01/08 KR3F30080002: NISA	108.1751 108.1751	372,866.96 372,866.96	376,439.81 376,439.81	0.00	3,572.85 3,572.85
35,751.620 FNMA POOL #0988932 31415TSV3 5.000% 08/01/2023 DD 08/01/08 KR2F30080002: NISA	105.6211 105.6211	35,176.23 35,176.23	37,761.24 37,761.24	0.00	2,585.01 2,585.01
242,617.620 FNMA POOL #0995174 31416BQ35 6.500% 08/01/2036 DD 12/01/08 KR2F30010002: PIMCO KR2	114.8290 114.8290	262,444.03 262,444.03	278,595.37 278,595.37	0.00	16,151.34 16,151.34
422,829.170 FNMA POOL #0995149 31416BQA9 6.500% 10/01/2038 DD 12/01/08 KR3F30080002: NISA	113.1940 113.1940	478,509.12 478,509.12	478,617.44 478,617.44	0.00	108.32 108.32
290,354.950 FNMA POOL #0995415 31416BYL6 VAR RT 10/01/2035 DD 01/01/09 KR2F30010002: PIMCO KR2	106.7069 106.7069	295,436.16 295,436.16	309,828.62 309,828.62	0.00	14,392.46 14,392.46
230,551.060 FNMA POOL #0995607 31416CAG1 VAR RT 03/01/2037 DD 03/01/09 KR2F30010002: PIMCO KR2	107.1099 107.1099	235,234.12 235,234.12	246,943.03 246,943.03	0.00	11,708.91 11,708.91
907,933.630 FNMA POOL #0AB1475 31416WT93 4.500% 09/01/2040 DD 08/01/10 KR2F30080002: NISA	108.1318 108.1318	947,797.60 947,797.60	981,765.33 981,765.33	0.01	33,967.73 33,967.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,416,283.950 FNMA POOL #0AB5065 31417BTX5 3.000% 05/01/2027 DD 04/01/12 KR2F30080002: NISA	103.3519 103.3519	1,484,000.03 1,484,000.03	1,463,756.26 1,463,756.26	0.01	-20,243.77 -20,243.77
422,601.280 FNMA POOL #0AB5065 31417BTX5 3.000% 05/01/2027 DD 04/01/12 KR3F30080002: NISA	103.3519 103.3519	442,806.88 442,806.88	436,766.42 436,766.42	0.00	-6,040.46 -6,040.46
370,193.610 FNMA POOL #0AB6286 31417C6Y6 2.500% 09/01/2027 DD 08/01/12 KR3F30080002: NISA	101.1675 101.1675	384,538.60 384,538.60	374,515.47 374,515.47	0.00	-10,023.13 -10,023.13
363,527.110 FNMA POOL #0AB5716 31417CK61 3.000% 07/01/2027 DD 06/01/12 KR3F30080002: NISA	103.3460 103.3460	372,956.10 372,956.10	375,690.84 375,690.84	0.00	2,734.74 2,734.74
1,060,643.810 FNMA POOL #0AB5716 31417CK61 3.000% 07/01/2027 DD 06/01/12 KR2F30080002: NISA	103.3460 103.3460	1,088,154.25 1,088,154.25	1,096,133.28 1,096,133.28	0.01	7,979.03 7,979.03
936,450.220 FNMA POOL #0AB9729 31417GY34 2.500% 06/01/2028 DD 05/01/13 KR2F30080002: NISA	101.1679 101.1679	939,632.68 939,632.68	947,387.09 947,387.09	0.01	7,754.41 7,754.41
1,688,830.060 FNMA POOL #0AC1915 31417LDV4 4.000% 09/01/2039 DD 09/01/09 KR2F30080002: NISA	105.5278 105.5278	1,652,876.46 1,652,876.46	1,782,184.99 1,782,184.99	0.01	129,308.53 129,308.53
478,868.690 FNMA POOL #0AC3126 31417MPL1 4.500% 09/01/2039 DD 09/01/09 KR2F30010002: PIMCO KR2	108.6286 108.6286	482,909.16 482,909.16	520,188.53 520,188.53	0.00	37,279.37 37,279.37
974,811.000 FNMA POOL #0AC5461 31417SB74 4.500% 11/01/2039 DD 11/01/09 KR2F30080002: NISA	108.2748 108.2748	986,424.96 986,424.96	1,055,474.98 1,055,474.98	0.01	69,050.02 69,050.02
27,401.640 FNMA POOL #0AC8074 31417U6L4 4.000% 12/01/2039 DD 12/01/09 KR2F30010002: PIMCO KR2	105.5278 105.5278	29,311.19 29,311.19	28,916.34 28,916.34	0.00	-394.85 -394.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
607,301.780 FNMA POOL #0AC8547 31417VP98 4.000% 12/01/2024 DD 12/01/09 KR2F30080002: NISA	106.6955 106.6955	623,907.69 623,907.69	647,963.73 647,963.73	0.00	24,056.04 24,056.04
1,084,635.300 FNMA POOL #0MA0614 31417YVG9 4.000% 01/01/2041 DD 12/01/10 KR2F30080002: NISA	105.5278 105.5278	1,077,856.33 1,077,856.33	1,144,591.63 1,144,591.63	0.01	66,735.30 66,735.30
1,183,873.070 FNMA POOL #0MA0722 31417YYU5 4.500% 05/01/2041 DD 04/01/11 KR2F30080002: NISA	108.1317 108.1317	1,204,960.79 1,204,960.79	1,280,142.18 1,280,142.18	0.01	75,181.39 75,181.39
166,994.240 FNMA POOL #0MA0765 31417YZ75 4.000% 06/01/2026 DD 05/01/11 KR2F30080002: NISA	106.2979 106.2979	173,021.70 173,021.70	177,511.32 177,511.32	0.00	4,489.62 4,489.62
184,038.890 FNMA POOL #0MA1208 31418AKW7 3.000% 10/01/2042 DD 09/01/12 KR3F30080002: NISA	98.8307 98.8307	193,212.08 193,212.08	181,886.96 181,886.96	0.00	-11,325.12 -11,325.12
517,877.170 FNMA POOL #0MA1208 31418AKW7 3.000% 10/01/2042 DD 09/01/12 KR2F30080002: NISA	98.8307 98.8307	543,690.10 543,690.10	511,821.73 511,821.73	0.00	-31,868.37 -31,868.37
233,886.110 FNMA POOL #0AD0178 31418MFU1 VAR RT 04/01/2036 DD 08/01/09 KR2F30010002: PIMCO KR2	106.1899 106.1899	238,271.47 238,271.47	248,363.41 248,363.41	0.00	10,091.94 10,091.94
428,394.600 FNMA POOL #0AD4775 31418SJV2 4.000% 03/01/2025 DD 03/01/10 KR2F30080002: NISA	106.2740 106.2740	439,322.02 439,322.02	455,271.94 455,271.94	0.00	15,949.92 15,949.92
387,490.060 FNMA POOL #0AD5097 31418SUX5 3.500% 11/01/2025 DD 11/01/10 KR2F30080002: NISA	105.3469 105.3469	389,669.68 389,669.68	408,208.72 408,208.72	0.00	18,539.04 18,539.04
1,299,908.790 FNMA POOL #0AD8316 31418WG20 5.000% 07/01/2040 DD 07/01/10 KR2F30080002: NISA	110.4592 110.4592	1,364,904.25 1,364,904.25	1,435,868.92 1,435,868.92	0.01	70,964.67 70,964.67

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163,060.590 FNMA POOL #0AD9816 31418X4A3 4.000% 07/01/2025 DD 07/01/10 KR2F30080002: NISA	106.0268 106.0268	169,411.03 169,411.03	172,887.97 172,887.97	0.00	3,476.94 3,476.94
690,057.120 FNMA POOL #0AE0828 31419A4N4 3.500% 02/01/2041 DD 01/01/11 KR2F30080002: NISA	102.3590 102.3590	708,764.13 708,764.13	706,335.64 706,335.64	0.00	-2,428.49 -2,428.49
76,826.630 FNMA POOL #0AE0881 31419A6T9 VAR RT 02/01/2041 DD 01/01/11 KR2F30080002: NISA	106.2028 106.2028	79,467.55 79,467.55	81,592.06 81,592.06	0.00	2,124.51 2,124.51
373,090.950 FNMA POOL #0AE0289 31419AKB2 VAR RT 05/01/2040 DD 08/01/10 KR3F30080002: NISA	107.2018 107.2018	392,853.12 392,853.12	399,960.10 399,960.10	0.00	7,106.98 7,106.98
184,473.380 FNMA POOL #0AE0968 31419BCE3 4.000% 07/01/2019 DD 02/01/11 KR3F30080002: NISA	105.9584 105.9584	195,138.25 195,138.25	195,465.05 195,465.05	0.00	326.80 326.80
318,701.170 FNMA POOL #0AE3066 31419DMQ1 3.500% 09/01/2025 DD 09/01/10 KR3F30080002: NISA	105.3225 105.3225	325,710.10 325,710.10	335,664.03 335,664.03	0.00	9,953.93 9,953.93
292,433.510 FNMA POOL #0AE7088 31419H2W1 4.000% 12/01/2025 DD 12/01/10 KR3F30080002: NISA	106.3126 106.3126	304,816.22 304,816.22	310,893.61 310,893.61	0.00	6,077.39 6,077.39
1,043,025.650 FNMA POOL #0AE8722 31419KVQ5 4.000% 11/01/2040 DD 11/01/10 KR2F30080002: NISA	105.5278 105.5278	1,075,416.48 1,075,416.48	1,100,681.89 1,100,681.89	0.01	25,265.41 25,265.41
285,000.000 FEDEX CORP 31428XAW6 5.100% 01/15/2044 DD 01/09/14 KR3F30080002: NISA	107.2494 107.2494	290,521.75 290,521.75	305,660.79 305,660.79	0.00	15,139.04 15,139.04
830,000.000 FEDEX CORP 31428XAW6 5.100% 01/15/2044 DD 01/09/14 KR2F30080002: NISA	107.2494 107.2494	848,916.50 848,916.50	890,170.02 890,170.02	0.01	41,253.52 41,253.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 FIELDWOOD 9/13 2ND LIEN TL 31659HAF8 KR3F30040002: SHENKMAN CAP	100.1250 100.1250	145,500.00 145,500.00	150,187.50 150,187.50	0.00	4,687.50 4,687.50
500,000.000 FIELDWOOD 9/13 2ND LIEN TL 31659HAF8 KR2F30040002: SHENKMAN CAP	100.1250 100.1250	485,000.00 485,000.00	500,625.00 500,625.00	0.00	15,625.00 15,625.00
1,155,000.000 FIFTH THIRD BANCORP 31677QBB4 2.375% 04/25/2019 DD 04/25/14 KR2F30080002: NISA	100.1405 100.1405	1,154,237.70 1,154,237.70	1,156,622.78 1,156,622.78	0.01	2,385.08 2,385.08
445,000.000 FIFTH THIRD BANCORP 31677QBB4 2.375% 04/25/2019 DD 04/25/14 KR3F30080002: NISA	100.1405 100.1405	444,706.30 444,706.30	445,625.23 445,625.23	0.00	918.93 918.93
1,625,000.000 FIGUEROA CLO LTD 201 1A D 144A 31683UAA0 VAR RT 03/21/2024 DD 03/21/13 KR2F30050002: WATERFALL	91.4225 91.4225	1,458,281.25 1,458,281.25	1,485,615.63 1,485,615.63	0.01	27,334.38 27,334.38
31,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR3F30070002: COLUMBIA	107.2500 107.2500	32,395.00 32,395.00	33,247.50 33,247.50	0.00	852.50 852.50
100,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR3F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	100,700.00 100,700.00	107,250.00 107,250.00	0.00	6,550.00 6,550.00
137,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR2F30070002: COLUMBIA	107.2500 107.2500	143,165.00 143,165.00	146,932.50 146,932.50	0.00	3,767.50 3,767.50
445,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR2F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	448,050.00 448,050.00	477,262.50 477,262.50	0.00	29,212.50 29,212.50
223,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR3F30070002: COLUMBIA	106.0000 106.0000	230,106.25 230,106.25	236,380.00 236,380.00	0.00	6,273.75 6,273.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
751,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR2F30070002: COLUMBIA	106.0000 106.0000	780,250.00 780,250.00	796,060.00 796,060.00	0.01	15,810.00 15,810.00
390,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR2F30060002: LOOMIS	106.0000 106.0000	365,741.07 365,741.07	413,400.00 413,400.00	0.00	47,658.93 47,658.93
904,000.000 FIRST DATA CORP 319963BB9 12.625% 01/15/2021 DD 07/15/11 KR2F30070002: COLUMBIA	119.7500 119.7500	828,502.37 828,502.37	1,082,540.00 1,082,540.00	0.01	254,037.63 254,037.63
247,000.000 FIRST DATA CORP 319963BB9 12.625% 01/15/2021 DD 07/15/11 KR3F30070002: COLUMBIA	119.7500 119.7500	226,321.96 226,321.96	295,782.50 295,782.50	0.00	69,460.54 69,460.54
125,000.000 FIRST DATA CORP 144A 319963BC7 7.375% 06/15/2019 DD 04/13/11 KR3F30070002: COLUMBIA	105.2600 105.2600	124,375.00 124,375.00	131,575.00 131,575.00	0.00	7,200.00 7,200.00
249,000.000 FIRST DATA CORP 144A 319963BC7 7.375% 06/15/2019 DD 04/13/11 KR2F30070002: COLUMBIA	105.2600 105.2600	247,755.00 247,755.00	262,097.40 262,097.40	0.00	14,342.40 14,342.40
334,000.000 FIRST DATA CORP 144A 319963BE3 6.750% 11/01/2020 DD 08/16/12 KR2F30070002: COLUMBIA	106.0000 106.0000	358,272.45 358,272.45	354,040.00 354,040.00	0.00	-4,232.45 -4,232.45
114,000.000 FIRST DATA CORP 144A 319963BE3 6.750% 11/01/2020 DD 08/16/12 KR3F30070002: COLUMBIA	106.0000 106.0000	119,145.09 119,145.09	120,840.00 120,840.00	0.00	1,694.91 1,694.91
17,000.000 FIRST DATA CORP 319963BJ2 10.625% 06/15/2021 DD 02/15/14 KR3F30070002: COLUMBIA	113.7500 113.7500	17,000.00 17,000.00	19,337.50 19,337.50	0.00	2,337.50 2,337.50
81,000.000 FIRST DATA CORP 319963BJ2 10.625% 06/15/2021 DD 02/15/14 KR3F30060002: LOOMIS	113.7500 113.7500	81,000.00 81,000.00	92,137.50 92,137.50	0.00	11,137.50 11,137.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
263,737.150 FIRST DATA 1/14 (USD) EXTENDED 32007UBE8 TL KR2F30020002: MANULIFE ASSET MGMT	98.5000 98.5000	242,111.57 242,111.57	259,781.09 259,781.09	0.00	17,669.52 17,669.52
62,420.090 FIRST DATA 1/14 (USD) EXTENDED 32007UBE8 TL KR3F30020002: MANULIFE ASSET MGMT	98.5000 98.5000	57,386.16 57,386.16	61,483.79 61,483.79	0.00	4,097.63 4,097.63
60,000.000 FIRST DATA 7/14 (USD) TL 32007UBJ7 0.000% 03/23/2018 DD 07/07/14 KR3F30020002: MANULIFE ASSET MGMT	97.9690 97.9690	60,225.00 60,225.00	58,781.40 58,781.40	0.00	-1,443.60 -1,443.60
200,000.000 FIRST DATA 7/14 (USD) TL 32007UBJ7 0.000% 03/23/2018 DD 07/07/14 KR3F30040002: SHENKMAN CAP	97.9690 97.9690	199,000.00 199,000.00	195,938.00 195,938.00	0.00	-3,062.00 -3,062.00
215,000.000 FIRST DATA 7/14 (USD) TL 32007UBJ7 0.000% 03/23/2018 DD 07/07/14 KR2F30020002: MANULIFE ASSET MGMT	97.9690 97.9690	215,806.25 215,806.25	210,633.35 210,633.35	0.00	-5,172.90 -5,172.90
550,000.000 FIRST DATA 7/14 (USD) TL 32007UBJ7 0.000% 03/23/2018 DD 07/07/14 KR2F30040002: SHENKMAN CAP	97.9690 97.9690	547,250.00 547,250.00	538,829.50 538,829.50	0.00	-8,420.50 -8,420.50
10,000.000 FIRST DATA 7/14 (USD) 2018B TL 32007UBL2 KR3F30020002: MANULIFE ASSET MGMT	97.8130 97.8130	10,008.46 10,008.46	9,781.30 9,781.30	0.00	-227.16 -227.16
40,000.000 FIRST DATA 7/14 (USD) 2018B TL 32007UBL2 KR2F30020002: MANULIFE ASSET MGMT	97.8130 97.8130	40,008.46 40,008.46	39,125.20 39,125.20	0.00	-883.26 -883.26
330,000.000 FIRST NIAGARA FINANCIAL GROUP 33582VAC2 7.250% 12/15/2021 DD 12/13/11 KR2F30020002: MANULIFE ASSET MGMT	115.3300 115.3300	335,775.00 335,775.00	380,589.00 380,589.00	0.00	44,814.00 44,814.00
120,000.000 FIRST NIAGARA FINANCIAL GROUP 33582VAC2 7.250% 12/15/2021 DD 12/13/11 KR3F30020002: MANULIFE ASSET MGMT	115.3300 115.3300	122,100.00 122,100.00	138,396.00 138,396.00	0.00	16,296.00 16,296.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 FIRST QUANTUM MINERALS L 144A 335934AH8 7.250% 05/15/2022 DD 05/13/14 KR2F30060002: LOOMIS	102.2500 102.2500	200,000.00 200,000.00	204,500.00 204,500.00	0.00	4,500.00 4,500.00
310,000.000 WACHOVIA CORP 337358BH7 STEP 08/01/2026 DD 08/01/96 KR2F30080002: NISA	130.0127 130.0127	309,612.50 309,612.50	403,039.37 403,039.37	0.00	93,426.87 93,426.87
555,000.000 FISCAL YEAR 2005 SECURITIZATIO 337653AD1 4.930% 04/01/2020 DD 12/02/04 KR2F30080002: NISA	109.3390 109.3390	596,408.55 596,408.55	606,831.45 606,831.45	0.00	10,422.90 10,422.90
570,000.000 FISCAL YEAR 2005 SECURITIZATIO 337653AD1 4.930% 04/01/2020 DD 12/02/04 KR3F30080002: NISA	109.3390 109.3390	640,417.80 640,417.80	623,232.30 623,232.30	0.00	-17,185.50 -17,185.50
590,000.000 FIRSTMERIT CORP 337915AA0 4.350% 02/04/2023 DD 02/04/13 KR2F30080002: NISA	103.6203 103.6203	589,811.20 589,811.20	611,359.77 611,359.77	0.00	21,548.57 21,548.57
165,000.000 FIRSTMERIT CORP 337915AA0 4.350% 02/04/2023 DD 02/04/13 KR3F30080002: NISA	103.6203 103.6203	164,947.20 164,947.20	170,973.50 170,973.50	0.00	6,026.30 6,026.30
126,000.000 FLORIDA EAST COAST HLDGS 144A 340630AA0 6.750% 05/01/2019 DD 04/23/14 KR3F30070002: COLUMBIA	102.0000 102.0000	126,399.97 126,399.97	128,520.00 128,520.00	0.00	2,120.03 2,120.03
401,000.000 FLORIDA EAST COAST HLDGS 144A 340630AA0 6.750% 05/01/2019 DD 04/23/14 KR2F30070002: COLUMBIA	102.0000 102.0000	402,285.23 402,285.23	409,020.00 409,020.00	0.00	6,734.77 6,734.77
315,000.000 FLORIDA EAST COAST HLDGS 144A 340630AB8 9.750% 05/01/2020 DD 04/23/14 KR2F30070002: COLUMBIA	101.5000 101.5000	318,431.67 318,431.67	319,725.00 319,725.00	0.00	1,293.33 1,293.33
100,000.000 FLORIDA EAST COAST HLDGS 144A 340630AB8 9.750% 05/01/2020 DD 04/23/14 KR3F30070002: COLUMBIA	101.5000 101.5000	101,182.54 101,182.54	101,500.00 101,500.00	0.00	317.46 317.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLORIDA GAS TRANSMISSION 144A 340711AQ3 7.900% 05/15/2019 DD 05/08/09 KR3F30010002: PIMCO KR3	122.4279 122.4279	124,995.00 124,995.00	122,427.90 122,427.90	0.00	-2,567.10 -2,567.10
2,000,000.000 FOLIO FDG FOUR LLC0159 34499ACV4 VAR RT 01/01/2059 DD 04/11/13 KR3F30050002: WATERFALL	63.8340 63.8340	1,994,000.00 1,994,000.00	1,276,679.12 1,276,679.12	0.01	-717,320.88 -717,320.88
5,800,000.000 FOLIO FDG FOUR LLC0159 34499ACV4 VAR RT 01/01/2059 DD 04/11/13 KR2F30050002: WATERFALL	63.8340 63.8340	5,782,600.00 5,782,600.00	3,702,369.45 3,702,369.45	0.02	-2,080,230.55 -2,080,230.55
225,000.000 FORD MOTOR CO 345370BY5 6.625% 10/01/2028 DD 09/30/98 KR2F30020002: MANULIFE ASSET MGMT	122.9741 122.9741	236,523.21 236,523.21	276,691.73 276,691.73	0.00	40,168.52 40,168.52
1,300,000.000 FORD MOTOR CREDIT CO LLC 345397VN0 7.000% 04/15/2015 DD 04/09/10 KR2F30010002: PIMCO KR2	103.4400 103.4400	1,452,360.00 1,452,360.00	1,344,720.00 1,344,720.00	0.01	-107,640.00 -107,640.00
800,000.000 FORD MOTOR CREDIT CO LLC 345397VT7 5.000% 05/15/2018 DD 05/03/11 KR3F30010002: PIMCO KR3	109.2146 109.2146	890,048.00 890,048.00	873,716.80 873,716.80	0.01	-16,331.20 -16,331.20
4,600,000.000 FORD MOTOR CREDIT CO LLC 345397VW0 3.875% 01/15/2015 DD 11/02/11 KR2F30010002: PIMCO KR2	100.9610 100.9610	4,805,804.00 4,805,804.00	4,644,206.00 4,644,206.00	0.03	-161,598.00 -161,598.00
2,400,000.000 FORD MOTOR CREDIT CO LLC 345397VW0 3.875% 01/15/2015 DD 11/02/11 KR3F30010002: PIMCO KR3	100.9610 100.9610	2,508,000.00 2,508,000.00	2,423,064.00 2,423,064.00	0.02	-84,936.00 -84,936.00
300,000.000 FORD MOTOR CREDIT CO LLC 345397VX8 4.250% 02/03/2017 DD 02/03/12 KR3F30010002: PIMCO KR3	106.0348 106.0348	320,751.00 320,751.00	318,104.40 318,104.40	0.00	-2,646.60 -2,646.60
3,205,000.000 FORD MOTOR CREDIT CO LLC 345397WN9 1.500% 01/17/2017 DD 11/12/13 KR2F30080002: NISA	99.8340 99.8340	3,204,679.50 3,204,679.50	3,199,679.70 3,199,679.70	0.02	-4,999.80 -4,999.80

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1,100,000.000 FORD MOTOR CREDIT CO LLC 345397WN9 1.500% 01/17/2017 DD 11/12/13 KR3F30080002: NISA	99.8340 99.8340	1,099,890.00 1,099,890.00	1,098,174.00 1,098,174.00	0.01	-1,716.00 -1,716.00
855,000.000 FORD MOTOR CREDIT CO LLC 345397WT6 1.684% 09/08/2017 DD 09/08/14 KR2F30080002: NISA	99.5599 99.5599	855,000.00 855,000.00	851,237.15 851,237.15	0.01	-3,762.85 -3,762.85
370,000.000 FORD MOTOR CREDIT CO LLC 345397WT6 1.684% 09/08/2017 DD 09/08/14 KR3F30080002: NISA	99.5599 99.5599	370,000.00 370,000.00	368,371.63 368,371.63	0.00	-1,628.37 -1,628.37
1,200,000.000 FORD MOTOR CREDIT CO LLC 34540UAA7 2.375% 01/16/2018 DD 01/11/13 KR2F30010002: PIMCO KR2	100.9217 100.9217	1,199,613.00 1,199,613.00	1,211,060.40 1,211,060.40	0.01	11,447.40 11,447.40
190,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR3F30020002: MANULIFE ASSET MGMT	106.8885 106.8885	196,539.70 196,539.70	203,088.15 203,088.15	0.00	6,548.45 6,548.45
290,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR3F30080002: NISA	106.8885 106.8885	318,791.20 318,791.20	309,976.65 309,976.65	0.00	-8,814.55 -8,814.55
465,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR2F30020002: MANULIFE ASSET MGMT	106.8885 106.8885	467,225.00 467,225.00	497,031.53 497,031.53	0.00	29,806.53 29,806.53
735,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR2F30080002: NISA	106.8885 106.8885	807,970.80 807,970.80	785,630.48 785,630.48	0.01	-22,340.32 -22,340.32
165,000.000 FOREST LABORATORIES INC 144A 345838AE6 4.875% 02/15/2021 DD 01/31/14 KR3F30020002: MANULIFE ASSET MGMT	106.6780 106.6780	167,650.00 167,650.00	176,018.70 176,018.70	0.00	8,368.70 8,368.70
435,000.000 FOREST LABORATORIES INC 144A 345838AE6 4.875% 02/15/2021 DD 01/31/14 KR2F30020002: MANULIFE ASSET MGMT	106.6780 106.6780	435,000.00 435,000.00	464,049.30 464,049.30	0.00	29,049.30 29,049.30

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505,498.490 FOUR SEASONS 12/13 TL 35100DAR7 KR2F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	509,488.19 509,488.19	496,020.39 496,020.39	0.00	-13,467.80 -13,467.80
208,123.320 FOUR SEASONS 12/13 TL 35100DAR7 KR3F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	209,917.59 209,917.59	204,221.01 204,221.01	0.00	-5,696.58 -5,696.58
278,290.232 FRANKLIN CLO LTD 6A E 144A 35250AAA8 VAR RT 08/09/2019 DD 07/26/07 KR2F30050002: WATERFALL	95.3750 95.3750	265,767.18 265,767.18	265,419.31 265,419.31	0.00	-347.87 -347.87
335,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAA1 6.500% 09/15/2018 DD 09/14/11 KR2F30070002: COLUMBIA	109.7500 109.7500	356,775.00 356,775.00	367,662.50 367,662.50	0.00	10,887.50 10,887.50
75,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAA1 6.500% 09/15/2018 DD 09/14/11 KR3F30070002: COLUMBIA	109.7500 109.7500	79,875.00 79,875.00	82,312.50 82,312.50	0.00	2,437.50 2,437.50
48,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12 KR3F30070002: COLUMBIA	105.2700 105.2700	48,000.00 48,000.00	50,529.60 50,529.60	0.00	2,529.60 2,529.60
380,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12 KR2F30070002: COLUMBIA	106.0000 106.0000	410,959.90 410,959.90	402,800.00 402,800.00	0.00	-8,159.90 -8,159.90
72,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12 KR3F30070002: COLUMBIA	106.0000 106.0000	78,083.75 78,083.75	76,320.00 76,320.00	0.00	-1,763.75 -1,763.75
227,000.000 FRONTIER COMMUNICATIONS CORP 35906AAK4 8.750% 04/15/2022 DD 04/12/10 KR3F30070002: COLUMBIA	112.5000 112.5000	239,930.00 239,930.00	255,375.00 255,375.00	0.00	15,445.00 15,445.00
859,000.000 FRONTIER COMMUNICATIONS CORP 35906AAK4 8.750% 04/15/2022 DD 04/12/10 KR2F30070002: COLUMBIA	112.5000 112.5000	907,893.63 907,893.63	966,375.00 966,375.00	0.01	58,481.37 58,481.37

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65,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR3F30020002: MANULIFE ASSET MGMT	114.2500 114.2500	74,250.00 74,250.00	74,262.50 74,262.50	0.00	12.50 12.50
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR3F30070002: COLUMBIA	114.2500 114.2500	69,600.00 69,600.00	68,550.00 68,550.00	0.00	-1,050.00 -1,050.00
55,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR2F30020002: MANULIFE ASSET MGMT	114.2500 114.2500	55,000.00 55,000.00	62,837.50 62,837.50	0.00	7,837.50 7,837.50
505,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12 KR2F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	504,840.00 504,840.00	515,100.00 515,100.00	0.00	10,260.00 10,260.00
185,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12 KR3F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	187,317.50 187,317.50	188,700.00 188,700.00	0.00	1,382.50 1,382.50
417,000.000 FRONTIER COMMUNICATIONS CORP 35906AAN8 7.625% 04/15/2024 DD 04/10/13 KR2F30070002: COLUMBIA	103.7500 103.7500	417,000.00 417,000.00	432,637.50 432,637.50	0.00	15,637.50 15,637.50
90,000.000 FRONTIER COMMUNICATIONS CORP 35906AAN8 7.625% 04/15/2024 DD 04/10/13 KR3F30070002: COLUMBIA	103.7500 103.7500	90,000.00 90,000.00	93,375.00 93,375.00	0.00	3,375.00 3,375.00
14,000.000 FRONTIER COMMUNICATIONS 35906AAP3 6.250% 09/15/2021 DD 09/17/14 KR3F30070002: COLUMBIA	99.0000 99.0000	14,000.00 14,000.00	13,860.00 13,860.00	0.00	-140.00 -140.00
29,000.000 FRONTIER COMMUNICATIONS 35906AAP3 6.250% 09/15/2021 DD 09/17/14 KR2F30070002: COLUMBIA	99.0000 99.0000	29,000.00 29,000.00	28,710.00 28,710.00	0.00	-290.00 -290.00
157,000.000 FRONTIER COMMUNICATIONS 35906AAQ1 6.875% 01/15/2025 DD 09/17/14 KR3F30070002: COLUMBIA	98.7500 98.7500	157,948.75 157,948.75	155,037.50 155,037.50	0.00	-2,911.25 -2,911.25

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333,000.000 FRONTIER COMMUNICATIONS 35906AAQ1 6.875% 01/15/2025 DD 09/17/14 KR2F30070002: COLUMBIA	98.7500 98.7500	335,011.25 335,011.25	328,837.50 328,837.50	0.00	-6,173.75 -6,173.75
250,000.000 GCI INC 36155WAH9 6.750% 06/01/2021 DD 05/20/11 KR3F30040002: SHENKMAN CAP	99.4375 99.4375	245,625.00 245,625.00	248,593.75 248,593.75	0.00	2,968.75 2,968.75
750,000.000 GCI INC 36155WAH9 6.750% 06/01/2021 DD 05/20/11 KR2F30040002: SHENKMAN CAP	99.4375 99.4375	734,375.00 734,375.00	745,781.25 745,781.25	0.00	11,406.25 11,406.25
749,383.670 GNMA POOL #0764525 36176FD62 5.000% 06/15/2041 DD 06/01/11 KR3F30080002: NISA	110.8587 110.8587	810,593.32 810,593.32	830,757.07 830,757.07	0.01	20,163.75 20,163.75
3,772,948.900 GNMA POOL #0AA6408 36178EDM8 3.000% 05/15/2043 DD 05/01/13 KR2F30010002: PIMCO KR2	100.8837 100.8837	3,677,446.11 3,677,446.11	3,806,290.07 3,806,290.07	0.02	128,843.96 128,843.96
751,497.820 GNMA POOL #0AB0701 36178KX67 3.000% 06/15/2043 DD 06/01/13 KR2F30080002: NISA	100.8837 100.8837	766,028.74 766,028.74	758,138.73 758,138.73	0.00	-7,890.01 -7,890.01
240,864.680 GNMA POOL #0AB0701 36178KX67 3.000% 06/15/2043 DD 06/01/13 KR3F30080002: NISA	100.8837 100.8837	245,522.03 245,522.03	242,993.18 242,993.18	0.00	-2,528.85 -2,528.85
710,849.720 GNMA II POOL #0MA0782 36179M2P4 3.000% 02/20/2043 DD 02/01/13 KR2F30080002: NISA	100.8662 100.8662	739,922.37 739,922.37	717,007.36 717,007.36	0.00	-22,915.01 -22,915.01
210,125.700 GNMA II POOL #0MA0782 36179M2P4 3.000% 02/20/2043 DD 02/01/13 KR3F30080002: NISA	100.8662 100.8662	218,719.51 218,719.51	211,945.89 211,945.89	0.00	-6,773.62 -6,773.62
561,290.260 GNMA II POOL #0MA0022 36179MAX8 3.500% 04/20/2042 DD 04/01/12 KR3F30080002: NISA	103.5586 103.5586	587,033.19 587,033.19	581,264.17 581,264.17	0.00	-5,769.02 -5,769.02

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1,038,513.190 GNMA II POOL #0MA0022 36179MAX8 3.500% 04/20/2042 DD 04/01/12 KR2F30080002: NISA	103.5586 103.5586	1,075,647.99 1,075,647.99	1,075,469.41 1,075,469.41	0.01	-178.58 -178.58
254,817.000 GNMA II POOL #0MA0154 36179ME30 3.500% 06/20/2042 DD 06/01/12 KR3F30080002: NISA	103.5586 103.5586	267,826.61 267,826.61	263,884.98 263,884.98	0.00	-3,941.63 -3,941.63
174,091.540 GNMA II POOL #0MA0318 36179MK74 3.500% 08/20/2042 DD 08/01/12 KR3F30080002: NISA	103.5587 103.5587	185,543.51 185,543.51	180,286.88 180,286.88	0.00	-5,256.63 -5,256.63
663,673.340 GNMA II POOL #0MA0391 36179MNG1 3.000% 09/20/2042 DD 09/01/12 KR2F30080002: NISA	100.8888 100.8888	643,348.36 643,348.36	669,572.37 669,572.37	0.00	26,224.01 26,224.01
227,285.380 GNMA II POOL #0MA0391 36179MNG1 3.000% 09/20/2042 DD 09/01/12 KR3F30080002: NISA	100.8888 100.8888	220,324.76 220,324.76	229,305.59 229,305.59	0.00	8,980.83 8,980.83
814,479.450 GNMA II POOL #0MA0533 36179MSW1 3.000% 11/20/2042 DD 11/01/12 KR2F30080002: NISA	100.8888 100.8888	867,547.84 867,547.84	821,718.90 821,718.90	0.01	-45,828.94 -45,828.94
285,934.280 GNMA II POOL #0MA0533 36179MSW1 3.000% 11/20/2042 DD 11/01/12 KR3F30080002: NISA	100.8888 100.8888	304,564.67 304,564.67	288,475.79 288,475.79	0.00	-16,088.88 -16,088.88
454,777.670 GNMA II POOL #0MA0624 36179MVR8 3.000% 12/20/2042 DD 12/01/12 KR3F30080002: NISA	100.8811 100.8811	479,450.90 479,450.90	458,784.69 458,784.69	0.00	-20,666.21 -20,666.21
1,523,046.390 GNMA II POOL #0MA0624 36179MVR8 3.000% 12/20/2042 DD 12/01/12 KR2F30080002: NISA	100.8811 100.8811	1,606,168.92 1,606,168.92	1,536,465.86 1,536,465.86	0.01	-69,703.06 -69,703.06
1,559,701.690 GNMA II POOL #0MA0625 36179MVS6 3.500% 12/20/2042 DD 12/01/12 KR3F30080002: NISA	103.5588 103.5588	1,691,788.93 1,691,788.93	1,615,207.79 1,615,207.79	0.01	-76,581.14 -76,581.14

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4,346,043.780 GNMA II POOL #0MA0625 36179MVS6 3.500% 12/20/2042 DD 12/01/12 KR2F30080002: NISA	103.5588 103.5588	4,714,099.36 4,714,099.36	4,500,709.22 4,500,709.22	0.03	-213,390.14 -213,390.14
216,695.260 GNMA II POOL #0MA0933 36179NBA5 3.000% 04/20/2043 DD 04/01/13 KR3F30080002: NISA	100.8577 100.8577	226,378.83 226,378.83	218,553.83 218,553.83	0.00	-7,825.00 -7,825.00
735,860.970 GNMA II POOL #0MA0933 36179NBA5 3.000% 04/20/2043 DD 04/01/13 KR2F30080002: NISA	100.8577 100.8577	768,744.75 768,744.75	742,172.35 742,172.35	0.00	-26,572.40 -26,572.40
838,244.800 GNMA II POOL #0MA1089 36179NF60 3.000% 06/20/2043 DD 06/01/13 KR2F30080002: NISA	100.8577 100.8577	888,343.03 888,343.03	845,434.32 845,434.32	0.01	-42,908.71 -42,908.71
500,168.180 GNMA II POOL #0MA1089 36179NF60 3.000% 06/20/2043 DD 06/01/13 KR3F30080002: NISA	100.8577 100.8577	520,842.11 520,842.11	504,458.06 504,458.06	0.00	-16,384.05 -16,384.05
468,582.940 GNMA II POOL #0MA1156 36179NH92 3.000% 07/20/2043 DD 07/01/13 KR3F30080002: NISA	100.8577 100.8577	461,542.68 461,542.68	472,601.91 472,601.91	0.00	11,059.23 11,059.23
423,570.660 GNMA II POOL #0MA1156 36179NH92 3.000% 07/20/2043 DD 07/01/13 KR2F30080002: NISA	100.8577 100.8577	417,213.26 417,213.26	427,203.57 427,203.57	0.00	9,990.31 9,990.31
2,190,498.330 GNMA II POOL #0MA1157 36179NJA7 3.500% 07/20/2043 DD 07/01/13 KR2F30080002: NISA	103.5414 103.5414	2,215,825.97 2,215,825.97	2,268,072.77 2,268,072.77	0.01	52,246.80 52,246.80
1,180,000.150 GNMA II POOL #0MA1287 36179NNC8 4.500% 09/20/2043 DD 09/01/13 KR2F30080002: NISA	108.6562 108.6562	1,283,204.06 1,283,204.06	1,282,143.12 1,282,143.12	0.01	-1,060.94 -1,060.94
450,000.010 GNMA II POOL #0MA1287 36179NNC8 4.500% 09/20/2043 DD 09/01/13 KR3F30080002: NISA	108.6562 108.6562	489,357.43 489,357.43	488,952.83 488,952.83	0.00	-404.60 -404.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
276,051.510 GNMA II POOL #0MA1449 36179NTE8 4.000% 11/20/2043 DD 11/01/13 KR3F30080002: NISA	106.1981 106.1981	294,329.14 294,329.14	293,161.49 293,161.49	0.00	-1,167.65 -1,167.65
2,021,396.690 GNMA II POOL #0MA1449 36179NTE8 4.000% 11/20/2043 DD 11/01/13 KR2F30080002: NISA	106.1981 106.1981	2,148,110.97 2,148,110.97	2,146,685.10 2,146,685.10	0.01	-1,425.87 -1,425.87
719,361.300 GNMA II POOL #0MA1603 36179NX86 5.000% 01/20/2044 DD 01/01/14 KR3F30080002: NISA	110.3225 110.3225	790,398.22 790,398.22	793,617.59 793,617.59	0.01	3,219.37 3,219.37
678,088.150 GNMA II POOL #0MA1839 36179QBG5 4.000% 04/20/2044 DD 04/01/14 KR3F30080002: NISA	106.1981 106.1981	719,568.08 719,568.08	720,116.81 720,116.81	0.00	548.73 548.73
300,673.000 GNMA II POOL #0MA1920 36179QDZ1 4.000% 05/20/2044 DD 05/01/14 KR3F30080002: NISA	106.1981 106.1981	318,290.56 318,290.56	319,309.05 319,309.05	0.00	1,018.49 1,018.49
252,177.350 GNMA II POOL #0MA1920 36179QDZ1 4.000% 05/20/2044 DD 05/01/14 KR2F30080002: NISA	106.1981 106.1981	266,953.37 266,953.37	267,807.58 267,807.58	0.00	854.21 854.21
915,091.000 GNMA II POOL #0MA2223 36179QPG0 3.500% 09/20/2044 DD 09/01/14 KR2F30080002: NISA	103.5414 103.5414	952,123.59 952,123.59	947,498.09 947,498.09	0.01	-4,625.50 -4,625.50
345,034.000 GNMA II POOL #0MA2223 36179QPG0 3.500% 09/20/2044 DD 09/01/14 KR3F30080002: NISA	103.5414 103.5414	358,997.09 358,997.09	357,253.05 357,253.05	0.00	-1,744.04 -1,744.04
933,091.890 GNMA POOL #0AD9648 36180NWH4 3.000% 05/15/2043 DD 05/01/13 KR2F30010002: PIMCO KR2	100.8837 100.8837	983,537.17 983,537.17	941,337.53 941,337.53	0.01	-42,199.64 -42,199.64
1,863,892.030 GNMA POOL #0AE7189 36181A7A4 3.000% 07/15/2043 DD 07/01/13 KR2F30010002: PIMCO KR2	100.8837 100.8837	1,837,098.58 1,837,098.58	1,880,363.06 1,880,363.06	0.01	43,264.48 43,264.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
943,610.910 GNMA POOL #0AE7513 36181BK25 3.000% 06/15/2043 DD 06/01/13 KR2F30010002: PIMCO KR2	100.8837 100.8837	919,725.75 919,725.75	951,949.51 951,949.51	0.01	32,223.76 32,223.76
948,954.810 GNMA POOL #0AE7714 36181BSB7 3.000% 08/15/2043 DD 08/01/13 KR3F30010002: PIMCO KR3	100.8837 100.8837	939,316.99 939,316.99	957,340.63 957,340.63	0.01	18,023.64 18,023.64
941,296.420 GNMA POOL #0AF5074 36181LT73 3.000% 08/15/2043 DD 08/01/13 KR2F30010002: PIMCO KR2	100.8837 100.8837	929,530.23 929,530.23	949,614.56 949,614.56	0.01	20,084.33 20,084.33
941,296.420 GNMA POOL #0AF5074 36181LT73 3.000% 08/15/2043 DD 08/01/13 KR3F30010002: PIMCO KR3	100.8837 100.8837	929,530.23 929,530.23	949,614.56 949,614.56	0.01	20,084.33 20,084.33
127,000.000 GLP CAPITAL LP / GLP FINANCING 361841AD1 4.875% 11/01/2020 DD 05/01/14 KR2F30070002: COLUMBIA	101.9690 101.9690	131,445.00 131,445.00	129,500.63 129,500.63	0.00	-1,944.37 -1,944.37
121,000.000 GLP CAPITAL LP / GLP FINANCING 361841AD1 4.875% 11/01/2020 DD 05/01/14 KR3F30070002: COLUMBIA	101.9690 101.9690	123,635.00 123,635.00	123,382.49 123,382.49	0.00	-252.51 -252.51
60,000.000 GLP CAPITAL LP / GLP FINANCING 361841AF6 5.375% 11/01/2023 DD 05/01/14 KR2F30070002: COLUMBIA	102.0000 102.0000	62,100.00 62,100.00	61,200.00 61,200.00	0.00	-900.00 -900.00
19,000.000 GLP CAPITAL LP / GLP FINANCING 361841AF6 5.375% 11/01/2023 DD 05/01/14 KR3F30070002: COLUMBIA	102.0000 102.0000	19,665.00 19,665.00	19,380.00 19,380.00	0.00	-285.00 -285.00
192,713.940 GMACM HOME EQU HE4 A2VN 144A 361856DR5 VAR RT 03/25/2035 DD 10/28/04 KR3F30050002: WATERFALL	88.0468 88.0468	145,499.03 145,499.03	169,678.46 169,678.46	0.00	24,179.43 24,179.43
321,517.650 GMACM HOME EQU HE4 A2VN 144A 361856DR5 VAR RT 03/25/2035 DD 10/28/04 KR2F30050002: WATERFALL	88.0468 88.0468	242,745.83 242,745.83	283,086.00 283,086.00	0.00	40,340.17 40,340.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
457,873.420 GNMA POOL #0604086 36200MCX9 5.500% 03/15/2033 DD 03/01/03 KR2F30080002: NISA	113.8410 113.8410	488,207.54 488,207.54	521,247.62 521,247.62	0.00	33,040.08 33,040.08
20,921.600 GNMA POOL #0569160 36200QJD7 7.000% 03/15/2032 DD 03/01/02 KR2F30080002: NISA	118.3123 118.3123	22,144.21 22,144.21	24,752.83 24,752.83	0.00	2,608.62 2,608.62
45,730.540 GNMA POOL #0569213 36200QK29 7.000% 03/15/2032 DD 03/01/02 KR2F30080002: NISA	115.4942 115.4942	48,410.06 48,410.06	52,816.10 52,816.10	0.00	4,406.04 4,406.04
33,395.760 GNMA POOL #0569357 36200QQJ6 7.000% 04/15/2032 DD 04/01/02 KR2F30080002: NISA	112.4044 112.4044	35,347.36 35,347.36	37,538.31 37,538.31	0.00	2,190.95 2,190.95
3,213.030 GNMA POOL #0569906 36200RDK5 8.000% 06/15/2032 DD 06/01/02 KR2F30080002: NISA	100.4539 100.4539	3,494.16 3,494.16	3,227.62 3,227.62	0.00	-266.54 -266.54
4,722.320 GNMA POOL #0570522 36200RYT3 7.000% 01/15/2032 DD 01/01/02 KR2F30080002: NISA	114.0197 114.0197	4,999.02 4,999.02	5,384.37 5,384.37	0.00	385.35 385.35
4,780.330 GNMA POOL #0572392 36200T2Z0 7.000% 11/15/2031 DD 11/01/01 KR2F30080002: NISA	104.8147 104.8147	5,059.67 5,059.67	5,010.49 5,010.49	0.00	-49.18 -49.18
3,787.950 GNMA POOL #0574456 36200WE56 7.000% 02/15/2032 DD 02/01/02 KR2F30080002: NISA	116.0223 116.0223	4,009.31 4,009.31	4,394.87 4,394.87	0.00	385.56 385.56
5,557.320 GNMA POOL #0579718 36201DAT9 7.000% 08/15/2032 DD 08/01/02 KR2F30080002: NISA	107.7323 107.7323	5,882.94 5,882.94	5,987.03 5,987.03	0.00	104.09 104.09
24,342.470 GNMA POOL #0582364 36201F5Z6 7.000% 10/15/2032 DD 10/01/02 KR2F30080002: NISA	116.6835 116.6835	25,768.81 25,768.81	28,403.65 28,403.65	0.00	2,634.84 2,634.84

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32,868.500 GNMA POOL #0594858 36201VZX3 7.000% 08/15/2032 DD 08/01/02 KR2F30080002: NISA	120.1698	34,779.03	39,498.02	0.00	4,718.99
193,535.050 GNMA II POOL #0003569 36202D6E6 5.500% 06/20/2034 DD 06/01/04 KR2F30080002: NISA	113.5462	214,702.94	219,751.69	0.00	5,048.75
386.070 GNMA II POOL #0003276 36202DT92 7.500% 08/20/2032 DD 08/01/02 KR2F30080002: NISA	113.1939	407.32	437.01	0.00	29.69
270.330 GNMA II POOL #0003263 36202DTU5 7.500% 07/20/2032 DD 07/01/02 KR2F30080002: NISA	116.0104	285.20	313.61	0.00	28.41
418.710 GNMA II POOL #0003288 36202DUM1 7.500% 09/20/2032 DD 09/01/02 KR2F30080002: NISA	115.3127	442.95	482.83	0.00	39.88
681,936.710 GNMA II POOL #0005279 36202F2L9 3.500% 01/20/2042 DD 01/01/12 KR2F30080002: NISA	103.5585	737,263.96	706,203.26	0.00	-31,060.70
342,791.710 GNMA II POOL #0005279 36202F2L9 3.500% 01/20/2042 DD 01/01/12 KR3F30080002: NISA	103.5585	370,603.38	354,989.87	0.00	-15,613.51
452,636.670 GNMA II POOL #0005280 36202F2M7 4.000% 01/20/2042 DD 01/01/12 KR3F30080002: NISA	106.1981	484,162.10	480,691.59	0.00	-3,470.51
1,349,609.870 GNMA II POOL #0005280 36202F2M7 4.000% 01/20/2042 DD 01/01/12 KR2F30080002: NISA	106.1981	1,443,608.09	1,433,260.19	0.01	-10,347.90
2,699,596.550 GNMA II POOL #0005306 36202F3P9 4.500% 02/20/2042 DD 02/01/12 KR2F30080002: NISA	108.8618	2,937,498.52	2,938,830.23	0.02	1,331.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,399,369.460 GNMA II POOL #0004696 36202FGD2 4.500% 05/20/2040 DD 05/01/10 KR2F30080002: NISA	108.9529 108.9529	1,432,604.49 1,432,604.49	1,524,653.83 1,524,653.83	0.01	92,049.34 92,049.34
552,171.120 GNMA II POOL #0004833 36202FLN4 4.000% 10/20/2040 DD 10/01/10 KR2F30080002: NISA	106.4227 106.4227	553,724.13 553,724.13	587,635.58 587,635.58	0.00	33,911.45 33,911.45
939,556.290 GNMA II POOL #0004853 36202FMA1 4.000% 11/20/2040 DD 11/01/10 KR2F30080002: NISA	106.4330 106.4330	963,338.84 963,338.84	999,998.04 999,998.04	0.01	36,659.20 36,659.20
559,164.160 GNMA II POOL #0004984 36202FRD0 5.500% 03/20/2041 DD 03/01/11 KR3F30080002: NISA	113.4465 113.4465	614,206.84 614,206.84	634,352.28 634,352.28	0.00	20,145.44 20,145.44
501,827.340 GNMA II POOL #0005081 36202FUE4 4.000% 06/20/2041 DD 06/01/11 KR3F30080002: NISA	106.3081 106.3081	511,942.30 511,942.30	533,483.12 533,483.12	0.00	21,540.82 21,540.82
524,017.510 GNMA II POOL #0005114 36202FVF0 4.000% 07/20/2041 DD 07/01/11 KR3F30080002: NISA	106.2836 106.2836	533,617.66 533,617.66	556,944.89 556,944.89	0.00	23,327.23 23,327.23
1,951,965.220 GNMA II POOL #0005114 36202FVF0 4.000% 07/20/2041 DD 07/01/11 KR2F30080002: NISA	106.2836 106.2836	1,983,532.15 1,983,532.15	2,074,619.73 2,074,619.73	0.01	91,087.58 91,087.58
865,890.370 GNMA II POOL #0005115 36202FVG8 4.500% 07/20/2041 DD 07/01/11 KR3F30080002: NISA	108.8819 108.8819	912,161.41 912,161.41	942,797.57 942,797.57	0.01	30,636.16 30,636.16
324,108.400 GNMA II POOL #0005234 36202FY75 4.500% 11/20/2041 DD 11/01/11 KR3F30080002: NISA	108.8405 108.8405	348,315.25 348,315.25	352,761.04 352,761.04	0.00	4,445.79 4,445.79
3,675.920 GNMA POOL #0345538 36203CZB1 8.000% 02/15/2024 DD 02/01/94 KR2F30080002: NISA	112.5011 112.5011	3,810.86 3,810.86	4,135.45 4,135.45	0.00	324.59 324.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,208.450 GNMA POOL #0352906 36203MAF7 7.000% 05/15/2024 DD 05/01/94 KR2F30010002: PIMCO KR2	109.1656	28,112.71	32,977.23	0.00	4,864.52
940.870 GNMA POOL #0354857 36203PE66 8.000% 07/15/2024 DD 07/01/94 KR2F30080002: NISA	112.1983	902.43	1,055.64	0.00	153.21
5,713.040 GNMA POOL #0363910 36204AGT6 8.000% 05/15/2024 DD 05/01/94 KR2F30080002: NISA	100.4518	5,480.84	5,738.85	0.00	258.01
2,653.100 GNMA POOL #0366893 36204DRN1 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	100.4520	2,544.87	2,665.09	0.00	120.22
490.410 GNMA POOL #0367997 36204EX28 8.000% 11/15/2023 DD 11/01/93 KR2F30080002: NISA	100.4493	470.50	492.61	0.00	22.11
744.520 GNMA POOL #0369549 36204GQA3 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	111.6880	714.11	831.54	0.00	117.43
5,928.990 GNMA POOL #0380219 36204UK83 9.000% 09/15/2025 DD 09/01/95 KR2F30080002: NISA	100.5258	6,167.15	5,960.17	0.00	-206.98
3,530.250 GNMA POOL #0386052 36205BZR6 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	105.1335	3,386.27	3,711.48	0.00	325.21
14,896.480 GNMA POOL #0390614 36205G3X7 8.000% 03/15/2024 DD 03/01/94 KR2F30080002: NISA	105.2939	14,291.65	15,685.08	0.00	1,393.43
2,949.840 GNMA POOL #0447214 36208CYK7 8.500% 06/15/2027 DD 06/01/97 KR2F30080002: NISA	115.1326	3,104.84	3,396.23	0.00	291.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
308.490 GNMA POOL #0478973 36209RCJ0 8.000% 12/15/2029 DD 12/01/99 KR2F30080002: NISA	101.9710 101.9710	312.62 312.62	314.57 314.57	0.00	1.95 1.95
538.690 GNMA POOL #0482086 36209URF5 8.000% 06/15/2030 DD 09/01/00 KR2F30080002: NISA	103.7745 103.7745	585.83 585.83	559.02 559.02	0.00	-26.81 -26.81
1,244,341.600 GNMA POOL #0717117 3620A2VJ2 4.500% 05/15/2039 DD 05/01/09 KR2F30080002: NISA	108.5937 108.5937	1,323,133.72 1,323,133.72	1,351,275.97 1,351,275.97	0.01	28,142.25 28,142.25
2,088,461.900 GNMA POOL #0726323 3620AC4G6 5.000% 09/15/2039 DD 09/01/09 KR2F30080002: NISA	110.9968 110.9968	2,177,221.51 2,177,221.51	2,318,125.13 2,318,125.13	0.01	140,903.62 140,903.62
751,288.740 GNMA POOL #0726139 3620ACV84 4.500% 01/15/2040 DD 01/01/10 KR3F30080002: NISA	108.8451 108.8451	794,576.05 794,576.05	817,741.27 817,741.27	0.01	23,165.22 23,165.22
276,378.200 GNMA POOL #0738711 3620ASVC0 4.000% 09/15/2041 DD 09/01/11 KR3F30080002: NISA	106.2758 106.2758	293,651.84 293,651.84	293,723.25 293,723.25	0.00	71.41 71.41
6,340.310 GNMA POOL #0506241 36210YLW3 8.000% 06/15/2030 DD 06/01/00 KR2F30080002: NISA	109.6583 109.6583	6,895.03 6,895.03	6,952.68 6,952.68	0.00	57.65 57.65
9,637.740 GNMA POOL #0506625 36210YYW9 7.000% 03/15/2029 DD 03/01/99 KR2F30080002: NISA	112.2758 112.2758	10,197.92 10,197.92	10,820.85 10,820.85	0.00	622.93 622.93
22,171.430 GNMA POOL #0521898 36211SX36 8.000% 11/15/2029 DD 11/01/99 KR2F30080002: NISA	108.3231 108.3231	22,462.47 22,462.47	24,016.78 24,016.78	0.00	1,554.31 1,554.31
2,041.340 GNMA POOL #0522671 36211TT47 8.000% 03/15/2030 DD 03/01/00 KR2F30080002: NISA	107.3465 107.3465	2,219.95 2,219.95	2,191.31 2,191.31	0.00	-28.64 -28.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,408.470 GNMA POOL #0540962 36212Q5X4 8.000% 10/15/2030 DD 10/01/00 KR2F30080002: NISA	102.5524	1,521.17	1,444.42	0.00	-76.75
10,202.920 GNMA POOL #0541446 36212RP77 8.000% 01/15/2031 DD 01/01/01 KR2F30080002: NISA	106.4498	11,095.67	10,860.99	0.00	-234.68
21,388.290 GNMA POOL #0543415 36212TVG6 7.000% 11/15/2030 DD 11/01/00 KR2F30080002: NISA	113.2290	22,641.51	24,217.75	0.00	1,576.24
4,183.780 GNMA POOL #0548686 36213ARF3 7.000% 02/15/2032 DD 02/01/02 KR2F30080002: NISA	101.2158	4,428.93	4,234.65	0.00	-194.28
24,999.440 GNMA POOL #0552326 36213ESP2 7.000% 01/15/2032 DD 01/01/02 KR2F30080002: NISA	115.5830	26,464.25	28,895.11	0.00	2,430.86
13,678.430 GNMA POOL #0555979 36213JUC7 7.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	105.8330	14,479.90	14,476.29	0.00	-3.61
1,204.600 GNMA POOL #0560739 36213P4Y4 7.000% 06/15/2031 DD 06/01/01 KR2F30080002: NISA	103.4124	1,274.98	1,245.71	0.00	-29.27
30,749.720 GNMA POOL #0564118 36213TVK6 7.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	115.9391	32,546.68	35,650.95	0.00	3,104.27
1,445.350 GNMA POOL #0564709 36213UKW9 8.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	110.9207	1,560.99	1,603.19	0.00	42.20
8,293.240 GNMA POOL #0564933 36213USW1 7.000% 10/15/2031 DD 10/01/01 KR2F30080002: NISA	112.8551	8,777.86	9,359.34	0.00	581.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,690.600 GNMA POOL #0568036 36213YBD3 7.000% 08/15/2031 DD 08/01/01 KR2F30080002: NISA	103.5036	12,375.57	12,100.19	0.00	-275.38
96.100 GNMA POOL #0149875 362150MY7 9.500% 04/15/2016 DD 04/01/86 KR2F30080002: NISA	100.4023	102.20	96.49	0.00	-5.71
743.870 GNMA POOL #0149890 362150NF7 9.500% 02/15/2016 DD 03/01/86 KR2F30080002: NISA	100.5082	792.28	747.65	0.00	-44.63
428.200 GNMA POOL #0137315 36215KN89 10.500% 10/15/2015 DD 10/01/85 KR2F30080002: NISA	100.5316	456.56	430.48	0.00	-26.08
1,027.100 GNMA POOL #0143595 36215SNL3 10.500% 02/15/2016 DD 02/01/86 KR2F30080002: NISA	100.4196	1,095.58	1,031.41	0.00	-64.17
845.220 GNMA POOL #0145657 36215UWS3 10.500% 04/15/2016 DD 04/01/86 KR2F30080002: NISA	100.5797	901.90	850.12	0.00	-51.78
887.540 GNMA POOL #0148396 36215XXZ0 10.500% 02/15/2016 DD 03/01/86 KR2F30080002: NISA	100.5705	946.74	892.60	0.00	-54.14
1,231.310 GNMA POOL #0148721 36215YD23 11.500% 12/15/2015 DD 01/01/86 KR2F30080002: NISA	100.6155	1,305.74	1,238.89	0.00	-66.85
2,852.320 GNMA POOL #0202982 36217TM71 10.500% 07/15/2017 DD 08/01/87 KR2F30080002: NISA	100.6139	3,047.97	2,869.83	0.00	-178.14
2,686.250 GNMA POOL #0233738 36218VS38 10.500% 11/15/2017 DD 11/01/87 KR2F30080002: NISA	100.6167	2,871.64	2,702.82	0.00	-168.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,797.460 GNMA POOL #0236244 36218YLZ8 10.500% 10/15/2017 DD 11/01/87 KR2F30080002: NISA	100.6149	13,679.02	12,876.15	0.00	-802.87
14,200.840 GNMA POOL #0271105 362199DJ7 8.000% 10/15/2023 DD 10/01/93 KR2F30080002: NISA	110.5506	13,626.19	15,699.12	0.00	2,072.93
5,313.320 GNMA POOL #0290358 36220WQK6 10.500% 08/15/2020 DD 08/01/90 KR2F30080002: NISA	102.3962	5,545.89	5,440.64	0.00	-105.25
1,559.430 GNMA POOL #0316089 36223SC27 8.000% 02/15/2022 DD 02/01/92 KR2F30080002: NISA	104.5265	1,622.54	1,630.02	0.00	7.48
12,728.880 GNMA POOL #0780115 36225ADU1 8.500% 04/15/2025 DD 04/01/95 KR2F30080002: NISA	120.8729	13,394.51	15,385.77	0.00	1,991.26
10,737.800 GNMA POOL #0780397 36225ANN6 8.000% 12/15/2022 DD 07/01/96 KR2F30080002: NISA	113.9556	10,957.73	12,236.32	0.00	1,278.59
48,863.320 GNMA POOL #0781213 36225BK23 8.000% 12/15/2017 DD 11/01/00 KR2F30080002: NISA	107.0177	53,138.86	52,292.38	0.00	-846.48
10,248.160 GNMA POOL #0781252 36225BL97 8.000% 12/15/2030 DD 03/01/01 KR2F30080002: NISA	123.5559	11,144.87	12,662.21	0.00	1,517.34
37,749.020 GNMA POOL #0781334 36225BPT9 8.000% 08/15/2031 DD 10/01/01 KR2F30080002: NISA	125.3594	41,052.08	47,321.94	0.00	6,269.86
16,802.890 GNMA POOL #0781430 36225BST6 8.000% 09/15/2031 DD 04/01/02 KR2F30080002: NISA	124.8177	18,273.99	20,972.99	0.00	2,699.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
109,000.000 GS MORTGAGE SECURITIES C GG4 D 36228CWA7 VAR RT 07/10/2039 DD 06/01/05 KR2F30050002: WATERFALL	92.4629 92.4629	97,778.75 97,778.75	100,784.56 100,784.56	0.00	3,005.81 3,005.81
65,000.000 GS MORTGAGE SECURITIES C GG4 D 36228CWA7 VAR RT 07/10/2039 DD 06/01/05 KR3F30050002: WATERFALL	92.4629 92.4629	58,316.25 58,316.25	60,100.89 60,100.89	0.00	1,784.64 1,784.64
912,871.397 GS MORTGAGE SECURIT CC1 A 144A 36228CYQ0 VAR RT 03/21/2046 DD 04/01/06 KR3F30050002: WATERFALL	58.2500 58.2500	532,339.43 532,339.43	531,747.59 531,747.59	0.00	-591.84 -591.84
2,501,794.659 GS MORTGAGE SECURIT CC1 A 144A 36228CYQ0 VAR RT 03/21/2046 DD 04/01/06 KR2F30050002: WATERFALL	58.2500 58.2500	1,457,958.26 1,457,958.26	1,457,295.39 1,457,295.39	0.01	-662.87 -662.87
217,458.710 GSR MORTGAGE LOAN TRUST 5 2A1 36228FW51 VAR RT 05/25/2034 DD 04/01/04 KR2F30010002: PIMCO KR2	100.5980 100.5980	192,450.95 192,450.95	218,759.11 218,759.11	0.00	26,308.16 26,308.16
645,453.523 GS MORTGAGE SEC RR3 A1S 144A 3622G0AA8 VAR RT 07/18/2056 DD 12/01/06 KR3F30050002: WATERFALL	46.9850 46.9850	273,793.87 273,793.87	303,266.34 303,266.34	0.00	29,472.47 29,472.47
3,420,429.147 GS MORTGAGE SEC RR3 A1S 144A 3622G0AA8 VAR RT 07/18/2056 DD 12/01/06 KR2F30050002: WATERFALL	46.9850 46.9850	1,351,270.95 1,351,270.95	1,607,088.63 1,607,088.63	0.01	255,817.68 255,817.68
148,826.585 GS MTG SECS TR 06-RR3 A1P 144A 3622G0AB6 VAR RT 07/18/2056 DD 12/01/06 KR2F30050002: WATERFALL	32.0067 32.0067	66,211.73 66,211.73	47,634.43 47,634.43	0.00	-18,577.30 -18,577.30
1,560,000.000 GTE CORP 362320AT0 8.750% 11/01/2021 DD 11/01/91 KR2F30080002: NISA	133.9007 133.9007	2,059,371.60 2,059,371.60	2,088,850.92 2,088,850.92	0.01	29,479.32 29,479.32
450,000.000 GTE CORP 362320AT0 8.750% 11/01/2021 DD 11/01/91 KR3F30080002: NISA	133.9007 133.9007	611,118.00 611,118.00	602,553.15 602,553.15	0.00	-8,564.85 -8,564.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
121,074.630 GNMA POOL #0782169 36241KMS4 6.000% 06/15/2037 DD 06/01/07 KR2F30080002: NISA	112.8035 112.8035	121,377.30 121,377.30	136,576.48 136,576.48	0.00	15,199.18 15,199.18
692,173.690 GNMA POOL #0782448 36241KWH7 6.000% 10/15/2038 DD 10/01/08 KR2F30080002: NISA	112.7787 112.7787	720,725.84 720,725.84	780,624.23 780,624.23	0.01	59,898.39 59,898.39
149,977.770 GNMA POOL #0783292 36241LUR5 6.000% 12/15/2040 DD 04/01/11 KR3F30080002: NISA	112.8230 112.8230	166,873.71 166,873.71	169,209.46 169,209.46	0.00	2,335.75 2,335.75
280,000.000 GS MORTGAGE SECURITIES GG10 AM 36246LAG6 VAR RT 08/10/2045 DD 07/01/07 KR2F30060002: LOOMIS	103.6808 103.6808	211,957.82 211,957.82	290,306.24 290,306.24	0.00	78,348.42 78,348.42
9,267.870 GNMA POOL #0618549 36290VEW0 8.000% 12/15/2033 DD 12/01/03 KR2F30080002: NISA	106.7136 106.7136	10,078.84 10,078.84	9,890.08 9,890.08	0.00	-188.76 -188.76
80,256.550 GNMA POOL #0654454 36294NBX5 5.500% 07/15/2038 DD 07/01/08 KR2F30080002: NISA	111.1427 111.1427	79,316.04 79,316.04	89,199.30 89,199.30	0.00	9,883.26 9,883.26
116,282.710 GNMA POOL #0658570 36294ST31 6.000% 08/15/2036 DD 08/01/06 KR3F30080002: NISA	114.5714 114.5714	129,382.68 129,382.68	133,226.78 133,226.78	0.00	3,844.10 3,844.10
68,075.590 GNMA POOL #0670401 36295GX64 5.500% 02/15/2038 DD 02/01/08 KR2F30080002: NISA	112.0243 112.0243	67,277.83 67,277.83	76,261.23 76,261.23	0.00	8,983.40 8,983.40
126,824.740 GNMA POOL #0674165 36295L6A4 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	111.1435 111.1435	125,338.52 125,338.52	140,957.44 140,957.44	0.00	15,618.92 15,618.92
374,788.450 GNMA POOL #0675063 36295M5Y1 6.000% 01/15/2038 DD 01/01/08 KR2F30080002: NISA	112.7778 112.7778	375,725.42 375,725.42	422,678.22 422,678.22	0.00	46,952.80 46,952.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
222,765.330 GNMA POOL #0677187 36295QJ84 6.000% 06/15/2038 DD 06/01/08 KR2F30080002: NISA	114.0604	223,322.25	254,087.09	0.00	30,764.84
66,164.770 GNMA POOL #0677220 36295QK90 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	112.3044	65,389.42	74,305.94	0.00	8,916.52
469,411.720 GNMA POOL #0678100 36295RKM9 5.500% 01/15/2039 DD 01/01/09 KR2F30080002: NISA	111.1915	489,435.07	521,945.81	0.00	32,510.74
31,860.080 GNMA POOL #0686342 36296BP30 6.000% 05/15/2038 DD 05/01/08 KR2F30080002: NISA	112.9993	31,939.73	36,001.67	0.00	4,061.94
77,915.560 GNMA POOL #0687826 36296DD70 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	111.1444	77,002.49	86,598.74	0.00	9,596.25
62,686.460 GNMA POOL #0693631 36296KSU7 5.500% 07/15/2038 DD 07/01/08 KR2F30080002: NISA	111.1445	61,951.85	69,672.53	0.00	7,720.68
473,673.990 GNMA POOL #0698483 36296Q6U8 4.500% 08/15/2039 DD 08/01/09 KR3F30080002: NISA	108.5938	501,206.28	514,380.73	0.00	13,174.45
284,238.180 GNMA POOL #0704185 36296XJ62 5.500% 01/15/2039 DD 01/01/09 KR2F30080002: NISA	111.1915	295,874.18	316,048.62	0.00	20,174.44
777,077.730 GNMA POOL #0714109 36297KKW0 4.500% 08/15/2039 DD 08/01/09 KR2F30080002: NISA	108.5937	783,027.26	843,857.78	0.01	60,830.52
6,185,470.594 GS MORTGAGE SECURI RR2 A1 144A 36298JAA1 VAR RT 06/23/2046 DD 07/01/06 KR2F30050002: WATERFALL	60.6173	3,015,242.75	3,749,462.17	0.02	734,219.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
606,289.688 GS MORTGAGE SECURI RR2 A1 144A 36298JAA1 VAR RT 06/23/2046 DD 07/01/06 KR3F30050002: WATERFALL	60.6173 60.6173	342,824.18 342,824.18	367,516.14 367,516.14	0.00	24,691.96 24,691.96
285,000.000 GAMESTOP CORP 144A 36467WAA7 5.500% 10/01/2019 DD 09/24/14 KR2F30060002: LOOMIS	98.7500 98.7500	285,187.50 285,187.50	281,437.50 281,437.50	0.00	-3,750.00 -3,750.00
95,000.000 GAMESTOP CORP 144A 36467WAA7 5.500% 10/01/2019 DD 09/24/14 KR3F30060002: LOOMIS	98.7500 98.7500	95,062.50 95,062.50	93,812.50 93,812.50	0.00	-1,250.00 -1,250.00
81,000.000 GANNETT CO INC 144A 364725AZ4 6.375% 10/15/2023 DD 10/03/13 KR2F30070002: COLUMBIA	104.0000 104.0000	86,670.00 86,670.00	84,240.00 84,240.00	0.00	-2,430.00 -2,430.00
26,000.000 GANNETT CO INC 144A 364725AZ4 6.375% 10/15/2023 DD 10/03/13 KR3F30070002: COLUMBIA	104.0000 104.0000	27,820.00 27,820.00	27,040.00 27,040.00	0.00	-780.00 -780.00
49,000.000 GANNETT CO INC 144A 364725BB6 4.875% 09/15/2021 DD 09/08/14 KR3F30070002: COLUMBIA	96.7500 96.7500	48,473.37 48,473.37	47,407.50 47,407.50	0.00	-1,065.87 -1,065.87
141,000.000 GANNETT CO INC 144A 364725BB6 4.875% 09/15/2021 DD 09/08/14 KR2F30070002: COLUMBIA	96.7500 96.7500	139,493.87 139,493.87	136,417.50 136,417.50	0.00	-3,076.37 -3,076.37
44,000.000 GANNETT CO INC 144A 364725BC4 5.500% 09/15/2024 DD 09/08/14 KR3F30070002: COLUMBIA	98.5000 98.5000	43,772.76 43,772.76	43,340.00 43,340.00	0.00	-432.76 -432.76
124,000.000 GANNETT CO INC 144A 364725BC4 5.500% 09/15/2024 DD 09/08/14 KR2F30070002: COLUMBIA	98.5000 98.5000	123,356.76 123,356.76	122,140.00 122,140.00	0.00	-1,216.76 -1,216.76
1,237,500.000 GARDNER DENVER 7/13 (USD) TL 365556AK5 0.000% 07/30/2020 DD 07/09/13 KR2F30040002: SHENKMAN CAP	97.9220 97.9220	1,231,312.50 1,231,312.50	1,211,784.75 1,211,784.75	0.01	-19,527.75 -19,527.75

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71,000.000 GATES GLOBAL LLC 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14 KR3F30070002: COLUMBIA	94.0000 94.0000	71,000.00 71,000.00	66,740.00 66,740.00	0.00	-4,260.00 -4,260.00
227,000.000 GATES GLOBAL LLC 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14 KR2F30070002: COLUMBIA	94.0000 94.0000	227,000.00 227,000.00	213,380.00 213,380.00	0.00	-13,620.00 -13,620.00
107,147.630 GE CAPITAL COMMERCIAL MO C2 A4 36828QMC7 VAR RT 05/10/2043 DD 05/01/05 KR3F30020002: MANULIFE ASSET MGMT	101.2736 101.2736	116,221.71 116,221.71	108,512.26 108,512.26	0.00	-7,709.45 -7,709.45
477,294.020 GE CAPITAL COMMERCIAL MO C2 A4 36828QMC7 VAR RT 05/10/2043 DD 05/01/05 KR2F30020002: MANULIFE ASSET MGMT	101.2736 101.2736	517,714.85 517,714.85	483,372.84 483,372.84	0.00	-34,342.01 -34,342.01
470,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 KR2F30080002: NISA	103.6745 103.6745	465,718.30 465,718.30	487,270.15 487,270.15	0.00	21,551.85 21,551.85
160,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 KR3F30080002: NISA	103.6745 103.6745	158,542.40 158,542.40	165,879.20 165,879.20	0.00	7,336.80 7,336.80
430,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4B7 6.875% 01/10/2039 DD 01/09/09 KR2F30080002: NISA	134.5886 134.5886	575,125.10 575,125.10	578,730.98 578,730.98	0.00	3,605.88 3,605.88
125,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4B7 6.875% 01/10/2039 DD 01/09/09 KR3F30080002: NISA	134.5886 134.5886	165,640.00 165,640.00	168,235.75 168,235.75	0.00	2,595.75 2,595.75
645,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G5J9 4.650% 10/17/2021 DD 10/17/11 KR2F30080002: NISA	110.1468 110.1468	717,175.66 717,175.66	710,446.86 710,446.86	0.00	-6,728.80 -6,728.80
370,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G5J9 4.650% 10/17/2021 DD 10/17/11 KR3F30080002: NISA	110.1468 110.1468	411,425.20 411,425.20	407,543.16 407,543.16	0.00	-3,882.04 -3,882.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000 GENERAL MOTORS CO 37045VAE0 4.875% 10/02/2023 DD 04/02/14 KR2F30070002: COLUMBIA	105.7500 105.7500	822,119.89 822,119.89	846,000.00 846,000.00	0.01	23,880.11 23,880.11
830,000.000 GENERAL MOTORS CO 37045VAE0 4.875% 10/02/2023 DD 04/02/14 KR2F30060002: LOOMIS	105.7500 105.7500	826,120.78 826,120.78	877,725.00 877,725.00	0.01	51,604.22 51,604.22
260,000.000 GENERAL MOTORS CO 37045VAE0 4.875% 10/02/2023 DD 04/02/14 KR3F30060002: LOOMIS	105.7500 105.7500	258,801.37 258,801.37	274,950.00 274,950.00	0.00	16,148.63 16,148.63
251,000.000 GENERAL MOTORS CO 37045VAE0 4.875% 10/02/2023 DD 04/02/14 KR3F30070002: COLUMBIA	105.7500 105.7500	257,926.37 257,926.37	265,432.50 265,432.50	0.00	7,506.13 7,506.13
120,000.000 GENERAL MOTORS FINL CO 37045XQA9 4.375% 09/25/2021 DD 09/25/14 KR3F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	120,188.75 120,188.75	122,700.00 122,700.00	0.00	2,511.25 2,511.25
290,000.000 GENERAL MOTORS FINL CO 37045XQA9 4.375% 09/25/2021 DD 09/25/14 KR2F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	290,452.50 290,452.50	296,525.00 296,525.00	0.00	6,072.50 6,072.50
223,000.000 GENERAL MOTORS FINL CO 37045XQA9 4.375% 09/25/2021 DD 09/25/14 KR2F30070002: COLUMBIA	102.2500 102.2500	223,000.00 223,000.00	228,017.50 228,017.50	0.00	5,017.50 5,017.50
75,000.000 GENERAL MOTORS FINL CO 37045XQA9 4.375% 09/25/2021 DD 09/25/14 KR3F30070002: COLUMBIA	102.2500 102.2500	75,000.00 75,000.00	76,687.50 76,687.50	0.00	1,687.50 1,687.50
200,000.000 GEOPARK LATIN AMERICA LTD 144A 37253DAA5 7.500% 02/11/2020 DD 02/11/13 KR2F30030002: STONE HARBOR	106.7500 106.7500	198,664.00 198,664.00	213,500.00 213,500.00	0.00	14,836.00 14,836.00
225,000.000 GENZYME CORP 372917AQ7 3.625% 06/15/2015 DD 06/17/10 KR3F30080002: NISA	102.2700 102.2700	240,518.25 240,518.25	230,107.50 230,107.50	0.00	-10,410.75 -10,410.75

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895,000.000 GENZYME CORP 372917AQ7 3.625% 06/15/2015 DD 06/17/10 KR2F30080002: NISA	102.2700 102.2700	948,646.30 948,646.30	915,316.50 915,316.50	0.01	-33,329.80 -33,329.80
246,250.000 GETTY IMAGES COV-LITE TLB 37427UAF7 0.000% 10/18/2019 DD 10/03/12 KR3F30040002: SHENKMAN CAP	91.5420 91.5420	243,787.50 243,787.50	225,422.18 225,422.18	0.00	-18,365.32 -18,365.32
985,000.000 GETTY IMAGES COV-LITE TLB 37427UAF7 0.000% 10/18/2019 DD 10/03/12 KR2F30040002: SHENKMAN CAP	91.5420 91.5420	975,150.00 975,150.00	901,688.70 901,688.70	0.01	-73,461.30 -73,461.30
135,000.000 GIBRALTAR INDUSTRIES INC 374689AF4 VAR RT 02/01/2021 DD 08/01/13 KR2F30070002: COLUMBIA	102.5000 102.5000	135,000.00 135,000.00	138,375.00 138,375.00	0.00	3,375.00 3,375.00
97,000.000 GIBRALTAR INDUSTRIES INC 374689AF4 VAR RT 02/01/2021 DD 08/01/13 KR3F30070002: COLUMBIA	102.5000 102.5000	101,387.50 101,387.50	99,425.00 99,425.00	0.00	-1,962.50 -1,962.50
25,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR3F30060002: LOOMIS	106.0000 106.0000	27,000.00 27,000.00	26,500.00 26,500.00	0.00	-500.00 -500.00
80,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR2F30060002: LOOMIS	106.0000 106.0000	86,400.00 86,400.00	84,800.00 84,800.00	0.00	-1,600.00 -1,600.00
100,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR3F30040002: SHENKMAN CAP	106.0000 106.0000	98,476.00 98,476.00	106,000.00 106,000.00	0.00	7,524.00 7,524.00
300,000.000 GILEAD SCIENCES INC 375558AX1 4.800% 04/01/2044 DD 03/07/14 KR2F30080002: NISA	105.0962 105.0962	317,127.00 317,127.00	315,288.60 315,288.60	0.00	-1,838.40 -1,838.40
85,000.000 GILEAD SCIENCES INC 375558AX1 4.800% 04/01/2044 DD 03/07/14 KR3F30080002: NISA	105.0962 105.0962	89,852.65 89,852.65	89,331.77 89,331.77	0.00	-520.88 -520.88

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155,000.000 GOLDCORP INC 380956AF9 3.625% 06/09/2021 DD 06/09/14 KR3F30080002: NISA	101.2304 101.2304	154,800.05 154,800.05	156,907.12 156,907.12	0.00	2,107.07 2,107.07
425,000.000 GOLDCORP INC 380956AF9 3.625% 06/09/2021 DD 06/09/14 KR2F30080002: NISA	101.2304 101.2304	424,451.75 424,451.75	430,229.20 430,229.20	0.00	5,777.45 5,777.45
40,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 KR3F30080002: NISA	119.6798 119.6798	46,754.00 46,754.00	47,871.92 47,871.92	0.00	1,117.92 1,117.92
115,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 KR2F30080002: NISA	119.6798 119.6798	134,417.75 134,417.75	137,631.77 137,631.77	0.00	3,214.02 3,214.02
1,400,000.000 GOLDMAN SACHS GROUP INC/THE 38141GEE0 5.350% 01/15/2016 DD 01/17/06 KR2F30010002: PIMCO KR2	105.6622 105.6622	1,489,040.00 1,489,040.00	1,479,270.80 1,479,270.80	0.01	-9,769.20 -9,769.20
650,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFG4 5.950% 01/18/2018 DD 01/18/08 KR2F30010002: PIMCO KR2	111.9494 111.9494	572,000.00 572,000.00	727,671.10 727,671.10	0.00	155,671.10 155,671.10
600,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08 KR2F30010002: PIMCO KR2	112.7560 112.7560	501,337.60 501,337.60	676,536.00 676,536.00	0.00	175,198.40 175,198.40
1,235,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12 KR2F30080002: NISA	113.7175 113.7175	1,406,701.50 1,406,701.50	1,404,411.13 1,404,411.13	0.01	-2,290.37 -2,290.37
425,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12 KR3F30080002: NISA	113.7175 113.7175	484,091.70 484,091.70	483,299.38 483,299.38	0.00	-792.32 -792.32
287,000.000 GOODMAN NETWORKS INC 38239HAC9 VAR RT 07/01/2018 DD 01/01/14 KR2F30070002: COLUMBIA	105.0000 105.0000	296,100.57 296,100.57	301,350.00 301,350.00	0.00	5,249.43 5,249.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,000.000 GOODMAN NETWORKS INC 38239HAC9 VAR RT 07/01/2018 DD 01/01/14 KR3F30070002: COLUMBIA	105.0000 105.0000	90,772.73 90,772.73	92,400.00 92,400.00	0.00	1,627.27 1,627.27
85,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BA8 8.750% 08/15/2020 DD 03/05/10 KR2F30020002: MANULIFE ASSET MGMT	117.5000 117.5000	92,225.00 92,225.00	99,875.00 99,875.00	0.00	7,650.00 7,650.00
20,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BA8 8.750% 08/15/2020 DD 03/05/10 KR3F30020002: MANULIFE ASSET MGMT	117.5000 117.5000	21,700.00 21,700.00	23,500.00 23,500.00	0.00	1,800.00 1,800.00
765,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BC4 7.000% 05/15/2022 DD 02/28/12 KR2F30020002: MANULIFE ASSET MGMT	107.1250 107.1250	770,810.00 770,810.00	819,506.25 819,506.25	0.01	48,696.25 48,696.25
250,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BC4 7.000% 05/15/2022 DD 02/28/12 KR3F30020002: MANULIFE ASSET MGMT	107.1250 107.1250	259,280.00 259,280.00	267,812.50 267,812.50	0.00	8,532.50 8,532.50
2,432,712.850 GNMA GTD REMIC P/T 11-121 FA 38376G4V9 VAR RT 03/16/2043 DD 09/16/11 KR2F30080002: NISA	99.0481 99.0481	2,439,744.91 2,439,744.91	2,409,555.86 2,409,555.86	0.02	-30,189.05 -30,189.05
837,018.150 GNMA GTD REMIC P/T 11-121 FA 38376G4V9 VAR RT 03/16/2043 DD 09/16/11 KR3F30080002: NISA	99.0481 99.0481	838,438.41 838,438.41	829,050.57 829,050.57	0.01	-9,387.84 -9,387.84
78,000.000 WR GRACE & CO-CONN 144A 383909AE8 5.125% 10/01/2021 DD 09/16/14 KR3F30070002: COLUMBIA	101.6250 101.6250	78,000.00 78,000.00	79,267.50 79,267.50	0.00	1,267.50 1,267.50
228,000.000 WR GRACE & CO-CONN 144A 383909AE8 5.125% 10/01/2021 DD 09/16/14 KR2F30070002: COLUMBIA	101.6250 101.6250	228,000.00 228,000.00	231,705.00 231,705.00	0.00	3,705.00 3,705.00
57,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14 KR3F30070002: COLUMBIA	102.5000 102.5000	57,450.00 57,450.00	58,425.00 58,425.00	0.00	975.00 975.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 WR GRACE & CO-CONN 144A 383909AF5 5.625% 10/01/2024 DD 09/16/14 KR2F30070002: COLUMBIA	102.5000 102.5000	166,275.00 166,275.00	169,125.00 169,125.00	0.00	2,850.00 2,850.00
1,847,000.000 GRAMERCY REAL EST 06-1A B 144A 38500VAD8 VAR RT 07/25/2041 DD 08/24/06 KR3F30050002: WATERFALL	91.2842 91.2842	1,571,730.00 1,571,730.00	1,686,019.17 1,686,019.17	0.01	114,289.17 114,289.17
2,923,000.000 GRAMERCY REAL EST 06-1A B 144A 38500VAD8 VAR RT 07/25/2041 DD 08/24/06 KR2F30050002: WATERFALL	91.2842 91.2842	2,487,367.50 2,487,367.50	2,668,237.17 2,668,237.17	0.02	180,869.67 180,869.67
1,828,902.010 GRAMERCY REAL ESTAT 1A A1 144A 38500XAA0 VAR RT 08/15/2056 DD 08/08/07 KR3F30050002: WATERFALL	88.5053 88.5053	1,441,592.01 1,441,592.01	1,618,674.30 1,618,674.30	0.01	177,082.29 177,082.29
3,751,816.698 GRAMERCY REAL ESTAT 1A A1 144A 38500XAA0 VAR RT 08/15/2056 DD 08/08/07 KR2F30050002: WATERFALL	88.5053 88.5053	2,845,702.40 2,845,702.40	3,320,554.75 3,320,554.75	0.02	474,852.35 474,852.35
54,714.560 GRAND PACIFIC BUSINE 1A A 144A 386110AA8 VAR RT 10/20/2033 DD 07/13/05 KR2F30050002: WATERFALL	80.0000 80.0000	36,834.23 36,834.23	43,771.65 43,771.65	0.00	6,937.42 6,937.42
5,832.950 GRAND PACIFIC BUSINE 1A A 144A 386110AA8 VAR RT 10/20/2033 DD 07/13/05 KR3F30050002: WATERFALL	80.0000 80.0000	4,344.19 4,344.19	4,666.36 4,666.36	0.00	322.17 322.17
143,127.170 GRAND PACIFIC BUSINE 1A B 144A 386110AC4 VAR RT 10/20/2033 DD 07/13/05 KR2F30050002: WATERFALL	66.0000 66.0000	52,298.01 52,298.01	94,463.95 94,463.95	0.00	42,165.94 42,165.94
53,454.510 GRAND PACIFIC BUSINE 1A B 144A 386110AC4 VAR RT 10/20/2033 DD 07/13/05 KR3F30050002: WATERFALL	66.0000 66.0000	14,198.85 14,198.85	35,279.98 35,279.98	0.00	21,081.13 21,081.13
464,000.000 GRAPHIC PACKAGING INTERNATIONA 38869PAK0 4.750% 04/15/2021 DD 04/02/13 KR2F30070002: COLUMBIA	99.7500 99.7500	465,700.00 465,700.00	462,840.00 462,840.00	0.00	-2,860.00 -2,860.00

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127,000.000 GRAPHIC PACKAGING INTERNONA 38869PAK0 4.750% 04/15/2021 DD 04/02/13 KR3F30070002: COLUMBIA	99.7500 99.7500	127,462.50 127,462.50	126,682.50 126,682.50	0.00	-780.00 -780.00
100,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12 KR3F30040002: SHENKMAN CAP	102.2500 102.2500	102,125.00 102,125.00	102,250.00 102,250.00	0.00	125.00 125.00
1,250,000.000 GRAY TELEVISION 6/14 TL 389376AT1 KR2F30040002: SHENKMAN CAP	98.3750 98.3750	1,246,875.00 1,246,875.00	1,229,687.50 1,229,687.50	0.01	-17,187.50 -17,187.50
400,000.000 GRAY TELEVISION 6/14 TL 389376AT1 KR3F30040002: SHENKMAN CAP	98.3750 98.3750	399,000.00 399,000.00	393,500.00 393,500.00	0.00	-5,500.00 -5,500.00
30,122.800 GREEN TREE RECREATIONAL E C B2 393533CZ5 8.310% 03/15/2019 DD 09/28/98 KR2F30050002: WATERFALL	82.4500 82.4500	25,456.79 25,456.79	24,836.25 24,836.25	0.00	-620.54 -620.54
13,832.300 GREEN TREE RECREATIONAL E C B2 393533CZ5 8.310% 03/15/2019 DD 09/28/98 KR3F30050002: WATERFALL	82.4500 82.4500	11,689.66 11,689.66	11,404.73 11,404.73	0.00	-284.93 -284.93
68,000.000 COMMERCIAL MORTGAGE TRU GG5 AJ 396789LN7 VAR RT 04/10/2037 DD 11/01/05 KR2F30050002: WATERFALL	100.6924 100.6924	64,815.83 64,815.83	68,470.83 68,470.83	0.00	3,655.00 3,655.00
42,000.000 COMMERCIAL MORTGAGE TRU GG5 AJ 396789LN7 VAR RT 04/10/2037 DD 11/01/05 KR3F30050002: WATERFALL	100.6924 100.6924	39,944.68 39,944.68	42,290.81 42,290.81	0.00	2,346.13 2,346.13
262,185.000 GREYWOLF CLO LTD 13-1A D 144A 39808GAA4 VAR RT 04/15/2025 DD 03/28/13 KR3F30050002: WATERFALL	91.0491 91.0491	242,684.99 242,684.99	238,717.08 238,717.08	0.00	-3,967.91 -3,967.91
1,005,542.000 GREYWOLF CLO LTD 13-1A D 144A 39808GAA4 VAR RT 04/15/2025 DD 03/28/13 KR2F30050002: WATERFALL	91.0491 91.0491	926,989.90 926,989.90	915,536.96 915,536.96	0.01	-11,452.94 -11,452.94

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200,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR3F30020002: MANULIFE ASSET MGMT	98.7500 98.7500	205,250.00 205,250.00	197,500.00 197,500.00	0.00	-7,750.00 -7,750.00
417,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR2F30070002: COLUMBIA	98.7500 98.7500	422,106.25 422,106.25	411,787.50 411,787.50	0.00	-10,318.75 -10,318.75
400,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR2F30020002: MANULIFE ASSET MGMT	98.7500 98.7500	410,375.00 410,375.00	395,000.00 395,000.00	0.00	-15,375.00 -15,375.00
130,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR3F30070002: COLUMBIA	98.7500 98.7500	133,087.50 133,087.50	128,375.00 128,375.00	0.00	-4,712.50 -4,712.50
270,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR2F30060002: LOOMIS	96.7500 96.7500	270,000.00 270,000.00	261,225.00 261,225.00	0.00	-8,775.00 -8,775.00
85,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR3F30060002: LOOMIS	96.7500 96.7500	85,000.00 85,000.00	82,237.50 82,237.50	0.00	-2,762.50 -2,762.50
95,000.000 GRUPO TELEVISA SAB 40049JBA4 5.000% 05/13/2045 DD 05/13/14 KR2F30080002: NISA	98.7890 98.7890	95,340.10 95,340.10	93,849.55 93,849.55	0.00	-1,490.55 -1,490.55
30,000.000 GRUPO TELEVISA SAB 40049JBA4 5.000% 05/13/2045 DD 05/13/14 KR3F30080002: NISA	98.7890 98.7890	30,107.40 30,107.40	29,636.70 29,636.70	0.00	-470.70 -470.70
66,000.000 H&E EQUIPMENT SERVICES INC 404030AE8 7.000% 09/01/2022 DD 03/01/13 KR2F30070002: COLUMBIA	106.7500 106.7500	71,610.00 71,610.00	70,455.00 70,455.00	0.00	-1,155.00 -1,155.00
16,000.000 H&E EQUIPMENT SERVICES INC 404030AE8 7.000% 09/01/2022 DD 03/01/13 KR3F30070002: COLUMBIA	106.7500 106.7500	17,360.00 17,360.00	17,080.00 17,080.00	0.00	-280.00 -280.00

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183,000.000 HCA INC 404119AJ8 7.500% 11/06/2033 DD 11/06/03 KR3F30060002: LOOMIS	105.0000 105.0000	169,617.50 169,617.50	192,150.00 192,150.00	0.00	22,532.50 22,532.50
740,000.000 HCA INC 404119AJ8 7.500% 11/06/2033 DD 11/06/03 KR2F30060002: LOOMIS	105.0000 105.0000	681,037.50 681,037.50	777,000.00 777,000.00	0.00	95,962.50 95,962.50
600,000.000 HCA INC 404119AP4 6.375% 01/15/2015 DD 11/19/04 KR3F30010002: PIMCO KR3	100.8750 100.8750	621,600.00 621,600.00	605,250.00 605,250.00	0.00	-16,350.00 -16,350.00
121,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR3F30070002: COLUMBIA	97.7500 97.7500	121,000.00 121,000.00	118,277.50 118,277.50	0.00	-2,722.50 -2,722.50
384,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR2F30070002: COLUMBIA	97.7500 97.7500	384,000.00 384,000.00	375,360.00 375,360.00	0.00	-8,640.00 -8,640.00
2,700,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR2F30010002: PIMCO KR2	97.7500 97.7500	2,700,000.00 2,700,000.00	2,639,250.00 2,639,250.00	0.02	-60,750.00 -60,750.00
450,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR2F30020002: MANULIFE ASSET MGMT	98.3750 98.3750	451,646.88 451,646.88	442,687.50 442,687.50	0.00	-8,959.38 -8,959.38
5,300,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR2F30010002: PIMCO KR2	98.3750 98.3750	5,324,000.00 5,324,000.00	5,213,875.00 5,213,875.00	0.03	-110,125.00 -110,125.00
195,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR3F30020002: MANULIFE ASSET MGMT	98.3750 98.3750	195,965.07 195,965.07	191,831.25 191,831.25	0.00	-4,133.82 -4,133.82
1,200,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR3F30010002: PIMCO KR3	98.3750 98.3750	1,206,125.00 1,206,125.00	1,180,500.00 1,180,500.00	0.01	-25,625.00 -25,625.00

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326,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR2F30070002: COLUMBIA	109.2500 109.2500	360,948.75 360,948.75	356,155.00 356,155.00	0.00	-4,793.75 -4,793.75
400,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR3F30010002: PIMCO KR3	109.2500 109.2500	452,500.00 452,500.00	437,000.00 437,000.00	0.00	-15,500.00 -15,500.00
99,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR3F30070002: COLUMBIA	109.2500 109.2500	109,613.75 109,613.75	108,157.50 108,157.50	0.00	-1,456.25 -1,456.25
410,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30020002: MANULIFE ASSET MGMT	112.5000 112.5000	415,637.50 415,637.50	461,250.00 461,250.00	0.00	45,612.50 45,612.50
640,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30060002: LOOMIS	112.5000 112.5000	643,687.50 643,687.50	720,000.00 720,000.00	0.00	76,312.50 76,312.50
1,590,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30060002: LOOMIS	112.5000 112.5000	1,599,157.95 1,599,157.95	1,788,750.00 1,788,750.00	0.01	189,592.05 189,592.05
310,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30070002: COLUMBIA	112.5000 112.5000	364,250.00 364,250.00	348,750.00 348,750.00	0.00	-15,500.00 -15,500.00
200,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30040002: SHENKMAN CAP	112.5000 112.5000	200,000.00 200,000.00	225,000.00 225,000.00	0.00	25,000.00 25,000.00
130,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30020002: MANULIFE ASSET MGMT	112.5000 112.5000	137,237.50 137,237.50	146,250.00 146,250.00	0.00	9,012.50 9,012.50
642,000.000 HCA INC 404121AF2 4.750% 05/01/2023 DD 10/23/12 KR2F30070002: COLUMBIA	97.7500 97.7500	627,722.50 627,722.50	627,555.00 627,555.00	0.00	-167.50 -167.50

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280,000.000 HCA INC 404121AF2 4.750% 05/01/2023 DD 10/23/12 KR3F30070002: COLUMBIA	97.7500 97.7500	276,597.50 276,597.50	273,700.00 273,700.00	0.00	-2,897.50 -2,897.50
374,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12 KR2F30070002: COLUMBIA	102.2500 102.2500	374,000.00 374,000.00	382,415.00 382,415.00	0.00	8,415.00 8,415.00
373,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12 KR3F30070002: COLUMBIA	104.5000 104.5000	386,034.56 386,034.56	389,785.00 389,785.00	0.00	3,750.44 3,750.44
707,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12 KR2F30070002: COLUMBIA	104.5000 104.5000	710,373.15 710,373.15	738,815.00 738,815.00	0.00	28,441.85 28,441.85
670,000.000 HCP INC 40414LAL3 3.875% 08/15/2024 DD 08/14/14 KR2F30080002: NISA	97.9642 97.9642	667,521.00 667,521.00	656,360.14 656,360.14	0.00	-11,160.86 -11,160.86
255,000.000 HCP INC 40414LAL3 3.875% 08/15/2024 DD 08/14/14 KR3F30080002: NISA	97.9642 97.9642	254,056.50 254,056.50	249,808.71 249,808.71	0.00	-4,247.79 -4,247.79
58,000.000 HD SUPPLY INC 40415RAK1 11.500% 07/15/2020 DD 10/15/12 KR3F30070002: COLUMBIA	115.2500 115.2500	65,250.00 65,250.00	66,845.00 66,845.00	0.00	1,595.00 1,595.00
245,000.000 HD SUPPLY INC 40415RAK1 11.500% 07/15/2020 DD 10/15/12 KR2F30070002: COLUMBIA	115.2500 115.2500	275,625.00 275,625.00	282,362.50 282,362.50	0.00	6,737.50 6,737.50
282,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR3F30070002: COLUMBIA	103.7500 103.7500	288,650.00 288,650.00	292,575.00 292,575.00	0.00	3,925.00 3,925.00
595,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR2F30070002: COLUMBIA	103.7500 103.7500	595,000.00 595,000.00	617,312.50 617,312.50	0.00	22,312.50 22,312.50

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198,500.000 HARVEY GULF 6/13 COV-LITE TLB 40419BAJ5 KR3F30040002: SHENKMAN CAP	98.1880 98.1880	195,527.47 195,527.47	194,903.18 194,903.18	0.00	-624.29 -624.29
842,378.140 HARVEY GULF 6/13 COV-LITE TLB 40419BAJ5 KR2F30040002: SHENKMAN CAP	98.1880 98.1880	829,746.30 829,746.30	827,114.25 827,114.25	0.01	-2,632.05 -2,632.05
1,000,000.000 HOUSTON FUEL OIL 7/14 TL 40419NAE0 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	995,000.00 995,000.00	990,000.00 990,000.00	0.01	-5,000.00 -5,000.00
323,794.150 HEINZ 3/13 (USD) COV-LITE TLB2 40419VAJ1 0.000% 06/05/2020 DD 03/13/13 KR3F30020002: MANULIFE ASSET MGMT	98.6500 98.6500	326,212.69 326,212.69	319,422.93 319,422.93	0.00	-6,789.76 -6,789.76
804,935.500 HEINZ 3/13 (USD) COV-LITE TLB2 40419VAJ1 0.000% 06/05/2020 DD 03/13/13 KR2F30020002: MANULIFE ASSET MGMT	98.6500 98.6500	810,625.48 810,625.48	794,068.87 794,068.87	0.01	-16,556.61 -16,556.61
190,000.000 HBOS PLC 144A 4041A2AF1 6.000% 11/01/2033 DD 10/30/03 KR3F30060002: LOOMIS	111.0000 111.0000	123,225.00 123,225.00	210,900.00 210,900.00	0.00	87,675.00 87,675.00
4,600,000.000 HSBC FINANCE CORP 40429CFR8 VAR RT 06/01/2016 DD 05/30/06 KR2F30010002: PIMCO KR2	100.0415 100.0415	4,335,454.00 4,335,454.00	4,601,909.00 4,601,909.00	0.03	266,455.00 266,455.00
1,999,999.980 HALCYON LOAN INVESTO 1A D 144A 40536XAA4 VAR RT 11/20/2020 DD 10/25/06 KR2F30050002: WATERFALL	93.6818 93.6818	1,782,499.98 1,782,499.98	1,873,635.48 1,873,635.48	0.01	91,135.50 91,135.50
95,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR3F30070002: COLUMBIA	101.7500 101.7500	100,375.00 100,375.00	96,662.50 96,662.50	0.00	-3,712.50 -3,712.50
125,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR3F30060002: LOOMIS	101.7500 101.7500	123,307.50 123,307.50	127,187.50 127,187.50	0.00	3,880.00 3,880.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR2F30070002: COLUMBIA	101.7500 101.7500	311,585.00 311,585.00	300,162.50 300,162.50	0.00	-11,422.50 -11,422.50
340,000.000 HALCON RESOURCES CORP 40537QAD2 8.875% 05/15/2021 DD 05/15/13 KR2F30070002: COLUMBIA	98.5000 98.5000	352,327.36 352,327.36	334,900.00 334,900.00	0.00	-17,427.36 -17,427.36
85,000.000 HALCON RESOURCES CORP 40537QAD2 8.875% 05/15/2021 DD 05/15/13 KR3F30070002: COLUMBIA	98.5000 98.5000	88,137.27 88,137.27	83,725.00 83,725.00	0.00	-4,412.27 -4,412.27
400,000.000 HALCON RESOURCES CORP 40537QAF7 9.250% 02/15/2022 DD 02/15/14 KR2F30060002: LOOMIS	99.6250 99.6250	400,000.00 400,000.00	398,500.00 398,500.00	0.00	-1,500.00 -1,500.00
60,000.000 HALCON RESOURCES CORP 40537QAF7 9.250% 02/15/2022 DD 02/15/14 KR3F30070002: COLUMBIA	99.6250 99.6250	63,712.50 63,712.50	59,775.00 59,775.00	0.00	-3,937.50 -3,937.50
580,000.000 HARBINGER GROUP INC 41146AAE6 7.875% 07/15/2019 DD 01/15/14 KR2F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	577,280.11 577,280.11	617,700.00 617,700.00	0.00	40,419.89 40,419.89
245,000.000 HARBINGER GROUP INC 41146AAE6 7.875% 07/15/2019 DD 01/15/14 KR3F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	251,477.31 251,477.31	260,925.00 260,925.00	0.00	9,447.69 9,447.69
157,181.270 HARBORVIEW MORTGAGE LOAN 7 4A 41161PGM9 VAR RT 11/19/2034 DD 09/01/04 KR2F30020002: MANULIFE ASSET MGMT	100.4289 100.4289	155,265.62 155,265.62	157,855.42 157,855.42	0.00	2,589.80 2,589.80
44,623.510 HARBORVIEW MORTGAGE LOAN 7 4A 41161PGM9 VAR RT 11/19/2034 DD 09/01/04 KR3F30020002: MANULIFE ASSET MGMT	100.4289 100.4289	44,079.66 44,079.66	44,814.90 44,814.90	0.00	735.24 735.24
115,949.560 HARBORVIEW MORTGAGE LOA 9 2A1A 41161PSK0 VAR RT 06/20/2035 DD 08/26/05 KR2F30020002: MANULIFE ASSET MGMT	96.5987 96.5987	109,282.47 109,282.47	112,005.77 112,005.77	0.00	2,723.30 2,723.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,897.330 HARBORVIEW MORTGAGE LOA 9 2A1A 41161PSK0 VAR RT 06/20/2035 DD 08/26/05 KR3F30020002: MANULIFE ASSET MGMT	96.5987	31,005.71	31,778.39	0.00	772.68
77,659.230 HARBORVIEW MORTGAGE LOA 9 2A1C 41161PSM6 VAR RT 06/20/2035 DD 08/26/05 KR2F30020002: MANULIFE ASSET MGMT	92.8654	71,689.16	72,118.55	0.00	429.39
70,648.330 HARBORVIEW MORTGAGE LOA 9 2A1C 41161PSM6 VAR RT 06/20/2035 DD 08/26/05 KR3F30020002: MANULIFE ASSET MGMT	92.8654	65,550.94	65,607.85	0.00	56.91
190,612.500 CKE RESTAURANTS HOL 1A A2 144A 411707AA0 4.474% 03/20/2043 DD 04/01/13 KR3F30020002: MANULIFE ASSET MGMT	100.9270	190,612.50	192,379.48	0.00	1,766.98
327,462.500 CKE RESTAURANTS HOL 1A A2 144A 411707AA0 4.474% 03/20/2043 DD 04/01/13 KR2F30020002: MANULIFE ASSET MGMT	100.9270	327,462.50	330,498.08	0.00	3,035.58
240,000.000 HARTFORD FINANCIAL SERVICES GR 416515AP9 6.100% 10/01/2041 DD 10/10/06 KR3F30080002: NISA	124.7840	259,344.96	299,481.60	0.00	40,136.64
530,000.000 HARTFORD FINANCIAL SERVICES GR 416515AP9 6.100% 10/01/2041 DD 10/10/06 KR2F30080002: NISA	124.7840	524,811.30	661,355.20	0.00	136,543.90
85,000.000 HARTFORD FINANCIAL SERVICES GR 416515AZ7 5.500% 03/30/2020 DD 03/23/10 KR3F30080002: NISA	112.9064	98,175.85	95,970.44	0.00	-2,205.41
330,000.000 HARTFORD FINANCIAL SERVICES GR 416515AZ7 5.500% 03/30/2020 DD 03/23/10 KR2F30080002: NISA	112.9064	381,153.30	372,591.12	0.00	-8,562.18
425,000.000 HASBRO INC 418056AU1 5.100% 05/15/2044 DD 05/13/14 KR2F30080002: NISA	103.8056	424,222.25	441,173.80	0.00	16,951.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 HASBRO INC 418056AU1 5.100% 05/15/2044 DD 05/13/14 KR3F30080002: NISA	103.8056 103.8056	154,716.35 154,716.35	160,898.68 160,898.68	0.00	6,182.33 6,182.33
845,000.000 HASHEMITE KINGDOM OF JOR 418097AC5 2.503% 10/30/2020 DD 10/31/13 KR3F30080002: NISA	100.7365 100.7365	846,677.65 846,677.65	851,223.43 851,223.43	0.01	4,545.78 4,545.78
2,500,000.000 HASHEMITE KINGDOM OF JOR 418097AC5 2.503% 10/30/2020 DD 10/31/13 KR2F30080002: NISA	100.7365 100.7365	2,505,495.75 2,505,495.75	2,518,412.50 2,518,412.50	0.02	12,916.75 12,916.75
997,500.000 HEARTHSIDE FOOD 4/14 COV-LITE 42234UAB9 DELAYED TL KR2F30040002: SHENKMAN CAP	99.3330 99.3330	992,512.50 992,512.50	990,846.68 990,846.68	0.01	-1,665.82 -1,665.82
349,125.000 HEARTHSIDE FOOD 4/14 COV-LITE 42234UAB9 DELAYED TL KR3F30040002: SHENKMAN CAP	99.3330 99.3330	347,379.37 347,379.37	346,796.34 346,796.34	0.00	-583.03 -583.03
335,000.000 HJ HEINZ CO 423074AR4 4.250% 10/15/2020 DD 04/15/14 KR2F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	336,675.00 336,675.00	332,906.25 332,906.25	0.00	-3,768.75 -3,768.75
135,000.000 HJ HEINZ CO 423074AR4 4.250% 10/15/2020 DD 04/15/14 KR3F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	135,675.00 135,675.00	134,156.25 134,156.25	0.00	-1,518.75 -1,518.75
235,000.000 HERCULES OFFSHORE INC 144A 427093AG4 8.750% 07/15/2021 DD 07/08/13 KR3F30060002: LOOMIS	87.0000 87.0000	242,725.00 242,725.00	204,450.00 204,450.00	0.00	-38,275.00 -38,275.00
740,000.000 HERCULES OFFSHORE INC 144A 427093AG4 8.750% 07/15/2021 DD 07/08/13 KR2F30060002: LOOMIS	87.0000 87.0000	763,187.50 763,187.50	643,800.00 643,800.00	0.00	-119,387.50 -119,387.50
239,549.700 HERFF JONES 6/13 TLB 42718HAC1 KR3F30040002: SHENKMAN CAP	99.7920 99.7920	237,154.19 237,154.19	239,051.44 239,051.44	0.00	1,897.25 1,897.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
958,198.730 HERFF JONES 6/13 TLB 42718HAC1 KR2F30040002: SHENKMAN CAP	99.7920 99.7920	948,616.75 948,616.75	956,205.68 956,205.68	0.01	7,588.93 7,588.93
372,000.000 HERTZ CORP/THE 428040CG2 7.375% 01/15/2021 DD 07/15/11 KR2F30070002: COLUMBIA	105.5000 105.5000	369,675.00 369,675.00	392,460.00 392,460.00	0.00	22,785.00 22,785.00
178,000.000 HERTZ CORP/THE 428040CG2 7.375% 01/15/2021 DD 07/15/11 KR3F30070002: COLUMBIA	105.5000 105.5000	182,587.50 182,587.50	187,790.00 187,790.00	0.00	5,202.50 5,202.50
248,000.000 HDTFS INC 428040CN7 6.250% 10/15/2022 DD 10/16/12 KR2F30070002: COLUMBIA	101.2500 101.2500	260,763.75 260,763.75	251,100.00 251,100.00	0.00	-9,663.75 -9,663.75
75,000.000 HDTFS INC 428040CN7 6.250% 10/15/2022 DD 10/16/12 KR3F30070002: COLUMBIA	101.2500 101.2500	78,951.25 78,951.25	75,937.50 75,937.50	0.00	-3,013.75 -3,013.75
150,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12 KR2F30070002: COLUMBIA	101.5000 101.5000	158,790.00 158,790.00	152,250.00 152,250.00	0.00	-6,540.00 -6,540.00
100,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12 KR3F30070002: COLUMBIA	101.5000 101.5000	104,852.50 104,852.50	101,500.00 101,500.00	0.00	-3,352.50 -3,352.50
185,000.000 HEXION US FINANCE CORP / HEXIO 428303AJ0 8.875% 02/01/2018 DD 01/29/10 KR3F30060002: LOOMIS	101.8750 101.8750	182,225.00 182,225.00	188,468.75 188,468.75	0.00	6,243.75 6,243.75
830,000.000 HEXION US FINANCE CORP / HEXIO 428303AJ0 8.875% 02/01/2018 DD 01/29/10 KR2F30060002: LOOMIS	101.8750 101.8750	817,550.00 817,550.00	845,562.50 845,562.50	0.01	28,012.50 28,012.50
1,313,000.000 HILAND PARTNERS LP / HILA 144A 43129TAA0 7.250% 10/01/2020 DD 09/18/12 KR2F30070002: COLUMBIA	106.0000 106.0000	1,374,239.83 1,374,239.83	1,391,780.00 1,391,780.00	0.01	17,540.17 17,540.17

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408,000.000 HILAND PARTNERS LP / HILA 144A 43129TAA0 7.250% 10/01/2020 DD 09/18/12 KR3F30070002: COLUMBIA	106.0000 106.0000	430,596.75 430,596.75	432,480.00 432,480.00	0.00	1,883.25 1,883.25
95,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR3F30060002: LOOMIS	103.0000 103.0000	100,100.00 100,100.00	97,850.00 97,850.00	0.00	-2,250.00 -2,250.00
252,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR3F30070002: COLUMBIA	103.0000 103.0000	254,300.00 254,300.00	259,560.00 259,560.00	0.00	5,260.00 5,260.00
805,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR2F30070002: COLUMBIA	103.0000 103.0000	811,900.00 811,900.00	829,150.00 829,150.00	0.01	17,250.00 17,250.00
300,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR2F30060002: LOOMIS	103.0000 103.0000	316,043.75 316,043.75	309,000.00 309,000.00	0.00	-7,043.75 -7,043.75
466,319.580 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR2F30020002: MANULIFE ASSET MGMT	98.3330 98.3330	466,976.52 466,976.52	458,546.03 458,546.03	0.00	-8,430.49 -8,430.49
0.010 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30070002: COLUMBIA	98.3330 98.3330	0.01 0.01	0.01 0.01	0.00	0.00 0.00
184,570.150 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30020002: MANULIFE ASSET MGMT	98.3330 98.3330	185,179.04 185,179.04	181,493.37 181,493.37	0.00	-3,685.67 -3,685.67
2,975,438.590 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30010002: PIMCO KR3	98.3330 98.3330	2,971,719.29 2,971,719.29	2,925,838.03 2,925,838.03	0.02	-45,881.26 -45,881.26
165,000.000 HILTON USA TRUST HLF EFL 144A 43289UAL9 VAR RT 11/05/2030 DD 12/12/13 KR2F30020002: MANULIFE ASSET MGMT	100.2517 100.2517	165,000.00 165,000.00	165,415.31 165,415.31	0.00	415.31 415.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
848,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR2F30070002: COLUMBIA	102.3750 102.3750	849,407.50 849,407.50	868,140.00 868,140.00	0.01	18,732.50 18,732.50
246,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR3F30060002: LOOMIS	102.3750 102.3750	246,000.00 246,000.00	251,842.50 251,842.50	0.00	5,842.50 5,842.50
827,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR2F30060002: LOOMIS	102.3750 102.3750	827,000.00 827,000.00	846,641.25 846,641.25	0.01	19,641.25 19,641.25
252,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR3F30070002: COLUMBIA	102.3750 102.3750	252,415.00 252,415.00	257,985.00 257,985.00	0.00	5,570.00 5,570.00
600,000.000 HOFFMASTER 5/14 COV-LITE TL 43455JAJ7 KR2F30040002: SHENKMAN CAP	99.5000 99.5000	594,000.00 594,000.00	597,000.00 597,000.00	0.00	3,000.00 3,000.00
250,000.000 HOFFMASTER 5/14 COV-LITE TL 43455JAJ7 KR3F30040002: SHENKMAN CAP	99.5000 99.5000	247,500.00 247,500.00	248,750.00 248,750.00	0.00	1,250.00 1,250.00
245,033.300 HOME EQUITY LOAN TRUST HSA4 A 43709WAA1 VAR RT 07/25/2036 DD 07/28/06 KR2F30050002: WATERFALL	85.5515 85.5515	166,163.23 166,163.23	209,629.66 209,629.66	0.00	43,466.43 43,466.43
68,862.550 HOME EQUITY LOAN TRUST HSA4 A 43709WAA1 VAR RT 07/25/2036 DD 07/28/06 KR3F30050002: WATERFALL	85.5515 85.5515	46,697.42 46,697.42	58,912.94 58,912.94	0.00	12,215.52 12,215.52
235,000.000 HOSPITALITY PROPERTIES T 44106MAT9 4.500% 03/15/2025 DD 09/12/14 KR3F30080002: NISA	98.7845 98.7845	232,133.00 232,133.00	232,143.58 232,143.58	0.00	10.58 10.58
625,000.000 HOSPITALITY PROPERTIES T 44106MAT9 4.500% 03/15/2025 DD 09/12/14 KR2F30080002: NISA	98.7845 98.7845	617,375.00 617,375.00	617,403.13 617,403.13	0.00	28.13 28.13

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105,000.000 HOST HOTELS & RESORTS LP 44107TAS5 5.250% 03/15/2022 DD 09/15/12 KR3F30020002: MANULIFE ASSET MGMT	109.9350 109.9350	111,501.40 111,501.40	115,431.75 115,431.75	0.00	3,930.35 3,930.35
275,000.000 HOST HOTELS & RESORTS LP 44107TAS5 5.250% 03/15/2022 DD 09/15/12 KR2F30020002: MANULIFE ASSET MGMT	109.9350 109.9350	286,431.25 286,431.25	302,321.25 302,321.25	0.00	15,890.00 15,890.00
135,000.000 HOUSTON TX UTILITY SYS REVENUE 4424355B5 3.828% 05/15/2028 DD 03/27/14 KR3F30080002: NISA	104.2180 104.2180	135,000.00 135,000.00	140,694.30 140,694.30	0.00	5,694.30 5,694.30
390,000.000 HOUSTON TX UTILITY SYS REVENUE 4424355B5 3.828% 05/15/2028 DD 03/27/14 KR2F30080002: NISA	104.2180 104.2180	390,000.00 390,000.00	406,450.20 406,450.20	0.00	16,450.20 16,450.20
280,000.000 K HOVNIANIAN ENTERPRISES INC 442488BU5 5.000% 11/01/2021 DD 11/02/11 KR3F30060002: LOOMIS	87.0000 87.0000	232,400.00 232,400.00	243,600.00 243,600.00	0.00	11,200.00 11,200.00
1,185,000.000 K HOVNIANIAN ENTERPRISES INC 442488BU5 5.000% 11/01/2021 DD 11/02/11 KR2F30060002: LOOMIS	87.0000 87.0000	983,550.00 983,550.00	1,030,950.00 1,030,950.00	0.01	47,400.00 47,400.00
446,630.620 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR2F30040002: SHENKMAN CAP	97.7080 97.7080	444,803.49 444,803.49	436,393.85 436,393.85	0.00	-8,409.64 -8,409.64
148,876.870 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR3F30040002: SHENKMAN CAP	97.7080 97.7080	148,944.54 148,944.54	145,464.61 145,464.61	0.00	-3,479.93 -3,479.93
492,475.250 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR2F30020002: MANULIFE ASSET MGMT	97.7080 97.7080	495,987.59 495,987.59	481,187.72 481,187.72	0.00	-14,799.87 -14,799.87
227,904.200 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR3F30020002: MANULIFE ASSET MGMT	97.7080 97.7080	229,989.99 229,989.99	222,680.64 222,680.64	0.00	-7,309.35 -7,309.35

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96,000.000 JM HUBER CORP 144A 44352UAA3 9.875% 11/01/2019 DD 11/01/11 KR3F30070002: COLUMBIA	112.0000 112.0000	95,350.08 95,350.08	107,520.00 107,520.00	0.00	12,169.92 12,169.92
426,000.000 JM HUBER CORP 144A 44352UAA3 9.875% 11/01/2019 DD 11/01/11 KR2F30070002: COLUMBIA	112.0000 112.0000	423,115.98 423,115.98	477,120.00 477,120.00	0.00	54,004.02 54,004.02
162,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11 KR3F30070002: COLUMBIA	109.0000 109.0000	170,910.00 170,910.00	176,580.00 176,580.00	0.00	5,670.00 5,670.00
600,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11 KR2F30070002: COLUMBIA	109.0000 109.0000	633,000.00 633,000.00	654,000.00 654,000.00	0.00	21,000.00 21,000.00
720,000.000 HUNGARY GOVERNMENT INTERNATION 445545AH9 5.375% 02/21/2023 DD 02/19/13 KR2F30030002: STONE HARBOR	105.5000 105.5000	723,600.00 723,600.00	759,600.00 759,600.00	0.00	36,000.00 36,000.00
408,000.000 HUNGARY 445545AJ5 5.750% 11/22/2023 DD 11/22/13 KR2F30030002: STONE HARBOR	108.3750 108.3750	422,140.86 422,140.86	442,170.00 442,170.00	0.00	20,029.14 20,029.14
1,340,000.000 HUNTINGTON NATIONAL BANK/THE 446438RE5 1.350% 08/02/2016 DD 08/02/13 KR2F30080002: NISA	100.4920 100.4920	1,338,191.00 1,338,191.00	1,346,592.80 1,346,592.80	0.01	8,401.80 8,401.80
460,000.000 HUNTINGTON NATIONAL BANK/THE 446438RE5 1.350% 08/02/2016 DD 08/02/13 KR3F30080002: NISA	100.4920 100.4920	459,379.00 459,379.00	462,263.20 462,263.20	0.00	2,884.20 2,884.20
79,800.000 IMS HEALTH 3/14 (USD) TLB 44969CAT7 KR3F30020002: MANULIFE ASSET MGMT	97.8750 97.8750	79,401.00 79,401.00	78,104.25 78,104.25	0.00	-1,296.75 -1,296.75
199,000.000 IMS HEALTH 3/14 (USD) TLB 44969CAT7 KR2F30020002: MANULIFE ASSET MGMT	97.8750 97.8750	198,005.00 198,005.00	194,771.25 194,771.25	0.00	-3,233.75 -3,233.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
412,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14 KR2F30070002: COLUMBIA	98.5000 98.5000	416,007.50 416,007.50	405,820.00 405,820.00	0.00	-10,187.50 -10,187.50
131,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14 KR3F30070002: COLUMBIA	98.5000 98.5000	132,272.50 132,272.50	129,035.00 129,035.00	0.00	-3,237.50 -3,237.50
67,000.000 IMS HEALTH INC 144A 449934AB4 6.000% 11/01/2020 DD 10/24/12 KR3F30070002: COLUMBIA	102.5000 102.5000	67,097.50 67,097.50	68,675.00 68,675.00	0.00	1,577.50 1,577.50
281,000.000 IMS HEALTH INC 144A 449934AB4 6.000% 11/01/2020 DD 10/24/12 KR2F30070002: COLUMBIA	102.5000 102.5000	281,406.25 281,406.25	288,025.00 288,025.00	0.00	6,618.75 6,618.75
75,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR3F30060002: LOOMIS	96.2500 96.2500	75,000.00 75,000.00	72,187.50 72,187.50	0.00	-2,812.50 -2,812.50
240,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR2F30060002: LOOMIS	96.2500 96.2500	240,000.00 240,000.00	231,000.00 231,000.00	0.00	-9,000.00 -9,000.00
167,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR3F30070002: COLUMBIA	96.2500 96.2500	166,926.25 166,926.25	160,737.50 160,737.50	0.00	-6,188.75 -6,188.75
392,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR2F30070002: COLUMBIA	96.2500 96.2500	394,556.25 394,556.25	377,300.00 377,300.00	0.00	-17,256.25 -17,256.25
85,000.000 ISTAR FINANCIAL INC 45031UBX8 4.000% 11/01/2017 DD 06/13/14 KR3F30060002: LOOMIS	97.0000 97.0000	85,000.00 85,000.00	82,450.00 82,450.00	0.00	-2,550.00 -2,550.00
275,000.000 ISTAR FINANCIAL INC 45031UBX8 4.000% 11/01/2017 DD 06/13/14 KR2F30060002: LOOMIS	97.0000 97.0000	275,000.00 275,000.00	266,750.00 266,750.00	0.00	-8,250.00 -8,250.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
425,834.022 ICONS LTD 04-1A D 144A 45104SAE8 VAR RT 09/10/2034 DD 05/26/04 KR3F30050002: WATERFALL	86.3650 86.3650	372,125.04 372,125.04	367,771.55 367,771.55	0.00	-4,353.49 -4,353.49
268,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102AX5 6.000% 08/01/2020 DD 08/01/13 KR3F30070002: COLUMBIA	102.7500 102.7500	278,141.25 278,141.25	275,370.00 275,370.00	0.00	-2,771.25 -2,771.25
524,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102AX5 6.000% 08/01/2020 DD 08/01/13 KR2F30070002: COLUMBIA	102.7500 102.7500	540,011.25 540,011.25	538,410.00 538,410.00	0.00	-1,601.25 -1,601.25
220,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BB2 4.875% 03/15/2019 DD 01/21/14 KR3F30060002: LOOMIS	98.5000 98.5000	220,000.00 220,000.00	216,700.00 216,700.00	0.00	-3,300.00 -3,300.00
695,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BB2 4.875% 03/15/2019 DD 01/21/14 KR2F30060002: LOOMIS	98.5000 98.5000	695,000.00 695,000.00	684,575.00 684,575.00	0.00	-10,425.00 -10,425.00
275,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR2F30060002: LOOMIS	100.0000 100.0000	273,693.75 273,693.75	275,000.00 275,000.00	0.00	1,306.25 1,306.25
85,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR3F30060002: LOOMIS	100.0000 100.0000	84,593.75 84,593.75	85,000.00 85,000.00	0.00	406.25 406.25
290,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR2F30070002: COLUMBIA	100.0000 100.0000	290,000.00 290,000.00	290,000.00 290,000.00	0.00	0.00 0.00
90,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR3F30070002: COLUMBIA	100.0000 100.0000	90,000.00 90,000.00	90,000.00 90,000.00	0.00	0.00 0.00
430,000.000 ILLINOIS-ST SALES TAX REVENUE 452227JN2 4.620% 06/15/2038 DD 03/25/14 KR2F30080002: NISA	107.4940 107.4940	430,000.00 430,000.00	462,224.20 462,224.20	0.00	32,224.20 32,224.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 ILLINOIS-ST SALES TAX REVENUE 452227JN2 4.620% 06/15/2038 DD 03/25/14 KR3F30080002: NISA	107.4940 107.4940	150,000.00 150,000.00	161,241.00 161,241.00	0.00	11,241.00 11,241.00
3,151,776.860 INCAPS FUNDING II LTD/INC 144A 45325VAB0 VAR RT 01/15/2034 DD 12/16/03 KR2F30050002: WATERFALL	93.0798 93.0798	2,098,847.01 2,098,847.01	2,933,667.60 2,933,667.60	0.02	834,820.59 834,820.59
895,000.000 INDONESIA GOVERNMENT INTERNATI 455780BC9 11.625% 03/04/2019 DD 03/04/09 KR2F30030002: STONE HARBOR	133.0000 133.0000	1,308,937.50 1,308,937.50	1,190,350.00 1,190,350.00	0.01	-118,587.50 -118,587.50
1,229,640.060 INGRESS I LTD 144A 45719QAD1 8.010% 03/30/2040 DD 05/18/00 KR3F30050002: WATERFALL	10.7500 10.7500	410,010.85 410,010.85	132,186.31 132,186.31	0.00	-277,824.54 -277,824.54
206,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR2F30030002: STONE HARBOR	109.6500 109.6500	204,288.14 204,288.14	225,879.00 225,879.00	0.00	21,590.86 21,590.86
200,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR3F30020002: MANULIFE ASSET MGMT	109.6500 109.6500	201,125.00 201,125.00	219,300.00 219,300.00	0.00	18,175.00 18,175.00
400,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR2F30020002: MANULIFE ASSET MGMT	109.6500 109.6500	402,250.00 402,250.00	438,600.00 438,600.00	0.00	36,350.00 36,350.00
375.940 INTEGRA TELECOM 6/13 TL 45811SAJ1 KR3F30040002: SHENKMAN CAP	99.1560 99.1560	379.70 379.70	372.77 372.77	0.00	-6.93 -6.93
1,253.150 INTEGRA TELECOM 6/13 TL 45811SAJ1 KR2F30040002: SHENKMAN CAP	99.1560 99.1560	1,265.68 1,265.68	1,242.57 1,242.57	0.00	-23.11 -23.11
15,000.000 INTELSAT LUXEMBOURG SA 458204AN4 6.750% 06/01/2018 DD 04/05/13 KR2F30060002: LOOMIS	102.7500 102.7500	15,000.00 15,000.00	15,412.50 15,412.50	0.00	412.50 412.50

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15,000.000 INTELSAT LUXEMBOURG SA 458204AN4 6.750% 06/01/2018 DD 04/05/13 KR3F30060002: LOOMIS	102.7500 102.7500	15,000.00 15,000.00	15,412.50 15,412.50	0.00	412.50 412.50
1,140,000.000 INTELSAT LUXEMBORURG S A 458204AP9 7.750% 06/01/2021 DD 04/05/13 KR2F30060002: LOOMIS	101.8750 101.8750	1,196,156.25 1,196,156.25	1,161,375.00 1,161,375.00	0.01	-34,781.25 -34,781.25
310,000.000 INTELSAT LUXEMBORURG S A 458204AP9 7.750% 06/01/2021 DD 04/05/13 KR3F30060002: LOOMIS	101.8750 101.8750	321,968.75 321,968.75	315,812.50 315,812.50	0.00	-6,156.25 -6,156.25
115,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30070002: COLUMBIA	104.2500 104.2500	117,003.14 117,003.14	119,887.50 119,887.50	0.00	2,884.36 2,884.36
200,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30040002: SHENKMAN CAP	104.2500 104.2500	200,000.00 200,000.00	208,500.00 208,500.00	0.00	8,500.00 8,500.00
364,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30070002: COLUMBIA	104.2500 104.2500	370,407.92 370,407.92	379,470.00 379,470.00	0.00	9,062.08 9,062.08
550,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30040002: SHENKMAN CAP	104.2500 104.2500	550,000.00 550,000.00	573,375.00 573,375.00	0.00	23,375.00 23,375.00
65,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30060002: LOOMIS	104.2500 104.2500	65,000.00 65,000.00	67,762.50 67,762.50	0.00	2,762.50 2,762.50
80,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30060002: LOOMIS	104.2500 104.2500	80,000.00 80,000.00	83,400.00 83,400.00	0.00	3,400.00 3,400.00
775,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10 KR2F30070002: COLUMBIA	105.7500 105.7500	795,222.50 795,222.50	819,562.50 819,562.50	0.01	24,340.00 24,340.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
144,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10 KR3F30070002: COLUMBIA	105.7500 105.7500	145,147.50 145,147.50	152,280.00 152,280.00	0.00	7,132.50 7,132.50
326,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13 KR2F30070002: COLUMBIA	95.5000 95.5000	323,400.00 323,400.00	311,330.00 311,330.00	0.00	-12,070.00 -12,070.00
344,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13 KR3F30070002: COLUMBIA	95.5000 95.5000	336,150.00 336,150.00	328,520.00 328,520.00	0.00	-7,630.00 -7,630.00
497,500.000 INTERLINE BRANDS 3/14 COV-LITE 45874JAD8 TL KR3F30040002: SHENKMAN CAP	98.0310 98.0310	496,256.25 496,256.25	487,704.23 487,704.23	0.00	-8,552.02 -8,552.02
1,100,000.000 INTERNATIONAL LEASE FINANCE CO 459745FW0 VAR RT 09/15/2015 DD 03/15/11 KR3F30010002: PIMCO KR3	105.7600 105.7600	1,234,000.00 1,234,000.00	1,163,360.00 1,163,360.00	0.01	-70,640.00 -70,640.00
600,000.000 INTERNATIONAL LEASE FINANCE CO 459745FW0 VAR RT 09/15/2015 DD 03/15/11 KR2F30010002: PIMCO KR2	105.7600 105.7600	660,000.00 660,000.00	634,560.00 634,560.00	0.00	-25,440.00 -25,440.00
1,000,000.000 INTERNATIONAL LEASE FINAN 144A 459745GA7 6.750% 09/01/2016 DD 08/20/10 KR3F30010002: PIMCO KR3	107.7500 107.7500	1,123,125.00 1,123,125.00	1,077,500.00 1,077,500.00	0.01	-45,625.00 -45,625.00
546,000.000 INTERNATIONAL LEASE FINANCE CO 459745GE9 8.875% 09/01/2017 DD 08/20/10 KR2F30070002: COLUMBIA	113.5000 113.5000	562,380.00 562,380.00	619,710.00 619,710.00	0.00	57,330.00 57,330.00
15,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR2F30070002: COLUMBIA	118.1250 118.1250	18,031.25 18,031.25	17,718.75 17,718.75	0.00	-312.50 -312.50
80,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR3F30070002: COLUMBIA	118.1250 118.1250	95,275.52 95,275.52	94,500.00 94,500.00	0.00	-775.52 -775.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR3F30060002: LOOMIS	118.1250 118.1250	171,600.00 171,600.00	194,906.25 194,906.25	0.00	23,306.25 23,306.25
90,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11 KR3F30060002: LOOMIS	107.1500 107.1500	81,828.95 81,828.95	96,435.00 96,435.00	0.00	14,606.05 14,606.05
400,000.000 INTERNATIONAL LEASE FINANCE CO 459745GJ8 5.750% 05/15/2016 DD 05/24/11 KR2F30010002: PIMCO KR2	104.5000 104.5000	430,500.00 430,500.00	418,000.00 418,000.00	0.00	-12,500.00 -12,500.00
970,000.000 INTERNATIONAL LEASE FINANCE CO 459745GK5 8.625% 01/15/2022 DD 12/22/11 KR2F30060002: LOOMIS	122.0000 122.0000	970,000.00 970,000.00	1,183,400.00 1,183,400.00	0.01	213,400.00 213,400.00
312,000.000 INTERNATIONAL LEASE FINANCE CO 459745GL3 5.875% 04/01/2019 DD 03/19/12 KR2F30070002: COLUMBIA	106.5000 106.5000	309,778.56 309,778.56	332,280.00 332,280.00	0.00	22,501.44 22,501.44
70,000.000 INTERNATIONAL LEASE FINANCE CO 459745GL3 5.875% 04/01/2019 DD 03/19/12 KR3F30070002: COLUMBIA	106.5000 106.5000	69,501.60 69,501.60	74,550.00 74,550.00	0.00	5,048.40 5,048.40
200,000.000 INTERNATIONAL LEASE FINANCE CO 459745GM1 4.875% 04/01/2015 DD 03/19/12 KR3F30010002: PIMCO KR3	101.5000 101.5000	208,500.00 208,500.00	203,000.00 203,000.00	0.00	-5,500.00 -5,500.00
88,000.000 INTERNATIONAL LEASE FINANCE CO 459745GQ2 4.625% 04/15/2021 DD 03/11/13 KR3F30070002: COLUMBIA	99.2500 99.2500	87,994.72 87,994.72	87,340.00 87,340.00	0.00	-654.72 -654.72
373,000.000 INTERNATIONAL LEASE FINANCE CO 459745GQ2 4.625% 04/15/2021 DD 03/11/13 KR2F30070002: COLUMBIA	99.2500 99.2500	372,977.62 372,977.62	370,202.50 370,202.50	0.00	-2,775.12 -2,775.12
175,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12 KR3F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	176,712.50 176,712.50	171,718.75 171,718.75	0.00	-4,993.75 -4,993.75

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585,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12 KR2F30020002: MANULIFE ASSET MGMT	98.1250 98.1250	588,706.25 588,706.25	574,031.25 574,031.25	0.00	-14,675.00 -14,675.00
82,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13 KR3F30070002: COLUMBIA	102.5000 102.5000	87,480.00 87,480.00	84,050.00 84,050.00	0.00	-3,430.00 -3,430.00
261,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13 KR2F30070002: COLUMBIA	102.5000 102.5000	278,437.50 278,437.50	267,525.00 267,525.00	0.00	-10,912.50 -10,912.50
250,000.000 ISLE OF CAPRI CASINOS INC 464592AL8 7.750% 03/15/2019 DD 03/07/11 KR3F30040002: SHENKMAN CAP	104.2500 104.2500	257,500.00 257,500.00	260,625.00 260,625.00	0.00	3,125.00 3,125.00
50,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12 KR2F30040002: SHENKMAN CAP	106.2500 106.2500	53,312.50 53,312.50	53,125.00 53,125.00	0.00	-187.50 -187.50
1,000,000.000 ISLE OF CAPRI CASINOS INC 464592AQ7 5.875% 03/15/2021 DD 03/05/13 KR2F30040002: SHENKMAN CAP	101.2500 101.2500	990,000.00 990,000.00	1,012,500.00 1,012,500.00	0.01	22,500.00 22,500.00
250,000.000 ISLE OF CAPRI CASINOS INC 464592AQ7 5.875% 03/15/2021 DD 03/05/13 KR3F30040002: SHENKMAN CAP	101.2500 101.2500	247,500.00 247,500.00	253,125.00 253,125.00	0.00	5,625.00 5,625.00
380,000.000 ISRAEL ST AID 46513EFG2 5.500% 09/18/2033 DD 09/18/03 KR2F30080002: NISA	127.3136 127.3136	446,507.60 446,507.60	483,791.68 483,791.68	0.00	37,284.08 37,284.08
145,000.000 ISRAEL ST AID 46513EFG2 5.500% 09/18/2033 DD 09/18/03 KR3F30080002: NISA	127.3136 127.3136	167,243.00 167,243.00	184,604.72 184,604.72	0.00	17,361.72 17,361.72
0.010 ISTAR FINANCIAL 10/12 TL 46521NBB7 KR3F30020002: MANULIFE ASSET MGMT	99.9750 99.9750	0.01 0.01	0.01 0.01	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 JBS INVESTMENTS GMBH 144A 46611DAA3 7.750% 10/28/2020 DD 10/28/13 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	30,000.00 30,000.00	31,875.00 31,875.00	0.00	1,875.00 1,875.00
100,000.000 JBS INVESTMENTS GMBH 144A 46611DAA3 7.750% 10/28/2020 DD 10/28/13 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	100,000.00 100,000.00	106,250.00 106,250.00	0.00	6,250.00 6,250.00
448,875.000 J. CREW 2/14 COV-LITE TLB 46613BAE7 KR3F30040002: SHENKMAN CAP	94.8570 94.8570	446,630.62 446,630.62	425,789.36 425,789.36	0.00	-20,841.26 -20,841.26
915,000.000 JPMORGAN CHASE & CO 46623EJY6 1.350% 02/15/2017 DD 02/18/14 KR3F30080002: NISA	99.7821 99.7821	914,888.97 914,888.97	913,006.22 913,006.22	0.01	-1,882.75 -1,882.75
2,115,000.000 JPMORGAN CHASE & CO 46623EJY6 1.350% 02/15/2017 DD 02/18/14 KR2F30080002: NISA	99.7821 99.7821	2,114,802.52 2,114,802.52	2,110,391.42 2,110,391.42	0.01	-4,411.10 -4,411.10
110,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09 KR3F30080002: NISA	115.9934 115.9934	129,541.50 129,541.50	127,592.74 127,592.74	0.00	-1,948.76 -1,948.76
296,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09 KR2F30080002: NISA	115.9934 115.9934	348,584.40 348,584.40	343,340.46 343,340.46	0.00	-5,243.94 -5,243.94
180,000.000 JPMORGAN CHASE & CO 46625HHU7 4.250% 10/15/2020 DD 10/21/10 KR3F30080002: NISA	106.6921 106.6921	196,788.60 196,788.60	192,045.78 192,045.78	0.00	-4,742.82 -4,742.82
540,000.000 JPMORGAN CHASE & CO 46625HHU7 4.250% 10/15/2020 DD 10/21/10 KR2F30080002: NISA	106.6921 106.6921	590,365.80 590,365.80	576,137.34 576,137.34	0.00	-14,228.46 -14,228.46
370,000.000 JPMORGAN CHASE & CO 46625HJY7 3.875% 09/10/2024 DD 09/10/14 KR2F30080002: NISA	98.0343 98.0343	368,057.50 368,057.50	362,726.91 362,726.91	0.00	-5,330.59 -5,330.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 JPMORGAN CHASE & CO 46625HJY7 3.875% 09/10/2024 DD 09/10/14 KR3F30080002: NISA	98.0343 98.0343	139,265.00 139,265.00	137,248.02 137,248.02	0.00	-2,016.98 -2,016.98
948,000.000 JPMORGAN CHASE COMMERC CB13 AJ 46625YVZ3 VAR RT 01/12/2043 DD 11/01/05 KR3F30050002: WATERFALL	98.7109 98.7109	923,632.50 923,632.50	935,779.33 935,779.33	0.01	12,146.83 12,146.83
1,837,000.000 JPMORGAN CHASE COMMERC CB13 AJ 46625YVZ3 VAR RT 01/12/2043 DD 11/01/05 KR2F30050002: WATERFALL	98.7109 98.7109	1,785,279.37 1,785,279.37	1,813,319.23 1,813,319.23	0.01	28,039.86 28,039.86
3,605,083.000 JP MORGAN CHASE COMMERC CB14 A4 46625YZX4 VAR RT 12/12/2044 DD 03/01/06 KR2F30010002: PIMCO KR2	103.8983 103.8983	3,622,895.72 3,622,895.72	3,745,619.95 3,745,619.95	0.02	122,724.23 122,724.23
275,000.000 JP MORGAN CHASE COMMERC LDP7 A4 46628FAF8 VAR RT 04/15/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	106.0671 106.0671	308,558.59 308,558.59	291,684.53 291,684.53	0.00	-16,874.06 -16,874.06
110,000.000 JP MORGAN CHASE COMMERC LDP7 A4 46628FAF8 VAR RT 04/15/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	106.0671 106.0671	123,423.44 123,423.44	116,673.81 116,673.81	0.00	-6,749.63 -6,749.63
215,000.000 JP MORGAN CHASE COMMERC LDP7 AM 46628FAM3 VAR RT 04/15/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	107.3143 107.3143	225,521.52 225,521.52	230,725.75 230,725.75	0.00	5,204.23 5,204.23
105,000.000 JP MORGAN CHASE COMMERC LDP7 AM 46628FAM3 VAR RT 04/15/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.3143 107.3143	111,043.95 111,043.95	112,680.02 112,680.02	0.00	1,636.07 1,636.07
105,000.000 JP MORGAN CHASE COMMERC LDP8 AM 46629MAL9 5.440% 05/15/2045 DD 09/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.1346 107.1346	115,237.50 115,237.50	112,491.33 112,491.33	0.00	-2,746.17 -2,746.17
38,675.820 JP MORGAN CHASE COMMERC CB18 A4 46629YAC3 5.440% 06/12/2047 DD 03/01/07 KR3F30020002: MANULIFE ASSET MGMT	107.7164 107.7164	40,893.63 40,893.63	41,660.20 41,660.20	0.00	766.57 766.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
164,372.260 JP MORGAN CHASE COMMER CB18 A4 46629YAC3 5.440% 06/12/2047 DD 03/01/07 KR2F30020002: MANULIFE ASSET MGMT	107.7164 107.7164	173,797.99 173,797.99	177,055.88 177,055.88	0.00	3,257.89 3,257.89
188,331.210 JP MORGAN MORTGAGE TRUS A1 1A1 46630GAA3 VAR RT 07/25/2035 DD 01/01/07 KR2F30020002: MANULIFE ASSET MGMT	101.8286 101.8286	191,509.27 191,509.27	191,775.03 191,775.03	0.00	265.76 265.76
44,313.230 JP MORGAN MORTGAGE TRUS A1 1A1 46630GAA3 VAR RT 07/25/2035 DD 01/01/07 KR3F30020002: MANULIFE ASSET MGMT	101.8286 101.8286	45,061.03 45,061.03	45,123.54 45,123.54	0.00	62.51 62.51
323,955.570 JP MORGAN CHASE COMME CB20 ASB 46631QAE2 5.688% 02/12/2051 DD 09/01/07 KR3F30080002: NISA	104.9908 104.9908	347,037.39 347,037.39	340,123.54 340,123.54	0.00	-6,913.85 -6,913.85
596,489.590 JP MORGAN CHASE COMME CB20 ASB 46631QAE2 5.688% 02/12/2051 DD 09/01/07 KR2F30080002: NISA	104.9908 104.9908	651,501.77 651,501.77	626,259.19 626,259.19	0.00	-25,242.58 -25,242.58
496,111.030 JP MORGAN CHASE COM C4 A2 144A 46636DAC0 3.341% 07/15/2046 DD 06/01/11 KR3F30010002: PIMCO KR3	103.2913 103.2913	501,070.65 501,070.65	512,439.53 512,439.53	0.00	11,368.88 11,368.88
500,000.000 JP MORGAN CHASE COM C4 A3 144A 46636DAE6 4.106% 07/15/2046 DD 06/01/11 KR3F30010002: PIMCO KR3	106.8856 106.8856	504,998.50 504,998.50	534,428.00 534,428.00	0.00	29,429.50 29,429.50
551,000.000 KAZMUNAYGAS NATIONAL CO J 144A 46639UAA3 4.400% 04/30/2023 DD 04/30/13 KR2F30030002: STONE HARBOR	96.1200 96.1200	555,032.50 555,032.50	529,621.20 529,621.20	0.00	-25,411.30 -25,411.30
202,000.000 KAZMUNAYGAS NATIONAL CO J 144A 46639UAB1 5.750% 04/30/2043 DD 04/30/13 KR2F30030002: STONE HARBOR	93.6200 93.6200	202,000.00 202,000.00	189,112.40 189,112.40	0.00	-12,887.60 -12,887.60
100,000.000 JP MORGAN CHASE COM INN F 144A 46642DAQ1 VAR RT 06/15/2029 DD 06/27/14 KR2F30020002: MANULIFE ASSET MGMT	99.8006 99.8006	100,000.00 100,000.00	99,800.60 99,800.60	0.00	-199.40 -199.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,000.000 JAGUAR HOLDING CO I 144A 47009RAA0 9.375% 10/15/2017 DD 10/15/12 KR3F30070002: COLUMBIA	101.0000 101.0000	80,185.00 80,185.00	79,790.00 79,790.00	0.00	-395.00 -395.00
253,000.000 JAGUAR HOLDING CO I 144A 47009RAA0 9.375% 10/15/2017 DD 10/15/12 KR2F30070002: COLUMBIA	101.0000 101.0000	256,795.00 256,795.00	255,530.00 255,530.00	0.00	-1,265.00 -1,265.00
329,000.000 JAGUAR HOLDING CO II / JA 144A 47009WAA9 9.500% 12/01/2019 DD 12/05/11 KR2F30070002: COLUMBIA	107.2500 107.2500	360,666.25 360,666.25	352,852.50 352,852.50	0.00	-7,813.75 -7,813.75
139,000.000 JAGUAR HOLDING CO II / JA 144A 47009WAA9 9.500% 12/01/2019 DD 12/05/11 KR3F30070002: COLUMBIA	107.2500 107.2500	143,840.00 143,840.00	149,077.50 149,077.50	0.00	5,237.50 5,237.50
687,750.000 PHARMACEUTICAL PRODUCT 1/13 47009YAD9 0.000% 12/05/2018 DD 01/30/13 KR2F30040002: SHENKMAN CAP	98.8750 98.8750	687,757.72 687,757.72	680,012.81 680,012.81	0.00	-7,744.91 -7,744.91
227,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAA2 5.625% 02/01/2023 DD 01/28/13 KR2F30070002: COLUMBIA	103.5000 103.5000	233,874.59 233,874.59	234,945.00 234,945.00	0.00	1,070.41 1,070.41
194,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAA2 5.625% 02/01/2023 DD 01/28/13 KR3F30070002: COLUMBIA	103.5000 103.5000	204,143.55 204,143.55	200,790.00 200,790.00	0.00	-3,353.55 -3,353.55
267,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAB0 4.125% 12/15/2018 DD 12/17/13 KR2F30070002: COLUMBIA	100.0700 100.0700	267,000.00 267,000.00	267,186.90 267,186.90	0.00	186.90 186.90
312,000.000 JAMAICA GOVERNMENT INTERNATION 470160AR3 10.625% 06/20/2017 DD 06/20/02 KR2F30030002: STONE HARBOR	114.6050 114.6050	358,800.00 358,800.00	357,567.60 357,567.60	0.00	-1,232.40 -1,232.40
230,000.000 JAMAICA GOVERNMENT INTL BOND 470160BQ4 7.625% 07/09/2025 DD 07/09/14 KR2F30030002: STONE HARBOR	106.5000 106.5000	230,000.00 230,000.00	244,950.00 244,950.00	0.00	14,950.00 14,950.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
555,000.000 JEFFERIES GROUP LLC 472319AC6 6.250% 01/15/2036 DD 01/26/06 KR2F30060002: LOOMIS	105.2603 105.2603	434,725.00 434,725.00	584,194.67 584,194.67	0.00	149,469.67 149,469.67
75,000.000 JEFFERIES GROUP LLC 472319AC6 6.250% 01/15/2036 DD 01/26/06 KR3F30060002: LOOMIS	105.2603 105.2603	58,275.00 58,275.00	78,945.23 78,945.23	0.00	20,670.23 20,670.23
320,000.000 JEFFERIES GROUP LLC 472319AE2 6.450% 06/08/2027 DD 06/08/07 KR3F30060002: LOOMIS	112.0420 112.0420	272,575.00 272,575.00	358,534.40 358,534.40	0.00	85,959.40 85,959.40
690,000.000 JEFFERIES GROUP LLC 472319AE2 6.450% 06/08/2027 DD 06/08/07 KR2F30060002: LOOMIS	112.0420 112.0420	573,690.71 573,690.71	773,089.80 773,089.80	0.00	199,399.09 199,399.09
10,000.000 JEFFERIES GROUP LLC 472319AH5 6.875% 04/15/2021 DD 06/28/10 KR3F30060002: LOOMIS	116.5295 116.5295	9,275.00 9,275.00	11,652.95 11,652.95	0.00	2,377.95 2,377.95
200,000.000 JEFFERIES FIN LLC / JFIN 144A 47232MAB8 6.875% 04/15/2022 DD 03/31/14 KR3F30060002: LOOMIS	98.5000 98.5000	202,500.00 202,500.00	197,000.00 197,000.00	0.00	-5,500.00 -5,500.00
435,000.000 JEFFERIES FIN LLC / JFIN 144A 47232MAB8 6.875% 04/15/2022 DD 03/31/14 KR2F30060002: LOOMIS	98.5000 98.5000	439,350.00 439,350.00	428,475.00 428,475.00	0.00	-10,875.00 -10,875.00
195,000.000 JERSEY CENTRAL POWER & LIGHT C 476556DA0 7.350% 02/01/2019 DD 01/27/09 KR3F30080002: NISA	119.1190 119.1190	240,286.80 240,286.80	232,282.05 232,282.05	0.00	-8,004.75 -8,004.75
800,000.000 JERSEY CENTRAL POWER & LIGHT C 476556DA0 7.350% 02/01/2019 DD 01/27/09 KR2F30080002: NISA	119.1190 119.1190	798,984.00 798,984.00	952,952.00 952,952.00	0.01	153,968.00 153,968.00
94,124.220 JET EQUIPMENT TRUST 477122AN5 10.000% 06/15/2012 DD 12/20/94 KR3F30050002: WATERFALL	99.7500 99.7500	82,093.79 82,093.79	93,888.91 93,888.91	0.00	11,795.12 11,795.12

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85,867.690 JET EQUIPMENT TRUST 477122AN5 10.000% 06/15/2012 DD 12/20/94 KR2F30050002: WATERFALL	99.7500 99.7500	74,892.57 74,892.57	85,653.02 85,653.02	0.00	10,760.45 10,760.45
60,000.000 JONES GROUP INC/THE 480081AK4 6.125% 11/15/2034 DD 05/15/05 KR3F30060002: LOOMIS	69.7500 69.7500	40,637.50 40,637.50	41,850.00 41,850.00	0.00	1,212.50 1,212.50
265,000.000 JONES GROUP INC/THE 480081AK4 6.125% 11/15/2034 DD 05/15/05 KR2F30060002: LOOMIS	69.7500 69.7500	179,212.50 179,212.50	184,837.50 184,837.50	0.00	5,625.00 5,625.00
55,000.000 JONES ENERGY HLDGS/FIN 144A 48019TAA2 6.750% 04/01/2022 DD 04/01/14 KR3F30060002: LOOMIS	100.0000 100.0000	55,000.00 55,000.00	55,000.00 55,000.00	0.00	0.00 0.00
185,000.000 JONES ENERGY HLDGS/FIN 144A 48019TAA2 6.750% 04/01/2022 DD 04/01/14 KR2F30060002: LOOMIS	100.0000 100.0000	185,000.00 185,000.00	185,000.00 185,000.00	0.00	0.00 0.00
2,900,000.000 JPMORGAN CHASE BANK NA 48121CYK6 6.000% 10/01/2017 DD 09/24/07 KR2F30010002: PIMCO KR2	111.8058 111.8058	3,089,747.00 3,089,747.00	3,242,368.20 3,242,368.20	0.02	152,621.20 152,621.20
111,161.260 JPMORGAN RV MARINE 1A A2 144A 48122CAB1 4.060% 04/15/2022 DD 12/22/04 KR3F30050002: WATERFALL	92.8438 92.8438	84,482.58 84,482.58	103,206.28 103,206.28	0.00	18,723.70 18,723.70
251,095.080 JPMORGAN RV MARINE 1A A2 144A 48122CAB1 4.060% 04/15/2022 DD 12/22/04 KR2F30050002: WATERFALL	92.8438 92.8438	190,832.27 190,832.27	233,126.09 233,126.09	0.00	42,293.82 42,293.82
1,046,147.815 JPMORGAN-CIBC COM RR1A A1 144A 48123HAA1 VAR RT 10/18/2052 DD 05/01/06 KR3F30050002: WATERFALL	47.5420 47.5420	427,293.03 427,293.03	497,359.59 497,359.59	0.00	70,066.56 70,066.56
3,614,029.709 JPMORGAN-CIBC COM RR1A A1 144A 48123HAA1 VAR RT 10/18/2052 DD 05/01/06 KR2F30050002: WATERFALL	47.5420 47.5420	1,473,848.53 1,473,848.53	1,718,182.00 1,718,182.00	0.01	244,333.47 244,333.47

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65,000.000 KAISA GROUP HOLDINGS LTD 144A 48300TAB8 8.875% 03/19/2018 DD 03/19/13 KR2F30030002: STONE HARBOR	101.2500 101.2500	65,975.00 65,975.00	65,812.50 65,812.50	0.00	-162.50 -162.50
365,000.000 KB HOME 48666KAQ2 8.000% 03/15/2020 DD 02/07/12 KR2F30060002: LOOMIS	110.0000 110.0000	359,515.75 359,515.75	401,500.00 401,500.00	0.00	41,984.25 41,984.25
75,000.000 KB HOME 48666KAQ2 8.000% 03/15/2020 DD 02/07/12 KR3F30060002: LOOMIS	110.0000 110.0000	73,845.55 73,845.55	82,500.00 82,500.00	0.00	8,654.45 8,654.45
125,000.000 KB HOME 48666KAR0 7.500% 09/15/2022 DD 07/31/12 KR2F30060002: LOOMIS	107.0000 107.0000	125,000.00 125,000.00	133,750.00 133,750.00	0.00	8,750.00 8,750.00
30,000.000 KB HOME 48666KAR0 7.500% 09/15/2022 DD 07/31/12 KR3F30060002: LOOMIS	107.0000 107.0000	30,000.00 30,000.00	32,100.00 32,100.00	0.00	2,100.00 2,100.00
100,000.000 KB HOME 48666KAT6 7.000% 12/15/2021 DD 10/29/13 KR3F30060002: LOOMIS	104.2500 104.2500	100,750.00 100,750.00	104,250.00 104,250.00	0.00	3,500.00 3,500.00
275,000.000 KB HOME 48666KAT6 7.000% 12/15/2021 DD 10/29/13 KR2F30060002: LOOMIS	104.2500 104.2500	276,050.00 276,050.00	286,687.50 286,687.50	0.00	10,637.50 10,637.50
440,000.000 KAZMUNAYGAS NATIONAL CO J 144A 48667QAA3 9.125% 07/02/2018 DD 07/02/08 KR2F30030002: STONE HARBOR	117.0000 117.0000	560,614.38 560,614.38	514,800.00 514,800.00	0.00	-45,814.38 -45,814.38
270,000.000 KENTUCKY ST RURAL WTR FIN CORP 49140MV55 1.000% 08/01/2015 DD 07/29/14 KR2F90010002: CASH ACCOUNT KR2	100.5950 100.5950	271,814.40 271,814.40	271,606.50 271,606.50	0.00	-207.90 -207.90
120,000.000 KENTUCKY ST RURAL WTR FIN CORP 49140MV55 1.000% 08/01/2015 DD 07/29/14 KR3F90010002: CASH ACCOUNT KR3	100.5950 100.5950	120,806.40 120,806.40	120,714.00 120,714.00	0.00	-92.40 -92.40

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350,000.000 KENTUCKY ST PROPERTY & BLDGS C 49151FAC4 3.000% 10/01/2014 DD 11/15/11 KR2F90010002: CASH ACCOUNT KR2	100.0000 100.0000	358,316.00 358,316.00	350,000.00 350,000.00	0.00	-8,316.00 -8,316.00
150,000.000 KENTUCKY ST PROPERTY & BLDGS C 49151FAC4 3.000% 10/01/2014 DD 11/15/11 KR3F90010002: CASH ACCOUNT KR3	100.0000 100.0000	153,564.00 153,564.00	150,000.00 150,000.00	0.00	-3,564.00 -3,564.00
568,000.000 REPUBLI OF KENYA 144A 491798AE4 6.875% 06/24/2024 DD 06/24/14 KR2F30030002: STONE HARBOR	105.2500 105.2500	580,780.00 580,780.00	597,820.00 597,820.00	0.00	17,040.00 17,040.00
325,000.000 KINDER MORGAN ENERGY PARTNERS 494550BL9 3.950% 09/01/2022 DD 03/14/12 KR3F30080002: NISA	99.2739 99.2739	331,344.00 331,344.00	322,640.18 322,640.18	0.00	-8,703.82 -8,703.82
945,000.000 KINDER MORGAN ENERGY PARTNERS 494550BL9 3.950% 09/01/2022 DD 03/14/12 KR2F30080002: NISA	99.2739 99.2739	963,446.40 963,446.40	938,138.36 938,138.36	0.01	-25,308.04 -25,308.04
255,000.000 KINDER MORGAN ENERGY PARTNERS 494550BT2 3.500% 03/01/2021 DD 02/24/14 KR2F30080002: NISA	100.3394 100.3394	253,709.70 253,709.70	255,865.47 255,865.47	0.00	2,155.77 2,155.77
135,000.000 KINDER MORGAN ENERGY PARTNERS 494550BT2 3.500% 03/01/2021 DD 02/24/14 KR3F30080002: NISA	100.3394 100.3394	134,316.90 134,316.90	135,458.19 135,458.19	0.00	1,141.29 1,141.29
580,000.000 KINDER MORGAN ENER PART 494550BV7 4.250% 09/01/2024 DD 09/11/14 KR2F30080002: NISA	98.9009 98.9009	579,025.60 579,025.60	573,625.22 573,625.22	0.00	-5,400.38 -5,400.38
220,000.000 KINDER MORGAN ENER PART 494550BV7 4.250% 09/01/2024 DD 09/11/14 KR3F30080002: NISA	98.9009 98.9009	219,630.40 219,630.40	217,581.98 217,581.98	0.00	-2,048.42 -2,048.42
237,000.000 KINETIC CONCEPTS INC / KCI USA 49461BAB0 VAR RT 11/01/2018 DD 11/01/12 KR2F30070002: COLUMBIA	108.7500 108.7500	235,576.70 235,576.70	257,737.50 257,737.50	0.00	22,160.80 22,160.80

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91,000.000 KINETIC CONCEPTS INC / KCI USA 49461BAB0 VAR RT 11/01/2018 DD 11/01/12 KR3F30070002: COLUMBIA	108.7500 108.7500	93,635.16 93,635.16	98,962.50 98,962.50	0.00	5,327.34 5,327.34
721,000.000 KODIAK CDO I LTD 1A A2 144A 50011PAB2 VAR RT 08/07/2037 DD 09/19/06 KR2F30050002: WATERFALL	61.1667 61.1667	435,060.42 435,060.42	441,011.67 441,011.67	0.00	5,951.25 5,951.25
1,579,000.000 KODIAK CDO I LTD 1A B 144A 50011PAC0 VAR RT 08/07/2037 DD 09/19/06 KR2F30050002: WATERFALL	38.9393 38.9393	542,110.48 542,110.48	614,852.07 614,852.07	0.00	72,741.59 72,741.59
438,000.000 KODIAK CDO I LTD 1A B 144A 50011PAC0 VAR RT 08/07/2037 DD 09/19/06 KR3F30050002: WATERFALL	38.9393 38.9393	149,358.00 149,358.00	170,554.28 170,554.28	0.00	21,196.28 21,196.28
450,000.000 KODIAK OIL & GAS CORP 50015QAB6 8.125% 12/01/2019 DD 06/01/12 KR2F30070002: COLUMBIA	107.2500 107.2500	462,741.50 462,741.50	482,625.00 482,625.00	0.00	19,883.50 19,883.50
103,000.000 KODIAK OIL & GAS CORP 50015QAB6 8.125% 12/01/2019 DD 06/01/12 KR3F30070002: COLUMBIA	107.2500 107.2500	105,933.39 105,933.39	110,467.50 110,467.50	0.00	4,534.11 4,534.11
198,000.000 KODIAK OIL & GAS CORP 50015QAF7 5.500% 01/15/2021 DD 07/15/13 KR3F30070002: COLUMBIA	101.0000 101.0000	203,097.75 203,097.75	199,980.00 199,980.00	0.00	-3,117.75 -3,117.75
552,000.000 KODIAK OIL & GAS CORP 50015QAF7 5.500% 01/15/2021 DD 07/15/13 KR2F30070002: COLUMBIA	101.0000 101.0000	559,484.50 559,484.50	557,520.00 557,520.00	0.00	-1,964.50 -1,964.50
332,000.000 KODIAK OIL & GAS CORP 50015QAH3 5.500% 02/01/2022 DD 07/26/13 KR3F30070002: COLUMBIA	100.5000 100.5000	326,846.25 326,846.25	333,660.00 333,660.00	0.00	6,813.75 6,813.75
1,136,000.000 KODIAK OIL & GAS CORP 50015QAH3 5.500% 02/01/2022 DD 07/26/13 KR2F30070002: COLUMBIA	100.5000 100.5000	1,113,477.50 1,113,477.50	1,141,680.00 1,141,680.00	0.01	28,202.50 28,202.50

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750,000.000 KOREA DEVELOPMENT BANK/THE 500630BT4 4.000% 09/09/2016 DD 03/09/11 KR3F30010002: PIMCO KR3	105.2527 105.2527	769,627.50 769,627.50	789,395.25 789,395.25	0.01	19,767.75 19,767.75
200,000.000 KOREA DEVELOPMENT BANK/THE 500630BZ0 1.000% 01/22/2016 DD 01/22/13 KR3F30080002: NISA	99.8380 99.8380	199,030.00 199,030.00	199,676.00 199,676.00	0.00	646.00 646.00
655,000.000 KOREA DEVELOPMENT BANK/THE 500630BZ0 1.000% 01/22/2016 DD 01/22/13 KR2F30080002: NISA	99.8380 99.8380	651,823.25 651,823.25	653,938.90 653,938.90	0.00	2,115.65 2,115.65
805,000.000 KOREA GAS CORP 144A 50066AAF0 2.875% 07/29/2018 DD 07/29/13 KR2F30080002: NISA	101.8549 101.8549	800,805.95 800,805.95	819,931.95 819,931.95	0.01	19,126.00 19,126.00
275,000.000 KOREA GAS CORP 144A 50066AAF0 2.875% 07/29/2018 DD 07/29/13 KR3F30080002: NISA	101.8549 101.8549	273,567.25 273,567.25	280,100.98 280,100.98	0.00	6,533.73 6,533.73
500,000.000 KRONOS 10/12 2ND LIEN TL 50105JAE7 KR2F30040002: SHENKMAN CAP	102.6250 102.6250	495,005.50 495,005.50	513,125.00 513,125.00	0.00	18,119.50 18,119.50
150,000.000 KRONOS 10/12 2ND LIEN TL 50105JAE7 KR3F30040002: SHENKMAN CAP	102.6250 102.6250	148,505.50 148,505.50	153,937.50 153,937.50	0.00	5,432.00 5,432.00
196,272.490 KRONOS 2/13 TL 50105JAF4 KR3F30040002: SHENKMAN CAP	99.2190 99.2190	195,296.04 195,296.04	194,739.60 194,739.60	0.00	-556.44 -556.44
736,021.830 KRONOS 2/13 TL 50105JAF4 KR2F30040002: SHENKMAN CAP	99.2190 99.2190	732,346.63 732,346.63	730,273.50 730,273.50	0.00	-2,073.13 -2,073.13
155,000.000 L BRANDS INC 501797AJ3 5.625% 10/15/2023 DD 10/16/13 KR3F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	165,802.50 165,802.50	161,587.50 161,587.50	0.00	-4,215.00 -4,215.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
385,000.000 L BRANDS INC 501797AJ3 5.625% 10/15/2023 DD 10/16/13 KR2F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	411,931.25 411,931.25	401,362.50 401,362.50	0.00	-10,568.75 -10,568.75
155,000.000 LB-UBS COMMERCIAL MORTGA C6 AM 50179MAG6 5.413% 09/15/2039 DD 09/11/06 KR3F30020002: MANULIFE ASSET MGMT	107.5538 107.5538	170,768.76 170,768.76	166,708.39 166,708.39	0.00	-4,060.37 -4,060.37
195,000.000 LB-UBS COMMERCIAL MORTGA C6 AM 50179MAG6 5.413% 09/15/2039 DD 09/11/06 KR2F30020002: MANULIFE ASSET MGMT	107.5538 107.5538	215,840.63 215,840.63	209,729.91 209,729.91	0.00	-6,110.72 -6,110.72
615,227.000 LB-UBS COMMERCIAL MORTGA C7 AJ 50180CAG5 5.407% 11/15/2038 DD 11/11/06 KR2F30050002: WATERFALL	90.0118 90.0118	486,398.75 486,398.75	553,776.90 553,776.90	0.00	67,378.15 67,378.15
270,581.000 LB-UBS COMMERCIAL MORTGA C7 AJ 50180CAG5 5.407% 11/15/2038 DD 11/11/06 KR3F30050002: WATERFALL	90.0118 90.0118	213,819.01 213,819.01	243,554.83 243,554.83	0.00	29,735.82 29,735.82
2,067,000.000 LCP DOKOTA FUND CLASS J LIMITE 50181EAA3 0.010% 06/18/2019 DD 12/22/10 KR2F30050002: WATERFALL	96.0000 96.0000	2,056,665.00 2,056,665.00	1,984,320.00 1,984,320.00	0.01	-72,345.00 -72,345.00
209,000.000 LCP DOKOTA FUND CLASS J LIMITE 50181EAA3 0.010% 06/18/2019 DD 12/22/10 KR3F30050002: WATERFALL	96.0000 96.0000	207,955.00 207,955.00	200,640.00 200,640.00	0.00	-7,315.00 -7,315.00
672,000.000 LEAF II RECEIV 1 E2 144A 50187VAJ0 6.000% 09/15/2021 DD 09/26/13 KR2F30050002: WATERFALL	92.0020 92.0020	618,253.64 618,253.64	618,253.64 618,253.64	0.00	0.00 0.00
189,000.000 LEAF II RECEIV 1 E2 144A 50187VAJ0 6.000% 09/15/2021 DD 09/26/13 KR3F30050002: WATERFALL	92.0020 92.0020	173,883.84 173,883.84	173,883.84 173,883.84	0.00	0.00 0.00
493,750.000 LIGHTOWER 4/13 TL 50217KAE9 KR2F30040002: SHENKMAN CAP	98.1460 98.1460	493,132.80 493,132.80	484,595.88 484,595.88	0.00	-8,536.92 -8,536.92

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345,625.000 LIGHTOWER 4/13 TL 50217KAE9 KR3F30040002: SHENKMAN CAP	98.1460 98.1460	343,904.64 343,904.64	339,217.11 339,217.11	0.00	-4,687.53 -4,687.53
196,521.110 LA FRONTERA GENERATION 5/13 TL 50307MAB2 KR3F30020002: MANULIFE ASSET MGMT	98.6560 98.6560	196,677.64 196,677.64	193,879.87 193,879.87	0.00	-2,797.77 -2,797.77
479,956.520 LA FRONTERA GENERATION 5/13 TL 50307MAB2 KR2F30020002: MANULIFE ASSET MGMT	98.6560 98.6560	478,269.00 478,269.00	473,505.90 473,505.90	0.00	-4,763.10 -4,763.10
55,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR3F30070002: COLUMBIA	96.2500 96.2500	55,107.50 55,107.50	52,937.50 52,937.50	0.00	-2,170.00 -2,170.00
170,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR2F30070002: COLUMBIA	96.2500 96.2500	170,330.00 170,330.00	163,625.00 163,625.00	0.00	-6,705.00 -6,705.00
100,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR3F30020002: MANULIFE ASSET MGMT	96.2500 96.2500	100,162.50 100,162.50	96,250.00 96,250.00	0.00	-3,912.50 -3,912.50
270,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR2F30020002: MANULIFE ASSET MGMT	96.2500 96.2500	268,608.75 268,608.75	259,875.00 259,875.00	0.00	-8,733.75 -8,733.75
50,000.000 LAMAR MEDIA CORP 144A 513075BF7 5.375% 01/15/2024 DD 01/10/14 KR3F30070002: COLUMBIA	100.2500 100.2500	50,000.00 50,000.00	50,125.00 50,125.00	0.00	125.00 125.00
159,000.000 LAMAR MEDIA CORP 144A 513075BF7 5.375% 01/15/2024 DD 01/10/14 KR2F30070002: COLUMBIA	100.2500 100.2500	159,000.00 159,000.00	159,397.50 159,397.50	0.00	397.50 397.50
1,247,000.000 LANDMARK IX CDO LTD 9A E 144A 51507PAF2 VAR RT 04/15/2021 DD 04/10/07 KR3F30050002: WATERFALL	94.0270 94.0270	1,162,827.50 1,162,827.50	1,172,516.69 1,172,516.69	0.01	9,689.19 9,689.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,349,000.000 LANDMARK IX CDO LTD 9A E 144A 51507PAF2 VAR RT 04/15/2021 DD 04/10/07 KR2F30050002: WATERFALL	94.0270 94.0270	2,190,442.50 2,190,442.50	2,208,694.23 2,208,694.23	0.01	18,251.73 18,251.73
398,000.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR2F30020002: MANULIFE ASSET MGMT	98.6250 98.6250	397,104.50 397,104.50	392,527.50 392,527.50	0.00	-4,577.00 -4,577.00
164,175.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR3F30020002: MANULIFE ASSET MGMT	98.6250 98.6250	163,801.88 163,801.88	161,917.59 161,917.59	0.00	-1,884.29 -1,884.29
399,000.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR3F30040002: SHENKMAN CAP	98.6250 98.6250	397,005.00 397,005.00	393,513.75 393,513.75	0.00	-3,491.25 -3,491.25
271,000.000 LAREDO PETE INC NEW 516806AA4 9.500% 02/15/2019 DD 08/15/11 KR3F30070002: COLUMBIA	106.2500 106.2500	284,647.50 284,647.50	287,937.50 287,937.50	0.00	3,290.00 3,290.00
1,201,000.000 LAREDO PETE INC NEW 516806AA4 9.500% 02/15/2019 DD 08/15/11 KR2F30070002: COLUMBIA	106.2500 106.2500	1,261,492.50 1,261,492.50	1,276,062.50 1,276,062.50	0.01	14,570.00 14,570.00
107,000.000 LAREDO PETROLEUM INC 516806AB2 7.375% 05/01/2022 DD 04/27/12 KR3F30070002: COLUMBIA	105.0000 105.0000	114,851.91 114,851.91	112,350.00 112,350.00	0.00	-2,501.91 -2,501.91
332,000.000 LAREDO PETROLEUM INC 516806AB2 7.375% 05/01/2022 DD 04/27/12 KR2F30070002: COLUMBIA	105.0000 105.0000	344,300.00 344,300.00	348,600.00 348,600.00	0.00	4,300.00 4,300.00
381,000.000 LAREDO PETROLEUM INC 516806AD8 5.625% 01/15/2022 DD 01/23/14 KR2F30070002: COLUMBIA	98.0000 98.0000	381,000.00 381,000.00	373,380.00 373,380.00	0.00	-7,620.00 -7,620.00
121,000.000 LAREDO PETROLEUM INC 516806AD8 5.625% 01/15/2022 DD 01/23/14 KR3F30070002: COLUMBIA	98.0000 98.0000	121,700.00 121,700.00	118,580.00 118,580.00	0.00	-3,120.00 -3,120.00

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6,600,000.000 LAS VEGAS VLY NV WTR DIST 517840S54 7.013% 06/01/2039 DD 12/23/09 KR2F30010002: PIMCO KR2	109.0770 109.0770	6,600,000.00 6,600,000.00	7,199,082.00 7,199,082.00	0.05	599,082.00 599,082.00
190,000.000 LB-UBS COMMERCIAL MORTGA C1 A4 52108MDH3 5.156% 02/15/2031 DD 01/11/06 KR2F30020002: MANULIFE ASSET MGMT	103.6228 103.6228	209,801.56 209,801.56	196,883.32 196,883.32	0.00	-12,918.24 -12,918.24
110,000.000 LB-UBS COMMERCIAL MORTGA C1 A4 52108MDH3 5.156% 02/15/2031 DD 01/11/06 KR3F30020002: MANULIFE ASSET MGMT	103.6228 103.6228	121,464.06 121,464.06	113,985.08 113,985.08	0.00	-7,478.98 -7,478.98
267,360.000 LEAF II RECEIVABL 11-2 E2 144A 52177CAG6 5.500% 03/15/2019 DD 10/28/11 KR2F30050002: WATERFALL	97.8038 97.8038	234,574.98 234,574.98	261,488.11 261,488.11	0.00	26,913.13 26,913.13
110,000.000 LEGG MASON INC 524901AR6 5.625% 01/15/2044 DD 01/22/14 KR3F30080002: NISA	108.8290 108.8290	117,170.90 117,170.90	119,711.90 119,711.90	0.00	2,541.00 2,541.00
295,000.000 LEGG MASON INC 524901AR6 5.625% 01/15/2044 DD 01/22/14 KR2F30080002: NISA	108.8290 108.8290	314,231.05 314,231.05	321,045.55 321,045.55	0.00	6,814.50 6,814.50
440,000.000 LENNAR CORP 526057BN3 STEP 11/15/2022 DD 05/15/13 KR2F30060002: LOOMIS	96.7500 96.7500	416,356.25 416,356.25	425,700.00 425,700.00	0.00	9,343.75 9,343.75
135,000.000 LENNAR CORP 526057BN3 STEP 11/15/2022 DD 05/15/13 KR3F30060002: LOOMIS	96.7500 96.7500	127,612.50 127,612.50	130,612.50 130,612.50	0.00	3,000.00 3,000.00
1,240,000.000 LEVEL 3 FINANCING INC 527298AR4 9.375% 04/01/2019 DD 10/01/11 KR2F30070002: COLUMBIA	106.8750 106.8750	1,286,500.00 1,286,500.00	1,325,250.00 1,325,250.00	0.01	38,750.00 38,750.00
297,000.000 LEVEL 3 FINANCING INC 527298AR4 9.375% 04/01/2019 DD 10/01/11 KR3F30070002: COLUMBIA	106.8750 106.8750	308,137.50 308,137.50	317,418.75 317,418.75	0.00	9,281.25 9,281.25

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45,000.000 LEVEL 3 FINANCING INC 527298AT0 8.625% 07/15/2020 DD 01/13/12 KR3F30070002: COLUMBIA	108.2500 108.2500	49,442.50 49,442.50	48,712.50 48,712.50	0.00	-730.00 -730.00
730,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12 KR3F30060002: LOOMIS	106.5000 106.5000	717,254.12 717,254.12	777,450.00 777,450.00	0.00	60,195.88 60,195.88
895,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12 KR2F30060002: LOOMIS	106.5000 106.5000	879,402.05 879,402.05	953,175.00 953,175.00	0.01	73,772.95 73,772.95
37,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12 KR2F30070002: COLUMBIA	105.3750 105.3750	37,722.50 37,722.50	38,988.75 38,988.75	0.00	1,266.25 1,266.25
26,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12 KR3F30070002: COLUMBIA	105.3750 105.3750	26,506.25 26,506.25	27,397.50 27,397.50	0.00	891.25 891.25
240,000.000 LEVEL 3 FINANCING INC 144A 527298AX1 6.125% 01/15/2021 DD 11/14/13 KR2F30070002: COLUMBIA	103.0000 103.0000	240,000.00 240,000.00	247,200.00 247,200.00	0.00	7,200.00 7,200.00
75,000.000 LEVEL 3 FINANCING INC 144A 527298AX1 6.125% 01/15/2021 DD 11/14/13 KR3F30070002: COLUMBIA	103.0000 103.0000	75,000.00 75,000.00	77,250.00 77,250.00	0.00	2,250.00 2,250.00
88,000.000 LEVEL 3 FINANCING INC 144A 527298AZ6 VAR RT 01/15/2018 DD 11/26/13 KR2F30070002: COLUMBIA	98.5300 98.5300	88,000.00 88,000.00	86,706.40 86,706.40	0.00	-1,293.60 -1,293.60
595,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBV1 8.875% 06/01/2019 DD 12/01/12 KR2F30060002: LOOMIS	106.7500 106.7500	593,487.50 593,487.50	635,162.50 635,162.50	0.00	41,675.00 41,675.00
140,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBV1 8.875% 06/01/2019 DD 12/01/12 KR3F30060002: LOOMIS	106.7500 106.7500	139,625.00 139,625.00	149,450.00 149,450.00	0.00	9,825.00 9,825.00

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522,000.000 LEVEL 3 ESCROW 144A 52730GAA0 5.375% 08/15/2022 DD 08/12/14 KR2F30070002: COLUMBIA	98.5000 98.5000	522,000.00 522,000.00	514,170.00 514,170.00	0.00	-7,830.00 -7,830.00
163,000.000 LEVEL 3 ESCROW 144A 52730GAA0 5.375% 08/15/2022 DD 08/12/14 KR3F30070002: COLUMBIA	98.5000 98.5000	163,000.00 163,000.00	160,555.00 160,555.00	0.00	-2,445.00 -2,445.00
142,000.000 LIFEPOINT HOSPITALS INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14 KR3F30070002: COLUMBIA	101.2500 101.2500	143,140.00 143,140.00	143,775.00 143,775.00	0.00	635.00 635.00
457,000.000 LIFEPOINT HOSPITALS INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14 KR2F30070002: COLUMBIA	101.2500 101.2500	460,690.00 460,690.00	462,712.50 462,712.50	0.00	2,022.50 2,022.50
300,000.000 LIFEPOINT HOSPITALS INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14 KR2F30060002: LOOMIS	101.2500 101.2500	300,000.00 300,000.00	303,750.00 303,750.00	0.00	3,750.00 3,750.00
95,000.000 LIFEPOINT HOSPITALS INC 53219LAM1 5.500% 12/01/2021 DD 06/01/14 KR3F30060002: LOOMIS	101.2500 101.2500	95,000.00 95,000.00	96,187.50 96,187.50	0.00	1,187.50 1,187.50
723,000.000 LIGHTPOINT CLO V 5A D 144A 53225VAG4 VAR RT 08/05/2019 DD 08/03/06 KR2F30050002: WATERFALL	96.4600 96.4600	696,791.25 696,791.25	697,405.80 697,405.80	0.00	614.55 614.55
130,000.000 L BRANDS INC 532716AK3 6.950% 03/01/2033 DD 02/19/03 KR3F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	136,500.00 136,500.00	133,900.00 133,900.00	0.00	-2,600.00 -2,600.00
320,000.000 L BRANDS INC 532716AK3 6.950% 03/01/2033 DD 02/19/03 KR2F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	336,000.00 336,000.00	329,600.00 329,600.00	0.00	-6,400.00 -6,400.00
272,000.000 L BRANDS INC 532716AT4 6.625% 04/01/2021 DD 03/25/11 KR2F30070002: COLUMBIA	110.0000 110.0000	286,960.00 286,960.00	299,200.00 299,200.00	0.00	12,240.00 12,240.00

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87,000.000 L BRANDS INC 532716AT4 6.625% 04/01/2021 DD 03/25/11 KR3F30070002: COLUMBIA	110.0000 110.0000	91,785.00 91,785.00	95,700.00 95,700.00	0.00	3,915.00 3,915.00
223,115.220 LIN TV (12/11) TLB 532778AL1 0.000% 12/21/2018 DD 12/07/11 KR3F30040002: SHENKMAN CAP	99.5000 99.5000	220,884.07 220,884.07	221,999.64 221,999.64	0.00	1,115.57 1,115.57
1,115,576.210 LIN TV (12/11) TLB 532778AL1 0.000% 12/21/2018 DD 12/07/11 KR2F30040002: SHENKMAN CAP	99.5000 99.5000	1,104,420.46 1,104,420.46	1,109,998.33 1,109,998.33	0.01	5,577.87 5,577.87
298,500.000 LINEAGE LOGISTICS 3/14 53566NAC8 COV-LITE TL KR3F30040002: SHENKMAN CAP	98.7500 98.7500	297,007.50 297,007.50	294,768.75 294,768.75	0.00	-2,238.75 -2,238.75
995,000.000 LINEAGE LOGISTICS 3/14 53566NAC8 COV-LITE TL KR2F30040002: SHENKMAN CAP	98.7500 98.7500	990,025.00 990,025.00	982,562.50 982,562.50	0.01	-7,462.50 -7,462.50
150,000.000 LISTRINDO CAPITAL BV 144A 536576AC5 6.950% 02/21/2019 DD 02/21/12 KR2F30030002: STONE HARBOR	105.7500 105.7500	150,000.00 150,000.00	158,625.00 158,625.00	0.00	8,625.00 8,625.00
58,225.480 LONG BEACH MORTGAGE LOAN 1 M3 542514CA0 VAR RT 05/25/2032 DD 04/02/02 KR3F30050002: WATERFALL	79.4497 79.4497	27,475.15 27,475.15	46,259.97 46,259.97	0.00	18,784.82 18,784.82
78,598.490 LONG BEACH MORTGAGE LOAN 1 M3 542514CA0 VAR RT 05/25/2032 DD 04/02/02 KR2F30050002: WATERFALL	79.4497 79.4497	37,088.66 37,088.66	62,446.26 62,446.26	0.00	25,357.60 25,357.60
34,248.980 LONG BEACH MORTGAGE LOAN 2 M3 542514CL6 VAR RT 07/25/2032 DD 06/04/02 KR3F30050002: WATERFALL	67.7494 67.7494	16,846.21 16,846.21	23,203.48 23,203.48	0.00	6,357.27 6,357.27
46,232.720 LONG BEACH MORTGAGE LOAN 2 M3 542514CL6 VAR RT 07/25/2032 DD 06/04/02 KR2F30050002: WATERFALL	67.7494 67.7494	22,740.72 22,740.72	31,322.39 31,322.39	0.00	8,581.67 8,581.67

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250,000.000 LOS ANGELES CA UNIF SCH DIST 544646XY3 5.755% 07/01/2029 DD 10/15/09 KR2F30080002: NISA	121.3600 121.3600	270,160.00 270,160.00	303,400.00 303,400.00	0.00	33,240.00 33,240.00
80,000.000 LOS ANGELES CA UNIF SCH DIST 544646XY3 5.755% 07/01/2029 DD 10/15/09 KR3F30080002: NISA	121.3600 121.3600	86,451.20 86,451.20	97,088.00 97,088.00	0.00	10,636.80 10,636.80
165,000.000 LOS ANGELES CA UNIF SCH DIST 544646XZ0 5.750% 07/01/2034 DD 10/15/09 KR3F30080002: NISA	121.5880 121.5880	191,641.30 191,641.30	200,620.20 200,620.20	0.00	8,978.90 8,978.90
475,000.000 LOS ANGELES CA UNIF SCH DIST 544646XZ0 5.750% 07/01/2034 DD 10/15/09 KR2F30080002: NISA	121.5880 121.5880	551,453.20 551,453.20	577,543.00 577,543.00	0.00	26,089.80 26,089.80
1,765,000.000 ALCATEL-LUCENT USA INC 549463AC1 6.500% 01/15/2028 DD 01/09/98 KR2F30060002: LOOMIS	94.2500 94.2500	1,534,200.00 1,534,200.00	1,663,512.50 1,663,512.50	0.01	129,312.50 129,312.50
395,000.000 ALCATEL-LUCENT USA INC 549463AC1 6.500% 01/15/2028 DD 01/09/98 KR3F30060002: LOOMIS	94.2500 94.2500	343,312.50 343,312.50	372,287.50 372,287.50	0.00	28,975.00 28,975.00
1,140,000.000 ALCATEL-LUCENT USA INC 549463AE7 6.450% 03/15/2029 DD 03/15/99 KR2F30060002: LOOMIS	94.2500 94.2500	825,331.25 825,331.25	1,074,450.00 1,074,450.00	0.01	249,118.75 249,118.75
265,000.000 ALCATEL-LUCENT USA INC 549463AE7 6.450% 03/15/2029 DD 03/15/99 KR3F30060002: LOOMIS	94.2500 94.2500	191,750.00 191,750.00	249,762.50 249,762.50	0.00	58,012.50 58,012.50
48,000.000 VIRGIN MEDIA SEC 55181WAA2 5.375% 04/15/2021 DD 02/22/13 KR2F30070002: COLUMBIA	100.7500 100.7500	49,560.00 49,560.00	48,360.00 48,360.00	0.00	-1,200.00 -1,200.00
15,000.000 VIRGIN MEDIA SEC 55181WAA2 5.375% 04/15/2021 DD 02/22/13 KR3F30070002: COLUMBIA	100.7500 100.7500	15,487.50 15,487.50	15,112.50 15,112.50	0.00	-375.00 -375.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 LYONDELLBASELL INDUSTRIES NV 552081AD3 6.000% 11/15/2021 DD 05/15/12 KR3F30080002: NISA	116.5983 116.5983	176,725.81 176,725.81	180,727.37 180,727.37	0.00	4,001.56 4,001.56
455,000.000 LYONDELLBASELL INDUSTRIES NV 552081AD3 6.000% 11/15/2021 DD 05/15/12 KR2F30080002: NISA	116.5983 116.5983	518,776.55 518,776.55	530,522.27 530,522.27	0.00	11,745.72 11,745.72
656,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR2F30070002: COLUMBIA	103.0000 103.0000	667,475.00 667,475.00	675,680.00 675,680.00	0.00	8,205.00 8,205.00
250,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR3F30040002: SHENKMAN CAP	103.0000 103.0000	251,685.00 251,685.00	257,500.00 257,500.00	0.00	5,815.00 5,815.00
186,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR3F30070002: COLUMBIA	103.0000 103.0000	189,352.50 189,352.50	191,580.00 191,580.00	0.00	2,227.50 2,227.50
505,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR2F30060002: LOOMIS	100.8750 100.8750	504,231.25 504,231.25	509,418.75 509,418.75	0.00	5,187.50 5,187.50
265,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR2F30020002: MANULIFE ASSET MGMT	100.8750 100.8750	278,425.00 278,425.00	267,318.75 267,318.75	0.00	-11,106.25 -11,106.25
150,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR3F30060002: LOOMIS	100.8750 100.8750	149,756.25 149,756.25	151,312.50 151,312.50	0.00	1,556.25 1,556.25
110,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR3F30020002: MANULIFE ASSET MGMT	100.8750 100.8750	114,275.00 114,275.00	110,962.50 110,962.50	0.00	-3,312.50 -3,312.50
15,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR3F30060002: LOOMIS	103.5000 103.5000	15,150.00 15,150.00	15,525.00 15,525.00	0.00	375.00 375.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR2F30060002: LOOMIS	103.5000 103.5000	25,250.00 25,250.00	25,875.00 25,875.00	0.00	625.00 625.00
25,000.000 MGM RESORTS INTERNATIONAL 552953BW0 8.625% 02/01/2019 DD 01/17/12 KR3F30020002: MANULIFE ASSET MGMT	112.7600 112.7600	25,000.00 25,000.00	28,190.00 28,190.00	0.00	3,190.00 3,190.00
115,000.000 MGM RESORTS INTERNATIONAL 552953BW0 8.625% 02/01/2019 DD 01/17/12 KR2F30020002: MANULIFE ASSET MGMT	112.7600 112.7600	115,000.00 115,000.00	129,674.00 129,674.00	0.00	14,674.00 14,674.00
218,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13 KR3F30070002: COLUMBIA	106.5000 106.5000	235,017.36 235,017.36	232,170.00 232,170.00	0.00	-2,847.36 -2,847.36
134,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13 KR2F30070002: COLUMBIA	106.5000 106.5000	134,000.00 134,000.00	142,710.00 142,710.00	0.00	8,710.00 8,710.00
57,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12 KR3F30070002: COLUMBIA	105.5000 105.5000	60,527.50 60,527.50	60,135.00 60,135.00	0.00	-392.50 -392.50
121,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12 KR2F30070002: COLUMBIA	105.5000 105.5000	128,485.00 128,485.00	127,655.00 127,655.00	0.00	-830.00 -830.00
720,000.000 MGM RESORTS INTERNATIONAL 552953CB5 5.250% 03/31/2020 DD 12/19/13 KR2F30060002: LOOMIS	100.0000 100.0000	720,000.00 720,000.00	720,000.00 720,000.00	0.00	0.00 0.00
833,000.000 MGM RESORTS INTERNATIONAL 55303QAA8 11.375% 03/01/2018 DD 09/22/09 KR2F30070002: COLUMBIA	119.7500 119.7500	903,613.87 903,613.87	997,517.50 997,517.50	0.01	93,903.63 93,903.63
123,000.000 MGM RESORTS INTERNATIONAL 55303QAA8 11.375% 03/01/2018 DD 09/22/09 KR3F30070002: COLUMBIA	119.7500 119.7500	133,427.75 133,427.75	147,292.50 147,292.50	0.00	13,864.75 13,864.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,603,848.000 ML-CFC COMMERCIAL MORTGAG 5 AJ 55312YAH5 VAR RT 08/12/2048 DD 03/01/07 KR2F30050002: WATERFALL	96.2274 96.2274	1,411,618.41 1,411,618.41	1,543,341.23 1,543,341.23	0.01	131,722.82 131,722.82
801,301.000 ML-CFC COMMERCIAL MORTGAG 5 AJ 55312YAH5 VAR RT 08/12/2048 DD 03/01/07 KR3F30050002: WATERFALL	96.2274 96.2274	729,424.39 729,424.39	771,071.12 771,071.12	0.00	41,646.73 41,646.73
1,060,881.000 ML-CFC COMMERCIAL 5 AJFL 144A 55312YAR3 VAR RT 08/12/2048 DD 03/14/07 KR3F30050002: WATERFALL	95.4498 95.4498	822,114.75 822,114.75	1,012,608.79 1,012,608.79	0.01	190,494.04 190,494.04
3,236,208.000 ML-CFC COMMERCIAL 5 AJFL 144A 55312YAR3 VAR RT 08/12/2048 DD 03/14/07 KR2F30050002: WATERFALL	95.4498 95.4498	2,555,188.93 2,555,188.93	3,088,954.06 3,088,954.06	0.02	533,765.13 533,765.13
916,000.000 ML-CFC COMMERCIAL 7 AMFL 144A 55313KAQ4 VAR RT 06/12/2050 DD 06/13/07 KR3F30050002: WATERFALL	79.8474 79.8474	659,080.00 659,080.00	731,402.18 731,402.18	0.00	72,322.18 72,322.18
1,450,000.000 ML-CFC COMMERCIAL 7 AMFL 144A 55313KAQ4 VAR RT 06/12/2050 DD 06/13/07 KR2F30050002: WATERFALL	79.8474 79.8474	1,022,250.00 1,022,250.00	1,157,787.30 1,157,787.30	0.01	135,537.30 135,537.30
289,090.920 MULTIPLAN 3/14 SENIOR TL 55328HAB7 KR3F30040002: SHENKMAN CAP	97.5630 97.5630	288,368.20 288,368.20	282,045.77 282,045.77	0.00	-6,322.43 -6,322.43
963,636.360 MULTIPLAN 3/14 SENIOR TL 55328HAB7 KR2F30040002: SHENKMAN CAP	97.5630 97.5630	961,227.28 961,227.28	940,152.54 940,152.54	0.01	-21,074.74 -21,074.74
138,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14 KR3F30070002: COLUMBIA	101.0000 101.0000	138,000.00 138,000.00	139,380.00 139,380.00	0.00	1,380.00 1,380.00
443,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14 KR2F30070002: COLUMBIA	101.0000 101.0000	443,000.00 443,000.00	447,430.00 447,430.00	0.00	4,430.00 4,430.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,960.900 MT SPOKANE 2004-A LL AA C 144A 55377RAC3 VAR RT 11/15/2026 DD 06/10/04 KR2F30050002: WATERFALL	86.1250 86.1250	14,615.53 14,615.53	14,607.58 14,607.58	0.00	-7.95 -7.95
16,960.900 MT SPOKANE 2004-A LL AA C 144A 55377RAC3 VAR RT 11/15/2026 DD 06/10/04 KR3F30050002: WATERFALL	86.1250 86.1250	14,615.53 14,615.53	14,607.58 14,607.58	0.00	-7.95 -7.95
197,500.000 MACDERMID 6/13 COV-LITE TL 554276AE5 KR3F30040002: SHENKMAN CAP	98.1000 98.1000	197,011.99 197,011.99	193,747.50 193,747.50	0.00	-3,264.49 -3,264.49
170,000.000 PROVINCE OF MANITOBA 563469UD5 3.050% 05/14/2024 DD 05/14/14 KR3F30080002: NISA	100.9075 100.9075	169,405.00 169,405.00	171,542.75 171,542.75	0.00	2,137.75 2,137.75
460,000.000 PROVINCE OF MANITOBA 563469UD5 3.050% 05/14/2024 DD 05/14/14 KR2F30080002: NISA	100.9075 100.9075	458,390.00 458,390.00	464,174.50 464,174.50	0.00	5,784.50 5,784.50
350,000.000 MARATHON REAL ESTATE 1A B 144A 565853AE8 VAR RT 05/25/2046 DD 05/18/06 KR2F30050002: WATERFALL	90.0273 90.0273	269,062.50 269,062.50	315,095.38 315,095.38	0.00	46,032.88 46,032.88
685,000.000 MARATHON REAL ESTATE 1A G 144A 565853AQ1 VAR RT 05/25/2046 DD 05/18/06 KR2F30050002: WATERFALL	80.6907 80.6907	495,856.25 495,856.25	552,731.07 552,731.07	0.00	56,874.82 56,874.82
670,000.000 MARATHON PETROLEUM CORP 56585AAH5 4.750% 09/15/2044 DD 09/05/14 KR2F30080002: NISA	95.9964 95.9964	662,375.40 662,375.40	643,175.88 643,175.88	0.00	-19,199.52 -19,199.52
255,000.000 MARATHON PETROLEUM CORP 56585AAH5 4.750% 09/15/2044 DD 09/05/14 KR3F30080002: NISA	95.9964 95.9964	252,098.10 252,098.10	244,790.82 244,790.82	0.00	-7,307.28 -7,307.28
87,000.000 MARKWEST ENERGY PARTNERS LP / 570506AN5 6.500% 08/15/2021 DD 02/24/11 KR2F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	90,045.00 90,045.00	91,567.50 91,567.50	0.00	1,522.50 1,522.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 MARKWEST ENERGY PARTNERS LP / 570506AN5 6.500% 08/15/2021 DD 02/24/11 KR3F30020002: MANULIFE ASSET MGMT	105.2500 105.2500	69,525.00 69,525.00	68,412.50 68,412.50	0.00	-1,112.50 -1,112.50
416,000.000 MARKWEST ENERGY PARTNERS LP / 570506AP0 6.250% 06/15/2022 DD 11/03/11 KR2F30070002: COLUMBIA	105.2500 105.2500	416,628.54 416,628.54	437,840.00 437,840.00	0.00	21,211.46 21,211.46
95,000.000 MARKWEST ENERGY PARTNERS LP / 570506AP0 6.250% 06/15/2022 DD 11/03/11 KR3F30070002: COLUMBIA	105.2500 105.2500	95,144.14 95,144.14	99,987.50 99,987.50	0.00	4,843.36 4,843.36
291,000.000 MARKWEST ENERGY PARTNERS LP / 570506AQ8 5.500% 02/15/2023 DD 08/10/12 KR3F30070002: COLUMBIA	102.2500 102.2500	298,941.15 298,941.15	297,547.50 297,547.50	0.00	-1,393.65 -1,393.65
629,000.000 MARKWEST ENERGY PARTNERS LP / 570506AQ8 5.500% 02/15/2023 DD 08/10/12 KR2F30070002: COLUMBIA	102.2500 102.2500	629,990.25 629,990.25	643,152.50 643,152.50	0.00	13,162.25 13,162.25
56,000.000 MARKWEST ENERGY PARTNERS LP / 570506AR6 4.500% 07/15/2023 DD 01/10/13 KR3F30070002: COLUMBIA	97.0000 97.0000	54,885.00 54,885.00	54,320.00 54,320.00	0.00	-565.00 -565.00
174,000.000 MARKWEST ENERGY PARTNERS LP / 570506AR6 4.500% 07/15/2023 DD 01/10/13 KR2F30070002: COLUMBIA	97.0000 97.0000	171,492.50 171,492.50	168,780.00 168,780.00	0.00	-2,712.50 -2,712.50
310,000.000 MARSH & MCLENNAN COS INC 571748AU6 4.050% 10/15/2023 DD 09/27/13 KR3F30080002: NISA	104.8417 104.8417	315,462.20 315,462.20	325,009.27 325,009.27	0.00	9,547.07 9,547.07
885,000.000 MARSH & MCLENNAN COS INC 571748AU6 4.050% 10/15/2023 DD 09/27/13 KR2F30080002: NISA	104.8417 104.8417	900,593.70 900,593.70	927,849.05 927,849.05	0.01	27,255.35 27,255.35
215,000.000 MARSH & MCLENNAN COS INC 571748AV4 3.500% 06/03/2024 DD 05/30/14 KR2F30080002: NISA	100.3361 100.3361	214,585.05 214,585.05	215,722.62 215,722.62	0.00	1,137.57 1,137.57

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100,000.000 MARSH & MCLENNAN COS INC 571748AV4 3.500% 06/03/2024 DD 05/30/14 KR3F30080002: NISA	100.3361 100.3361	99,807.00 99,807.00	100,336.10 100,336.10	0.00	529.10 529.10
6,600,000.000 MARYLAND ST TRANSPRTN AUTH TRA 574300HY8 5.788% 07/01/2029 DD 12/22/09 KR2F30010002: PIMCO KR2	120.8790 120.8790	6,600,000.00 6,600,000.00	7,978,014.00 7,978,014.00	0.05	1,378,014.00 1,378,014.00
40,000.000 MASCO CORP 574599AT3 7.750% 08/01/2029 DD 08/03/99 KR2F30060002: LOOMIS	114.5788 114.5788	47,161.60 47,161.60	45,831.52 45,831.52	0.00	-1,330.08 -1,330.08
10,000.000 MASCO CORP 574599AT3 7.750% 08/01/2029 DD 08/03/99 KR3F30060002: LOOMIS	114.5788 114.5788	11,790.40 11,790.40	11,457.88 11,457.88	0.00	-332.52 -332.52
45,000.000 MACY'S RETAIL HOLDINGS INC 577778BD4 7.875% 08/15/2036 DD 08/15/96 KR3F30020002: MANULIFE ASSET MGMT	110.0836 110.0836	47,475.00 47,475.00	49,537.62 49,537.62	0.00	2,062.62 2,062.62
120,000.000 MACY'S RETAIL HOLDINGS INC 577778BD4 7.875% 08/15/2036 DD 08/15/96 KR2F30020002: MANULIFE ASSET MGMT	110.0836 110.0836	126,600.00 126,600.00	132,100.32 132,100.32	0.00	5,500.32 5,500.32
633,782.790 MCGRAW-HILL 3/14 COV-LITE TL 58063VAD5 KR2F30040002: SHENKMAN CAP	100.0750 100.0750	614,773.54 614,773.54	634,258.13 634,258.13	0.00	19,484.59 19,484.59
126,756.560 MCGRAW-HILL 3/14 COV-LITE TL 58063VAD5 KR3F30040002: SHENKMAN CAP	100.0750 100.0750	122,956.40 122,956.40	126,851.63 126,851.63	0.00	3,895.23 3,895.23
992,500.000 MRC 11/13 COV-LITE TL 58123YAC9 KR2F30040002: SHENKMAN CAP	99.8540 99.8540	992,500.00 992,500.00	991,050.95 991,050.95	0.01	-1,449.05 -1,449.05
198,500.000 MRC 11/13 COV-LITE TL 58123YAC9 KR3F30040002: SHENKMAN CAP	99.8540 99.8540	198,500.00 198,500.00	198,210.19 198,210.19	0.00	-289.81 -289.81

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235,000.000 MCKESSON CORP 581557BB0 1.292% 03/10/2017 DD 03/10/14 KR3F30080002: NISA	99.6455 99.6455	235,000.00 235,000.00	234,166.93 234,166.93	0.00	-833.07 -833.07
675,000.000 MCKESSON CORP 581557BB0 1.292% 03/10/2017 DD 03/10/14 KR2F30080002: NISA	99.6455 99.6455	675,000.00 675,000.00	672,607.13 672,607.13	0.00	-2,392.87 -2,392.87
130,000.000 MEAD JOHNSON NUTRITION 582839AG1 4.600% 06/01/2044 DD 05/13/14 KR3F30080002: NISA	100.8901 100.8901	130,709.80 130,709.80	131,157.13 131,157.13	0.00	447.33 447.33
355,000.000 MEAD JOHNSON NUTRITION 582839AG1 4.600% 06/01/2044 DD 05/13/14 KR2F30080002: NISA	100.8901 100.8901	356,938.30 356,938.30	358,159.86 358,159.86	0.00	1,221.56 1,221.56
2,135,000.000 MECCANICA HOLDINGS USA IN 144A 583491AB1 7.375% 07/15/2039 DD 07/15/09 KR2F30060002: LOOMIS	104.5000 104.5000	2,057,990.55 2,057,990.55	2,231,075.00 2,231,075.00	0.01	173,084.45 173,084.45
700,000.000 MECCANICA HOLDINGS USA IN 144A 583491AB1 7.375% 07/15/2039 DD 07/15/09 KR3F30060002: LOOMIS	104.5000 104.5000	674,751.00 674,751.00	731,500.00 731,500.00	0.00	56,749.00 56,749.00
250,000.000 MEM PROD PART LP/FIN COR 144A 586049AD0 6.875% 08/01/2022 DD 07/17/14 KR3F30040002: SHENKMAN CAP	95.5000 95.5000	246,460.00 246,460.00	238,750.00 238,750.00	0.00	-7,710.00 -7,710.00
750,000.000 MEM PROD PART LP/FIN COR 144A 586049AD0 6.875% 08/01/2022 DD 07/17/14 KR2F30040002: SHENKMAN CAP	95.5000 95.5000	739,376.25 739,376.25	716,250.00 716,250.00	0.00	-23,126.25 -23,126.25
375,000.000 THE MEN'S WEARHOUSE INC 144A 587118AD2 7.000% 07/01/2022 DD 06/18/14 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	387,078.75 387,078.75	378,750.00 378,750.00	0.00	-8,328.75 -8,328.75
150,000.000 THE MEN'S WEARHOUSE INC 144A 587118AD2 7.000% 07/01/2022 DD 06/18/14 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	154,833.75 154,833.75	151,500.00 151,500.00	0.00	-3,333.75 -3,333.75

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1,327,399.730 MERRILL LYNCH MORTGAGE I C1 A3 589929PU6 VAR RT 11/15/2026 DD 03/01/98 KR2F30010002: PIMCO KR2	105.0946 105.0946	1,436,495.39 1,436,495.39	1,395,025.44 1,395,025.44	0.01	-41,469.95 -41,469.95
4,000.000 MERITAGE HOMES CORP 59001AAN2 7.150% 04/15/2020 DD 04/13/10 KR3F30070002: COLUMBIA	109.0000 109.0000	4,267.96 4,267.96	4,360.00 4,360.00	0.00	92.04 92.04
106,000.000 MERITAGE HOMES CORP 59001AAN2 7.150% 04/15/2020 DD 04/13/10 KR2F30070002: COLUMBIA	109.0000 109.0000	113,100.94 113,100.94	115,540.00 115,540.00	0.00	2,439.06 2,439.06
255,000.000 MERITAGE HOMES CORP 59001AAQ5 7.000% 04/01/2022 DD 04/10/12 KR2F30070002: COLUMBIA	108.0000 108.0000	258,630.00 258,630.00	275,400.00 275,400.00	0.00	16,770.00 16,770.00
45,000.000 MERITAGE HOMES CORP 59001AAQ5 7.000% 04/01/2022 DD 04/10/12 KR3F30070002: COLUMBIA	108.0000 108.0000	45,110.00 45,110.00	48,600.00 48,600.00	0.00	3,490.00 3,490.00
288,000.000 MERITAGE HOMES CORP 59001AAT9 4.500% 03/01/2018 DD 03/13/13 KR2F30070002: COLUMBIA	100.5000 100.5000	288,000.00 288,000.00	289,440.00 289,440.00	0.00	1,440.00 1,440.00
203,000.000 MERITAGE HOMES CORP 59001AAT9 4.500% 03/01/2018 DD 03/13/13 KR3F30070002: COLUMBIA	100.5000 100.5000	203,675.00 203,675.00	204,015.00 204,015.00	0.00	340.00 340.00
155,000.000 MERRILL LYNCH & CO INC 5901886X1 VAR RT 12/01/2026 DD 11/27/06 KR2F30020002: MANULIFE ASSET MGMT	87.2546 87.2546	119,350.00 119,350.00	135,244.63 135,244.63	0.00	15,894.63 15,894.63
900,000.000 MERRILL LYNCH & CO INC 59018YJ69 6.400% 08/28/2017 DD 08/28/07 KR2F30010002: PIMCO KR2	112.4895 112.4895	957,852.00 957,852.00	1,012,405.50 1,012,405.50	0.01	54,553.50 54,553.50
61,793.190 MERRILL LYNCH MORTGAGE I 1 2A1 59020UNN1 VAR RT 12/25/2034 DD 11/01/04 KR2F30020002: MANULIFE ASSET MGMT	98.0407 98.0407	60,904.91 60,904.91	60,582.48 60,582.48	0.00	-322.43 -322.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,655.190 MERRILL LYNCH MORTGAGE I 1 2A1 59020UNN1 VAR RT 12/25/2034 DD 11/01/04 KR3F30020002: MANULIFE ASSET MGMT	98.0407 98.0407	17,401.41 17,401.41	17,309.27 17,309.27	0.00	-92.14 -92.14
17,275.300 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR3F30020002: MANULIFE ASSET MGMT	100.8100 100.8100	17,458.85 17,458.85	17,415.23 17,415.23	0.00	-43.62 -43.62
737,438.520 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR3F30010002: PIMCO KR3	100.8100 100.8100	694,114.00 694,114.00	743,411.77 743,411.77	0.00	49,297.77 49,297.77
62,622.860 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR2F30020002: MANULIFE ASSET MGMT	100.8100 100.8100	63,288.22 63,288.22	63,130.11 63,130.11	0.00	-158.11 -158.11
111,092.250 MERRILL LYNCH MORTGAGE IN 2 1A 59020UZZ1 VAR RT 10/25/2035 DD 08/01/05 KR2F30020002: MANULIFE ASSET MGMT	98.6254 98.6254	107,481.75 107,481.75	109,565.18 109,565.18	0.00	2,083.43 2,083.43
31,740.630 MERRILL LYNCH MORTGAGE IN 2 1A 59020UZZ1 VAR RT 10/25/2035 DD 08/01/05 KR3F30020002: MANULIFE ASSET MGMT	98.6254 98.6254	30,709.06 30,709.06	31,304.32 31,304.32	0.00	595.26 595.26
200,000.000 MERRILL LYNCH & CO INC 59022CAJ2 6.110% 01/29/2037 DD 01/29/07 KR3F30060002: LOOMIS	114.4644 114.4644	182,899.60 182,899.60	228,928.80 228,928.80	0.00	46,029.20 46,029.20
279,000.000 MERRILL LYNCH MORTGAGE CKI1 D 59022HLN0 VAR RT 11/12/2037 DD 12/01/05 KR3F30050002: WATERFALL	94.5808 94.5808	272,722.50 272,722.50	263,880.43 263,880.43	0.00	-8,842.07 -8,842.07
634,000.000 MERRILL LYNCH MORTGAGE CKI1 D 59022HLN0 VAR RT 11/12/2037 DD 12/01/05 KR2F30050002: WATERFALL	94.5808 94.5808	619,735.00 619,735.00	599,642.27 599,642.27	0.00	-20,092.73 -20,092.73
50,000.000 MERRILL LYNCH MORTGAGE LC1 AM 59022HND0 VAR RT 01/12/2044 DD 12/01/05 KR3F30020002: MANULIFE ASSET MGMT	104.7114 104.7114	53,797.85 53,797.85	52,355.70 52,355.70	0.00	-1,442.15 -1,442.15

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235,000.000 MERRILL LYNCH MORTGAGE LC1 AM 59022HND0 VAR RT 01/12/2044 DD 12/01/05 KR2F30020002: MANULIFE ASSET MGMT	104.7114 104.7114	252,864.26 252,864.26	246,071.79 246,071.79	0.00	-6,792.47 -6,792.47
285,000.000 MERRILL LYNCH MORTGAGE T C1 A4 59023BAE4 VAR RT 05/12/2039 DD 05/01/06 KR2F30020002: MANULIFE ASSET MGMT	105.6234 105.6234	319,556.25 319,556.25	301,026.69 301,026.69	0.00	-18,529.56 -18,529.56
120,000.000 MERRILL LYNCH MORTGAGE T C1 A4 59023BAE4 VAR RT 05/12/2039 DD 05/01/06 KR3F30020002: MANULIFE ASSET MGMT	105.6234 105.6234	134,550.00 134,550.00	126,748.08 126,748.08	0.00	-7,801.92 -7,801.92
72,685.400 MERRILL LYNCH MORTGAGE I 3 2A1 59023PAB9 VAR RT 10/25/2036 DD 10/01/06 KR2F30020002: MANULIFE ASSET MGMT	98.9785 98.9785	69,505.40 69,505.40	71,942.92 71,942.92	0.00	2,437.52 2,437.52
19,451.010 MERRILL LYNCH MORTGAGE I 3 2A1 59023PAB9 VAR RT 10/25/2036 DD 10/01/06 KR3F30020002: MANULIFE ASSET MGMT	98.9785 98.9785	18,600.01 18,600.01	19,252.32 19,252.32	0.00	652.31 652.31
50,000.000 METLIFE INC 59156RAP3 6.400% 12/15/2066 DD 12/21/06 KR3F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	47,295.00 47,295.00	55,750.00 55,750.00	0.00	8,455.00 8,455.00
115,000.000 METLIFE INC 59156RAP3 6.400% 12/15/2066 DD 12/21/06 KR2F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	108,782.64 108,782.64	128,225.00 128,225.00	0.00	19,442.36 19,442.36
170,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 KR3F30080002: NISA	106.3990 106.3990	176,029.90 176,029.90	180,878.30 180,878.30	0.00	4,848.40 4,848.40
475,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 KR2F30080002: NISA	106.3990 106.3990	491,848.25 491,848.25	505,395.25 505,395.25	0.00	13,547.00 13,547.00
450,000.000 MICHAELS STORES 6/14 594088AK2 INCREMENTAL COV-LITE TL KR3F30040002: SHENKMAN CAP	98.8190 98.8190	447,750.00 447,750.00	444,685.50 444,685.50	0.00	-3,064.50 -3,064.50

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1,500,000.000 MICHAELS STORES 6/14 594088AK2 INCREMENTAL COV-LITE TL KR2F30040002: SHENKMAN CAP	98.8190 98.8190	1,492,500.00 1,492,500.00	1,482,285.00 1,482,285.00	0.01	-10,215.00 -10,215.00
540,000.000 MICRON TECHNOLOGY INC 144A 595112AZ6 5.875% 02/15/2022 DD 02/10/14 KR2F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	562,388.75 562,388.75	558,900.00 558,900.00	0.00	-3,488.75 -3,488.75
320,000.000 MICRON TECHNOLOGY INC 144A 595112AZ6 5.875% 02/15/2022 DD 02/10/14 KR3F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	333,941.25 333,941.25	331,200.00 331,200.00	0.00	-2,741.25 -2,741.25
637,000.000 MID OCEAN CBO 2000- 1A A2 144A 59541AAB5 7.725% 01/15/2036 DD 01/08/01 KR2F30050002: WATERFALL	34.8040 34.8040	196,789.38 196,789.38	221,701.48 221,701.48	0.00	24,912.10 24,912.10
1,762,243.000 MID OCEAN CBO 2000 1A A2L 144A 59541AAC3 VAR RT 01/15/2036 DD 01/08/01 KR2F30050002: WATERFALL	13.6250 13.6250	194,503.62 194,503.62	240,105.61 240,105.61	0.00	45,601.99 45,601.99
741,782.230 MID-STATE CAPITAL CO 1 M2 144A 59548PAC3 6.742% 10/15/2040 DD 10/01/06 KR3F30050002: WATERFALL	104.7053 104.7053	565,238.07 565,238.07	776,685.31 776,685.31	0.00	211,447.24 211,447.24
236,480.710 MID-STATE CAPITAL CO 1 M2 144A 59548PAC3 6.742% 10/15/2040 DD 10/01/06 KR2F30050002: WATERFALL	104.7053 104.7053	180,198.30 180,198.30	247,607.84 247,607.84	0.00	67,409.54 67,409.54
159,000.780 MID-STATE CAPITAL COR 1 B 144A 59548PAD1 8.311% 10/15/2040 DD 10/01/06 KR3F30050002: WATERFALL	95.0158 95.0158	124,020.64 124,020.64	151,075.86 151,075.86	0.00	27,055.22 27,055.22
600,950.300 MID-STATE CAPITAL COR 1 B 144A 59548PAD1 8.311% 10/15/2040 DD 10/01/06 KR2F30050002: WATERFALL	95.0158 95.0158	522,345.99 522,345.99	570,997.74 570,997.74	0.00	48,651.75 48,651.75
249,187.910 MID-STATE TRUST X 10 B 59549RAE4 7.540% 02/15/2036 DD 11/09/01 KR2F30050002: WATERFALL	106.3523 106.3523	224,783.57 224,783.57	265,017.07 265,017.07	0.00	40,233.50 40,233.50

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156,401.430 MID-STATE TRUST X 10 B 59549RAE4 7.540% 02/15/2036 DD 11/09/01 KR3F30050002: WATERFALL	106.3523 106.3523	129,258.30 129,258.30	166,336.52 166,336.52	0.00	37,078.22 37,078.22
19,739.510 MID-STATE TRUST XI 11 B 59549WAD5 8.221% 07/15/2038 DD 06/15/03 KR3F30050002: WATERFALL	106.1278 106.1278	19,542.10 19,542.10	20,949.11 20,949.11	0.00	1,407.01 1,407.01
75,861.780 MID-STATE TRUST XI 11 B 59549WAD5 8.221% 07/15/2038 DD 06/15/03 KR2F30050002: WATERFALL	106.1278 106.1278	75,103.15 75,103.15	80,510.44 80,510.44	0.00	5,407.29 5,407.29
674,050.630 SERVICE KING (MIDAS INT) 9/14 59562TAB8 TLB KR2F30040002: SHENKMAN CAP	99.6880 99.6880	670,680.38 670,680.38	671,947.59 671,947.59	0.00	1,267.21 1,267.21
224,683.540 SERVICE KING (MIDAS INT) 9/14 59562TAB8 TLB KR3F30040002: SHENKMAN CAP	99.6880 99.6880	223,560.12 223,560.12	223,982.53 223,982.53	0.00	422.41 422.41
743,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VAT4 5.750% 04/01/2018 DD 03/28/08 KR2F30080002: NISA	112.9286 112.9286	847,332.06 847,332.06	839,059.50 839,059.50	0.01	-8,272.56 -8,272.56
300,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VAT4 5.750% 04/01/2018 DD 03/28/08 KR3F30080002: NISA	112.9286 112.9286	342,126.00 342,126.00	338,785.80 338,785.80	0.00	-3,340.20 -3,340.20
280,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VBD8 5.150% 11/15/2043 DD 11/08/13 KR2F30080002: NISA	110.8483 110.8483	275,284.80 275,284.80	310,375.24 310,375.24	0.00	35,090.44 35,090.44
125,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VBD8 5.150% 11/15/2043 DD 11/08/13 KR3F30080002: NISA	110.8483 110.8483	122,895.00 122,895.00	138,560.38 138,560.38	0.00	15,665.38 15,665.38
150,000.000 MIDAS INT HOLDCO II/FIN 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14 KR2F30070002: COLUMBIA	99.7500 99.7500	150,000.00 150,000.00	149,625.00 149,625.00	0.00	-375.00 -375.00

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47,000.000 MIDAS INT HOLDCO II/FIN 144A 59563KAA8 7.875% 10/01/2022 DD 09/24/14 KR3F30070002: COLUMBIA	99.7500 99.7500	47,000.00 47,000.00	46,882.50 46,882.50	0.00	-117.50 -117.50
583,000.000 MIDOCEAN CREDIT 13-2A E 144A 59802TAA0 VAR RT 01/29/2025 DD 01/29/14 KR2F30050002: WATERFALL	91.1250 91.1250	533,445.00 533,445.00	531,258.75 531,258.75	0.00	-2,186.25 -2,186.25
500,000.000 MILACRON LLC / MCRON FINA 144A 59870XAB6 7.750% 02/15/2021 DD 03/28/13 KR3F30060002: LOOMIS	105.2500 105.2500	500,000.00 500,000.00	526,250.00 526,250.00	0.00	26,250.00 26,250.00
3,500,000.000 MISSOURI ST JT MUNI ELEC UTILI 606092ET7 6.890% 01/01/2042 DD 12/17/09 KR2F30010002: PIMCO KR2	123.1070 123.1070	3,509,105.00 3,509,105.00	4,308,745.00 4,308,745.00	0.03	799,640.00 799,640.00
2,820,000.000 MIZUHO BANK LTD 144A 60688XAC4 2.450% 04/16/2019 DD 04/16/14 KR2F30080002: NISA	99.7784 99.7784	2,824,834.70 2,824,834.70	2,813,750.88 2,813,750.88	0.02	-11,083.82 -11,083.82
975,000.000 MIZUHO BANK LTD 144A 60688XAC4 2.450% 04/16/2019 DD 04/16/14 KR3F30080002: NISA	99.7784 99.7784	976,659.30 976,659.30	972,839.40 972,839.40	0.01	-3,819.90 -3,819.90
194,015.160 MONEYGRAM PAYMENT 3/13 TL 60935QAF3 0.000% 03/27/2020 DD 03/26/13 KR3F30040002: SHENKMAN CAP	98.0630 98.0630	194,017.11 194,017.11	190,257.09 190,257.09	0.00	-3,760.02 -3,760.02
492,500.000 MONEYGRAM PAYMENT 3/13 TL 60935QAF3 0.000% 03/27/2020 DD 03/26/13 KR2F30040002: SHENKMAN CAP	98.0630 98.0630	492,504.94 492,504.94	482,960.28 482,960.28	0.00	-9,544.66 -9,544.66
110,000.000 MONITRONICS INTERNATIONAL INC 609453AG0 9.125% 04/01/2020 DD 03/23/12 KR3F30070002: COLUMBIA	103.0000 103.0000	112,930.00 112,930.00	113,300.00 113,300.00	0.00	370.00 370.00
392,000.000 MONITRONICS INTERNATIONAL INC 609453AG0 9.125% 04/01/2020 DD 03/23/12 KR2F30070002: COLUMBIA	103.0000 103.0000	404,250.00 404,250.00	403,760.00 403,760.00	0.00	-490.00 -490.00

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205,000.000 MONSANTO CO 61166WAQ4 4.700% 07/15/2064 DD 07/01/14 KR3F30080002: NISA	99.5295 99.5295	201,654.40 201,654.40	204,035.48 204,035.48	0.00	2,381.08 2,381.08
535,000.000 MONSANTO CO 61166WAQ4 4.700% 07/15/2064 DD 07/01/14 KR2F30080002: NISA	99.5295 99.5295	526,268.80 526,268.80	532,482.83 532,482.83	0.00	6,214.03 6,214.03
75,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14 KR3F30080002: NISA	98.2817 98.2817	74,868.00 74,868.00	73,711.28 73,711.28	0.00	-1,156.72 -1,156.72
205,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14 KR2F30080002: NISA	98.2817 98.2817	204,639.20 204,639.20	201,477.49 201,477.49	0.00	-3,161.71 -3,161.71
392,000.000 MORGAN STANLEY CAPITAL I HQ7 E 617451BW8 VAR RT 11/14/2042 DD 11/01/05 KR2F30050002: WATERFALL	83.5459 83.5459	341,040.00 341,040.00	327,499.93 327,499.93	0.00	-13,540.07 -13,540.07
102,777.720 MORGAN STANLEY CAPITAL HQ7 A4 617451CL1 VAR RT 11/14/2042 DD 11/01/05 KR3F30020002: MANULIFE ASSET MGMT	102.4509 102.4509	113,256.23 113,256.23	105,296.70 105,296.70	0.00	-7,959.53 -7,959.53
224,242.300 MORGAN STANLEY CAPITAL HQ7 A4 617451CL1 VAR RT 11/14/2042 DD 11/01/05 KR2F30020002: MANULIFE ASSET MGMT	102.4509 102.4509	247,104.50 247,104.50	229,738.25 229,738.25	0.00	-17,366.25 -17,366.25
190,000.000 MORGAN STANLEY 61747WAL3 5.500% 07/28/2021 DD 07/28/11 KR3F30080002: NISA	112.6305 112.6305	216,634.68 216,634.68	213,997.95 213,997.95	0.00	-2,636.73 -2,636.73
500,000.000 MORGAN STANLEY 61747WAL3 5.500% 07/28/2021 DD 07/28/11 KR2F30080002: NISA	112.6305 112.6305	570,082.17 570,082.17	563,152.50 563,152.50	0.00	-6,929.67 -6,929.67
500,000.000 MORGAN STANLEY 61747YCE3 6.000% 04/28/2015 DD 04/28/08 KR2F30010002: PIMCO KR2	103.0813 103.0813	519,385.00 519,385.00	515,406.50 515,406.50	0.00	-3,978.50 -3,978.50

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1,955,000.000 MORGAN STANLEY 61747YCG8 7.300% 05/13/2019 DD 05/13/09 KR2F30080002: NISA	119.2759 119.2759	2,377,299.55 2,377,299.55	2,331,843.85 2,331,843.85	0.01	-45,455.70 -45,455.70
720,000.000 MORGAN STANLEY 61747YCG8 7.300% 05/13/2019 DD 05/13/09 KR3F30080002: NISA	119.2759 119.2759	875,527.20 875,527.20	858,786.48 858,786.48	0.01	-16,740.72 -16,740.72
325,000.000 MORGAN STANLEY 61747YCJ2 5.625% 09/23/2019 DD 09/23/09 KR3F30080002: NISA	112.5675 112.5675	372,128.25 372,128.25	365,844.38 365,844.38	0.00	-6,283.87 -6,283.87
875,000.000 MORGAN STANLEY 61747YCJ2 5.625% 09/23/2019 DD 09/23/09 KR2F30080002: NISA	112.5675 112.5675	1,001,883.75 1,001,883.75	984,965.63 984,965.63	0.01	-16,918.12 -16,918.12
255,000.000 MORGAN STANLEY CAPITAL IQ13 A4 61753JAE9 5.364% 03/15/2044 DD 03/01/07 KR2F30020002: MANULIFE ASSET MGMT	108.1667 108.1667	294,863.67 294,863.67	275,825.09 275,825.09	0.00	-19,038.58 -19,038.58
70,000.000 MORGAN STANLEY CAPITAL IQ13 A4 61753JAE9 5.364% 03/15/2044 DD 03/01/07 KR3F30020002: MANULIFE ASSET MGMT	108.1667 108.1667	80,942.97 80,942.97	75,716.69 75,716.69	0.00	-5,226.28 -5,226.28
639,271.600 MORGAN STANLEY R GG10 A4A 144A 61758FAA0 VAR RT 08/12/2045 DD 06/01/09 KR3F30080002: NISA	108.7554 108.7554	710,544.47 710,544.47	695,242.39 695,242.39	0.00	-15,302.08 -15,302.08
1,783,002.420 MORGAN STANLEY R GG10 A4A 144A 61758FAA0 VAR RT 08/12/2045 DD 06/01/09 KR2F30080002: NISA	108.7554 108.7554	1,980,802.57 1,980,802.57	1,939,111.41 1,939,111.41	0.01	-41,691.16 -41,691.16
521,854.360 MORGAN STANLEY R GG10 A4A 144A 61759LAA6 VAR RT 08/15/2045 DD 06/01/10 KR3F30010002: PIMCO KR3	108.7554 108.7554	578,259.48 578,259.48	567,544.80 567,544.80	0.00	-10,714.68 -10,714.68
361,000.000 KINGDOM OF MOROCCO 144A 617726AF1 4.250% 12/11/2022 DD 12/11/12 KR2F30030002: STONE HARBOR	99.2700 99.2700	367,107.12 367,107.12	358,364.70 358,364.70	0.00	-8,742.42 -8,742.42

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1,085,000.000 MOTIVA ENTERPRISES LLC 144A 61980AAC7 5.750% 01/15/2020 DD 01/11/10 KR3F30080002: NISA	112.4513 112.4513	1,230,976.80 1,230,976.80	1,220,096.61 1,220,096.61	0.01	-10,880.19 -10,880.19
2,850,000.000 MOTIVA ENTERPRISES LLC 144A 61980AAC7 5.750% 01/15/2020 DD 01/11/10 KR2F30080002: NISA	112.4513 112.4513	3,234,713.40 3,234,713.40	3,204,862.05 3,204,862.05	0.02	-29,851.35 -29,851.35
846,705.110 MT SPOKANE 2007-A LL AA E 144A 624736AC8 VAR RT 12/15/2034 DD 08/31/07 KR2F30050002: WATERFALL	98.0000 98.0000	465,687.82 465,687.82	829,771.01 829,771.01	0.01	364,083.19 364,083.19
214,907.820 MT SPOKANE 2007-A LL AA E 144A 624736AC8 VAR RT 12/15/2034 DD 08/31/07 KR3F30050002: WATERFALL	98.0000 98.0000	118,199.28 118,199.28	210,609.66 210,609.66	0.00	92,410.38 92,410.38
246,314.560 MT SPOKANE 2007-A AA CERT 144A 624736AD6 VAR RT 12/15/2034 DD 08/31/07 KR2F30050002: WATERFALL	99.0000 99.0000	63,426.01 63,426.01	243,851.41 243,851.41	0.00	180,425.40 180,425.40
199,000.000 MURRAY ENERGY 11/13 TL 627048AF8 KR3F30040002: SHENKMAN CAP	99.7030 99.7030	198,005.00 198,005.00	198,408.97 198,408.97	0.00	403.97 403.97
555,000.000 MYLAN INC/PA 144A 628530AL1 7.875% 07/15/2020 DD 05/19/10 KR3F30080002: NISA	109.0783 109.0783	639,577.25 639,577.25	605,384.57 605,384.57	0.00	-34,192.68 -34,192.68
1,750,000.000 MYLAN INC/PA 144A 628530AL1 7.875% 07/15/2020 DD 05/19/10 KR2F30080002: NISA	109.0783 109.0783	2,019,349.75 2,019,349.75	1,908,870.25 1,908,870.25	0.01	-110,479.50 -110,479.50
105,000.000 NCR CORP 62886EAJ7 5.000% 07/15/2022 DD 01/15/13 KR3F30070002: COLUMBIA	97.7500 97.7500	105,787.50 105,787.50	102,637.50 102,637.50	0.00	-3,150.00 -3,150.00
127,000.000 NCR CORP 62886EAR9 5.875% 12/15/2021 DD 06/15/14 KR2F30070002: COLUMBIA	102.2500 102.2500	127,000.00 127,000.00	129,857.50 129,857.50	0.00	2,857.50 2,857.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 NCR CORP 62886EAR9 5.875% 12/15/2021 DD 06/15/14 KR3F30070002: COLUMBIA	102.2500 102.2500	40,000.00 40,000.00	40,900.00 40,900.00	0.00	900.00 900.00
155,000.000 NCR CORP 62886EAS7 6.375% 12/15/2023 DD 06/15/14 KR2F30070002: COLUMBIA	104.7500 104.7500	156,890.29 156,890.29	162,362.50 162,362.50	0.00	5,472.21 5,472.21
50,000.000 NCR CORP 62886EAS7 6.375% 12/15/2023 DD 06/15/14 KR3F30070002: COLUMBIA	104.7500 104.7500	50,621.71 50,621.71	52,375.00 52,375.00	0.00	1,753.29 1,753.29
1,980,183.460 NCUA GUARANTEED NOTES TR R2 1A 62888UAA8 VAR RT 11/06/2017 DD 11/17/10 KR2F30080002: NISA	100.2097 100.2097	1,986,774.05 1,986,774.05	1,984,335.90 1,984,335.90	0.01	-2,438.15 -2,438.15
767,175.200 NCUA GUARANTEED NOTES TR R2 1A 62888UAA8 VAR RT 11/06/2017 DD 11/17/10 KR3F30080002: NISA	100.2097 100.2097	769,558.44 769,558.44	768,783.97 768,783.97	0.00	-774.47 -774.47
9,560,541.150 NCUA GUARANTEED NOTES TR R1 1A 62888VAA6 VAR RT 10/07/2020 DD 10/27/10 KR2F30010002: PIMCO KR2	100.5154 100.5154	9,560,541.15 9,560,541.15	9,609,816.18 9,609,816.18	0.06	49,275.03 49,275.03
775,000.000 NCUA GUARANTEED NOTES TR C1 A2 62888XAB0 2.900% 10/29/2020 DD 11/10/10 KR3F30080002: NISA	102.9750 102.9750	791,748.83 791,748.83	798,056.25 798,056.25	0.01	6,307.42 6,307.42
1,865,000.000 NCUA GUARANTEED NOTES TR C1 A2 62888XAB0 2.900% 10/29/2020 DD 11/10/10 KR2F30080002: NISA	102.9750 102.9750	1,848,102.72 1,848,102.72	1,920,483.75 1,920,483.75	0.01	72,381.03 72,381.03
2,157,682.730 NCUA GUARANTEED NOTES T C1 APT 62888XAC8 2.650% 10/29/2020 DD 11/10/10 KR3F30080002: NISA	101.4968 101.4968	2,186,769.64 2,186,769.64	2,189,978.93 2,189,978.93	0.01	3,209.29 3,209.29
6,144,529.000 NCUA GUARANTEED NOTES T C1 APT 62888XAC8 2.650% 10/29/2020 DD 11/10/10 KR2F30080002: NISA	101.4968 101.4968	6,117,220.84 6,117,220.84	6,236,500.31 6,236,500.31	0.04	119,279.47 119,279.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000,000.000 NCUA GUARANTEED NOTES 62889KAC5 2.350% 06/12/2017 DD 06/16/11 KR2F30080002: NISA	103.5370 103.5370	1,998,560.00 1,998,560.00	2,070,740.00 2,070,740.00	0.01	72,180.00 72,180.00
335,000.000 NCUA GUARANTEED NOTES 62889KAD3 3.000% 06/12/2019 DD 06/16/11 KR3F30080002: NISA	105.0980 105.0980	353,183.26 353,183.26	352,078.30 352,078.30	0.00	-1,104.96 -1,104.96
3,505,000.000 NCUA GUARANTEED NOTES 62889KAE1 3.450% 06/12/2021 DD 06/16/11 KR2F30080002: NISA	107.8950 107.8950	3,492,382.00 3,492,382.00	3,781,719.75 3,781,719.75	0.02	289,337.75 289,337.75
1,235,000.000 NCUA GUARANTEED NOTES 62889KAE1 3.450% 06/12/2021 DD 06/16/11 KR3F30080002: NISA	107.8950 107.8950	1,236,901.90 1,236,901.90	1,332,503.25 1,332,503.25	0.01	95,601.35 95,601.35
750,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAA0 6.875% 10/15/2021 DD 10/16/13 KR2F30040002: SHENKMAN CAP	104.0000 104.0000	750,000.00 750,000.00	780,000.00 780,000.00	0.01	30,000.00 30,000.00
250,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAA0 6.875% 10/15/2021 DD 10/16/13 KR3F30040002: SHENKMAN CAP	104.0000 104.0000	250,000.00 250,000.00	260,000.00 260,000.00	0.00	10,000.00 10,000.00
260,000.000 NGL ENRGY PART LP/FIN CO 144A 62913TAD4 5.125% 07/15/2019 DD 07/09/14 KR2F30060002: LOOMIS	98.0000 98.0000	260,000.00 260,000.00	254,800.00 254,800.00	0.00	-5,200.00 -5,200.00
80,000.000 NGL ENRGY PART LP/FIN CO 144A 62913TAD4 5.125% 07/15/2019 DD 07/09/14 KR3F30060002: LOOMIS	98.0000 98.0000	80,000.00 80,000.00	78,400.00 78,400.00	0.00	-1,600.00 -1,600.00
515,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13 KR2F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	530,998.75 530,998.75	530,450.00 530,450.00	0.00	-548.75 -548.75
185,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13 KR3F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	193,719.38 193,719.38	190,550.00 190,550.00	0.00	-3,169.38 -3,169.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
231,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR3F30070002: COLUMBIA	102.5625 102.5625	231,000.00 231,000.00	236,919.38 236,919.38	0.00	5,919.38 5,919.38
738,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR2F30070002: COLUMBIA	102.5625 102.5625	738,000.00 738,000.00	756,911.25 756,911.25	0.00	18,911.25 18,911.25
85,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14 KR3F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	85,000.00 85,000.00	85,212.50 85,212.50	0.00	212.50 212.50
210,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14 KR2F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	210,000.00 210,000.00	210,525.00 210,525.00	0.00	525.00 525.00
94,836.042 N-STAR REL CDO IV LT 4A A 144A 62939WAA3 VAR RT 07/27/2040 DD 06/14/05 KR2F30050002: WATERFALL	98.2525 98.2525	90,094.24 90,094.24	93,178.80 93,178.80	0.00	3,084.56 3,084.56
60,000.000 NRG YIELD OPERATING LLC 144A 62943WAA7 5.375% 08/15/2024 DD 08/05/14 KR3F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	60,268.75 60,268.75	60,300.00 60,300.00	0.00	31.25 31.25
155,000.000 NRG YIELD OPERATING LLC 144A 62943WAA7 5.375% 08/15/2024 DD 08/05/14 KR2F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	155,806.25 155,806.25	155,775.00 155,775.00	0.00	-31.25 -31.25
150,000.000 NRG YIELD OPERATING LLC 144A 62943WAA7 5.375% 08/15/2024 DD 08/05/14 KR3F30070002: COLUMBIA	100.5000 100.5000	150,000.00 150,000.00	150,750.00 150,750.00	0.00	750.00 750.00
196,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAM0 5.750% 02/15/2021 DD 02/14/13 KR3F30070002: COLUMBIA	101.5000 101.5000	201,781.25 201,781.25	198,940.00 198,940.00	0.00	-2,841.25 -2,841.25
613,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAM0 5.750% 02/15/2021 DD 02/14/13 KR2F30070002: COLUMBIA	101.5000 101.5000	622,585.00 622,585.00	622,195.00 622,195.00	0.00	-390.00 -390.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
370,000.000 NABISCO INC 629527AU6 7.550% 06/15/2015 DD 06/15/95 KR3F30080002: NISA	104.9228 104.9228	430,639.90 430,639.90	388,214.36 388,214.36	0.00	-42,425.54 -42,425.54
845,000.000 NABISCO INC 629527AU6 7.550% 06/15/2015 DD 06/15/95 KR2F30080002: NISA	104.9228 104.9228	1,015,504.10 1,015,504.10	886,597.66 886,597.66	0.01	-128,906.44 -128,906.44
51,972.000 NATIONAL COLLEGIATE STUDE 1 B1 63543PAS5 VAR RT 06/01/2039 DD 06/10/04 KR3F30050002: WATERFALL	51.0000 51.0000	17,735.45 17,735.45	26,505.72 26,505.72	0.00	8,770.27 8,770.27
292,276.000 NATIONAL COLLEGIATE STUDE 1 B1 63543PAS5 VAR RT 06/01/2039 DD 06/10/04 KR2F30050002: WATERFALL	51.0000 51.0000	99,739.19 99,739.19	149,060.76 149,060.76	0.00	49,321.57 49,321.57
495,001.730 NATIONAL FINANCIAL 7/14 TLB 63607NAL8 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	490,051.72 490,051.72	490,051.71 490,051.71	0.00	-0.01 -0.01
148,500.520 NATIONAL FINANCIAL 7/14 TLB 63607NAL8 KR3F30040002: SHENKMAN CAP	99.0000 99.0000	147,015.51 147,015.51	147,015.51 147,015.51	0.00	0.00 0.00
124,988.740 NATIONAL MENTOR 1/14 TLB 63689EAE5 KR3F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	126,417.52 126,417.52	123,738.85 123,738.85	0.00	-2,678.67 -2,678.67
113,725.800 NATIONAL MENTOR 1/14 TLB 63689EAE5 KR2F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	113,441.48 113,441.48	112,588.54 112,588.54	0.00	-852.94 -852.94
166,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAE0 9.625% 05/01/2019 DD 05/01/13 KR3F30020002: MANULIFE ASSET MGMT	109.2500 109.2500	179,198.75 179,198.75	181,355.00 181,355.00	0.00	2,156.25 2,156.25
391,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAE0 9.625% 05/01/2019 DD 05/01/13 KR2F30020002: MANULIFE ASSET MGMT	109.2500 109.2500	405,213.75 405,213.75	427,167.50 427,167.50	0.00	21,953.75 21,953.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	75,112.50 75,112.50	75,750.00 75,750.00	0.00	637.50 637.50
20,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	20,037.50 20,037.50	20,200.00 20,200.00	0.00	162.50 162.50
497,500.000 NATIONAL VISION 3/14 COV-LITE 63909DAB7 TL KR3F30040002: SHENKMAN CAP	97.1670 97.1670	497,500.00 497,500.00	483,405.83 483,405.83	0.00	-14,094.17 -14,094.17
629,648.650 NATIONAL VISION 3/14 COV-LITE 63909DAB7 TL KR2F30040002: SHENKMAN CAP	97.1670 97.1670	623,352.16 623,352.16	611,810.70 611,810.70	0.00	-11,541.46 -11,541.46
89,000.000 NAVIOS MARITIME HOLDINGS INC / 639365AF2 8.125% 02/15/2019 DD 08/15/11 KR2F30020002: MANULIFE ASSET MGMT	94.0000 94.0000	66,750.00 66,750.00	83,660.00 83,660.00	0.00	16,910.00 16,910.00
24,000.000 NAVIOS MARITIME HOLDINGS INC / 639365AF2 8.125% 02/15/2019 DD 08/15/11 KR3F30020002: MANULIFE ASSET MGMT	94.0000 94.0000	18,000.00 18,000.00	22,560.00 22,560.00	0.00	4,560.00 4,560.00
70,000.000 NBCUNIVERSAL MEDIA LLC 63946BAF7 6.400% 04/30/2040 DD 04/30/11 KR3F30080002: NISA	128.7945 128.7945	81,849.60 81,849.60	90,156.15 90,156.15	0.00	8,306.55 8,306.55
110,000.000 NBCUNIVERSAL MEDIA LLC 63946BAF7 6.400% 04/30/2040 DD 04/30/11 KR2F30080002: NISA	128.7945 128.7945	128,620.80 128,620.80	141,673.95 141,673.95	0.00	13,053.15 13,053.15
70,000.000 NEFF RENTAL 6/14 COV-LITE 2ND 64009GAB7 LIEN TL KR2F30060002: LOOMIS	100.1250 100.1250	70,175.00 70,175.00	70,087.50 70,087.50	0.00	-87.50 -87.50
20,000.000 NEFF RENTAL 6/14 COV-LITE 2ND 64009GAB7 LIEN TL KR3F30060002: LOOMIS	100.1250 100.1250	20,050.00 20,050.00	20,025.00 20,025.00	0.00	-25.00 -25.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,240,640.620 NEIMAN MARCUS 3/14 COV-LITE TL 64021SAC3 KR2F30040002: SHENKMAN CAP	98.1530 98.1530	1,234,437.42 1,234,437.42	1,217,725.99 1,217,725.99	0.01	-16,711.43 -16,711.43
447,128.750 NEIMAN MARCUS 3/14 COV-LITE TL 64021SAC3 KR3F30040002: SHENKMAN CAP	98.1530 98.1530	445,391.84 445,391.84	438,870.28 438,870.28	0.00	-6,521.56 -6,521.56
267,000.000 NEW ALBERTSON'S 6/14 COV-LITE 64184JAB8 TL KR2F30060002: LOOMIS	98.1880 98.1880	265,665.00 265,665.00	262,161.96 262,161.96	0.00	-3,503.04 -3,503.04
84,000.000 NEW ALBERTSON'S 6/14 COV-LITE 64184JAB8 TL KR3F30060002: LOOMIS	98.1880 98.1880	83,580.00 83,580.00	82,477.92 82,477.92	0.00	-1,102.08 -1,102.08
50,000.000 NEW JERSEY ST TURNPIKE AUTH 646139W35 7.414% 01/01/2040 DD 04/28/09 KR3F30080002: NISA	143.3190 143.3190	71,280.00 71,280.00	71,659.50 71,659.50	0.00	379.50 379.50
1,000,000.000 NEW JERSEY ST TURNPIKE AUTH 646139W35 7.414% 01/01/2040 DD 04/28/09 KR3F30010002: PIMCO KR3	143.3190 143.3190	1,244,190.00 1,244,190.00	1,433,190.00 1,433,190.00	0.01	189,000.00 189,000.00
700,000.000 NEW JERSEY ST TURNPIKE AUTH 646139X83 7.102% 01/01/2041 DD 12/15/10 KR2F30080002: NISA	138.7910 138.7910	933,527.00 933,527.00	971,537.00 971,537.00	0.01	38,010.00 38,010.00
240,000.000 NEW JERSEY ST TURNPIKE AUTH 646139X83 7.102% 01/01/2041 DD 12/15/10 KR3F30080002: NISA	138.7910 138.7910	320,066.40 320,066.40	333,098.40 333,098.40	0.00	13,032.00 13,032.00
2,000,000.000 NEW YORK NY 64966H4L1 5.817% 10/01/2031 DD 10/20/10 KR3F30010002: PIMCO KR3	110.3840 110.3840	2,057,080.00 2,057,080.00	2,207,680.00 2,207,680.00	0.01	150,600.00 150,600.00
500,000.000 NEW YORK NY 64966JAR7 6.271% 12/01/2037 DD 12/21/10 KR3F30010002: PIMCO KR3	127.0300 127.0300	531,545.00 531,545.00	635,150.00 635,150.00	0.00	103,605.00 103,605.00

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165,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 KR3F30080002: NISA	120.3700 120.3700	169,649.70 169,649.70	198,610.50 198,610.50	0.00	28,960.80 28,960.80
475,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 KR2F30080002: NISA	120.3700 120.3700	452,660.75 452,660.75	571,757.50 571,757.50	0.00	119,096.75 119,096.75
75,000.000 NEW YORK ST DORM AUTH ST PERSO 649902H48 5.427% 03/15/2039 DD 10/20/09 KR3F30080002: NISA	118.2470 118.2470	81,679.50 81,679.50	88,685.25 88,685.25	0.00	7,005.75 7,005.75
215,000.000 NEW YORK ST DORM AUTH ST PERSO 649902ZQ9 5.628% 03/15/2039 DD 08/31/09 KR3F30080002: NISA	120.7650 120.7650	222,767.95 222,767.95	259,644.75 259,644.75	0.00	36,876.80 36,876.80
805,000.000 NEW YORK ST URBAN DEV CORP REV 650035TD0 5.770% 03/15/2039 DD 12/01/09 KR2F30080002: NISA	120.7270 120.7270	792,513.03 792,513.03	971,852.35 971,852.35	0.01	179,339.32 179,339.32
185,000.000 NEW YORK ST URBAN DEV CORP REV 650035VB1 5.838% 03/15/2040 DD 12/08/10 KR2F30080002: NISA	123.1420 123.1420	232,326.70 232,326.70	227,812.70 227,812.70	0.00	-4,514.00 -4,514.00
55,000.000 NEW YORK ST URBAN DEV CORP REV 650035VB1 5.838% 03/15/2040 DD 12/08/10 KR3F30080002: NISA	123.1420 123.1420	69,070.10 69,070.10	67,728.10 67,728.10	0.00	-1,342.00 -1,342.00
200,000.000 NEWPAGE 2/14 TLB 651714AW7 KR3F30040002: SHENKMAN CAP	99.9000 99.9000	200,000.00 200,000.00	199,800.00 199,800.00	0.00	-200.00 -200.00
750,000.000 NEWPAGE 2/14 TLB 651714AW7 KR2F30040002: SHENKMAN CAP	99.9000 99.9000	750,000.00 750,000.00	749,250.00 749,250.00	0.00	-750.00 -750.00
98,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13 KR3F30070002: COLUMBIA	96.7500 96.7500	97,946.90 97,946.90	94,815.00 94,815.00	0.00	-3,131.90 -3,131.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
298,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13 KR2F30070002: COLUMBIA	96.7500 96.7500	297,839.36 297,839.36	288,315.00 288,315.00	0.00	-9,524.36 -9,524.36
316,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13 KR2F30070002: COLUMBIA	100.5000 100.5000	316,000.00 316,000.00	317,580.00 317,580.00	0.00	1,580.00 1,580.00
155,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13 KR3F30070002: COLUMBIA	100.5000 100.5000	155,000.00 155,000.00	155,775.00 155,775.00	0.00	775.00 775.00
248,000.000 REPUBLIC OF NIGERIA 144A 65412ACD2 6.375% 07/12/2023 DD 07/12/13 KR2F30030002: STONE HARBOR	107.1250 107.1250	243,518.64 243,518.64	265,670.00 265,670.00	0.00	22,151.36 22,151.36
380,000.000 NISOURCE FINANCE CORP 65473QBD4 5.650% 02/01/2045 DD 10/10/13 KR2F30020002: MANULIFE ASSET MGMT	113.6730 113.6730	412,366.20 412,366.20	431,957.40 431,957.40	0.00	19,591.20 19,591.20
155,000.000 NISOURCE FINANCE CORP 65473QBD4 5.650% 02/01/2045 DD 10/10/13 KR3F30020002: MANULIFE ASSET MGMT	113.6730 113.6730	166,332.35 166,332.35	176,193.15 176,193.15	0.00	9,860.80 9,860.80
425,000.000 STATOIL ASA 656531AD2 7.150% 11/15/2025 DD 11/15/95 KR2F30080002: NISA	133.1755 133.1755	490,985.50 490,985.50	565,995.88 565,995.88	0.00	75,010.38 75,010.38
436,000.000 NORTEK INC 656559BQ3 8.500% 04/15/2021 DD 10/15/11 KR2F30070002: COLUMBIA	107.5000 107.5000	469,086.30 469,086.30	468,700.00 468,700.00	0.00	-386.30 -386.30
128,000.000 NORTEK INC 656559BQ3 8.500% 04/15/2021 DD 10/15/11 KR3F30070002: COLUMBIA	107.5000 107.5000	137,587.50 137,587.50	137,600.00 137,600.00	0.00	12.50 12.50
650,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14 KR2F30040002: SHENKMAN CAP	103.0000 103.0000	650,000.00 650,000.00	669,500.00 669,500.00	0.00	19,500.00 19,500.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
196,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14 KR3F30040002: SHENKMAN CAP	103.0000 103.0000	196,000.00 196,000.00	201,880.00 201,880.00	0.00	5,880.00 5,880.00
2,643,928.580 NORTHWEST AIRLINES 2007-1 CLAS 667294BE1 7.027% 05/01/2021 DD 10/10/07 KR2F30010002: PIMCO KR2	114.6200 114.6200	2,643,928.58 2,643,928.58	3,030,470.94 3,030,470.94	0.02	386,542.36 386,542.36
330,000.000 NORTHWESTERN UNIVERSITY 668444AC6 4.643% 12/01/2044 DD 10/29/13 KR2F30080002: NISA	111.2813 111.2813	330,000.00 330,000.00	367,228.29 367,228.29	0.00	37,228.29 37,228.29
115,000.000 NORTHWESTERN UNIVERSITY 668444AC6 4.643% 12/01/2044 DD 10/29/13 KR3F30080002: NISA	111.2813 111.2813	115,000.00 115,000.00	127,973.50 127,973.50	0.00	12,973.50 12,973.50
57,000.000 NOVA CHEMICALS CORP 144A 66977WAN9 5.250% 08/01/2023 DD 07/30/13 KR3F30070002: COLUMBIA	104.0000 104.0000	57,567.26 57,567.26	59,280.00 59,280.00	0.00	1,712.74 1,712.74
79,000.000 NOVA CHEMICALS CORP 144A 66977WAN9 5.250% 08/01/2023 DD 07/30/13 KR2F30070002: COLUMBIA	104.0000 104.0000	85,813.75 85,813.75	82,160.00 82,160.00	0.00	-3,653.75 -3,653.75
729,212.590 NOVASTAR MORTGAGE FUNDING 3 A1 66987XCQ6 VAR RT 12/25/2033 DD 09/16/03 KR2F30010002: PIMCO KR2	95.3740 95.3740	630,996.80 630,996.80	695,479.22 695,479.22	0.00	64,482.42 64,482.42
104,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12 KR3F30070002: COLUMBIA	97.7500 97.7500	104,185.93 104,185.93	101,660.00 101,660.00	0.00	-2,525.93 -2,525.93
323,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12 KR2F30070002: COLUMBIA	97.7500 97.7500	326,535.30 326,535.30	315,732.50 315,732.50	0.00	-10,802.80 -10,802.80
695,769.230 NUMERICABLE / YPSO 4/14 (USD) 67053NAB0 TLB2 KR2F30040002: SHENKMAN CAP	99.2140 99.2140	688,811.54 688,811.54	690,300.48 690,300.48	0.00	1,488.94 1,488.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,115.380 NUMERICABLE / YPSO 4/14 (USD) 67053NAB0 TLB2 KR3F30040002: SHENKMAN CAP	99.2140 99.2140	252,564.23 252,564.23	253,110.17 253,110.17	0.00	545.94 545.94
294,884.620 NUMERICABLE / YPSO 4/14 (USD) 67053NAC8 TLB1 KR3F30040002: SHENKMAN CAP	99.2140 99.2140	291,935.77 291,935.77	292,566.83 292,566.83	0.00	631.06 631.06
804,230.770 NUMERICABLE / YPSO 4/14 (USD) 67053NAC8 TLB1 KR2F30040002: SHENKMAN CAP	99.2140 99.2140	796,188.46 796,188.46	797,909.52 797,909.52	0.01	1,721.06 1,721.06
282,000.000 NUMERICABLE GROUP SA 144A 67054LAA5 4.875% 05/15/2019 DD 05/08/14 KR2F30070002: COLUMBIA	98.7500 98.7500	282,000.00 282,000.00	278,475.00 278,475.00	0.00	-3,525.00 -3,525.00
2,700,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR3F30010002: PIMCO KR3	100.7500 100.7500	2,700,000.00 2,700,000.00	2,720,250.00 2,720,250.00	0.02	20,250.00 20,250.00
250,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR3F30070002: COLUMBIA	100.7500 100.7500	250,000.00 250,000.00	251,875.00 251,875.00	0.00	1,875.00 1,875.00
697,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR2F30070002: COLUMBIA	100.7500 100.7500	697,000.00 697,000.00	702,227.50 702,227.50	0.00	5,227.50 5,227.50
1,745,000.000 OGX AUSTRIA GMBH 144A 670849AA6 8.500% 06/01/2018 DD 06/03/11 KR2F30060002: LOOMIS	4.0000 4.0000	1,609,286.59 1,609,286.59	69,800.00 69,800.00	0.00	-1,539,486.59 -1,539,486.59
400,000.000 OGX AUSTRIA GMBH 144A 670849AA6 8.500% 06/01/2018 DD 06/03/11 KR3F30060002: LOOMIS	4.0000 4.0000	406,500.00 406,500.00	16,000.00 16,000.00	0.00	-390,500.00 -390,500.00
352,771.180 OAKWOOD MORTGAGE INVESTOR D A1 67087TAQ4 VAR RT 11/15/2029 DD 08/01/99 KR2F30050002: WATERFALL	97.6925 97.6925	338,659.77 338,659.77	344,630.99 344,630.99	0.00	5,971.22 5,971.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800,000.000 OGX AUSTRIA GMBH 144A 67089WAA0 8.375% 04/01/2022 DD 03/30/12 KR2F30060002: LOOMIS	3.3000 3.3000	1,559,500.00 1,559,500.00	59,400.00 59,400.00	0.00	-1,500,100.00 -1,500,100.00
600,000.000 OGX AUSTRIA GMBH 144A 67089WAA0 8.375% 04/01/2022 DD 03/30/12 KR3F30060002: LOOMIS	3.3000 3.3000	471,000.00 471,000.00	19,800.00 19,800.00	0.00	-451,200.00 -451,200.00
253,000.000 OFFICE CHERIFIEN DES PHO 144A 67091TAA3 5.625% 04/25/2024 DD 04/25/14 KR2F30030002: STONE HARBOR	104.0200 104.0200	261,641.20 261,641.20	263,170.60 263,170.60	0.00	1,529.40 1,529.40
442,000.000 OAK HILL CREDIT 14-10A E 144A 67106KAA5 VAR RT 07/20/2026 DD 06/30/14 KR2F30050002: WATERFALL	92.6833 92.6833	414,154.00 414,154.00	409,660.33 409,660.33	0.00	-4,493.67 -4,493.67
30,000.000 OVERSEAS SHIPHOLDING (OBS) 67107JAB5 7/14 EXIT COV-LITE TL KR3F30060002: LOOMIS	99.2920 99.2920	29,700.00 29,700.00	29,787.60 29,787.60	0.00	87.60 87.60
90,000.000 OVERSEAS SHIPHOLDING (OBS) 67107JAB5 7/14 EXIT COV-LITE TL KR2F30060002: LOOMIS	99.2920 99.2920	89,100.00 89,100.00	89,362.80 89,362.80	0.00	262.80 262.80
449,165.000 OZLM FUNDING LTD 13-4A D 144A 67108HAA0 VAR RT 07/22/2025 DD 06/27/13 KR2F30050002: WATERFALL	88.4376 88.4376	417,903.12 417,903.12	397,230.59 397,230.59	0.00	-20,672.53 -20,672.53
1,190,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11 KR2F30070002: COLUMBIA	104.2500 104.2500	1,206,333.75 1,206,333.75	1,240,575.00 1,240,575.00	0.01	34,241.25 34,241.25
268,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11 KR3F30070002: COLUMBIA	104.2500 104.2500	271,675.00 271,675.00	279,390.00 279,390.00	0.00	7,715.00 7,715.00
186,000.000 OASIS PETROLEUM INC 674215AE8 6.875% 01/15/2023 DD 07/02/12 KR3F30070002: COLUMBIA	105.2500 105.2500	192,117.50 192,117.50	195,765.00 195,765.00	0.00	3,647.50 3,647.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
117,000.000 OASIS PETROLEUM INC 674215AG3 6.875% 03/15/2022 DD 03/15/14 KR3F30070002: COLUMBIA	105.5000 105.5000	117,000.00 117,000.00	123,435.00 123,435.00	0.00	6,435.00 6,435.00
667,000.000 OASIS PETROLEUM INC 674215AG3 6.875% 03/15/2022 DD 03/15/14 KR2F30070002: COLUMBIA	105.5000 105.5000	667,000.00 667,000.00	703,685.00 703,685.00	0.00	36,685.00 36,685.00
0.010 OCWEN FINANCIAL 1/13 TLB 67574GAF6 0.000% 02/15/2018 DD 01/28/13 KR3F30020002: MANULIFE ASSET MGMT	98.2500 98.2500	0.01 0.01	0.01 0.01	0.00	0.00 0.00
120,000.000 ODEBRECHT FINANCE LTD 144A 675758AF3 7.500% 09/29/2049 DD 09/14/10 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	124,500.00 124,500.00	121,200.00 121,200.00	0.00	-3,300.00 -3,300.00
30,000.000 ODEBRECHT FINANCE LTD 144A 675758AF3 7.500% 09/29/2049 DD 09/14/10 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	31,125.00 31,125.00	30,300.00 30,300.00	0.00	-825.00 -825.00
220,000.000 ODEBRECHT FINANCE LTD 144A 675758AJ5 7.125% 06/26/2042 DD 06/26/12 KR3F30020002: MANULIFE ASSET MGMT	107.1000 107.1000	216,253.20 216,253.20	235,620.00 235,620.00	0.00	19,366.80 19,366.80
245,000.000 ODEBRECHT FINANCE LTD 144A 675758AJ5 7.125% 06/26/2042 DD 06/26/12 KR2F30020002: MANULIFE ASSET MGMT	107.1000 107.1000	255,202.70 255,202.70	262,395.00 262,395.00	0.00	7,192.30 7,192.30
1,200,000.000 ODEBRECHT FINANCE LTD 144A 675758AL0 4.375% 04/25/2025 DD 04/25/13 KR2F30060002: LOOMIS	94.0000 94.0000	1,058,750.00 1,058,750.00	1,128,000.00 1,128,000.00	0.01	69,250.00 69,250.00
400,000.000 ODEBRECHT FINANCE LTD 144A 675758AL0 4.375% 04/25/2025 DD 04/25/13 KR3F30060002: LOOMIS	94.0000 94.0000	352,652.78 352,652.78	376,000.00 376,000.00	0.00	23,347.22 23,347.22
33,388.440 OMAHA LLC 1A D 144A 682044AB8 VAR RT 05/15/2040 DD 02/12/08 KR2F30050002: WATERFALL	96.0156 96.0156	26,042.99 26,042.99	32,058.12 32,058.12	0.00	6,015.13 6,015.13

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247,484.440 OMAHA LLC 1A CTFS 144A 682044AC6 VAR RT 05/15/2040 DD 02/12/08 KR3F30050002: WATERFALL	96.0156 96.0156	148,490.66 148,490.66	237,623.74 237,623.74	0.00	89,133.08 89,133.08
974,415.080 OMAHA LLC 1A CTFS 144A 682044AC6 VAR RT 05/15/2040 DD 02/12/08 KR2F30050002: WATERFALL	96.0156 96.0156	584,649.04 584,649.04	935,590.73 935,590.73	0.01	350,941.69 350,941.69
270,000.000 ONCOR ELECTRIC DELIVERY CO LLC 68233JAR5 4.100% 06/01/2022 DD 05/18/12 KR3F30080002: NISA	107.2790 107.2790	269,511.30 269,511.30	289,653.30 289,653.30	0.00	20,142.00 20,142.00
615,000.000 ONCOR ELECTRIC DELIVERY CO LLC 68233JAR5 4.100% 06/01/2022 DD 05/18/12 KR2F30080002: NISA	107.2790 107.2790	636,336.19 636,336.19	659,765.85 659,765.85	0.00	23,429.66 23,429.66
330,000.000 ONCOR ELECTRIC DELIVERY 144A 68233JAW4 2.150% 06/01/2019 DD 05/13/14 KR3F30080002: NISA	99.2210 99.2210	329,653.50 329,653.50	327,429.30 327,429.30	0.00	-2,224.20 -2,224.20
880,000.000 ONCOR ELECTRIC DELIVERY 144A 68233JAW4 2.150% 06/01/2019 DD 05/13/14 KR2F30080002: NISA	99.2210 99.2210	879,076.00 879,076.00	873,144.80 873,144.80	0.01	-5,931.20 -5,931.20
165,000.000 1011778 BC / NEW RED FIN 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14 KR3F30070002: COLUMBIA	99.3750 99.3750	165,000.00 165,000.00	163,968.75 163,968.75	0.00	-1,031.25 -1,031.25
509,000.000 1011778 BC / NEW RED FIN 144A 68245XAA7 6.000% 04/01/2022 DD 10/08/14 KR2F30070002: COLUMBIA	99.3750 99.3750	509,000.00 509,000.00	505,818.75 505,818.75	0.00	-3,181.25 -3,181.25
117,923.990 OPTEUM MORTGAGE ACCEPTA 4 1APT 68383NCA9 VAR RT 11/25/2035 DD 08/25/05 KR2F30020002: MANULIFE ASSET MGMT	94.8140 94.8140	107,458.24 107,458.24	111,808.45 111,808.45	0.00	4,350.21 4,350.21
27,132.950 OPTEUM MORTGAGE ACCEPTA 4 1APT 68383NCA9 VAR RT 11/25/2035 DD 08/25/05 KR3F30020002: MANULIFE ASSET MGMT	94.8140 94.8140	24,724.90 24,724.90	25,725.84 25,725.84	0.00	1,000.94 1,000.94

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160,000.000 ORACLE CORP 68389XAV7 4.300% 07/08/2034 DD 07/08/14 KR3F30080002: NISA	100.7242 100.7242	159,936.00 159,936.00	161,158.72 161,158.72	0.00	1,222.72 1,222.72
450,000.000 ORACLE CORP 68389XAV7 4.300% 07/08/2034 DD 07/08/14 KR2F30080002: NISA	100.7242 100.7242	449,820.00 449,820.00	453,258.90 453,258.90	0.00	3,438.90 3,438.90
60,000.000 OREGON ST 68607LXQ5 5.892% 06/01/2027 DD 10/31/03 KR3F30080002: NISA	122.1770 122.1770	69,988.80 69,988.80	73,306.20 73,306.20	0.00	3,317.40 3,317.40
175,000.000 OREGON ST 68607LXQ5 5.892% 06/01/2027 DD 10/31/03 KR2F30080002: NISA	122.1770 122.1770	183,860.25 183,860.25	213,809.75 213,809.75	0.00	29,949.50 29,949.50
185,000.000 OUTERWALL INC 144A 690070AB3 5.875% 06/15/2021 DD 06/09/14 KR3F30020002: MANULIFE ASSET MGMT	94.2500 94.2500	185,000.00 185,000.00	174,362.50 174,362.50	0.00	-10,637.50 -10,637.50
450,000.000 OUTERWALL INC 144A 690070AB3 5.875% 06/15/2021 DD 06/09/14 KR2F30020002: MANULIFE ASSET MGMT	94.2500 94.2500	450,000.00 450,000.00	424,125.00 424,125.00	0.00	-25,875.00 -25,875.00
200,000.000 OVERSEA-CHINESE BANKING 144A 69033CAB5 VAR RT 10/15/2024 DD 04/15/14 KR3F30020002: MANULIFE ASSET MGMT	101.0083 101.0083	198,800.00 198,800.00	202,016.60 202,016.60	0.00	3,216.60 3,216.60
280,000.000 OVERSEA-CHINESE BANKING 144A 69033CAB5 VAR RT 10/15/2024 DD 04/15/14 KR2F30020002: MANULIFE ASSET MGMT	101.0083 101.0083	278,320.00 278,320.00	282,823.24 282,823.24	0.00	4,503.24 4,503.24
470,000.000 OWENSBORO KY WTR REVENUE 691106GS1 1.750% 09/15/2015 DD 07/01/14 KR2F90010002: CASH ACCOUNT KR2	101.3940 101.3940	477,905.40 477,905.40	476,551.80 476,551.80	0.00	-1,353.60 -1,353.60
205,000.000 OWENSBORO KY WTR REVENUE 691106GS1 1.750% 09/15/2015 DD 07/01/14 KR3F90010002: CASH ACCOUNT KR3	101.3940 101.3940	208,448.10 208,448.10	207,857.70 207,857.70	0.00	-590.40 -590.40

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245,000.000 PNC FUNDING CORP 693476BB8 5.625% 02/01/2017 DD 02/08/07 KR3F30080002: NISA	109.0133 109.0133	270,798.50 270,798.50	267,082.59 267,082.59	0.00	-3,715.91 -3,715.91
395,000.000 PNC FUNDING CORP 693476BB8 5.625% 02/01/2017 DD 02/08/07 KR2F30080002: NISA	109.0133 109.0133	431,191.32 431,191.32	430,602.54 430,602.54	0.00	-588.78 -588.78
1,650,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12 KR2F30070002: COLUMBIA	106.1250 106.1250	1,666,720.00 1,666,720.00	1,751,062.50 1,751,062.50	0.01	84,342.50 84,342.50
502,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12 KR3F30070002: COLUMBIA	106.1250 106.1250	514,332.50 514,332.50	532,747.50 532,747.50	0.00	18,415.00 18,415.00
87,594.590 PQ CORP 3/14 TL 69353FAK0 KR3F30070002: COLUMBIA	98.7500 98.7500	87,597.47 87,597.47	86,499.66 86,499.66	0.00	-1,097.81 -1,097.81
760,000.000 PNC BANK NA 69353RDD7 2.250% 07/02/2019 DD 06/20/14 KR2F30080002: NISA	99.4983 99.4983	757,628.80 757,628.80	756,187.08 756,187.08	0.00	-1,441.72 -1,441.72
465,000.000 PNC BANK NA 69353RDD7 2.250% 07/02/2019 DD 06/20/14 KR3F30080002: NISA	99.4983 99.4983	463,549.20 463,549.20	462,667.10 462,667.10	0.00	-882.10 -882.10
115,000.000 PVH CORP 693656AA8 4.500% 12/15/2022 DD 12/20/12 KR3F30020002: MANULIFE ASSET MGMT	97.7500 97.7500	114,359.50 114,359.50	112,412.50 112,412.50	0.00	-1,947.00 -1,947.00
290,000.000 PVH CORP 693656AA8 4.500% 12/15/2022 DD 12/20/12 KR2F30020002: MANULIFE ASSET MGMT	97.7500 97.7500	288,363.00 288,363.00	283,475.00 283,475.00	0.00	-4,888.00 -4,888.00
100,000.000 ADARO INDONESIA PT 144A 69368KAA4 7.625% 10/22/2019 DD 10/22/09 KR2F30030002: STONE HARBOR	104.1000 104.1000	107,000.00 107,000.00	104,100.00 104,100.00	0.00	-2,900.00 -2,900.00

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83,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAF4 5.125% 03/28/2023 DD 03/28/13 KR2F30030002: STONE HARBOR	95.5300 95.5300	81,374.42 81,374.42	79,289.90 79,289.90	0.00	-2,084.52 -2,084.52
800,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAH0 5.375% 01/26/2019 DD 11/26/13 KR2F30060002: LOOMIS	101.5000 101.5000	800,000.00 800,000.00	812,000.00 812,000.00	0.01	12,000.00 12,000.00
300,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAH0 5.375% 01/26/2019 DD 11/26/13 KR3F30060002: LOOMIS	101.5000 101.5000	299,845.00 299,845.00	304,500.00 304,500.00	0.00	4,655.00 4,655.00
600,000.000 PALOMAR CA CMNTY CLG DIST 697511BZ5 7.194% 08/01/2045 DD 11/12/10 KR3F30010002: PIMCO KR3	113.7770 113.7770	618,480.00 618,480.00	682,662.00 682,662.00	0.00	64,182.00 64,182.00
400,000.000 PALOMAR CA CMNTY CLG DIST 697511BZ5 7.194% 08/01/2045 DD 11/12/10 KR2F30010002: PIMCO KR2	113.7770 113.7770	400,000.00 400,000.00	455,108.00 455,108.00	0.00	55,108.00 55,108.00
944,000.000 PANAMA GOVERNMENT INTERNATIONA 698299AD6 8.875% 09/30/2027 DD 09/26/97 KR2F30030002: STONE HARBOR	142.5000 142.5000	1,348,137.77 1,348,137.77	1,345,200.00 1,345,200.00	0.01	-2,937.77 -2,937.77
175,000.000 PANAMA GOVERNMENT INTERNATIONA 698299AK0 9.375% 04/01/2029 DD 03/31/99 KR2F30030002: STONE HARBOR	148.2500 148.2500	268,149.08 268,149.08	259,437.50 259,437.50	0.00	-8,711.58 -8,711.58
185,000.000 PANAMA GOVERNMENT INTERNATIO 698299AW4 6.700% 01/26/2036 DD 01/26/06 KR2F30030002: STONE HARBOR	122.7500 122.7500	228,937.50 228,937.50	227,087.50 227,087.50	0.00	-1,850.00 -1,850.00
430,000.000 PANAMA GOVERNMENT INTERNATIONA 698299AX2 5.200% 01/30/2020 DD 11/23/09 KR2F30030002: STONE HARBOR	110.0000 110.0000	462,827.11 462,827.11	473,000.00 473,000.00	0.00	10,172.89 10,172.89
1,222,126.560 PAR PHARMACEUTICAL 2/14 TLB2 69888DAJ2 KR2F30040002: SHENKMAN CAP	97.8930 97.8930	1,209,905.29 1,209,905.29	1,196,376.35 1,196,376.35	0.01	-13,528.94 -13,528.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
391,448.050 PAR PHARMACEUTICAL 2/14 TLB2 69888DAJ2 KR3F30040002: SHENKMAN CAP	97.8930 97.8930	389,572.01 389,572.01	383,200.24 383,200.24	0.00	-6,371.77 -6,371.77
90,000.000 PARAGON OFFSHORE LTD 144A 69913JAA7 6.750% 07/15/2022 DD 07/18/14 KR3F30060002: LOOMIS	84.5000 84.5000	89,887.50 89,887.50	76,050.00 76,050.00	0.00	-13,837.50 -13,837.50
305,000.000 PARAGON OFFSHORE LTD 144A 69913JAA7 6.750% 07/15/2022 DD 07/18/14 KR2F30060002: LOOMIS	84.5000 84.5000	303,612.50 303,612.50	257,725.00 257,725.00	0.00	-45,887.50 -45,887.50
205,000.000 PARAGON OFFSHORE LTD 144A 69913JAB5 7.250% 08/15/2024 DD 07/18/14 KR3F30060002: LOOMIS	84.5000 84.5000	204,700.00 204,700.00	173,225.00 173,225.00	0.00	-31,475.00 -31,475.00
765,000.000 PARAGON OFFSHORE LTD 144A 69913JAB5 7.250% 08/15/2024 DD 07/18/14 KR2F30060002: LOOMIS	84.5000 84.5000	761,150.00 761,150.00	646,425.00 646,425.00	0.00	-114,725.00 -114,725.00
15,000.000 PARKER DRILLING CO 144A 701081AW1 6.750% 07/15/2022 DD 01/22/14 KR3F30060002: LOOMIS	100.5000 100.5000	15,000.00 15,000.00	15,075.00 15,075.00	0.00	75.00 75.00
35,000.000 PARKER DRILLING CO 144A 701081AW1 6.750% 07/15/2022 DD 01/22/14 KR2F30060002: LOOMIS	100.5000 100.5000	35,000.00 35,000.00	35,175.00 35,175.00	0.00	175.00 175.00
755,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AA3 7.500% 02/15/2022 DD 02/05/14 KR2F30070002: COLUMBIA	103.1250 103.1250	780,173.75 780,173.75	778,593.75 778,593.75	0.00	-1,580.00 -1,580.00
293,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AA3 7.500% 02/15/2022 DD 02/05/14 KR3F30070002: COLUMBIA	103.1250 103.1250	303,477.50 303,477.50	302,156.25 302,156.25	0.00	-1,321.25 -1,321.25
746,240.600 PARTY CITY 2/14 COV-LITE TL 70215EAF0 KR2F30040002: SHENKMAN CAP	98.1610 98.1610	744,375.00 744,375.00	732,517.24 732,517.24	0.00	-11,857.76 -11,857.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
298,496.250 PARTY CITY 2/14 COV-LITE TL 70215EAF0 KR3F30040002: SHENKMAN CAP	98.1610 98.1610	297,750.01 297,750.01	293,006.90 293,006.90	0.00	-4,743.11 -4,743.11
325,000.000 PEMEX PROJECT FUNDING MASTER T 706451BG5 6.625% 06/15/2035 DD 12/15/05 KR2F30080002: NISA	116.0500 116.0500	366,437.50 366,437.50	377,162.50 377,162.50	0.00	10,725.00 10,725.00
110,000.000 PEMEX PROJECT FUNDING MASTER T 706451BG5 6.625% 06/15/2035 DD 12/15/05 KR3F30080002: NISA	116.0500 116.0500	124,025.00 124,025.00	127,655.00 127,655.00	0.00	3,630.00 3,630.00
119,000.000 PENN NATIONAL GAMING INC 707569AR0 5.875% 11/01/2021 DD 05/01/14 KR3F30070002: COLUMBIA	92.2500 92.2500	116,705.00 116,705.00	109,777.50 109,777.50	0.00	-6,927.50 -6,927.50
343,000.000 PENN NATIONAL GAMING INC 707569AR0 5.875% 11/01/2021 DD 05/01/14 KR2F30070002: COLUMBIA	92.2500 92.2500	337,260.00 337,260.00	316,417.50 316,417.50	0.00	-20,842.50 -20,842.50
30,000.000 JC PENNEY CORP INC 708130AB5 5.750% 02/15/2018 DD 04/27/07 KR2F30060002: LOOMIS	93.5000 93.5000	28,750.00 28,750.00	28,050.00 28,050.00	0.00	-700.00 -700.00
5,000.000 JC PENNEY CORP INC 708130AB5 5.750% 02/15/2018 DD 04/27/07 KR3F30060002: LOOMIS	93.5000 93.5000	4,812.50 4,812.50	4,675.00 4,675.00	0.00	-137.50 -137.50
40,000.000 JC PENNEY CORP INC 708160CA2 8.125% 10/01/2019 DD 09/15/14 KR3F30060002: LOOMIS	97.5000 97.5000	39,893.75 39,893.75	39,000.00 39,000.00	0.00	-893.75 -893.75
125,000.000 JC PENNEY CORP INC 708160CA2 8.125% 10/01/2019 DD 09/15/14 KR2F30060002: LOOMIS	97.5000 97.5000	124,593.75 124,593.75	121,875.00 121,875.00	0.00	-2,718.75 -2,718.75
650,000.000 PENNSYLVANIA ELECTRIC CO 708696BU2 6.050% 09/01/2017 DD 08/30/07 KR2F30010002: PIMCO KR2	111.9086 111.9086	648,069.50 648,069.50	727,405.90 727,405.90	0.00	79,336.40 79,336.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,650,000.000 PENNSYLVANIA ST ECON DEV FING 70869PFT9 6.532% 06/15/2039 DD 04/20/10 KR2F30010002: PIMCO KR2	113.8750 113.8750	3,650,000.00 3,650,000.00	4,156,437.50 4,156,437.50	0.03	506,437.50 506,437.50
300,000.000 PENSKE TRUCK LEASING CO L 144A 709599AC8 3.125% 05/11/2015 DD 05/11/12 KR3F30010002: PIMCO KR3	101.4130 101.4130	299,709.00 299,709.00	304,239.00 304,239.00	0.00	4,530.00 4,530.00
1,200,000.000 PENSKE TRUCK LEASING CO L 144A 709599AC8 3.125% 05/11/2015 DD 05/11/12 KR2F30010002: PIMCO KR2	101.4130 101.4130	1,198,836.00 1,198,836.00	1,216,956.00 1,216,956.00	0.01	18,120.00 18,120.00
3,000,000.000 PENSKE TRUCK LEASING CO L 144A 709599AE4 3.750% 05/11/2017 DD 05/11/12 KR2F30010002: PIMCO KR2	105.1396 105.1396	2,997,840.00 2,997,840.00	3,154,188.00 3,154,188.00	0.02	156,348.00 156,348.00
800,000.000 PENSKE TRUCK LEASING CO L 144A 709599AE4 3.750% 05/11/2017 DD 05/11/12 KR3F30010002: PIMCO KR3	105.1396 105.1396	799,424.00 799,424.00	841,116.80 841,116.80	0.01	41,692.80 41,692.80
260,000.000 PERRIGO CO LTD 144A 714294AA3 1.300% 11/08/2016 DD 11/08/13 KR3F30080002: NISA	100.0918 100.0918	259,732.20 259,732.20	260,238.68 260,238.68	0.00	506.48 506.48
755,000.000 PERRIGO CO LTD 144A 714294AA3 1.300% 11/08/2016 DD 11/08/13 KR2F30080002: NISA	100.0918 100.0918	754,222.35 754,222.35	755,693.09 755,693.09	0.00	1,470.74 1,470.74
275,000.000 PERRIGO CO LTD 144A 714294AE5 2.300% 11/08/2018 DD 11/08/13 KR3F30080002: NISA	99.3328 99.3328	274,612.25 274,612.25	273,165.20 273,165.20	0.00	-1,447.05 -1,447.05
785,000.000 PERRIGO CO LTD 144A 714294AE5 2.300% 11/08/2018 DD 11/08/13 KR2F30080002: NISA	99.3328 99.3328	783,893.15 783,893.15	779,762.48 779,762.48	0.01	-4,130.67 -4,130.67
200,000.000 PERSTORP HOLDING AB 144A 71535PAC3 11.000% 08/15/2017 DD 11/15/12 KR2F30060002: LOOMIS	103.0000 103.0000	216,000.00 216,000.00	206,000.00 206,000.00	0.00	-10,000.00 -10,000.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
964,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AP7 8.750% 11/21/2033 DD 11/21/03 KR2F30030002: STONE HARBOR	152.0000 152.0000	1,437,149.49 1,437,149.49	1,465,280.00 1,465,280.00	0.01	28,130.51 28,130.51
100,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AS1 7.350% 07/21/2025 DD 07/19/05 KR3F30020002: MANULIFE ASSET MGMT	130.2500 130.2500	133,312.50 133,312.50	130,250.00 130,250.00	0.00	-3,062.50 -3,062.50
240,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AS1 7.350% 07/21/2025 DD 07/19/05 KR2F30020002: MANULIFE ASSET MGMT	130.2500 130.2500	319,437.50 319,437.50	312,600.00 312,600.00	0.00	-6,837.50 -6,837.50
650,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AS1 7.350% 07/21/2025 DD 07/19/05 KR2F30030002: STONE HARBOR	130.2500 130.2500	797,810.00 797,810.00	846,625.00 846,625.00	0.01	48,815.00 48,815.00
470,000.000 PERUVIAN GOVERNMENT INTERNAT 715638AU6 6.550% 03/14/2037 DD 03/14/07 KR2F30030002: STONE HARBOR	126.0000 126.0000	608,650.00 608,650.00	592,200.00 592,200.00	0.00	-16,450.00 -16,450.00
225,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAQ4 6.875% 01/20/2040 DD 10/30/09 KR2F30080002: NISA	103.2840 103.2840	233,662.50 233,662.50	232,389.00 232,389.00	0.00	-1,273.50 -1,273.50
75,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAQ4 6.875% 01/20/2040 DD 10/30/09 KR3F30080002: NISA	103.2840 103.2840	77,887.50 77,887.50	77,463.00 77,463.00	0.00	-424.50 -424.50
190,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR2F30020002: MANULIFE ASSET MGMT	101.0820 101.0820	198,550.00 198,550.00	192,055.80 192,055.80	0.00	-6,494.20 -6,494.20
45,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR3F30020002: MANULIFE ASSET MGMT	101.0820 101.0820	47,025.00 47,025.00	45,486.90 45,486.90	0.00	-1,538.10 -1,538.10
95,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAS0 6.750% 01/27/2041 DD 01/27/11 KR3F30080002: NISA	102.7000 102.7000	97,808.20 97,808.20	97,565.00 97,565.00	0.00	-243.20 -243.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAS0 6.750% 01/27/2041 DD 01/27/11 KR2F30080002: NISA	102.7000 102.7000	283,129.00 283,129.00	282,425.00 282,425.00	0.00	-704.00 -704.00
290,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13 KR2F30020002: MANULIFE ASSET MGMT	93.7030 93.7030	286,601.20 286,601.20	271,738.70 271,738.70	0.00	-14,862.50 -14,862.50
135,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13 KR3F30020002: MANULIFE ASSET MGMT	93.7030 93.7030	133,417.80 133,417.80	126,499.05 126,499.05	0.00	-6,918.75 -6,918.75
545,000.000 PETROBRAS GLOBAL FINANCE 71647NAM1 6.250% 03/17/2024 DD 03/17/14 KR2F30060002: LOOMIS	104.7630 104.7630	543,757.40 543,757.40	570,958.35 570,958.35	0.00	27,200.95 27,200.95
170,000.000 PETROBRAS GLOBAL FINANCE 71647NAM1 6.250% 03/17/2024 DD 03/17/14 KR3F30060002: LOOMIS	104.7630 104.7630	169,612.40 169,612.40	178,097.10 178,097.10	0.00	8,484.70 8,484.70
235,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10 KR2F30020002: MANULIFE ASSET MGMT	113.7500 113.7500	264,275.00 264,275.00	267,312.50 267,312.50	0.00	3,037.50 3,037.50
110,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10 KR3F30020002: MANULIFE ASSET MGMT	113.7500 113.7500	123,670.00 123,670.00	125,125.00 125,125.00	0.00	1,455.00 1,455.00
560,000.000 PETROLEOS MEXICANOS 144A 71656LAY7 6.375% 01/23/2045 DD 01/23/14 KR2F30080002: NISA	113.0800 113.0800	555,811.20 555,811.20	633,248.00 633,248.00	0.00	77,436.80 77,436.80
190,000.000 PETROLEOS MEXICANOS 144A 71656LAY7 6.375% 01/23/2045 DD 01/23/14 KR3F30080002: NISA	113.0800 113.0800	188,578.80 188,578.80	214,852.00 214,852.00	0.00	26,273.20 26,273.20
997,500.000 PHIBRO ANIMAL HEALTH 4/14 TLB 71742TAC4 KR2F30040002: SHENKMAN CAP	98.8330 98.8330	995,006.25 995,006.25	985,859.18 985,859.18	0.01	-9,147.07 -9,147.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
249,375.000 PHIBRO ANIMAL HEALTH 4/14 TLB 71742TAC4 KR3F30040002: SHENKMAN CAP	98.8330 98.8330	248,751.56 248,751.56	246,464.79 246,464.79	0.00	-2,286.77 -2,286.77
425,000.000 PHILIP MORRIS INTERNATIONAL IN 718172AU3 3.875% 08/21/2042 DD 08/21/12 KR2F30080002: NISA	90.6521 90.6521	377,225.75 377,225.75	385,271.43 385,271.43	0.00	8,045.68 8,045.68
150,000.000 PHILIP MORRIS INTERNATIONAL IN 718172AU3 3.875% 08/21/2042 DD 08/21/12 KR3F30080002: NISA	90.6521 90.6521	133,138.50 133,138.50	135,978.15 135,978.15	0.00	2,839.65 2,839.65
438,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286AY3 9.500% 02/02/2030 DD 02/02/05 KR2F30030002: STONE HARBOR	156.0000 156.0000	695,920.00 695,920.00	683,280.00 683,280.00	0.00	-12,640.00 -12,640.00
30,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BB2 7.750% 01/14/2031 DD 01/11/06 KR3F30080002: NISA	139.0000 139.0000	38,512.50 38,512.50	41,700.00 41,700.00	0.00	3,187.50 3,187.50
80,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BB2 7.750% 01/14/2031 DD 01/11/06 KR2F30080002: NISA	139.0000 139.0000	102,700.00 102,700.00	111,200.00 111,200.00	0.00	8,500.00 8,500.00
325,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BG1 6.375% 10/23/2034 DD 10/23/09 KR3F30080002: NISA	126.0000 126.0000	409,500.00 409,500.00	409,500.00 409,500.00	0.00	0.00 0.00
835,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BG1 6.375% 10/23/2034 DD 10/23/09 KR2F30080002: NISA	126.0000 126.0000	1,052,100.00 1,052,100.00	1,052,100.00 1,052,100.00	0.01	0.00 0.00
801,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BK2 4.000% 01/15/2021 DD 10/06/10 KR2F30030002: STONE HARBOR	105.3750 105.3750	781,291.26 781,291.26	844,053.75 844,053.75	0.01	62,762.49 62,762.49
210,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BN6 5.500% 03/30/2026 DD 03/30/11 KR2F30030002: STONE HARBOR	114.7500 114.7500	238,087.50 238,087.50	240,975.00 240,975.00	0.00	2,887.50 2,887.50

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128,000.000 PHYSIO-CONTROL INTERNATIO 144A 719431AA6 9.875% 01/15/2019 DD 01/30/12 KR3F30070002: COLUMBIA	107.0000 107.0000	135,560.60 135,560.60	136,960.00 136,960.00	0.00	1,399.40 1,399.40
231,000.000 PHYSIO-CONTROL INTERNATIO 144A 719431AA6 9.875% 01/15/2019 DD 01/30/12 KR2F30070002: COLUMBIA	107.0000 107.0000	234,598.04 234,598.04	247,170.00 247,170.00	0.00	12,571.96 12,571.96
450,000.000 PINNACLE ENTERTAINMENT INC 723456AS8 6.375% 08/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	104.5000 104.5000	451,545.34 451,545.34	470,250.00 470,250.00	0.00	18,704.66 18,704.66
141,000.000 PINNACLE ENTERTAINMENT INC 723456AS8 6.375% 08/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	104.5000 104.5000	141,483.53 141,483.53	147,345.00 147,345.00	0.00	5,861.47 5,861.47
193,000.000 PINNACLE FOODS FINANCE LLC / P 72347QAJ2 4.875% 05/01/2021 DD 11/01/13 KR2F30070002: COLUMBIA	96.7500 96.7500	193,000.00 193,000.00	186,727.50 186,727.50	0.00	-6,272.50 -6,272.50
55,000.000 PINNACLE FOODS FINANCE LLC / P 72347QAJ2 4.875% 05/01/2021 DD 11/01/13 KR3F30070002: COLUMBIA	96.7500 96.7500	55,000.00 55,000.00	53,212.50 53,212.50	0.00	-1,787.50 -1,787.50
160,000.000 PIONEER ENERGY SERVICES 144A 723664AA6 6.125% 03/15/2022 DD 03/18/14 KR2F30060002: LOOMIS	99.0000 99.0000	161,056.25 161,056.25	158,400.00 158,400.00	0.00	-2,656.25 -2,656.25
50,000.000 PIONEER ENERGY SERVICES 144A 723664AA6 6.125% 03/15/2022 DD 03/18/14 KR3F30060002: LOOMIS	99.0000 99.0000	50,331.25 50,331.25	49,500.00 49,500.00	0.00	-831.25 -831.25
172,000.000 PLAINS EXPLORATION & PRODUCTIO 726505AK6 6.625% 05/01/2021 DD 03/29/11 KR3F30080002: NISA	109.5000 109.5000	188,125.00 188,125.00	188,340.00 188,340.00	0.00	215.00 215.00
88,000.000 PLAINS EXPLORATION & PRODUCTIO 726505AK6 6.625% 05/01/2021 DD 03/29/11 KR2F30080002: NISA	109.5000 109.5000	96,250.00 96,250.00	96,360.00 96,360.00	0.00	110.00 110.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
197,000.000 PLASTIPAK HOLDINGS INC 144A 727610AL1 6.500% 10/01/2021 DD 10/07/13 KR3F30070002: COLUMBIA	101.5000 101.5000	197,650.00 197,650.00	199,955.00 199,955.00	0.00	2,305.00 2,305.00
630,000.000 PLASTIPAK HOLDINGS INC 144A 727610AL1 6.500% 10/01/2021 DD 10/07/13 KR2F30070002: COLUMBIA	101.5000 101.5000	631,137.50 631,137.50	639,450.00 639,450.00	0.00	8,312.50 8,312.50
48,510.000 PLAYA FUNDING 8/13 TLB 72812NAB2 KR3F30070002: COLUMBIA	98.5000 98.5000	48,267.44 48,267.44	47,782.35 47,782.35	0.00	-485.09 -485.09
161,370.000 PLAYA FUNDING 8/13 TLB 72812NAB2 KR2F30070002: COLUMBIA	98.5000 98.5000	160,563.16 160,563.16	158,949.45 158,949.45	0.00	-1,613.71 -1,613.71
228,000.000 PLAYA RESORTS HOLDING BV 144A 72812RAA5 8.000% 08/15/2020 DD 08/09/13 KR3F30070002: COLUMBIA	104.5000 104.5000	239,485.54 239,485.54	238,260.00 238,260.00	0.00	-1,225.54 -1,225.54
687,000.000 PLAYA RESORTS HOLDING BV 144A 72812RAA5 8.000% 08/15/2020 DD 08/09/13 KR2F30070002: COLUMBIA	104.5000 104.5000	713,870.50 713,870.50	717,915.00 717,915.00	0.00	4,044.50 4,044.50
681,728.420 POLYMER GROUP 12/13 COV-LITE 731746AU7 TLB KR2F30040002: SHENKMAN CAP	99.5000 99.5000	681,728.42 681,728.42	678,319.78 678,319.78	0.00	-3,408.64 -3,408.64
318,139.930 POLYMER GROUP 12/13 COV-LITE 731746AU7 TLB KR3F30040002: SHENKMAN CAP	99.5000 99.5000	318,139.93 318,139.93	316,549.23 316,549.23	0.00	-1,590.70 -1,590.70
31,204.820 POLYMER GROUP 6/14 DELAYED TL 731746AV5 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	31,204.82 31,204.82	31,204.82 31,204.82	0.00	0.00 0.00
66,867.470 POLYMER GROUP 6/14 DELAYED TL 731746AV5 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	66,867.47 66,867.47	66,867.47 66,867.47	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
385,000.000 POST HOLDINGS INC 144A 737446AE4 6.750% 12/01/2021 DD 11/18/13 KR2F30020002: MANULIFE ASSET MGMT	94.7500 94.7500	404,486.25 404,486.25	364,787.50 364,787.50	0.00	-39,698.75 -39,698.75
155,000.000 POST HOLDINGS INC 144A 737446AE4 6.750% 12/01/2021 DD 11/18/13 KR3F30020002: MANULIFE ASSET MGMT	94.7500 94.7500	162,817.50 162,817.50	146,862.50 146,862.50	0.00	-15,955.00 -15,955.00
174,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14 KR3F30070002: COLUMBIA	91.5000 91.5000	172,516.25 172,516.25	159,210.00 159,210.00	0.00	-13,306.25 -13,306.25
504,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14 KR2F30070002: COLUMBIA	91.5000 91.5000	500,593.75 500,593.75	461,160.00 461,160.00	0.00	-39,433.75 -39,433.75
200,000.000 PRECISION CASTPARTS CORP 740189AJ4 0.700% 12/20/2015 DD 12/20/12 KR3F30080002: NISA	100.1750 100.1750	199,940.00 199,940.00	200,350.00 200,350.00	0.00	410.00 410.00
680,000.000 PRECISION CASTPARTS CORP 740189AJ4 0.700% 12/20/2015 DD 12/20/12 KR2F30080002: NISA	100.1750 100.1750	679,796.00 679,796.00	681,190.00 681,190.00	0.00	1,394.00 1,394.00
255,000.000 PREFERRED TERM SECURITIES IX L 74040XAC8 VAR RT 04/03/2033 DD 03/26/03 KR2F30050002: WATERFALL	70.7410 70.7410	179,057.81 179,057.81	180,389.55 180,389.55	0.00	1,331.74 1,331.74
115,000.000 PREFERRED TERM SECURITIES IX L 74040XAC8 VAR RT 04/03/2033 DD 03/26/03 KR3F30050002: WATERFALL	70.7410 70.7410	80,751.57 80,751.57	81,352.15 81,352.15	0.00	600.58 600.58
164,000.000 PREFERRED TERM SECURITIES 144A 74040XAE4 VAR RT 04/03/2033 DD 03/26/03 KR2F30050002: WATERFALL	70.3957 70.3957	116,440.00 116,440.00	115,448.89 115,448.89	0.00	-991.11 -991.11
409,000.000 PREFERRED TERM SECURITIES X LT 74040YAF9 VAR RT 07/03/2033 DD 06/26/03 KR2F30050002: WATERFALL	61.7343 61.7343	246,422.50 246,422.50	252,493.42 252,493.42	0.00	6,070.92 6,070.92

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192,000.000 PREFERRED TERM SECURITIES X LT 74040YAF9 VAR RT 07/03/2033 DD 06/26/03 KR3F30050002: WATERFALL	61.7343 61.7343	115,680.00 115,680.00	118,529.91 118,529.91	0.00	2,849.91 2,849.91
148,000.000 PREFERRED TERM SECURITIES XIII 74041AAE3 VAR RT 03/24/2034 DD 03/17/04 KR3F30050002: WATERFALL	65.7587 65.7587	97,093.55 97,093.55	97,322.83 97,322.83	0.00	229.28 229.28
481,000.000 PREFERRED TERM SECURITIES XIII 74041AAE3 VAR RT 03/24/2034 DD 03/17/04 KR2F30050002: WATERFALL	65.7587 65.7587	318,588.04 318,588.04	316,299.19 316,299.19	0.00	-2,288.85 -2,288.85
438,360.007 PREFERRED TERM SECURITIES XV L 74041CAE9 VAR RT 09/26/2034 DD 09/20/04 KR2F30050002: WATERFALL	65.0962 65.0962	279,787.61 279,787.61	285,355.71 285,355.71	0.00	5,568.10 5,568.10
318,520.584 PREFERRED TERM SECURITIES XV L 74041CAE9 VAR RT 09/26/2034 DD 09/20/04 KR3F30050002: WATERFALL	65.0962 65.0962	199,597.49 199,597.49	207,344.80 207,344.80	0.00	7,747.31 7,747.31
117,119.835 PREFERRED TERM SECURITIES VIII 74041PAE0 VAR RT 01/03/2033 DD 12/19/02 KR2F30050002: WATERFALL	27.1250 27.1250	33,993.38 33,993.38	31,768.76 31,768.76	0.00	-2,224.62 -2,224.62
125,959.066 PREFERRED TERM SECURITIES VIII 74041PAE0 VAR RT 01/03/2033 DD 12/19/02 KR3F30050002: WATERFALL	27.1250 27.1250	36,558.91 36,558.91	34,166.40 34,166.40	0.00	-2,392.51 -2,392.51
213,000.000 PREFERRED TERM SECURITIES 144A 74041UAB5 VAR RT 06/24/2034 DD 06/17/04 KR2F30050002: WATERFALL	59.1440 59.1440	131,048.25 131,048.25	125,976.72 125,976.72	0.00	-5,071.53 -5,071.53
154,000.000 PREFERRED TERM SECURITIES 144A 74041UAB5 VAR RT 06/24/2034 DD 06/17/04 KR3F30050002: WATERFALL	59.1440 59.1440	94,748.50 94,748.50	91,081.76 91,081.76	0.00	-3,666.74 -3,666.74
213,370.684 PREFERRED TERM SECURITIES XIV 74041UAE9 VAR RT 06/24/2034 DD 06/17/04 KR3F30050002: WATERFALL	62.5990 62.5990	135,657.08 135,657.08	133,567.91 133,567.91	0.00	-2,089.17 -2,089.17

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506,232.404 PREFERRED TERM SECURITIES XIV 74041UAE9 VAR RT 06/24/2034 DD 06/17/04 KR2F30050002: WATERFALL	62.5990 62.5990	321,853.07 321,853.07	316,896.42 316,896.42	0.00	-4,956.65 -4,956.65
249,257.431 PREFERRED TERM SECURITIES XIX 74042HAB3 VAR RT 12/22/2035 DD 09/15/05 KR2F30050002: WATERFALL	61.1770 61.1770	151,735.47 151,735.47	152,488.22 152,488.22	0.00	752.75 752.75
180,833.822 PREFERRED TERM SECURITIES XIX 74042HAB3 VAR RT 12/22/2035 DD 09/15/05 KR3F30050002: WATERFALL	61.1770 61.1770	110,082.59 110,082.59	110,628.71 110,628.71	0.00	546.12 546.12
116,445.073 PREFERRED TERM XXII 74042MAC0 VAR RT 09/22/2036 DD 06/15/06 KR3F30050002: WATERFALL	61.7748 61.7748	71,286.23 71,286.23	71,933.65 71,933.65	0.00	647.42 647.42
498,461.367 PREFERRED TERM SECURITIES XXII 74042MAJ5 VAR RT 09/22/2036 DD 06/15/06 KR2F30050002: WATERFALL	58.9840 58.9840	283,727.01 283,727.01	294,012.45 294,012.45	0.00	10,285.44 10,285.44
131,689.577 PREFERRED TERM SECURITIES XXII 74042MAJ5 VAR RT 09/22/2036 DD 06/15/06 KR3F30050002: WATERFALL	58.9840 58.9840	78,192.20 78,192.20	77,675.78 77,675.78	0.00	-516.42 -516.42
141,762.200 PREFERRED TERM SECURITIES XXII 74042MAL0 VAR RT 09/22/2036 DD 06/15/06 KR2F30050002: WATERFALL	62.6630 62.6630	88,411.01 88,411.01	88,832.45 88,832.45	0.00	421.44 421.44
87,429.434 PREFERRED TERM SECURITIES XXVI 74042QAA5 VAR RT 09/22/2037 DD 06/21/07 KR3F30050002: WATERFALL	74.4653 74.4653	64,479.21 64,479.21	65,104.62 65,104.62	0.00	625.41 625.41
155,572.958 PREFERRED TERM SECURITIES XXVI 74042QAA5 VAR RT 09/22/2037 DD 06/21/07 KR2F30050002: WATERFALL	74.4653 74.4653	114,735.06 114,735.06	115,847.92 115,847.92	0.00	1,112.86 1,112.86
719,203.597 PREFERRED TERM SECURITIES XXVI 74042QAB3 VAR RT 09/22/2037 DD 06/21/07 KR3F30050002: WATERFALL	61.4423 61.4423	437,257.81 437,257.81	441,895.45 441,895.45	0.00	4,637.64 4,637.64

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1,174,109.698 PREFERRED TERM SECURITIES XXVI 74042QAB3 VAR RT 09/22/2037 DD 06/21/07 KR2F30050002: WATERFALL	61.4423 61.4423	713,829.34 713,829.34	721,400.39 721,400.39	0.00	7,571.05 7,571.05
177,212.921 PREFERRED TERM SECURITIES XXVI 74042QAE7 VAR RT 09/22/2037 DD 06/21/07 KR2F30050002: WATERFALL	65.4223 65.4223	114,080.81 114,080.81	115,936.83 115,936.83	0.00	1,856.02 1,856.02
261,573.314 PREFERRED TERM SECURITIES XXVI 74042TAE1 VAR RT 12/22/2037 DD 09/20/07 KR2F30050002: WATERFALL	59.0760 59.0760	138,629.98 138,629.98	154,527.05 154,527.05	0.00	15,897.07 15,897.07
128,082.339 PREFERRED TERM SECURITIES 144A 74042TAJ0 VAR RT 12/22/2037 DD 09/20/07 KR2F30050002: WATERFALL	53.4025 53.4025	66,965.88 66,965.88	68,399.17 68,399.17	0.00	1,433.29 1,433.29
325,294.445 PREFERRED TERM SECURITIES XVII 74042WAB0 VAR RT 09/23/2035 DD 06/15/05 KR2F30050002: WATERFALL	63.1987 63.1987	197,561.88 197,561.88	205,582.01 205,582.01	0.00	8,020.13 8,020.13
302,758.990 PREFERRED TERM SECURITIES XVII 74042WAB0 VAR RT 09/23/2035 DD 06/15/05 KR3F30050002: WATERFALL	63.1987 63.1987	182,888.72 182,888.72	191,339.89 191,339.89	0.00	8,451.17 8,451.17
403,760.183 PREFERRED TERM SECURITIES XVII 74042WAD6 VAR RT 09/23/2035 DD 06/15/05 KR2F30050002: WATERFALL	58.6360 58.6360	235,554.31 235,554.31	236,748.82 236,748.82	0.00	1,194.51 1,194.51
178,481.594 PREFERRED TERM SECURITIES XVII 74042WAD6 VAR RT 09/23/2035 DD 06/15/05 KR3F30050002: WATERFALL	58.6360 58.6360	104,126.44 104,126.44	104,654.47 104,654.47	0.00	528.03 528.03
270,411.360 PREFERRED TERM SECURITIES XXIV 74043CAB3 VAR RT 03/22/2037 DD 12/14/06 KR2F30050002: WATERFALL	61.2667 61.2667	162,415.83 162,415.83	165,672.04 165,672.04	0.00	3,256.21 3,256.21
290,019.230 PRESIDIO 3/14 TLB 74101VAD6 KR3F30040002: SHENKMAN CAP	99.8130 99.8130	288,569.13 288,569.13	289,476.89 289,476.89	0.00	907.76 907.76

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966,730.770 PRESIDIO 3/14 TLB 74101VAD6 KR2F30040002: SHENKMAN CAP	99.8130 99.8130	961,897.12 961,897.12	964,922.98 964,922.98	0.01	3,025.86 3,025.86
105,000.000 PRINCIPAL FINANCIAL GROUP INC 74251VAG7 1.850% 11/15/2017 DD 11/16/12 KR3F30080002: NISA	100.0330 100.0330	104,890.80 104,890.80	105,034.65 105,034.65	0.00	143.85 143.85
300,000.000 PRINCIPAL FINANCIAL GROUP INC 74251VAG7 1.850% 11/15/2017 DD 11/16/12 KR2F30080002: NISA	100.0330 100.0330	299,688.00 299,688.00	300,099.00 300,099.00	0.00	411.00 411.00
1,720,000.000 PRIVATE EXPORT FUNDING CORP 742651DT6 3.550% 01/15/2024 DD 01/14/14 KR2F30080002: NISA	104.5278 104.5278	1,728,305.60 1,728,305.60	1,797,878.16 1,797,878.16	0.01	69,572.56 69,572.56
595,000.000 PRIVATE EXPORT FUNDING CORP 742651DT6 3.550% 01/15/2024 DD 01/14/14 KR3F30080002: NISA	104.5278 104.5278	597,930.90 597,930.90	621,940.41 621,940.41	0.00	24,009.51 24,009.51
728,352.000 PROCTER & GAMBLE - ESOP 742741AA9 9.360% 01/01/2011 DD 12/04/90 KR2F30080002: NISA	125.0007 125.0007	928,648.80 928,648.80	910,445.10 910,445.10	0.01	-18,203.70 -18,203.70
99,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAD3 10.125% 02/15/2019 DD 02/15/11 KR2F30070002: COLUMBIA	107.0000 107.0000	108,652.50 108,652.50	105,930.00 105,930.00	0.00	-2,722.50 -2,722.50
30,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAD3 10.125% 02/15/2019 DD 02/15/11 KR3F30070002: COLUMBIA	107.0000 107.0000	32,925.00 32,925.00	32,100.00 32,100.00	0.00	-825.00 -825.00
174,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR3F30070002: COLUMBIA	99.0000 99.0000	175,441.25 175,441.25	172,260.00 172,260.00	0.00	-3,181.25 -3,181.25
45,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR3F30060002: LOOMIS	99.0000 99.0000	45,000.00 45,000.00	44,550.00 44,550.00	0.00	-450.00 -450.00

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405,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR2F30060002: LOOMIS	99.0000 99.0000	405,000.00 405,000.00	400,950.00 400,950.00	0.00	-4,050.00 -4,050.00
577,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR2F30070002: COLUMBIA	99.0000 99.0000	581,870.00 581,870.00	571,230.00 571,230.00	0.00	-10,640.00 -10,640.00
75,000.000 PRUDENTIAL FINANCIAL INC 744320AL6 VAR RT 09/15/2042 DD 08/09/12 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	76,093.75 76,093.75	79,500.00 79,500.00	0.00	3,406.25 3,406.25
215,000.000 PRUDENTIAL FINANCIAL INC 744320AL6 VAR RT 09/15/2042 DD 08/09/12 KR2F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	218,411.06 218,411.06	227,900.00 227,900.00	0.00	9,488.94 9,488.94
505,000.000 PRUDENTIAL FINANCIAL INC 744320AM4 VAR RT 06/15/2043 DD 11/19/12 KR2F30080002: NISA	104.2200 104.2200	503,762.65 503,762.65	526,311.00 526,311.00	0.00	22,548.35 22,548.35
180,000.000 PRUDENTIAL FINANCIAL INC 744320AM4 VAR RT 06/15/2043 DD 11/19/12 KR3F30080002: NISA	104.2200 104.2200	179,617.80 179,617.80	187,596.00 187,596.00	0.00	7,978.20 7,978.20
200,000.000 PRUDENTIAL FINANCIAL INC 74432QBY0 5.100% 08/15/2043 DD 08/15/13 KR3F30080002: NISA	105.5571 105.5571	213,612.00 213,612.00	211,114.20 211,114.20	0.00	-2,497.80 -2,497.80
545,000.000 PRUDENTIAL FINANCIAL INC 74432QBY0 5.100% 08/15/2043 DD 08/15/13 KR2F30080002: NISA	105.5571 105.5571	582,092.70 582,092.70	575,286.20 575,286.20	0.00	-6,806.50 -6,806.50
250,000.000 PULTEGROUP INC 745867AM3 7.875% 06/15/2032 DD 06/12/02 KR2F30060002: LOOMIS	112.5000 112.5000	237,400.00 237,400.00	281,250.00 281,250.00	0.00	43,850.00 43,850.00
55,000.000 PULTEGROUP INC 745867AM3 7.875% 06/15/2032 DD 06/12/02 KR3F30060002: LOOMIS	112.5000 112.5000	52,225.00 52,225.00	61,875.00 61,875.00	0.00	9,650.00 9,650.00

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1,325,000.000 PULTEGROUP INC 745867AP6 6.375% 05/15/2033 DD 05/22/03 KR2F30060002: LOOMIS	99.7500 99.7500	972,350.00 972,350.00	1,321,687.50 1,321,687.50	0.01	349,337.50 349,337.50
310,000.000 PULTEGROUP INC 745867AP6 6.375% 05/15/2033 DD 05/22/03 KR3F30060002: LOOMIS	99.7500 99.7500	229,587.50 229,587.50	309,225.00 309,225.00	0.00	79,637.50 79,637.50
150,000.000 PULTEGROUP INC 745867AT8 6.000% 02/15/2035 DD 02/10/05 KR3F30060002: LOOMIS	95.0000 95.0000	135,787.50 135,787.50	142,500.00 142,500.00	0.00	6,712.50 6,712.50
195,000.000 PULTEGROUP INC 745867AT8 6.000% 02/15/2035 DD 02/10/05 KR2F30060002: LOOMIS	95.0000 95.0000	144,662.50 144,662.50	185,250.00 185,250.00	0.00	40,587.50 40,587.50
300,000.000 QVC INC 747262AM5 5.950% 03/15/2043 DD 03/18/13 KR2F30020002: MANULIFE ASSET MGMT	105.9205 105.9205	299,919.00 299,919.00	317,761.50 317,761.50	0.00	17,842.50 17,842.50
130,000.000 QVC INC 747262AM5 5.950% 03/15/2043 DD 03/18/13 KR3F30020002: MANULIFE ASSET MGMT	105.9205 105.9205	128,723.40 128,723.40	137,696.65 137,696.65	0.00	8,973.25 8,973.25
360,000.000 QVC INC 144A 747262AT0 4.450% 02/15/2025 DD 08/21/14 KR2F30020002: MANULIFE ASSET MGMT	98.7074 98.7074	359,768.40 359,768.40	355,346.64 355,346.64	0.00	-4,421.76 -4,421.76
150,000.000 QVC INC 144A 747262AT0 4.450% 02/15/2025 DD 08/21/14 KR3F30020002: MANULIFE ASSET MGMT	98.7074 98.7074	149,901.60 149,901.60	148,061.10 148,061.10	0.00	-1,840.50 -1,840.50
1,000,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAC6 3.375% 10/14/2016 DD 10/14/10 KR2F30010002: PIMCO KR2	103.5000 103.5000	1,001,500.00 1,001,500.00	1,035,000.00 1,035,000.00	0.01	33,500.00 33,500.00
200,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAC6 3.375% 10/14/2016 DD 10/14/10 KR3F30010002: PIMCO KR3	103.5000 103.5000	191,000.00 191,000.00	207,000.00 207,000.00	0.00	16,000.00 16,000.00

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500,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAD4 4.750% 02/16/2021 DD 10/14/10 KR2F30010002: PIMCO KR2	106.8800 106.8800	478,650.00 478,650.00	534,400.00 534,400.00	0.00	55,750.00 55,750.00
536,000.000 QEP RESOURCES INC 74733VAA8 6.875% 03/01/2021 DD 08/16/10 KR2F30070002: COLUMBIA	108.5000 108.5000	575,039.16 575,039.16	581,560.00 581,560.00	0.00	6,520.84 6,520.84
58,000.000 QEP RESOURCES INC 74733VAA8 6.875% 03/01/2021 DD 08/16/10 KR3F30070002: COLUMBIA	108.5000 108.5000	62,148.93 62,148.93	62,930.00 62,930.00	0.00	781.07 781.07
150,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12 KR3F30060002: LOOMIS	98.0000 98.0000	154,443.75 154,443.75	147,000.00 147,000.00	0.00	-7,443.75 -7,443.75
485,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12 KR2F30060002: LOOMIS	98.0000 98.0000	499,381.25 499,381.25	475,300.00 475,300.00	0.00	-24,081.25 -24,081.25
380,000.000 QEP RESOURCES INC 74733VAC4 5.250% 05/01/2023 DD 09/12/12 KR2F30060002: LOOMIS	97.0000 97.0000	383,937.50 383,937.50	368,600.00 368,600.00	0.00	-15,337.50 -15,337.50
120,000.000 QEP RESOURCES INC 74733VAC4 5.250% 05/01/2023 DD 09/12/12 KR3F30060002: LOOMIS	97.0000 97.0000	121,206.25 121,206.25	116,400.00 116,400.00	0.00	-4,806.25 -4,806.25
1,000,000.000 QATARI DIAR FINANCE QSC 144A 74733WAB4 5.000% 07/21/2020 DD 07/21/10 KR2F30010002: PIMCO KR2	110.8750 110.8750	1,010,000.00 1,010,000.00	1,108,750.00 1,108,750.00	0.01	98,750.00 98,750.00
400,000.000 QATARI DIAR FINANCE QSC 144A 74733WAB4 5.000% 07/21/2020 DD 07/21/10 KR3F30010002: PIMCO KR3	110.8750 110.8750	394,000.00 394,000.00	443,500.00 443,500.00	0.00	49,500.00 49,500.00
490,000.000 PROVINCE OF QUEBEC CANADA 748148PD9 7.125% 02/09/2024 DD 02/09/94 KR2F30080002: NISA	129.8296 129.8296	682,261.30 682,261.30	636,165.04 636,165.04	0.00	-46,096.26 -46,096.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 PROVINCE OF QUEBEC CANADA 748148PD9 7.125% 02/09/2024 DD 02/09/94 KR3F30080002: NISA	129.8296 129.8296	229,741.05 229,741.05	214,218.84 214,218.84	0.00	-15,522.21 -15,522.21
523,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12 KR2F30070002: COLUMBIA	99.2500 99.2500	523,000.00 523,000.00	519,077.50 519,077.50	0.00	-3,922.50 -3,922.50
181,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12 KR3F30070002: COLUMBIA	99.2500 99.2500	181,000.00 181,000.00	179,642.50 179,642.50	0.00	-1,357.50 -1,357.50
65,000.000 QUEST DIAGNOSTIC INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14 KR2F30020002: MANULIFE ASSET MGMT	101.6272 101.6272	64,710.10 64,710.10	66,057.68 66,057.68	0.00	1,347.58 1,347.58
25,000.000 QUEST DIAGNOSTIC INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14 KR3F30020002: MANULIFE ASSET MGMT	101.6272 101.6272	24,888.50 24,888.50	25,406.80 25,406.80	0.00	518.30 518.30
997,500.920 QUINTILES TRANSNATIONAL 11/13 74876WAL9 TLB3 KR2F30040002: SHENKMAN CAP	98.3750 98.3750	988,772.79 988,772.79	981,291.53 981,291.53	0.01	-7,481.26 -7,481.26
483,524.800 QUINTILES TRANSNATIONAL 11/13 74876WAL9 TLB3 KR3F30040002: SHENKMAN CAP	98.3750 98.3750	482,920.37 482,920.37	475,667.52 475,667.52	0.00	-7,252.85 -7,252.85
987,500.000 RCS CAP 3/14 TL 74937XAB6 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	977,625.00 977,625.00	991,203.13 991,203.13	0.01	13,578.13 13,578.13
296,250.000 RCS CAP 3/14 TL 74937XAB6 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	293,287.50 293,287.50	297,360.94 297,360.94	0.00	4,073.44 4,073.44
340,000.000 RKI EXPLORATION & PRODUCT 144A 74966CAA8 8.500% 08/01/2021 DD 07/18/13 KR2F30070002: COLUMBIA	103.2500 103.2500	364,723.75 364,723.75	351,050.00 351,050.00	0.00	-13,673.75 -13,673.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 RKI EXPLORATION & PRODUCT 144A 74966CAA8 8.500% 08/01/2021 DD 07/18/13 KR3F30070002: COLUMBIA	103.2500 103.2500	123,391.25 123,391.25	118,737.50 118,737.50	0.00	-4,653.75 -4,653.75
415,000.000 RJS POWER HOLDINGS LLC 74966NAA4 5.125% 07/15/2019 DD 07/10/14 KR2F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	415,000.00 415,000.00	410,850.00 410,850.00	0.00	-4,150.00 -4,150.00
170,000.000 RJS POWER HOLDINGS LLC 74966NAA4 5.125% 07/15/2019 DD 07/10/14 KR3F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	170,000.00 170,000.00	168,300.00 168,300.00	0.00	-1,700.00 -1,700.00
80,000.000 RPS PERMIAN INC 144A 74978QAA3 6.625% 10/01/2022 DD 09/26/14 KR3F30060002: LOOMIS	100.6250 100.6250	80,000.00 80,000.00	80,500.00 80,500.00	0.00	500.00 500.00
245,000.000 RPS PERMIAN INC 144A 74978QAA3 6.625% 10/01/2022 DD 09/26/14 KR2F30060002: LOOMIS	100.6250 100.6250	245,000.00 245,000.00	246,531.25 246,531.25	0.00	1,531.25 1,531.25
53,000.000 RPS PERMIAN INC 144A 74978QAA3 6.625% 10/01/2022 DD 09/26/14 KR3F30070002: COLUMBIA	100.6250 100.6250	53,000.00 53,000.00	53,331.25 53,331.25	0.00	331.25 331.25
162,000.000 RPS PERMIAN INC 144A 74978QAA3 6.625% 10/01/2022 DD 09/26/14 KR2F30070002: COLUMBIA	100.6250 100.6250	162,000.00 162,000.00	163,012.50 163,012.50	0.00	1,012.50 1,012.50
608,000.000 RAIT PREFRRD FDG 07-2A A2 144A 751021AE6 VAR RT 06/25/2045 DD 06/07/07 KR3F30050002: WATERFALL	83.8434 83.8434	445,751.25 445,751.25	509,767.87 509,767.87	0.00	64,016.62 64,016.62
297,000.000 RAIT PREFRRD FDG 07-2A A2 144A 751021AE6 VAR RT 06/25/2045 DD 06/07/07 KR2F30050002: WATERFALL	83.8434 83.8434	218,295.00 218,295.00	249,014.90 249,014.90	0.00	30,719.90 30,719.90
1,315,000.000 RAMPART CLO 2007 LTD 1A E 144A 75157EAE2 VAR RT 10/25/2021 DD 10/31/07 KR3F30050002: WATERFALL	100.4685 100.4685	1,332,095.00 1,332,095.00	1,321,160.78 1,321,160.78	0.01	-10,934.22 -10,934.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,343,000.000 RAMPART CLO 2007 LTD 1A E 144A 75157EAE2 VAR RT 10/25/2021 DD 10/31/07 KR2F30050002: WATERFALL	100.4685 100.4685	2,373,459.00 2,373,459.00	2,353,976.96 2,353,976.96	0.02	-19,482.04 -19,482.04
120,000.000 RANGE RESOURCES CORP 75281AAN9 5.000% 08/15/2022 DD 03/09/12 KR3F30070002: COLUMBIA	102.2500 102.2500	120,000.00 120,000.00	122,700.00 122,700.00	0.00	2,700.00 2,700.00
414,000.000 RANGE RESOURCES CORP 75281AAN9 5.000% 08/15/2022 DD 03/09/12 KR2F30070002: COLUMBIA	102.2500 102.2500	414,000.00 414,000.00	423,315.00 423,315.00	0.00	9,315.00 9,315.00
97,000.000 RANGE RESOURCES CORP 75281AAQ2 5.000% 03/15/2023 DD 03/18/13 KR3F30070002: COLUMBIA	103.0000 103.0000	97,000.00 97,000.00	99,910.00 99,910.00	0.00	2,910.00 2,910.00
506,000.000 RANGE RESOURCES CORP 75281AAQ2 5.000% 03/15/2023 DD 03/18/13 KR2F30070002: COLUMBIA	103.0000 103.0000	506,000.00 506,000.00	521,180.00 521,180.00	0.00	15,180.00 15,180.00
267,000.000 RAS LAFFAN LIQUEFIED NATU 144A 75405UAG1 6.750% 09/30/2019 DD 07/23/09 KR2F30010002: PIMCO KR2	119.0000 119.0000	266,185.65 266,185.65	317,730.00 317,730.00	0.00	51,544.35 51,544.35
120,000.000 REGENCY CENTERS LP 75884RAT0 3.750% 06/15/2024 DD 05/16/14 KR3F30080002: NISA	99.7696 99.7696	119,378.40 119,378.40	119,723.52 119,723.52	0.00	345.12 345.12
330,000.000 REGENCY CENTERS LP 75884RAT0 3.750% 06/15/2024 DD 05/16/14 KR2F30080002: NISA	99.7696 99.7696	328,290.60 328,290.60	329,239.68 329,239.68	0.00	949.08 949.08
1,414,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAF5 6.500% 07/15/2021 DD 05/26/11 KR2F30070002: COLUMBIA	105.0000 105.0000	1,484,700.00 1,484,700.00	1,484,700.00 1,484,700.00	0.01	0.00 0.00
250,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAF5 6.500% 07/15/2021 DD 05/26/11 KR3F30070002: COLUMBIA	105.0000 105.0000	262,500.00 262,500.00	262,500.00 262,500.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR3F30070002: COLUMBIA	96.7500 96.7500	40,100.00 40,100.00	38,700.00 38,700.00	0.00	-1,400.00 -1,400.00
135,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR3F30060002: LOOMIS	96.7500 96.7500	127,600.00 127,600.00	130,612.50 130,612.50	0.00	3,012.50 3,012.50
450,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR2F30060002: LOOMIS	96.7500 96.7500	425,287.50 425,287.50	435,375.00 435,375.00	0.00	10,087.50 10,087.50
400,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAK4 5.750% 09/01/2020 DD 09/11/13 KR2F30060002: LOOMIS	104.0000 104.0000	417,443.75 417,443.75	416,000.00 416,000.00	0.00	-1,443.75 -1,443.75
130,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAK4 5.750% 09/01/2020 DD 09/11/13 KR3F30060002: LOOMIS	104.0000 104.0000	135,668.75 135,668.75	135,200.00 135,200.00	0.00	-468.75 -468.75
295,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAL2 5.875% 03/01/2022 DD 02/10/14 KR2F30060002: LOOMIS	104.0000 104.0000	310,337.50 310,337.50	306,800.00 306,800.00	0.00	-3,537.50 -3,537.50
95,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAL2 5.875% 03/01/2022 DD 02/10/14 KR3F30060002: LOOMIS	104.0000 104.0000	99,950.00 99,950.00	98,800.00 98,800.00	0.00	-1,150.00 -1,150.00
461,000.000 REGENCY ENERGY PART/FINA 75886AAQ1 5.000% 10/01/2022 DD 07/25/14 KR2F30070002: COLUMBIA	98.5000 98.5000	457,118.38 457,118.38	454,085.00 454,085.00	0.00	-3,033.38 -3,033.38
133,000.000 REGENCY ENERGY PART/FINA 75886AAQ1 5.000% 10/01/2022 DD 07/25/14 KR3F30070002: COLUMBIA	98.5000 98.5000	131,880.14 131,880.14	131,005.00 131,005.00	0.00	-875.14 -875.14
166,000.000 RENAISSANCE ACQUISITION C 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13 KR3F30070002: COLUMBIA	100.2500 100.2500	166,261.43 166,261.43	166,415.00 166,415.00	0.00	153.57 153.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
537,000.000 RENAISSANCE ACQUISITION C 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13 KR2F30070002: COLUMBIA	100.2500 100.2500	537,776.84 537,776.84	538,342.50 538,342.50	0.00	565.66 565.66
748,125.000 RENAISSANCE LEARNING 4/14 75971QAM1 COV-LITE TL KR2F30040002: SHENKMAN CAP	97.8130 97.8130	744,384.37 744,384.37	731,763.51 731,763.51	0.00	-12,620.86 -12,620.86
99,000.000 RENTPATH 5/13 COV-LITE TLB 76016TAB4 KR3F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	97,020.00 97,020.00	98,752.50 98,752.50	0.00	1,732.50 1,732.50
340,687.500 RENTPATH 5/13 COV-LITE TLB 76016TAB4 KR2F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	333,873.75 333,873.75	339,835.78 339,835.78	0.00	5,962.03 5,962.03
60,000.000 HSBC USA INC 760719BH6 7.200% 07/15/2097 DD 07/22/97 KR3F30080002: NISA	124.8850 124.8850	75,592.80 75,592.80	74,931.00 74,931.00	0.00	-661.80 -661.80
155,000.000 HSBC USA INC 760719BH6 7.200% 07/15/2097 DD 07/22/97 KR2F30080002: NISA	124.8850 124.8850	195,281.40 195,281.40	193,571.75 193,571.75	0.00	-1,709.65 -1,709.65
1,550,346.000 ORIENTAL REPUBLIC OF URU 760942AZ5 4.500% 08/14/2024 DD 08/14/13 KR2F30030002: STONE HARBOR	104.7500 104.7500	1,602,832.76 1,602,832.76	1,623,987.44 1,623,987.44	0.01	21,154.68 21,154.68
1,901,283.000 URUGUAY GOVERNMENT INTL BOND 760942BA9 5.100% 06/18/2050 DD 06/18/14 KR2F30030002: STONE HARBOR	97.0000 97.0000	1,894,818.64 1,894,818.64	1,844,244.51 1,844,244.51	0.01	-50,574.13 -50,574.13
45,276.060 RAMP SERIES 2003-RS2 T RS2 AII 760985SU6 VAR RT 03/25/2033 DD 03/28/03 KR2F30050002: WATERFALL	88.9188 88.9188	45,276.06 45,276.06	40,258.93 40,258.93	0.00	-5,017.13 -5,017.13
27,826.000 RAMP SERIES 2003-RS3 T RS3 AII 760985UC3 VAR RT 04/25/2033 DD 04/29/03 KR2F30050002: WATERFALL	88.1957 88.1957	27,826.00 27,826.00	24,541.34 24,541.34	0.00	-3,284.66 -3,284.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,405.540 RESIX FINANCE LTD C A B11 144A 76116LAC8 VAR RT 03/10/2035 DD 09/25/03 KR3F30050002: WATERFALL	113.6800	37,200.98	39,112.22	0.00	1,911.24
75,000.000 REVLON CONSUMER PRODUCTS CORP 761519BD8 VAR RT 02/15/2021 DD 08/15/13 KR3F30070002: COLUMBIA	98.0000	75,750.00	73,500.00	0.00	-2,250.00
123,886.620 CWABS REVOLVING HOME EQUI A 2A 761545AD4 VAR RT 04/15/2035 DD 02/24/05 KR2F30050002: WATERFALL	86.0485	86,879.66	106,602.58	0.00	19,722.92
61,759.840 CWABS REVOLVING HOME EQUI A 2A 761545AD4 VAR RT 04/15/2035 DD 02/24/05 KR3F30050002: WATERFALL	86.0485	43,856.81	53,143.42	0.00	9,286.61
275,000.000 REX ENERGY CORP 144A 761565AC4 6.250% 08/01/2022 DD 07/17/14 KR3F30060002: LOOMIS	96.5000	273,256.25	265,375.00	0.00	-7,881.25
885,000.000 REX ENERGY CORP 144A 761565AC4 6.250% 08/01/2022 DD 07/17/14 KR2F30060002: LOOMIS	96.5000	879,400.00	854,025.00	0.01	-25,375.00
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR3F30060002: LOOMIS	105.7500	91,468.75	105,750.00	0.00	14,281.25
20,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR3F30070002: COLUMBIA	105.7500	21,562.50	21,150.00	0.00	-412.50
64,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR2F30070002: COLUMBIA	105.7500	69,000.00	67,680.00	0.00	-1,320.00
101,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR2F30060002: LOOMIS	105.7500	92,030.99	106,807.50	0.00	14,776.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
988,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AH2 9.875% 08/15/2019 DD 02/15/12 KR2F30070002: COLUMBIA	107.6250 107.6250	1,000,209.25 1,000,209.25	1,063,335.00 1,063,335.00	0.01	63,125.75 63,125.75
281,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AH2 9.875% 08/15/2019 DD 02/15/12 KR3F30070002: COLUMBIA	107.6250 107.6250	289,771.16 289,771.16	302,426.25 302,426.25	0.00	12,655.09 12,655.09
246,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AK5 7.125% 04/15/2019 DD 04/15/12 KR3F30070002: COLUMBIA	103.6250 103.6250	253,380.00 253,380.00	254,917.50 254,917.50	0.00	1,537.50 1,537.50
652,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AK5 7.125% 04/15/2019 DD 04/15/12 KR2F30070002: COLUMBIA	103.6250 103.6250	671,560.00 671,560.00	675,635.00 675,635.00	0.00	4,075.00 4,075.00
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12 KR3F30070002: COLUMBIA	101.7500 101.7500	101,666.67 101,666.67	101,750.00 101,750.00	0.00	83.33 83.33
330,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12 KR2F30070002: COLUMBIA	101.7500 101.7500	330,000.00 330,000.00	335,775.00 335,775.00	0.00	5,775.00 5,775.00
258,000.000 RIALTO HOLDINGS LLC / RIA 144A 762515AA2 7.000% 12/01/2018 DD 11/14/13 KR3F30060002: LOOMIS	102.0000 102.0000	261,825.00 261,825.00	263,160.00 263,160.00	0.00	1,335.00 1,335.00
823,000.000 RIALTO HOLDINGS LLC / RIA 144A 762515AA2 7.000% 12/01/2018 DD 11/14/13 KR2F30060002: LOOMIS	102.0000 102.0000	835,262.50 835,262.50	839,460.00 839,460.00	0.01	4,197.50 4,197.50
162,000.000 RICE ENERGY INC 144A 762760AA4 6.250% 05/01/2022 DD 04/25/14 KR2F30070002: COLUMBIA	97.5000 97.5000	162,395.85 162,395.85	157,950.00 157,950.00	0.00	-4,445.85 -4,445.85
50,000.000 RICE ENERGY INC 144A 762760AA4 6.250% 05/01/2022 DD 04/25/14 KR3F30070002: COLUMBIA	97.5000 97.5000	50,113.47 50,113.47	48,750.00 48,750.00	0.00	-1,363.47 -1,363.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
415,000.000 RIO OIL FINANCE TRUST 144A 76716XAA0 6.250% 07/06/2024 DD 06/20/14 KR2F30060002: LOOMIS	103.1602 103.1602	414,991.70 414,991.70	428,114.83 428,114.83	0.00	13,123.13 13,123.13
140,000.000 RIO TINTO FINANCE USA LTD 767201AD8 7.125% 07/15/2028 DD 06/27/08 KR2F30020002: MANULIFE ASSET MGMT	128.0767 128.0767	191,532.60 191,532.60	179,307.38 179,307.38	0.00	-12,225.22 -12,225.22
30,000.000 RIO TINTO FINANCE USA LTD 767201AD8 7.125% 07/15/2028 DD 06/27/08 KR3F30020002: MANULIFE ASSET MGMT	128.0767 128.0767	41,042.70 41,042.70	38,423.01 38,423.01	0.00	-2,619.69 -2,619.69
90,000.000 RIO TINTO FINANCE USA LTD 767201AH9 9.000% 05/01/2019 DD 04/17/09 KR2F30020002: MANULIFE ASSET MGMT	128.0582 128.0582	123,108.30 123,108.30	115,252.38 115,252.38	0.00	-7,855.92 -7,855.92
20,000.000 RIO TINTO FINANCE USA LTD 767201AH9 9.000% 05/01/2019 DD 04/17/09 KR3F30020002: MANULIFE ASSET MGMT	128.0582 128.0582	27,357.40 27,357.40	25,611.64 25,611.64	0.00	-1,745.76 -1,745.76
165,000.000 RIO TINTO FINANCE USA PLC 76720AAL0 1.375% 06/17/2016 DD 06/19/13 KR3F30080002: NISA	100.5937 100.5937	164,518.20 164,518.20	165,979.61 165,979.61	0.00	1,461.41 1,461.41
505,000.000 RIO TINTO FINANCE USA PLC 76720AAL0 1.375% 06/17/2016 DD 06/19/13 KR2F30080002: NISA	100.5937 100.5937	503,525.40 503,525.40	507,998.19 507,998.19	0.00	4,472.79 4,472.79
49,000.000 RITE AID CORP 767754AJ3 7.700% 02/15/2027 DD 12/20/96 KR3F30070002: COLUMBIA	107.0000 107.0000	39,450.57 39,450.57	52,430.00 52,430.00	0.00	12,979.43 12,979.43
171,000.000 RITE AID CORP 767754AJ3 7.700% 02/15/2027 DD 12/20/96 KR2F30070002: COLUMBIA	107.0000 107.0000	137,275.88 137,275.88	182,970.00 182,970.00	0.00	45,694.12 45,694.12
89,000.000 RITE AID CORP 767754CD4 9.250% 03/15/2020 DD 02/27/12 KR3F30070002: COLUMBIA	109.0000 109.0000	89,345.86 89,345.86	97,010.00 97,010.00	0.00	7,664.14 7,664.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
222,000.000 RITE AID CORP 767754CD4 9.250% 03/15/2020 DD 02/27/12 KR2F30070002: COLUMBIA	109.0000 109.0000	222,626.54 222,626.54	241,980.00 241,980.00	0.00	19,353.46 19,353.46
75,000.000 RITE AID CORP 767754CG7 6.750% 06/15/2021 DD 07/02/13 KR3F30070002: COLUMBIA	102.2500 102.2500	75,000.00 75,000.00	76,687.50 76,687.50	0.00	1,687.50 1,687.50
325,000.000 RITE AID CORP 767754CG7 6.750% 06/15/2021 DD 07/02/13 KR2F30070002: COLUMBIA	102.2500 102.2500	325,000.00 325,000.00	332,312.50 332,312.50	0.00	7,312.50 7,312.50
346,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR2F30070002: COLUMBIA	101.1250 101.1250	351,205.00 351,205.00	349,892.50 349,892.50	0.00	-1,312.50 -1,312.50
60,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR3F30020002: MANULIFE ASSET MGMT	101.1250 101.1250	61,320.96 61,320.96	60,675.00 60,675.00	0.00	-645.96 -645.96
35,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR2F30020002: MANULIFE ASSET MGMT	101.1250 101.1250	35,008.46 35,008.46	35,393.75 35,393.75	0.00	385.29 385.29
82,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR3F30070002: COLUMBIA	101.1250 101.1250	83,245.00 83,245.00	82,922.50 82,922.50	0.00	-322.50 -322.50
44,887.220 RITE AID 3/14 TRANCHE 7 TL 76775YBB3 KR3F30020002: MANULIFE ASSET MGMT	98.0420 98.0420	44,943.33 44,943.33	44,008.33 44,008.33	0.00	-935.00 -935.00
224,436.090 RITE AID 3/14 TRANCHE 7 TL 76775YBB3 KR2F30020002: MANULIFE ASSET MGMT	98.0420 98.0420	224,716.64 224,716.64	220,041.63 220,041.63	0.00	-4,675.01 -4,675.01
315,000.000 ROCHE HOLDING INC 144A 771196BA9 2.250% 09/30/2019 DD 09/29/14 KR3F30080002: NISA	99.5880 99.5880	314,540.10 314,540.10	313,702.20 313,702.20	0.00	-837.90 -837.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
810,000.000 ROCHE HOLDING INC 144A 771196BA9 2.250% 09/30/2019 DD 09/29/14 KR2F30080002: NISA	99.5880 99.5880	808,817.40 808,817.40	806,662.80 806,662.80	0.01	-2,154.60 -2,154.60
405,000.000 ROLTA AMERICAS LLC 144A 775788AA0 8.875% 07/24/2019 DD 07/24/14 KR2F30060002: LOOMIS	102.6250 102.6250	402,995.25 402,995.25	415,631.25 415,631.25	0.00	12,636.00 12,636.00
200,000.000 ROLTA AMERICAS LLC 144A 775788AA0 8.875% 07/24/2019 DD 07/24/14 KR3F30060002: LOOMIS	102.6250 102.6250	199,010.00 199,010.00	205,250.00 205,250.00	0.00	6,240.00 6,240.00
778,000.000 ROMANIA (REPUBLIC OF) 144A 77586RAD2 4.875% 01/22/2024 DD 01/22/14 KR2F30030002: STONE HARBOR	106.0000 106.0000	787,347.50 787,347.50	824,680.00 824,680.00	0.01	37,332.50 37,332.50
994,000.000 ROMANIAN GOVERNMENT INTER REGS 77586TAA4 6.750% 02/07/2022 DD 02/07/12 KR2F30030002: STONE HARBOR	118.2500 118.2500	1,154,362.00 1,154,362.00	1,175,405.00 1,175,405.00	0.01	21,043.00 21,043.00
365,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR2F30060002: LOOMIS	99.0000 99.0000	365,000.00 365,000.00	361,350.00 361,350.00	0.00	-3,650.00 -3,650.00
115,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR3F30060002: LOOMIS	99.0000 99.0000	115,000.00 115,000.00	113,850.00 113,850.00	0.00	-1,150.00 -1,150.00
365,000.000 ROSETTA RESOURCES INC 777779AD1 5.625% 05/01/2021 DD 05/02/13 KR3F30060002: LOOMIS	97.5000 97.5000	373,675.00 373,675.00	355,875.00 355,875.00	0.00	-17,800.00 -17,800.00
1,165,000.000 ROSETTA RESOURCES INC 777779AD1 5.625% 05/01/2021 DD 05/02/13 KR2F30060002: LOOMIS	97.5000 97.5000	1,192,693.75 1,192,693.75	1,135,875.00 1,135,875.00	0.01	-56,818.75 -56,818.75
35,000.000 ROSETTA RESOURCES INC 777779AE9 5.875% 06/01/2022 DD 11/15/13 KR3F30060002: LOOMIS	99.6250 99.6250	36,137.50 36,137.50	34,868.75 34,868.75	0.00	-1,268.75 -1,268.75

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110,000.000 ROSETTA RESOURCES INC 777779AE9 5.875% 06/01/2022 DD 11/15/13 KR2F30060002: LOOMIS	99.6250 99.6250	113,575.00 113,575.00	109,587.50 109,587.50	0.00	-3,987.50 -3,987.50
550,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097AZ4 6.000% 12/19/2023 DD 12/19/13 KR2F30060002: LOOMIS	104.8339 104.8339	545,039.00 545,039.00	576,586.45 576,586.45	0.00	31,547.45 31,547.45
105,000.000 ROYAL BANK OF SCOTLAND GROUP P 780099CE5 6.125% 12/15/2022 DD 12/04/12 KR3F30060002: LOOMIS	105.8438 105.8438	104,919.15 104,919.15	111,135.99 111,135.99	0.00	6,216.84 6,216.84
795,000.000 ROYAL BANK OF SCOTLAND GROUP P 780099CE5 6.125% 12/15/2022 DD 12/04/12 KR2F30060002: LOOMIS	105.8438 105.8438	870,119.55 870,119.55	841,458.21 841,458.21	0.01	-28,661.34 -28,661.34
21,000.000 ROYAL BK SCOTLND GRP PLC 780099CH8 5.125% 05/28/2024 DD 05/28/14 KR3F30070002: COLUMBIA	98.2561 98.2561	20,895.00 20,895.00	20,633.78 20,633.78	0.00	-261.22 -261.22
351,000.000 ROYAL BK SCOTLND GRP PLC 780099CH8 5.125% 05/28/2024 DD 05/28/14 KR2F30070002: COLUMBIA	98.2561 98.2561	348,398.35 348,398.35	344,878.91 344,878.91	0.00	-3,519.44 -3,519.44
41,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13 KR3F30070002: COLUMBIA	101.5000 101.5000	41,717.50 41,717.50	41,615.00 41,615.00	0.00	-102.50 -102.50
7,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13 KR2F30070002: COLUMBIA	101.5000 101.5000	7,122.50 7,122.50	7,105.00 7,105.00	0.00	-17.50 -17.50
205,000.000 SBA TELECOMMUNICATIONS INC 78401FAG2 5.750% 07/15/2020 DD 01/15/13 KR3F30070002: COLUMBIA	101.7500 101.7500	207,036.25 207,036.25	208,587.50 208,587.50	0.00	1,551.25 1,551.25
1,016,000.000 SBA TELECOMMUNICATIONS INC 78401FAG2 5.750% 07/15/2020 DD 01/15/13 KR2F30070002: COLUMBIA	101.7500 101.7500	1,026,972.50 1,026,972.50	1,033,780.00 1,033,780.00	0.01	6,807.50 6,807.50

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40,000.000 SBA TOWER TRUST 144A 78403DAB6 5.101% 04/15/2042 DD 04/16/10 KR3F30020002: MANULIFE ASSET MGMT	105.8024	42,024.00	42,320.96	0.00	296.96
170,000.000 SBA TOWER TRUST 144A 78403DAB6 5.101% 04/15/2042 DD 04/16/10 KR2F30020002: MANULIFE ASSET MGMT	105.8024	178,602.00	179,864.08	0.00	1,262.08
149,625.000 SBA FINANCE 2/14 INCREMENTAL 78404XAF2 TLB KR2F30020002: MANULIFE ASSET MGMT	97.7640	149,250.94	146,279.39	0.00	-2,971.55
144,637.500 SBA FINANCE 2/14 INCREMENTAL 78404XAF2 TLB KR3F30020002: MANULIFE ASSET MGMT	97.7640	144,525.28	141,403.41	0.00	-3,121.87
557,175.000 SFA COLLATERALIZED 1A B1 144A 78411VAC4 VAR RT 06/15/2035 DD 06/22/00 KR2F30050002: WATERFALL	4.3720	36,049.22	24,359.69	0.00	-11,689.53
119,241.330 SG MORTGAGE SECUR AHL1 A1 144A 784209AA6 VAR RT 08/25/2037 DD 10/25/07 KR3F30050002: WATERFALL	19.8759	0.00	23,700.29	0.00	23,700.29
5,371,618.720 SG MORTGAGE SECUR AHL1 A1 144A 784209AA6 VAR RT 08/25/2037 DD 10/25/07 KR2F30050002: WATERFALL	19.8759	0.00	1,067,657.57	0.01	1,067,657.57
400,000.000 SLM CORP 78442FEH7 8.450% 06/15/2018 DD 06/18/08 KR3F30010002: PIMCO KR3	112.5000	476,500.00	450,000.00	0.00	-26,500.00
1,400,000.000 SLM CORP 78442FEJ3 8.000% 03/25/2020 DD 03/22/10 KR3F30010002: PIMCO KR3	112.1250	1,628,750.00	1,569,750.00	0.01	-59,000.00
100,000.000 SLM CORP 78442FEK0 6.250% 01/25/2016 DD 01/14/11 KR3F30010002: PIMCO KR3	103.8000	110,125.00	103,800.00	0.00	-6,325.00

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6,360,000.000 SLM CORP 78442FEK0 6.250% 01/25/2016 DD 01/14/11 KR2F30010002: PIMCO KR2	103.8000 103.8000	6,977,975.00 6,977,975.00	6,601,680.00 6,601,680.00	0.04	-376,295.00 -376,295.00
270,000.000 SLM CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12 KR2F30070002: COLUMBIA	108.5000 108.5000	298,888.75 298,888.75	292,950.00 292,950.00	0.00	-5,938.75 -5,938.75
280,000.000 SLM CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12 KR3F30060002: LOOMIS	108.5000 108.5000	284,497.17 284,497.17	303,800.00 303,800.00	0.00	19,302.83 19,302.83
210,000.000 SLM CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12 KR3F30070002: COLUMBIA	108.5000 108.5000	230,657.50 230,657.50	227,850.00 227,850.00	0.00	-2,807.50 -2,807.50
400,000.000 SLM CORP 78442FEM6 6.000% 01/25/2017 DD 01/27/12 KR3F30010002: PIMCO KR3	104.6250 104.6250	435,000.00 435,000.00	418,500.00 418,500.00	0.00	-16,500.00 -16,500.00
500,000.000 SLM CORP 78442FER5 5.500% 01/15/2019 DD 09/20/13 KR3F30010002: PIMCO KR3	102.0000 102.0000	501,250.00 501,250.00	510,000.00 510,000.00	0.00	8,750.00 8,750.00
63,000.000 SLM CORP 78442FER5 5.500% 01/15/2019 DD 09/20/13 KR2F30070002: COLUMBIA	102.0000 102.0000	64,653.75 64,653.75	64,260.00 64,260.00	0.00	-393.75 -393.75
160,000.000 SLM CORP 78442FET1 6.125% 03/25/2024 DD 03/27/14 KR2F30070002: COLUMBIA	97.5000 97.5000	160,010.00 160,010.00	156,000.00 156,000.00	0.00	-4,010.00 -4,010.00
50,000.000 SLM CORP 78442FET1 6.125% 03/25/2024 DD 03/27/14 KR3F30070002: COLUMBIA	97.5000 97.5000	50,002.50 50,002.50	48,750.00 48,750.00	0.00	-1,252.50 -1,252.50
1,138,694.931 SLM PRIVATE CREDIT STUDENT B B 78443CCV4 VAR RT 12/15/2039 DD 06/08/06 KR2F30050002: WATERFALL	86.5104 86.5104	829,112.24 829,112.24	985,089.54 985,089.54	0.01	155,977.30 155,977.30

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566,612.104 SLM PRIVATE CREDIT STUDENT B B 78443CCV4 VAR RT 12/15/2039 DD 06/08/06 KR3F30050002: WATERFALL	86.5104 86.5104	412,564.43 412,564.43	490,178.40 490,178.40	0.00	77,613.97 77,613.97
333,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11 KR2F30070002: COLUMBIA	105.7500 105.7500	334,422.50 334,422.50	352,147.50 352,147.50	0.00	17,725.00 17,725.00
76,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11 KR3F30070002: COLUMBIA	105.7500 105.7500	76,327.50 76,327.50	80,370.00 80,370.00	0.00	4,042.50 4,042.50
108,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14 KR3F30070002: COLUMBIA	95.5000 95.5000	108,000.00 108,000.00	103,140.00 103,140.00	0.00	-4,860.00 -4,860.00
488,000.000 STHI HOLDING CORP 144A 78477JAA6 8.000% 03/15/2018 DD 03/25/11 KR2F30070002: COLUMBIA	103.5000 103.5000	501,420.00 501,420.00	505,080.00 505,080.00	0.00	3,660.00 3,660.00
112,000.000 STHI HOLDING CORP 144A 78477JAA6 8.000% 03/15/2018 DD 03/25/11 KR3F30070002: COLUMBIA	103.5000 103.5000	115,080.00 115,080.00	115,920.00 115,920.00	0.00	840.00 840.00
87,000.000 SABINE PASS LIQUEFACTION 144A 785592AC0 6.250% 03/15/2022 DD 11/25/13 KR3F30070002: COLUMBIA	105.2500 105.2500	91,687.50 91,687.50	91,567.50 91,567.50	0.00	-120.00 -120.00
130,000.000 SABINE PASS LIQUEFACTION 144A 785592AC0 6.250% 03/15/2022 DD 11/25/13 KR3F30060002: LOOMIS	105.2500 105.2500	130,000.00 130,000.00	136,825.00 136,825.00	0.00	6,825.00 6,825.00
360,000.000 SABINE PASS LIQUEFACTION LLC 785592AD8 VAR RT 04/15/2023 DD 10/15/13 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	363,347.50 363,347.50	363,600.00 363,600.00	0.00	252.50 252.50
145,000.000 SABINE PASS LIQUEFACTION LLC 785592AD8 VAR RT 04/15/2023 DD 10/15/13 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	145,145.00 145,145.00	146,450.00 146,450.00	0.00	1,305.00 1,305.00

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115,000.000 SABINE PASS LIQUEFACTION LLC 785592AE6 VAR RT 02/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	102.7500 102.7500	115,000.00 115,000.00	118,162.50 118,162.50	0.00	3,162.50 3,162.50
488,000.000 SABINE PASS LIQUEFACTION LLC 785592AE6 VAR RT 02/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	102.7500 102.7500	488,000.00 488,000.00	501,420.00 501,420.00	0.00	13,420.00 13,420.00
125,000.000 SABINE PASS LIQUEFACTION 144A 785592AF3 5.750% 05/15/2024 DD 05/20/14 KR3F30070002: COLUMBIA	101.7500 101.7500	125,000.00 125,000.00	127,187.50 127,187.50	0.00	2,187.50 2,187.50
356,000.000 SABINE PASS LIQUEFACTION 144A 785592AF3 5.750% 05/15/2024 DD 05/20/14 KR2F30070002: COLUMBIA	101.7500 101.7500	356,000.00 356,000.00	362,230.00 362,230.00	0.00	6,230.00 6,230.00
110,000.000 SABINE PASS LIQUEFACTION 144A 785592AG1 5.625% 04/15/2023 DD 04/15/14 KR2F30070002: COLUMBIA	101.0000 101.0000	111,650.00 111,650.00	111,100.00 111,100.00	0.00	-550.00 -550.00
1,000,000.000 SAINT LOUIS PARK MN HLTH CARE 791748EG7 5.750% 07/01/2039 DD 12/31/09 KR2F30010002: PIMCO KR2	110.6260 110.6260	998,490.00 998,490.00	1,106,260.00 1,106,260.00	0.01	107,770.00 107,770.00
80,000.000 SALIX PHARMACEUTICALS LTD 144A 795435AF3 6.000% 01/15/2021 DD 12/27/13 KR3F30060002: LOOMIS	108.2500 108.2500	80,000.00 80,000.00	86,600.00 86,600.00	0.00	6,600.00 6,600.00
250,000.000 SALIX PHARMACEUTICALS LTD 144A 795435AF3 6.000% 01/15/2021 DD 12/27/13 KR2F30060002: LOOMIS	108.2500 108.2500	250,000.00 250,000.00	270,625.00 270,625.00	0.00	20,625.00 20,625.00
393,345.740 SALIX PHARMACEUTICALS 12/13 TL 79543NAE7 KR2F30020002: MANULIFE ASSET MGMT	99.6250 99.6250	397,485.60 397,485.60	391,870.69 391,870.69	0.00	-5,614.91 -5,614.91
160,030.860 SALIX PHARMACEUTICALS 12/13 TL 79543NAE7 KR3F30020002: MANULIFE ASSET MGMT	99.6250 99.6250	161,806.97 161,806.97	159,430.74 159,430.74	0.00	-2,376.23 -2,376.23

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500,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAH9 6.875% 11/15/2019 DD 05/15/12 KR2F30070002: COLUMBIA	106.0000 106.0000	503,265.00 503,265.00	530,000.00 530,000.00	0.00	26,735.00 26,735.00
93,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12 KR3F30070002: COLUMBIA	102.0000 102.0000	93,000.00 93,000.00	94,860.00 94,860.00	0.00	1,860.00 1,860.00
234,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12 KR2F30070002: COLUMBIA	102.0000 102.0000	234,000.00 234,000.00	238,680.00 238,680.00	0.00	4,680.00 4,680.00
100,000.000 SAMARCO MINERACAO SA 144A 79586KAA9 4.125% 11/01/2022 DD 10/31/12 KR2F30030002: STONE HARBOR	93.1200 93.1200	99,320.00 99,320.00	93,120.00 93,120.00	0.00	-6,200.00 -6,200.00
5,300,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253U91 5.718% 02/01/2041 DD 03/23/10 KR2F30010002: PIMCO KR2	125.4240 125.4240	5,300,000.00 5,300,000.00	6,647,472.00 6,647,472.00	0.04	1,347,472.00 1,347,472.00
900,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Y48 6.308% 02/01/2037 DD 11/04/10 KR2F30010002: PIMCO KR2	112.7060 112.7060	900,000.00 900,000.00	1,014,354.00 1,014,354.00	0.01	114,354.00 114,354.00
140,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Z21 4.427% 02/01/2042 DD 03/29/12 KR3F30080002: NISA	107.2410 107.2410	140,000.00 140,000.00	150,137.40 150,137.40	0.00	10,137.40 10,137.40
450,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Z21 4.427% 02/01/2042 DD 03/29/12 KR2F30080002: NISA	107.2410 107.2410	450,000.00 450,000.00	482,584.50 482,584.50	0.00	32,584.50 32,584.50
1,000,000.000 SAN FRANCISCO CITY & CNTY CA 797646NF9 5.930% 06/15/2028 DD 03/24/10 KR3F30010002: PIMCO KR3	119.7290 119.7290	1,067,620.00 1,067,620.00	1,197,290.00 1,197,290.00	0.01	129,670.00 129,670.00
70,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR3F30060002: LOOMIS	99.0300 99.0300	70,000.00 70,000.00	69,321.00 69,321.00	0.00	-679.00 -679.00

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285,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR2F30020002: MANULIFE ASSET MGMT	99.0300 99.0300	296,137.50 296,137.50	282,235.50 282,235.50	0.00	-13,902.00 -13,902.00
230,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR2F30060002: LOOMIS	99.0300 99.0300	230,000.00 230,000.00	227,769.00 227,769.00	0.00	-2,231.00 -2,231.00
115,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR3F30020002: MANULIFE ASSET MGMT	99.0300 99.0300	119,500.00 119,500.00	113,884.50 113,884.50	0.00	-5,615.50 -5,615.50
180,000.000 SANDRIDGE ENERGY INC 80007PAN9 7.500% 03/15/2021 DD 09/15/11 KR3F30060002: LOOMIS	97.5000 97.5000	172,725.00 172,725.00	175,500.00 175,500.00	0.00	2,775.00 2,775.00
210,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR2F30020002: MANULIFE ASSET MGMT	97.1250 97.1250	221,940.00 221,940.00	203,962.50 203,962.50	0.00	-17,977.50 -17,977.50
10,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR3F30060002: LOOMIS	97.1250 97.1250	9,950.00 9,950.00	9,712.50 9,712.50	0.00	-237.50 -237.50
10,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR2F30060002: LOOMIS	97.1250 97.1250	9,950.00 9,950.00	9,712.50 9,712.50	0.00	-237.50 -237.50
105,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR3F30020002: MANULIFE ASSET MGMT	97.1250 97.1250	111,010.00 111,010.00	101,981.25 101,981.25	0.00	-9,028.75 -9,028.75
191,484.420 SANDY CREEK ENERGY 11/13 TL 80030FAF9 KR3F30040002: SHENKMAN CAP	99.5000 99.5000	190,527.00 190,527.00	190,527.00 190,527.00	0.00	0.00 0.00
622,324.420 SANDY CREEK ENERGY 11/13 TL 80030FAF9 KR2F30040002: SHENKMAN CAP	99.5000 99.5000	619,212.79 619,212.79	619,212.80 619,212.80	0.00	0.01 0.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 SCHAEFFLER FINANCE BV 144A 806261AE3 4.750% 05/15/2021 DD 04/29/13 KR3F30070002: COLUMBIA	99.7500 99.7500	81,100.00 81,100.00	79,800.00 79,800.00	0.00	-1,300.00 -1,300.00
301,000.000 SCHAEFFLER FINANCE BV 144A 806261AE3 4.750% 05/15/2021 DD 04/29/13 KR2F30070002: COLUMBIA	99.7500 99.7500	301,000.00 301,000.00	300,247.50 300,247.50	0.00	-752.50 -752.50
280,000.000 SCHAEFFLER FINANCE BV 144A 806261AJ2 4.250% 05/15/2021 DD 05/14/14 KR2F30070002: COLUMBIA	96.2500 96.2500	277,908.40 277,908.40	269,500.00 269,500.00	0.00	-8,408.40 -8,408.40
4,000,000.000 SCHAEFFLER HOLDING FINANC 144A 80626PAA8 6.875% 08/15/2018 DD 07/24/13 KR2F30010002: PIMCO KR2	104.0000 104.0000	4,280,000.00 4,280,000.00	4,160,000.00 4,160,000.00	0.03	-120,000.00 -120,000.00
197,853.360 SCHAHIN II FINANCE CO SPV 144A 80629QAA3 5.875% 09/25/2023 DD 03/28/12 KR2F30030002: STONE HARBOR	94.7500 94.7500	197,853.36 197,853.36	187,466.06 187,466.06	0.00	-10,387.30 -10,387.30
1,492,500.000 SCIENTIFIC GAMES 10/13 80875AAJ0 COV-LITE TLB KR2F30040002: SHENKMAN CAP	97.9380 97.9380	1,485,037.50 1,485,037.50	1,461,724.65 1,461,724.65	0.01	-23,312.85 -23,312.85
348,250.000 SCIENTIFIC GAMES 10/13 80875AAJ0 COV-LITE TLB KR3F30040002: SHENKMAN CAP	97.9380 97.9380	346,508.75 346,508.75	341,069.09 341,069.09	0.00	-5,439.66 -5,439.66
844,744.360 SEADRILL PARTNERS 2/14 TL 81172UAB1 KR2F30040002: SHENKMAN CAP	95.0000 95.0000	834,060.84 834,060.84	802,507.14 802,507.14	0.01	-31,553.70 -31,553.70
298,496.240 SEADRILL PARTNERS 2/14 TL 81172UAB1 KR3F30040002: SHENKMAN CAP	95.0000 95.0000	294,018.80 294,018.80	283,571.43 283,571.43	0.00	-10,447.37 -10,447.37
145,000.000 SEALED AIR CORP 144A 81211KAS9 6.500% 12/01/2020 DD 11/28/12 KR3F30020002: MANULIFE ASSET MGMT	106.6250 106.6250	163,361.25 163,361.25	154,606.25 154,606.25	0.00	-8,755.00 -8,755.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
360,000.000 SEALED AIR CORP 144A 81211KAS9 6.500% 12/01/2020 DD 11/28/12 KR2F30020002: MANULIFE ASSET MGMT	106.6250 106.6250	405,517.50 405,517.50	383,850.00 383,850.00	0.00	-21,667.50 -21,667.50
90,000.000 SEALED AIR CORP 144A 81211KAU4 5.250% 04/01/2023 DD 03/21/13 KR3F30060002: LOOMIS	98.0000 98.0000	90,000.00 90,000.00	88,200.00 88,200.00	0.00	-1,800.00 -1,800.00
399,000.000 SEDGWICK CMS 2/14 TL 81567GAB5 KR3F30040002: SHENKMAN CAP	96.7920 96.7920	398,002.50 398,002.50	386,200.08 386,200.08	0.00	-11,802.42 -11,802.42
997,500.000 SEDGWICK CMS 2/14 TL 81567GAB5 KR2F30040002: SHENKMAN CAP	96.7920 96.7920	995,006.25 995,006.25	965,500.20 965,500.20	0.01	-29,506.05 -29,506.05
205,000.000 SELECT MEDICAL CORP 816196AQ2 6.375% 06/01/2021 DD 05/28/13 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	209,356.25 209,356.25	205,000.00 205,000.00	0.00	-4,356.25 -4,356.25
85,000.000 SELECT MEDICAL CORP 816196AQ2 6.375% 06/01/2021 DD 05/28/13 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	86,806.25 86,806.25	85,000.00 85,000.00	0.00	-1,806.25 -1,806.25
122,000.000 SEMINOLE INDIAN TRIBE OF 144A 81683RAJ3 7.804% 10/01/2020 DD 09/28/07 KR2F30070002: COLUMBIA	108.5000 108.5000	125,507.50 125,507.50	132,370.00 132,370.00	0.00	6,862.50 6,862.50
29,000.000 SEMINOLE INDIAN TRIBE OF 144A 81683RAJ3 7.804% 10/01/2020 DD 09/28/07 KR3F30070002: COLUMBIA	108.5000 108.5000	29,833.75 29,833.75	31,465.00 31,465.00	0.00	1,631.25 1,631.25
885,234.960 SEQUA 12/12 COV-LITE TLB 81732LAL2 0.000% 06/19/2017 DD 11/28/12 KR2F30040002: SHENKMAN CAP	95.0630 95.0630	884,299.04 884,299.04	841,530.91 841,530.91	0.01	-42,768.13 -42,768.13
393,246.220 SEQUA 12/12 COV-LITE TLB 81732LAL2 0.000% 06/19/2017 DD 11/28/12 KR3F30040002: SHENKMAN CAP	95.0630 95.0630	392,885.93 392,885.93	373,831.65 373,831.65	0.00	-19,054.28 -19,054.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000 SERTA SIMMONS HOLDINGS LL 144A 81753FAA3 8.125% 10/01/2020 DD 10/01/12 KR3F30070002: COLUMBIA	105.5000 105.5000	171,300.00 171,300.00	179,350.00 179,350.00	0.00	8,050.00 8,050.00
552,000.000 SERTA SIMMONS HOLDINGS LL 144A 81753FAA3 8.125% 10/01/2020 DD 10/01/12 KR2F30070002: COLUMBIA	105.5000 105.5000	552,000.00 552,000.00	582,360.00 582,360.00	0.00	30,360.00 30,360.00
205,000.000 SERVICEMASTER CO/TN 817609AB6 7.450% 08/15/2027 DD 08/19/97 KR3F30060002: LOOMIS	101.0000 101.0000	159,687.50 159,687.50	207,050.00 207,050.00	0.00	47,362.50 47,362.50
895,000.000 SERVICEMASTER CO/TN 817609AB6 7.450% 08/15/2027 DD 08/19/97 KR2F30060002: LOOMIS	101.0000 101.0000	697,575.00 697,575.00	903,950.00 903,950.00	0.01	206,375.00 206,375.00
145,000.000 SERVICEMASTER COMPANY 81760NAR0 7.000% 08/15/2020 DD 02/15/13 KR3F30060002: LOOMIS	104.0000 104.0000	153,640.99 153,640.99	150,800.00 150,800.00	0.00	-2,840.99 -2,840.99
455,000.000 SERVICEMASTER COMPANY 81760NAR0 7.000% 08/15/2020 DD 02/15/13 KR2F30060002: LOOMIS	104.0000 104.0000	482,138.71 482,138.71	473,200.00 473,200.00	0.00	-8,938.71 -8,938.71
200,862.730 SIERRA TIMESHARE 201 3A C 144A 82651XAC1 9.310% 07/20/2028 DD 11/10/11 KR2F30060002: LOOMIS	107.6731 107.6731	200,824.86 200,824.86	216,275.13 216,275.13	0.00	15,450.27 15,450.27
57,389.370 SIERRA TIMESHARE 201 3A C 144A 82651XAC1 9.310% 07/20/2028 DD 11/10/11 KR3F30060002: LOOMIS	107.6731 107.6731	57,378.57 57,378.57	61,792.91 61,792.91	0.00	4,414.34 4,414.34
593,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14 KR2F30070002: COLUMBIA	96.0000 96.0000	593,958.75 593,958.75	569,280.00 569,280.00	0.00	-24,678.75 -24,678.75
187,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14 KR3F30070002: COLUMBIA	96.0000 96.0000	187,325.00 187,325.00	179,520.00 179,520.00	0.00	-7,805.00 -7,805.00

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234,733.510 HAMILTON SUNDSTRAND 2/13 TL 82773WAD4 0.000% 12/13/2019 DD 02/01/13 KR3F30040002: SHENKMAN CAP	98.1560 98.1560	235,072.24 235,072.24	230,405.02 230,405.02	0.00	-4,667.22 -4,667.22
644,000.000 SILVER II BORROWER / SILV 144A 828326AA6 7.750% 12/15/2020 DD 12/13/12 KR2F30070002: COLUMBIA	103.7500 103.7500	667,352.50 667,352.50	668,150.00 668,150.00	0.00	797.50 797.50
206,000.000 SILVER II BORROWER / SILV 144A 828326AA6 7.750% 12/15/2020 DD 12/13/12 KR3F30070002: COLUMBIA	103.7500 103.7500	216,420.00 216,420.00	213,725.00 213,725.00	0.00	-2,695.00 -2,695.00
449,943.320 SILVERLEAF FINANCE VI A C 144A 82838QAF5 10.000% 07/15/2022 DD 05/01/10 KR2F30050002: WATERFALL	103.6398 103.6398	404,552.65 404,552.65	466,320.36 466,320.36	0.00	61,767.71 61,767.71
504,189.940 SILVERLEAF FINANCE B B 144A 82838WAB1 8.475% 05/16/2022 DD 12/27/10 KR2F30050002: WATERFALL	102.1527 102.1527	503,939.36 503,939.36	515,043.64 515,043.64	0.00	11,104.28 11,104.28
913,765.300 SILVERLEAF FINANCE XVI LLC TIM 82839QAA5 11.000% 09/16/2024 DD 11/07/12 KR2F30050002: WATERFALL	100.9250 100.9250	913,765.30 913,765.30	922,217.63 922,217.63	0.01	8,452.33 8,452.33
227,087.120 SILVERLEAF FINANCE XVI LLC TIM 82839QAA5 11.000% 09/16/2024 DD 11/07/12 KR3F30050002: WATERFALL	100.9250 100.9250	227,087.12 227,087.12	229,187.68 229,187.68	0.00	2,100.56 2,100.56
255,000.000 SIMON PROPERTY GROUP LP 828807CT2 4.250% 10/01/2044 DD 09/10/14 KR2F30080002: NISA	95.6764 95.6764	253,492.95 253,492.95	243,974.82 243,974.82	0.00	-9,518.13 -9,518.13
95,000.000 SIMON PROPERTY GROUP LP 828807CT2 4.250% 10/01/2044 DD 09/10/14 KR3F30080002: NISA	95.6764 95.6764	94,438.55 94,438.55	90,892.58 90,892.58	0.00	-3,545.97 -3,545.97
80,000.000 SINCLAIR TELEVISION GROUP INC 829259AQ3 6.375% 11/01/2021 DD 10/11/13 KR3F30070002: COLUMBIA	102.2500 102.2500	83,600.00 83,600.00	81,800.00 81,800.00	0.00	-1,800.00 -1,800.00

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179,000.000 SINCLAIR TELEVISION GROU 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14 KR3F30070002: COLUMBIA	96.2500 96.2500	179,446.25 179,446.25	172,287.50 172,287.50	0.00	-7,158.75 -7,158.75
575,000.000 SINCLAIR TELEVISION GROU 144A 829259AR1 5.625% 08/01/2024 DD 07/23/14 KR2F30070002: COLUMBIA	96.2500 96.2500	576,452.50 576,452.50	553,437.50 553,437.50	0.00	-23,015.00 -23,015.00
1,211,000.000 SINOCEM OVERSEAS CAPITAL 144A 82937AAA1 4.500% 11/12/2020 DD 11/12/10 KR2F30030002: STONE HARBOR	105.7702 105.7702	1,233,158.02 1,233,158.02	1,280,877.12 1,280,877.12	0.01	47,719.10 47,719.10
316,000.000 SINOPEC CAPITAL 2013 LTD 144A 82937TAA0 3.125% 04/24/2023 DD 04/24/13 KR2F30030002: STONE HARBOR	94.1921 94.1921	314,173.52 314,173.52	297,647.04 297,647.04	0.00	-16,526.48 -16,526.48
613,000.000 SINOCEM OFFSHORE CAPITAL 144A 82937YAB7 3.250% 04/29/2019 DD 04/29/14 KR2F30030002: STONE HARBOR	100.6419 100.6419	611,944.94 611,944.94	616,934.85 616,934.85	0.00	4,989.91 4,989.91
105,000.000 SIRIUS XM RADIO INC 144A 82967NAG3 5.250% 08/15/2022 DD 08/13/12 KR2F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	106,125.00 106,125.00	109,462.50 109,462.50	0.00	3,337.50 3,337.50
25,000.000 SIRIUS XM RADIO INC 144A 82967NAG3 5.250% 08/15/2022 DD 08/13/12 KR3F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	25,272.50 25,272.50	26,062.50 26,062.50	0.00	790.00 790.00
315,000.000 SIRIUS XM RADIO INC 144A 82967NAQ1 5.875% 10/01/2020 DD 09/24/13 KR2F30020002: MANULIFE ASSET MGMT	101.2500 101.2500	315,000.00 315,000.00	318,937.50 318,937.50	0.00	3,937.50 3,937.50
90,000.000 SIRIUS XM RADIO INC 144A 82967NAQ1 5.875% 10/01/2020 DD 09/24/13 KR3F30020002: MANULIFE ASSET MGMT	101.2500 101.2500	90,000.00 90,000.00	91,125.00 91,125.00	0.00	1,125.00 1,125.00
396,000.000 REPUBLIC OF SLOVENIA 144A 831594AG1 5.250% 02/18/2024 DD 02/18/14 KR2F30030002: STONE HARBOR	106.5000 106.5000	389,058.12 389,058.12	421,740.00 421,740.00	0.00	32,681.88 32,681.88

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2,000,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR3F30010002: PIMCO KR3	99.7500 99.7500	1,991,875.00 1,991,875.00	1,995,000.00 1,995,000.00	0.01	3,125.00 3,125.00
210,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR2F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	210,000.00 210,000.00	209,475.00 209,475.00	0.00	-525.00 -525.00
60,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR3F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	60,000.00 60,000.00	59,850.00 59,850.00	0.00	-150.00 -150.00
1,000,000.000 SOLENIS 7/14 (USD) COV-LITE TL 83420LAB7 KR2F30040002: SHENKMAN CAP	97.9750 97.9750	995,000.00 995,000.00	979,750.00 979,750.00	0.01	-15,250.00 -15,250.00
109,000.000 SOLENIS 7/14 (USD) COV-LITE TL 83420LAB7 KR2F30070002: COLUMBIA	97.9750 97.9750	108,455.00 108,455.00	106,792.75 106,792.75	0.00	-1,662.25 -1,662.25
34,000.000 SOLENIS 7/14 (USD) COV-LITE TL 83420LAB7 KR3F30070002: COLUMBIA	97.9750 97.9750	33,830.00 33,830.00	33,311.50 33,311.50	0.00	-518.50 -518.50
225,139.950 SONIC CAPITAL LLC 1A A2 144A 83546DAA6 5.438% 05/20/2041 DD 05/20/11 KR2F30020002: MANULIFE ASSET MGMT	105.8134 105.8134	235,247.27 235,247.27	238,228.24 238,228.24	0.00	2,980.97 2,980.97
90,056.000 SONIC CAPITAL LLC 1A A2 144A 83546DAA6 5.438% 05/20/2041 DD 05/20/11 KR3F30020002: MANULIFE ASSET MGMT	105.8134 105.8134	94,051.39 94,051.39	95,291.32 95,291.32	0.00	1,239.93 1,239.93
201,000.000 SOUTH AFRICA GOVERNMENT INTERN 836205AM6 6.875% 05/27/2019 DD 05/27/09 KR2F30030002: STONE HARBOR	113.5120 113.5120	246,359.56 246,359.56	228,159.12 228,159.12	0.00	-18,200.44 -18,200.44
963,000.000 SOUTH AFRICA GOVERNMENT INTERN 836205AQ7 4.665% 01/17/2024 DD 01/17/12 KR2F30030002: STONE HARBOR	100.7500 100.7500	959,242.13 959,242.13	970,222.50 970,222.50	0.01	10,980.37 10,980.37

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1,814,000.000 SOUTH AFRICA GOVERNMENT INTERN 836205AR5 5.875% 09/16/2025 DD 09/16/13 KR2F30030002: STONE HARBOR	110.0000 110.0000	1,858,581.22 1,858,581.22	1,995,400.00 1,995,400.00	0.01	136,818.78 136,818.78
299,250.000 SOUTHCROSS HOLDINGS 8/14 COV-L 84130EAC0 0.000% 08/04/2021 DD 07/10/14 KR3F30040002: SHENKMAN CAP	99.7500 99.7500	299,998.13 299,998.13	298,501.88 298,501.88	0.00	-1,496.25 -1,496.25
822,937.500 SOUTHCROSS HOLDINGS 8/14 COV-L 84130EAC0 0.000% 08/04/2021 DD 07/10/14 KR2F30040002: SHENKMAN CAP	99.7500 99.7500	824,994.84 824,994.84	820,880.16 820,880.16	0.01	-4,114.68 -4,114.68
280,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FW8 3.900% 03/15/2043 DD 03/07/13 KR3F30080002: NISA	95.2977 95.2977	278,328.40 278,328.40	266,833.56 266,833.56	0.00	-11,494.84 -11,494.84
935,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FW8 3.900% 03/15/2043 DD 03/07/13 KR2F30080002: NISA	95.2977 95.2977	929,418.05 929,418.05	891,033.50 891,033.50	0.01	-38,384.55 -38,384.55
40,000.000 STHRN CALIFORNIA ST PUBLIC PWR 842475WF8 6.930% 05/15/2017 DD 09/15/97 KR3F30080002: NISA	114.6820 114.6820	49,378.80 49,378.80	45,872.80 45,872.80	0.00	-3,506.00 -3,506.00
2,000,000.000 STHRN CALIFORNIA ST PUBLIC PWR 842475WF8 6.930% 05/15/2017 DD 09/15/97 KR2F30080002: NISA	114.6820 114.6820	2,442,020.00 2,442,020.00	2,293,640.00 2,293,640.00	0.01	-148,380.00 -148,380.00
1,900,000.000 SOUTHWESTERN ENERGY CO 845467AE9 7.500% 02/01/2018 DD 01/16/08 KR3F30010002: PIMCO KR3	116.8192 116.8192	2,335,237.00 2,335,237.00	2,219,564.80 2,219,564.80	0.01	-115,672.20 -115,672.20
770,000.000 SPECTRA ENERGY PARTNERS LP 84756NAB5 4.600% 06/15/2021 DD 06/09/11 KR2F30080002: NISA	108.5812 108.5812	781,634.70 781,634.70	836,075.24 836,075.24	0.01	54,440.54 54,440.54
280,000.000 SPECTRA ENERGY PARTNERS LP 84756NAB5 4.600% 06/15/2021 DD 06/09/11 KR3F30080002: NISA	108.5812 108.5812	284,230.80 284,230.80	304,027.36 304,027.36	0.00	19,796.56 19,796.56

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426,000.000 SPECTRUM BRANDS INC 84762LAL9 6.750% 03/15/2020 DD 03/20/12 KR2F30070002: COLUMBIA	104.2500 104.2500	433,500.00 433,500.00	444,105.00 444,105.00	0.00	10,605.00 10,605.00
236,000.000 SPECTRUM BRANDS INC 84762LAL9 6.750% 03/15/2020 DD 03/20/12 KR3F30070002: COLUMBIA	104.2500 104.2500	249,950.00 249,950.00	246,030.00 246,030.00	0.00	-3,920.00 -3,920.00
401,000.000 SPECTRUM BRANDS INC 84762LAN5 6.375% 11/15/2020 DD 11/15/13 KR2F30070002: COLUMBIA	104.2500 104.2500	406,052.50 406,052.50	418,042.50 418,042.50	0.00	11,990.00 11,990.00
48,000.000 SPECTRUM BRANDS INC 84762LAQ8 6.625% 11/15/2022 DD 11/15/13 KR3F30070002: COLUMBIA	105.0000 105.0000	48,000.00 48,000.00	50,400.00 50,400.00	0.00	2,400.00 2,400.00
247,504.680 COINMACH 5/13 COV-LITE TLB 84850XAB8 KR3F30040002: SHENKMAN CAP	98.0630 98.0630	250,926.68 250,926.68	242,710.51 242,710.51	0.00	-8,216.17 -8,216.17
990,639.070 COINMACH 5/13 COV-LITE TLB 84850XAB8 KR2F30040002: SHENKMAN CAP	98.0630 98.0630	999,626.82 999,626.82	971,450.39 971,450.39	0.01	-28,176.43 -28,176.43
646,692.120 SPIRIT AEROSYSTEMS 3/14 TLB 84857HAL4 KR3F30040002: SHENKMAN CAP	98.9750 98.9750	645,075.38 645,075.38	640,063.53 640,063.53	0.00	-5,011.85 -5,011.85
158,539.130 SPIRIT MASTER FUNDI 1A A1 144A 848601AC4 5.050% 07/20/2040 DD 05/20/14 KR2F30050002: WATERFALL	106.7190 106.7190	134,484.14 134,484.14	169,191.37 169,191.37	0.00	34,707.23 34,707.23
35,939.170 SPIRIT MASTER FUNDI 1A A1 144A 848601AC4 5.050% 07/20/2040 DD 05/20/14 KR3F30050002: WATERFALL	106.7190 106.7190	30,485.98 30,485.98	38,353.92 38,353.92	0.00	7,867.94 7,867.94
276,000.000 SPRINGLEAF FINANCE CORP 85171RAA2 6.900% 12/15/2017 DD 12/17/07 KR2F30070002: COLUMBIA	106.2500 106.2500	229,244.03 229,244.03	293,250.00 293,250.00	0.00	64,005.97 64,005.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,000.000 SPRINGLEAF FINANCE CORP 85171RAA2 6.900% 12/15/2017 DD 12/17/07 KR3F30070002: COLUMBIA	106.2500 106.2500	80,653.04 80,653.04	93,500.00 93,500.00	0.00	12,846.96 12,846.96
280,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13 KR2F30070002: COLUMBIA	101.5000 101.5000	282,921.25 282,921.25	284,200.00 284,200.00	0.00	1,278.75 1,278.75
151,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13 KR3F30070002: COLUMBIA	101.5000 101.5000	154,730.00 154,730.00	153,265.00 153,265.00	0.00	-1,465.00 -1,465.00
890,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR2F30060002: LOOMIS	112.0000 112.0000	657,683.82 657,683.82	996,800.00 996,800.00	0.01	339,116.18 339,116.18
127,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR2F30070002: COLUMBIA	112.0000 112.0000	133,207.50 133,207.50	142,240.00 142,240.00	0.00	9,032.50 9,032.50
390,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR3F30060002: LOOMIS	112.0000 112.0000	289,157.14 289,157.14	436,800.00 436,800.00	0.00	147,642.86 147,642.86
90,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR3F30070002: COLUMBIA	112.0000 112.0000	91,995.00 91,995.00	100,800.00 100,800.00	0.00	8,805.00 8,805.00
228,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR2F30070002: COLUMBIA	112.5000 112.5000	241,412.50 241,412.50	256,500.00 256,500.00	0.00	15,087.50 15,087.50
355,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR2F30060002: LOOMIS	112.5000 112.5000	262,334.56 262,334.56	399,375.00 399,375.00	0.00	137,040.44 137,040.44
155,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR3F30060002: LOOMIS	112.5000 112.5000	114,921.43 114,921.43	174,375.00 174,375.00	0.00	59,453.57 59,453.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR3F30070002: COLUMBIA	112.5000 112.5000	63,000.00 63,000.00	70,875.00 70,875.00	0.00	7,875.00 7,875.00
128,000.000 SPRINGS INDS INC 851783AB6 6.250% 06/01/2021 DD 06/04/13 KR3F30070002: COLUMBIA	98.0000 98.0000	127,785.00 127,785.00	125,440.00 125,440.00	0.00	-2,345.00 -2,345.00
436,000.000 SPRINGS INDS INC 851783AB6 6.250% 06/01/2021 DD 06/04/13 KR2F30070002: COLUMBIA	98.0000 98.0000	435,280.00 435,280.00	427,280.00 427,280.00	0.00	-8,000.00 -8,000.00
840,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98 KR3F30060002: LOOMIS	95.5000 95.5000	667,264.41 667,264.41	802,200.00 802,200.00	0.01	134,935.59 134,935.59
2,680,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98 KR2F30060002: LOOMIS	95.5000 95.5000	2,132,521.84 2,132,521.84	2,559,400.00 2,559,400.00	0.02	426,878.16 426,878.16
101,000.000 SPRINT NEXTEL CORP 144A 852061AK6 9.000% 11/15/2018 DD 11/09/11 KR3F30070002: COLUMBIA	115.5000 115.5000	101,307.06 101,307.06	116,655.00 116,655.00	0.00	15,347.94 15,347.94
1,180,000.000 SPRINT NEXTEL CORP 144A 852061AK6 9.000% 11/15/2018 DD 11/09/11 KR2F30070002: COLUMBIA	115.5000 115.5000	1,183,603.49 1,183,603.49	1,362,900.00 1,362,900.00	0.01	179,296.51 179,296.51
1,195,000.000 SPRINT NEXTEL CORP 852061AM2 11.500% 11/15/2021 DD 05/15/12 KR2F30070002: COLUMBIA	128.0000 128.0000	1,330,150.00 1,330,150.00	1,529,600.00 1,529,600.00	0.01	199,450.00 199,450.00
282,000.000 SPRINT NEXTEL CORP 852061AM2 11.500% 11/15/2021 DD 05/15/12 KR3F30070002: COLUMBIA	128.0000 128.0000	314,470.00 314,470.00	360,960.00 360,960.00	0.00	46,490.00 46,490.00
50,000.000 SPRINT NEXTEL CORP 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12 KR3F30070002: COLUMBIA	109.3750 109.3750	54,625.00 54,625.00	54,687.50 54,687.50	0.00	62.50 62.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR3F30040002: SHENKMAN CAP	106.0000 106.0000	250,000.00 250,000.00	265,000.00 265,000.00	0.00	15,000.00 15,000.00
153,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR3F30070002: COLUMBIA	106.0000 106.0000	153,000.00 153,000.00	162,180.00 162,180.00	0.00	9,180.00 9,180.00
68,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR2F30070002: COLUMBIA	106.0000 106.0000	68,000.00 68,000.00	72,080.00 72,080.00	0.00	4,080.00 4,080.00
700,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR2F30040002: SHENKMAN CAP	106.0000 106.0000	700,000.00 700,000.00	742,000.00 742,000.00	0.00	42,000.00 42,000.00
34,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR3F30070002: COLUMBIA	100.7500 100.7500	35,928.75 35,928.75	34,255.00 34,255.00	0.00	-1,673.75 -1,673.75
300,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR2F30040002: SHENKMAN CAP	100.7500 100.7500	300,000.00 300,000.00	302,250.00 302,250.00	0.00	2,250.00 2,250.00
131,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR2F30070002: COLUMBIA	100.7500 100.7500	138,431.25 138,431.25	131,982.50 131,982.50	0.00	-6,448.75 -6,448.75
100,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR3F30040002: SHENKMAN CAP	100.7500 100.7500	100,000.00 100,000.00	100,750.00 100,750.00	0.00	750.00 750.00
750,000.000 STATER BROS 5/14 COV-LITE TLB 85755UAG6 KR2F30040002: SHENKMAN CAP	99.5630 99.5630	746,250.00 746,250.00	746,722.50 746,722.50	0.00	472.50 472.50
350,000.000 STATER BROS 5/14 COV-LITE TLB 85755UAG6 KR3F30040002: SHENKMAN CAP	99.5630 99.5630	348,250.00 348,250.00	348,470.50 348,470.50	0.00	220.50 220.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
234,000.000 STEARNS HOLDINGS INC 144A 85800TAA7 9.375% 08/15/2020 DD 08/08/13 KR2F30060002: LOOMIS	102.5000 102.5000	234,000.00 234,000.00	239,850.00 239,850.00	0.00	5,850.00 5,850.00
71,000.000 STEARNS HOLDINGS INC 144A 85800TAA7 9.375% 08/15/2020 DD 08/08/13 KR3F30060002: LOOMIS	102.5000 102.5000	71,000.00 71,000.00	72,775.00 72,775.00	0.00	1,775.00 1,775.00
27,000.000 STEEL DYNAMICS INC 144A 858119BA7 5.125% 10/01/2021 DD 09/09/14 KR3F30070002: COLUMBIA	101.5000 101.5000	27,000.00 27,000.00	27,405.00 27,405.00	0.00	405.00 405.00
78,000.000 STEEL DYNAMICS INC 144A 858119BA7 5.125% 10/01/2021 DD 09/09/14 KR2F30070002: COLUMBIA	101.5000 101.5000	78,000.00 78,000.00	79,170.00 79,170.00	0.00	1,170.00 1,170.00
4,280,481.052 STONE HARBOR EMERGING MARKET D 861647105 KR3F30030002: STONE HARBOR	10.7300 10.7300	47,702,869.25 47,702,869.25	45,929,561.69 45,929,561.69	0.29	-1,773,307.56 -1,773,307.56
7,300,000.000 STONE STREET TRUST 144A 86175DAA7 5.902% 12/15/2015 DD 12/15/10 KR2F30010002: PIMCO KR2	105.9642 105.9642	7,300,000.00 7,300,000.00	7,735,386.60 7,735,386.60	0.05	435,386.60 435,386.60
76,924.352 STRUCTURED ASSET S RM1 A1 144A 863576AX2 VAR RT 03/25/2045 DD 03/31/05 KR2F30050002: WATERFALL	86.4567 86.4567	64,340.00 64,340.00	66,506.23 66,506.23	0.00	2,166.23 2,166.23
25,936.570 STRUCTURED ASSET SECUR 37A 3A6 86359BBY6 VAR RT 12/25/2033 DD 11/01/03 KR3F30020002: MANULIFE ASSET MGMT	99.2124 99.2124	25,385.43 25,385.43	25,732.29 25,732.29	0.00	346.86 346.86
95,765.770 STRUCTURED ASSET SECUR 37A 3A6 86359BBY6 VAR RT 12/25/2033 DD 11/01/03 KR2F30020002: MANULIFE ASSET MGMT	99.2124 99.2124	93,730.74 93,730.74	95,011.52 95,011.52	0.00	1,280.78 1,280.78
929,535.560 STRUCTURED ASSET S RM1 A1 144A 86361LAA3 VAR RT 08/25/2046 DD 09/19/06 KR2F30050002: WATERFALL	65.4000 65.4000	524,025.68 524,025.68	607,916.27 607,916.27	0.00	83,890.59 83,890.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,932.500 STRUCTURED ASSET S RM1 A1 144A 86361LAA3 VAR RT 08/25/2046 DD 09/19/06 KR3F30050002: WATERFALL	65.4000 65.4000	104,819.43 104,819.43	121,599.86 121,599.86	0.00	16,780.43 16,780.43
3,938,370.500 STRUCTURED ASSET S RM1 A1 144A 86363BAA3 VAR RT 05/25/2047 DD 05/30/07 KR2F30050002: WATERFALL	79.1850 79.1850	2,102,460.87 2,102,460.87	3,118,598.68 3,118,598.68	0.02	1,016,137.81 1,016,137.81
486,738.080 STRUCTURED ASSET S RM1 A1 144A 86363BAA3 VAR RT 05/25/2047 DD 05/30/07 KR3F30050002: WATERFALL	79.1850 79.1850	255,537.48 255,537.48	385,423.55 385,423.55	0.00	129,886.07 129,886.07
329,000.000 SUGARHOUSE HSP GAMING PRO 144A 865033AB0 6.375% 06/01/2021 DD 05/24/13 KR2F30070002: COLUMBIA	95.5000 95.5000	326,248.00 326,248.00	314,195.00 314,195.00	0.00	-12,053.00 -12,053.00
97,000.000 SUGARHOUSE HSP GAMING PRO 144A 865033AB0 6.375% 06/01/2021 DD 05/24/13 KR3F30070002: COLUMBIA	95.5000 95.5000	96,175.00 96,175.00	92,635.00 92,635.00	0.00	-3,540.00 -3,540.00
235,000.000 SUN MERGER SUB INC 144A 86680WAB1 5.875% 08/01/2021 DD 07/31/13 KR2F30020002: MANULIFE ASSET MGMT	101.2500 101.2500	237,602.50 237,602.50	237,937.50 237,937.50	0.00	335.00 335.00
65,000.000 SUN MERGER SUB INC 144A 86680WAB1 5.875% 08/01/2021 DD 07/31/13 KR3F30020002: MANULIFE ASSET MGMT	101.2500 101.2500	65,727.50 65,727.50	65,812.50 65,812.50	0.00	85.00 85.00
399,785.000 SUNGARD DATA SYSTEMS 3/13 TLE 86736GAP9 0.000% 03/08/2020 DD 03/07/13 KR3F30040002: SHENKMAN CAP	98.7750 98.7750	398,285.81 398,285.81	394,887.63 394,887.63	0.00	-3,398.18 -3,398.18
1,250,000.000 SUNGARD DATA SYSTEMS 3/13 TLE 86736GAP9 0.000% 03/08/2020 DD 03/07/13 KR2F30040002: SHENKMAN CAP	98.7750 98.7750	1,245,312.50 1,245,312.50	1,234,687.50 1,234,687.50	0.01	-10,625.00 -10,625.00
1,085,000.000 SUNTORY HOLDINGS LTD 144A 86803UAA9 1.650% 09/29/2017 DD 10/01/14 KR2F30080002: NISA	100.0180 100.0180	1,084,555.15 1,084,555.15	1,085,195.30 1,085,195.30	0.01	640.15 640.15

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420,000.000 SUNTORY HOLDINGS LTD 144A 86803UAA9 1.650% 09/29/2017 DD 10/01/14 KR3F30080002: NISA	100.0180 100.0180	419,827.80 419,827.80	420,075.60 420,075.60	0.00	247.80 247.80
338,439.170 SUPERVALU 5/13 COV-LITE TLB 86853TAP8 KR2F30020002: MANULIFE ASSET MGMT	98.0560 98.0560	339,023.29 339,023.29	331,859.91 331,859.91	0.00	-7,163.38 -7,163.38
242,781.050 SUPERVALU 5/13 COV-LITE TLB 86853TAP8 KR3F30020002: MANULIFE ASSET MGMT	98.0560 98.0560	244,119.60 244,119.60	238,061.39 238,061.39	0.00	-6,058.21 -6,058.21
90,000.000 SYNOVUS FINANCIAL CORP 87161CAG0 5.125% 06/15/2017 DD 06/20/05 KR3F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	94,387.50 94,387.50	92,025.00 92,025.00	0.00	-2,362.50 -2,362.50
226,000.000 SYNOVUS FINANCIAL CORP 87161CAJ4 7.875% 02/15/2019 DD 02/13/12 KR3F30070002: COLUMBIA	112.0000 112.0000	246,470.84 246,470.84	253,120.00 253,120.00	0.00	6,649.16 6,649.16
692,000.000 SYNOVUS FINANCIAL CORP 87161CAJ4 7.875% 02/15/2019 DD 02/13/12 KR2F30070002: COLUMBIA	112.0000 112.0000	736,692.98 736,692.98	775,040.00 775,040.00	0.00	38,347.02 38,347.02
95,259.130 SYNIVERSE (COV-LITE 4/12) TL 87164GAE3 0.000% 04/23/2019 DD 04/09/12 KR3F30040002: SHENKMAN CAP	97.9380 97.9380	94,443.93 94,443.93	93,294.89 93,294.89	0.00	-1,149.04 -1,149.04
964,890.690 SYNIVERSE (COV-LITE 4/12) TL 87164GAE3 0.000% 04/23/2019 DD 04/09/12 KR2F30040002: SHENKMAN CAP	97.9380 97.9380	956,633.46 956,633.46	944,994.64 944,994.64	0.01	-11,638.82 -11,638.82
484,760.740 SYNIVERSE 6/13 INCREMENTAL TL 87164GAH6 KR2F30040002: SHENKMAN CAP	98.0000 98.0000	484,760.74 484,760.74	475,065.53 475,065.53	0.00	-9,695.21 -9,695.21
242,380.370 SYNIVERSE 6/13 INCREMENTAL TL 87164GAH6 KR3F30040002: SHENKMAN CAP	98.0000 98.0000	242,380.37 242,380.37	237,532.76 237,532.76	0.00	-4,847.61 -4,847.61

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300,000.000 SYSCO CORP 871829AQ0 2.600% 06/12/2022 DD 06/12/12 KR3F30080002: NISA	95.8838 95.8838	280,893.00 280,893.00	287,651.40 287,651.40	0.00	6,758.40 6,758.40
870,000.000 SYSCO CORP 871829AQ0 2.600% 06/12/2022 DD 06/12/12 KR2F30080002: NISA	95.8838 95.8838	814,589.70 814,589.70	834,189.06 834,189.06	0.01	19,599.36 19,599.36
130,000.000 SYSCO CORPORATIN 871829AW7 4.500% 10/02/2044 DD 10/02/14 KR3F30080002: NISA	100.7306 100.7306	128,689.60 128,689.60	130,949.78 130,949.78	0.00	2,260.18 2,260.18
340,000.000 SYSCO CORPORATIN 871829AW7 4.500% 10/02/2044 DD 10/02/14 KR2F30080002: NISA	100.7306 100.7306	336,572.80 336,572.80	342,484.04 342,484.04	0.00	5,911.24 5,911.24
200,000.000 TAM CAPITAL 3 INC 144A 87216VAA6 8.375% 06/03/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	106.8750 106.8750	204,000.00 204,000.00	213,750.00 213,750.00	0.00	9,750.00 9,750.00
1,450,000.000 TCW GLOBAL PROJECT 1A B2 144A 872377AJ5 5.793% 09/01/2017 DD 06/22/05 KR2F30050002: WATERFALL	94.5500 94.5500	1,358,287.50 1,358,287.50	1,370,975.00 1,370,975.00	0.01	12,687.50 12,687.50
525,000.000 TCW GLOBAL PROJECT 1A B2 144A 872377AJ5 5.793% 09/01/2017 DD 06/22/05 KR3F30050002: WATERFALL	94.5500 94.5500	491,793.75 491,793.75	496,387.50 496,387.50	0.00	4,593.75 4,593.75
189,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR2F30070002: COLUMBIA	105.7500 105.7500	189,000.00 189,000.00	199,867.50 199,867.50	0.00	10,867.50 10,867.50
245,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	249,331.25 249,331.25	259,087.50 259,087.50	0.00	9,756.25 9,756.25
204,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR3F30070002: COLUMBIA	105.7500 105.7500	211,425.00 211,425.00	215,730.00 215,730.00	0.00	4,305.00 4,305.00

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155,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	162,931.25 162,931.25	163,912.50 163,912.50	0.00	981.25 981.25
341,000.000 TELECOM ITALIA CAPITAL SA 872456AA6 7.175% 06/18/2019 DD 06/18/09 KR2F30070002: COLUMBIA	113.0000 113.0000	379,628.58 379,628.58	385,330.00 385,330.00	0.00	5,701.42 5,701.42
106,000.000 TELECOM ITALIA CAPITAL SA 872456AA6 7.175% 06/18/2019 DD 06/18/09 KR3F30070002: COLUMBIA	113.0000 113.0000	118,007.71 118,007.71	119,780.00 119,780.00	0.00	1,772.29 1,772.29
750,000.000 TI AUTOMOTIVE 7/14 COV-LITE TL 87247EAK5 KR2F30040002: SHENKMAN CAP	98.5630 98.5630	746,250.00 746,250.00	739,222.50 739,222.50	0.00	-7,027.50 -7,027.50
170,000.000 TJX COS INC 872539AA9 2.750% 06/15/2021 DD 06/05/14 KR3F30080002: NISA	99.6815 99.6815	169,881.00 169,881.00	169,458.55 169,458.55	0.00	-422.45 -422.45
470,000.000 TJX COS INC 872539AA9 2.750% 06/15/2021 DD 06/05/14 KR2F30080002: NISA	99.6815 99.6815	469,671.00 469,671.00	468,503.05 468,503.05	0.00	-1,167.95 -1,167.95
248,750.000 TNT CRANE 11/13 COV-LITE TL 87259BAG5 KR3F30040002: SHENKMAN CAP	99.6250 99.6250	243,775.00 243,775.00	247,817.19 247,817.19	0.00	4,042.19 4,042.19
597,000.000 TNT CRANE 11/13 COV-LITE TL 87259BAG5 KR2F30040002: SHENKMAN CAP	99.6250 99.6250	585,060.00 585,060.00	594,761.25 594,761.25	0.00	9,701.25 9,701.25
400,000.000 TNT CRANE 11/13 2ND LIEN 87259BAK6 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.8750 99.8750	368,000.00 368,000.00	399,500.00 399,500.00	0.00	31,500.00 31,500.00
100,000.000 TNT CRANE 11/13 2ND LIEN 87259BAK6 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.8750 99.8750	92,000.00 92,000.00	99,875.00 99,875.00	0.00	7,875.00 7,875.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
199,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13 KR3F30070002: COLUMBIA	102.5000 102.5000	203,816.25 203,816.25	203,975.00 203,975.00	0.00	158.75 158.75
445,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13 KR2F30070002: COLUMBIA	102.5000 102.5000	449,152.50 449,152.50	456,125.00 456,125.00	0.00	6,972.50 6,972.50
110,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR2F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	111,003.75 111,003.75	113,025.00 113,025.00	0.00	2,021.25 2,021.25
30,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR3F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	30,342.50 30,342.50	30,825.00 30,825.00	0.00	482.50 482.50
7,000.000 T-MOBILE USA INC 87264AAG0 6.731% 04/28/2022 DD 07/28/13 KR3F30070002: COLUMBIA	102.2500 102.2500	7,142.79 7,142.79	7,157.50 7,157.50	0.00	14.71 14.71
205,000.000 T-MOBILE USA INC 87264AAG0 6.731% 04/28/2022 DD 07/28/13 KR2F30070002: COLUMBIA	102.2500 102.2500	208,833.60 208,833.60	209,612.50 209,612.50	0.00	778.90 778.90
172,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30070002: COLUMBIA	100.5000 100.5000	172,000.00 172,000.00	172,860.00 172,860.00	0.00	860.00 860.00
61,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30070002: COLUMBIA	100.5000 100.5000	61,000.00 61,000.00	61,305.00 61,305.00	0.00	305.00 305.00
60,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30060002: LOOMIS	100.5000 100.5000	60,000.00 60,000.00	60,300.00 60,300.00	0.00	300.00 300.00
185,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30060002: LOOMIS	100.5000 100.5000	185,000.00 185,000.00	185,925.00 185,925.00	0.00	925.00 925.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
455,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	460,650.00 460,650.00	457,275.00 457,275.00	0.00	-3,375.00 -3,375.00
220,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	226,242.50 226,242.50	221,100.00 221,100.00	0.00	-5,142.50 -5,142.50
173,000.000 T-MOBILE USA INC 87264AAJ4 6.500% 01/15/2024 DD 11/21/13 KR2F30070002: COLUMBIA	101.2500 101.2500	173,000.00 173,000.00	175,162.50 175,162.50	0.00	2,162.50 2,162.50
62,000.000 T-MOBILE USA INC 87264AAJ4 6.500% 01/15/2024 DD 11/21/13 KR3F30070002: COLUMBIA	101.2500 101.2500	62,000.00 62,000.00	62,775.00 62,775.00	0.00	775.00 775.00
48,000.000 T-MOBILE USA INC 87264AAK1 6.250% 04/01/2021 DD 10/01/13 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	48,290.00 48,290.00	48,480.00 48,480.00	0.00	190.00 190.00
169,000.000 T-MOBILE USA INC 87264AAK1 6.250% 04/01/2021 DD 10/01/13 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	169,993.75 169,993.75	170,690.00 170,690.00	0.00	696.25 696.25
75,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR3F30070002: COLUMBIA	102.2500 102.2500	75,837.00 75,837.00	76,687.50 76,687.50	0.00	850.50 850.50
431,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR2F30070002: COLUMBIA	102.2500 102.2500	435,050.00 435,050.00	440,697.50 440,697.50	0.00	5,647.50 5,647.50
110,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR2F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	110,000.00 110,000.00	112,475.00 112,475.00	0.00	2,475.00 2,475.00
80,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR3F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	83,937.50 83,937.50	81,800.00 81,800.00	0.00	-2,137.50 -2,137.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
378,000.000 T-MOBILE USA INC 87264AAM7 6.000% 03/01/2023 DD 09/05/14 KR2F30070002: COLUMBIA	99.8750 99.8750	378,000.00 378,000.00	377,527.50 377,527.50	0.00	-472.50 -472.50
161,000.000 T-MOBILE USA INC 87264AAM7 6.000% 03/01/2023 DD 09/05/14 KR3F30070002: COLUMBIA	99.8750 99.8750	161,000.00 161,000.00	160,798.75 160,798.75	0.00	-201.25 -201.25
94,000.000 T-MOBILE USA INC 87264AAN5 6.375% 03/01/2025 DD 09/05/14 KR2F30070002: COLUMBIA	99.7500 99.7500	94,000.00 94,000.00	93,765.00 93,765.00	0.00	-235.00 -235.00
40,000.000 T-MOBILE USA INC 87264AAN5 6.375% 03/01/2025 DD 09/05/14 KR3F30070002: COLUMBIA	99.7500 99.7500	40,000.00 40,000.00	39,900.00 39,900.00	0.00	-100.00 -100.00
200,000.000 WEATHER CHANNEL 6/13 2ND LIEN 87309LAM0 COV-LITE TL KR3F30040002: SHENKMAN CAP	97.8330 97.8330	198,000.00 198,000.00	195,666.00 195,666.00	0.00	-2,334.00 -2,334.00
500,000.000 WEATHER CHANNEL 6/13 2ND LIEN 87309LAM0 COV-LITE TL KR2F30040002: SHENKMAN CAP	97.8330 97.8330	495,000.00 495,000.00	489,165.00 489,165.00	0.00	-5,835.00 -5,835.00
187,904.369 TABERNA PREFRRD 05-1A A1A 144A 87330PAA0 VAR RT 07/05/2035 DD 03/15/05 KR2F30050002: WATERFALL	78.5465 78.5465	148,444.45 148,444.45	147,592.30 147,592.30	0.00	-852.15 -852.15
7,738,936.477 TABERNA PREFER 06-6A A1BF 144A 87331AAB0 VAR RT 12/05/2036 DD 06/27/06 KR2F30050002: WATERFALL	78.3667 78.3667	5,457,568.64 5,457,568.64	6,064,746.50 6,064,746.50	0.04	607,177.86 607,177.86
2,560,394.404 TABERNA PREFER 06-6A A1BF 144A 87331AAB0 VAR RT 12/05/2036 DD 06/27/06 KR3F30050002: WATERFALL	78.3667 78.3667	1,810,641.02 1,810,641.02	2,006,495.73 2,006,495.73	0.01	195,854.71 195,854.71
712,105.999 TABERNA PREFERR 06-5A A1A 144A 87331BAA0 VAR RT 08/05/2036 DD 03/29/06 KR3F30050002: WATERFALL	72.9102 72.9102	515,609.25 515,609.25	519,197.91 519,197.91	0.00	3,588.66 3,588.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,180,639.378 TABERNA PREFERR 06-5A A1A 144A 87331BAA0 VAR RT 08/05/2036 DD 03/29/06 KR2F30050002: WATERFALL	72.9102 72.9102	857,416.95 857,416.95	860,806.53 860,806.53	0.01	3,389.58 3,389.58
728,290.219 TABERNA PREF 06-5A A1AD 144A 87331BAB8 VAR RT 08/05/2036 DD 03/29/06 KR2F30050002: WATERFALL	72.5753 72.5753	529,375.95 529,375.95	528,558.45 528,558.45	0.00	-817.50 -817.50
1,479,624.000 TABERNA PREFERR 07-8A A1B 144A 87331VAF5 VAR RT 11/07/2037 DD 03/29/07 KR3F30050002: WATERFALL	85.1963 85.1963	1,016,028.60 1,016,028.60	1,260,585.35 1,260,585.35	0.01	244,556.75 244,556.75
3,112,174.910 TABERNA PREFERR 07-8A A1B 144A 87331VAF5 VAR RT 11/07/2037 DD 03/29/07 KR2F30050002: WATERFALL	85.1963 85.1963	2,141,474.22 2,141,474.22	2,651,458.90 2,651,458.90	0.02	509,984.68 509,984.68
880,000.000 TABERNA PREFERRE 07-8A A2 144A 87331VAG3 VAR RT 11/07/2037 DD 03/29/07 KR2F30050002: WATERFALL	52.1875 52.1875	396,971.25 396,971.25	459,250.00 459,250.00	0.00	62,278.75 62,278.75
744,375.000 ALLFLEX 7/13 TL 87377KAB3 KR2F30040002: SHENKMAN CAP	98.9000 98.9000	744,375.00 744,375.00	736,186.88 736,186.88	0.00	-8,188.12 -8,188.12
297,000.000 ALLFLEX 7/13 TL 87377KAB3 KR3F30040002: SHENKMAN CAP	98.9000 98.9000	297,000.00 297,000.00	293,733.00 293,733.00	0.00	-3,267.00 -3,267.00
140,000.000 TAM CAPITAL INC 87484EAB7 7.375% 04/25/2017 DD 10/25/07 KR2F30020002: MANULIFE ASSET MGMT	107.5500 107.5500	142,800.00 142,800.00	150,570.00 150,570.00	0.00	7,770.00 7,770.00
100,000.000 TAM CAPITAL INC 87484EAB7 7.375% 04/25/2017 DD 10/25/07 KR3F30020002: MANULIFE ASSET MGMT	107.5500 107.5500	102,000.00 102,000.00	107,550.00 107,550.00	0.00	5,550.00 5,550.00
8,000.000 TARGA RESOURCES PARTNERS LP / 87612BAM4 5.250% 05/01/2023 DD 10/25/12 KR3F30070002: COLUMBIA	102.0000 102.0000	8,320.00 8,320.00	8,160.00 8,160.00	0.00	-160.00 -160.00

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22,000.000 TARGA RESOURCES PARTNERS LP / 87612BAM4 5.250% 05/01/2023 DD 10/25/12 KR2F30070002: COLUMBIA	102.0000 102.0000	22,880.00 22,880.00	22,440.00 22,440.00	0.00	-440.00 -440.00
66,000.000 TARGA RES PARTNERS LP FINANCE 87612BAP7 4.250% 11/15/2023 DD 05/14/13 KR3F30070002: COLUMBIA	96.0000 96.0000	63,500.58 63,500.58	63,360.00 63,360.00	0.00	-140.58 -140.58
207,000.000 TARGA RES PARTNERS LP FINANCE 87612BAP7 4.250% 11/15/2023 DD 05/14/13 KR2F30070002: COLUMBIA	96.0000 96.0000	199,160.91 199,160.91	198,720.00 198,720.00	0.00	-440.91 -440.91
135,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AA0 7.750% 04/15/2020 DD 04/13/12 KR3F30070002: COLUMBIA	107.0000 107.0000	140,715.84 140,715.84	144,450.00 144,450.00	0.00	3,734.16 3,734.16
290,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AA0 7.750% 04/15/2020 DD 04/13/12 KR2F30070002: COLUMBIA	107.0000 107.0000	291,722.77 291,722.77	310,300.00 310,300.00	0.00	18,577.23 18,577.23
22,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AB8 7.750% 04/15/2020 DD 04/13/12 KR3F30070002: COLUMBIA	107.0000 107.0000	23,210.00 23,210.00	23,540.00 23,540.00	0.00	330.00 330.00
91,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AB8 7.750% 04/15/2020 DD 04/13/12 KR2F30070002: COLUMBIA	107.0000 107.0000	96,005.00 96,005.00	97,370.00 97,370.00	0.00	1,365.00 1,365.00
135,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AC6 5.250% 04/15/2021 DD 04/16/13 KR3F30070002: COLUMBIA	97.5000 97.5000	135,010.00 135,010.00	131,625.00 131,625.00	0.00	-3,385.00 -3,385.00
230,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AC6 5.250% 04/15/2021 DD 04/16/13 KR2F30070002: COLUMBIA	97.5000 97.5000	230,050.00 230,050.00	224,250.00 224,250.00	0.00	-5,800.00 -5,800.00
117,000.000 TAYLOR MORRISON COMM/MON 144A 877249AD4 5.625% 03/01/2024 DD 03/05/14 KR2F30070002: COLUMBIA	96.2500 96.2500	117,000.00 117,000.00	112,612.50 112,612.50	0.00	-4,387.50 -4,387.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,000.000 TAYLOR MORRISON COMM/MON 144A 877249AD4 5.625% 03/01/2024 DD 03/05/14 KR3F30070002: COLUMBIA	96.2500 96.2500	32,000.00 32,000.00	30,800.00 30,800.00	0.00	-1,200.00 -1,200.00
470,000.000 TELECOM ITALIA CAPITAL SA 87927VAF5 6.375% 11/15/2033 DD 05/15/04 KR3F30060002: LOOMIS	99.5000 99.5000	413,059.25 413,059.25	467,650.00 467,650.00	0.00	54,590.75 54,590.75
1,195,000.000 TELECOM ITALIA CAPITAL SA 87927VAF5 6.375% 11/15/2033 DD 05/15/04 KR2F30060002: LOOMIS	99.5000 99.5000	1,049,963.55 1,049,963.55	1,189,025.00 1,189,025.00	0.01	139,061.45 139,061.45
545,000.000 TELECOM ITALIA CAPITAL SA 87927VAM0 6.000% 09/30/2034 DD 09/30/05 KR2F30060002: LOOMIS	97.8750 97.8750	408,078.25 408,078.25	533,418.75 533,418.75	0.00	125,340.50 125,340.50
120,000.000 TELECOM ITALIA CAPITAL SA 87927VAM0 6.000% 09/30/2034 DD 09/30/05 KR3F30060002: LOOMIS	97.8750 97.8750	89,502.55 89,502.55	117,450.00 117,450.00	0.00	27,947.45 27,947.45
121,000.000 TELECOM ITALIA SPA 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14 KR3F30070002: COLUMBIA	98.0000 98.0000	121,000.00 121,000.00	118,580.00 118,580.00	0.00	-2,420.00 -2,420.00
397,000.000 TELECOM ITALIA SPA 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14 KR2F30070002: COLUMBIA	98.0000 98.0000	397,000.00 397,000.00	389,060.00 389,060.00	0.00	-7,940.00 -7,940.00
35,000.000 TELEFLEX INC 144A 879369AC0 5.250% 06/15/2024 DD 05/21/14 KR2F30070002: COLUMBIA	98.0000 98.0000	35,000.00 35,000.00	34,300.00 34,300.00	0.00	-700.00 -700.00
11,000.000 TELEFLEX INC 144A 879369AC0 5.250% 06/15/2024 DD 05/21/14 KR3F30070002: COLUMBIA	98.0000 98.0000	11,000.00 11,000.00	10,780.00 10,780.00	0.00	-220.00 -220.00
241,000.000 TEMPUR SEALY INTERNATIONAL INC 88023UAB7 6.875% 12/15/2020 DD 06/15/13 KR3F30070002: COLUMBIA	106.5000 106.5000	254,313.75 254,313.75	256,665.00 256,665.00	0.00	2,351.25 2,351.25

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255,000.000 TEMPUR SEALY INTERNATIONAL INC 88023UAB7 6.875% 12/15/2020 DD 06/15/13 KR2F30070002: COLUMBIA	106.5000 106.5000	257,075.00 257,075.00	271,575.00 271,575.00	0.00	14,500.00 14,500.00
275,000.000 TENET HEALTHCARE CORP 88033GAV2 6.875% 11/15/2031 DD 11/06/01 KR3F30060002: LOOMIS	96.5000 96.5000	229,162.50 229,162.50	265,375.00 265,375.00	0.00	36,212.50 36,212.50
1,205,000.000 TENET HEALTHCARE CORP 88033GAV2 6.875% 11/15/2031 DD 11/06/01 KR2F30060002: LOOMIS	96.5000 96.5000	1,003,987.50 1,003,987.50	1,162,825.00 1,162,825.00	0.01	158,837.50 158,837.50
433,000.000 TENET HEALTHCARE CORP 88033GBP4 6.250% 11/01/2018 DD 11/21/11 KR2F30070002: COLUMBIA	106.2500 106.2500	433,000.00 433,000.00	460,062.50 460,062.50	0.00	27,062.50 27,062.50
415,000.000 TENET HEALTHCARE CORP 88033GBY5 4.500% 04/01/2021 DD 02/05/13 KR2F30070002: COLUMBIA	97.5000 97.5000	413,837.50 413,837.50	404,625.00 404,625.00	0.00	-9,212.50 -9,212.50
100,000.000 TENET HEALTHCARE CORP 88033GBY5 4.500% 04/01/2021 DD 02/05/13 KR3F30070002: COLUMBIA	97.5000 97.5000	99,707.50 99,707.50	97,500.00 97,500.00	0.00	-2,207.50 -2,207.50
345,000.000 TENET HEALTHCARE CORP 88033GCA6 4.375% 10/01/2021 DD 05/30/13 KR2F30020002: MANULIFE ASSET MGMT	95.7500 95.7500	345,000.00 345,000.00	330,337.50 330,337.50	0.00	-14,662.50 -14,662.50
245,000.000 TENET HEALTHCARE CORP 88033GCA6 4.375% 10/01/2021 DD 05/30/13 KR3F30020002: MANULIFE ASSET MGMT	95.7500 95.7500	242,000.00 242,000.00	234,587.50 234,587.50	0.00	-7,412.50 -7,412.50
346,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13 KR3F30070002: COLUMBIA	109.7500 109.7500	356,965.00 356,965.00	379,735.00 379,735.00	0.00	22,770.00 22,770.00
997,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13 KR2F30070002: COLUMBIA	109.7500 109.7500	1,018,862.50 1,018,862.50	1,094,207.50 1,094,207.50	0.01	75,345.00 75,345.00

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910,000.000 TENNESSEE VALLEY AUTH BD 880591ER9 2.875% 09/15/2024 DD 09/29/14 KR3F30080002: NISA	99.2488 99.2488	900,354.00 900,354.00	903,164.08 903,164.08	0.01	2,810.08 2,810.08
2,350,000.000 TENNESSEE VALLEY AUTH BD 880591ER9 2.875% 09/15/2024 DD 09/29/14 KR2F30080002: NISA	99.2488 99.2488	2,325,090.00 2,325,090.00	2,332,346.80 2,332,346.80	0.01	7,256.80 7,256.80
290,000.000 THOMSON REUTERS CORP 884903BL8 0.875% 05/23/2016 DD 05/23/13 KR3F30080002: NISA	99.8367 99.8367	289,222.80 289,222.80	289,526.43 289,526.43	0.00	303.63 303.63
925,000.000 THOMSON REUTERS CORP 884903BL8 0.875% 05/23/2016 DD 05/23/13 KR2F30080002: NISA	99.8367 99.8367	922,521.00 922,521.00	923,489.48 923,489.48	0.01	968.48 968.48
59,249.240 TIAA REAL ESTATE CD 1A C1 144A 88631EAD3 VAR RT 112/28/2038 DD 11/06/03 KR2F30050002: WATERFALL	98.5000 98.5000	53,990.87 53,990.87	58,360.51 58,360.51	0.00	4,369.64 4,369.64
1,015,000.000 TIME WARNER CABLE INC 88732JAH1 5.850% 05/01/2017 DD 04/09/07 KR2F30010002: PIMCO KR2	110.8400 110.8400	1,006,843.24 1,006,843.24	1,125,026.00 1,125,026.00	0.01	118,182.76 118,182.76
400,000.000 TIME WARNER CABLE INC 88732JAH1 5.850% 05/01/2017 DD 04/09/07 KR3F30010002: PIMCO KR3	110.8400 110.8400	445,300.00 445,300.00	443,360.00 443,360.00	0.00	-1,940.00 -1,940.00
2,000,000.000 TIME WARNER CABLE INC 88732JAV0 3.500% 02/01/2015 DD 12/11/09 KR2F30010002: PIMCO KR2	101.0032 101.0032	1,991,520.00 1,991,520.00	2,020,064.00 2,020,064.00	0.01	28,544.00 28,544.00
225,000.000 TIME WARNER CABLE INC 88732JBA5 4.000% 09/01/2021 DD 09/12/11 KR3F30080002: NISA	105.2216 105.2216	239,661.00 239,661.00	236,748.60 236,748.60	0.00	-2,912.40 -2,912.40
980,000.000 TIME WARNER CABLE INC 88732JBA5 4.000% 09/01/2021 DD 09/12/11 KR2F30080002: NISA	105.2216 105.2216	1,043,856.80 1,043,856.80	1,031,171.68 1,031,171.68	0.01	-12,685.12 -12,685.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 TIME WARNER CABLE INC 88732JBB3 5.500% 09/01/2041 DD 09/12/11 KR2F30080002: NISA	112.5680 112.5680	348,576.00 348,576.00	360,217.60 360,217.60	0.00	11,641.60 11,641.60
180,000.000 TIME WARNER CABLE INC 88732JBB3 5.500% 09/01/2041 DD 09/12/11 KR3F30080002: NISA	112.5680 112.5680	197,999.00 197,999.00	202,622.40 202,622.40	0.00	4,623.40 4,623.40
493,774.960 TOWER INTERNATIONAL 1/14 TLB 89170LAM2 KR2F30040002: SHENKMAN CAP	98.3330 98.3330	491,314.43 491,314.43	485,543.73 485,543.73	0.00	-5,770.70 -5,770.70
246,887.480 TOWER INTERNATIONAL 1/14 TLB 89170LAM2 KR3F30040002: SHENKMAN CAP	98.3330 98.3330	245,661.40 245,661.40	242,771.87 242,771.87	0.00	-2,889.53 -2,889.53
100,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12 KR3F30040002: SHENKMAN CAP	107.7500 107.7500	106,415.00 106,415.00	107,750.00 107,750.00	0.00	1,335.00 1,335.00
400,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12 KR2F30040002: SHENKMAN CAP	107.7500 107.7500	425,660.00 425,660.00	431,000.00 431,000.00	0.00	5,340.00 5,340.00
40,000.000 TOYS R US INC 892335AL4 7.375% 10/15/2018 DD 09/22/03 KR3F30060002: LOOMIS	69.0000 69.0000	36,231.56 36,231.56	27,600.00 27,600.00	0.00	-8,631.56 -8,631.56
105,000.000 TOYS R US INC 892335AL4 7.375% 10/15/2018 DD 09/22/03 KR2F30060002: LOOMIS	69.0000 69.0000	95,108.75 95,108.75	72,450.00 72,450.00	0.00	-22,658.75 -22,658.75
150,000.000 TPC GROUP INC 144A 89236YAA2 8.750% 12/15/2020 DD 12/20/12 KR3F30060002: LOOMIS	106.2500 106.2500	150,000.00 150,000.00	159,375.00 159,375.00	0.00	9,375.00 9,375.00
465,000.000 TPC GROUP INC 144A 89236YAA2 8.750% 12/15/2020 DD 12/20/12 KR2F30060002: LOOMIS	106.2500 106.2500	465,000.00 465,000.00	494,062.50 494,062.50	0.00	29,062.50 29,062.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 TRADE MAPS LTD 2013-1A D 144A 89253UAG5 VAR RT 12/10/2018 DD 12/12/13 KR2F30050002: WATERFALL	100.6560 100.6560	1,000,000.00 1,000,000.00	1,006,560.00 1,006,560.00	0.01	6,560.00 6,560.00
1,000,000.000 TRADE MAPS LTD 2013-1A D 144A 89253UAG5 VAR RT 12/10/2018 DD 12/12/13 KR3F30050002: WATERFALL	100.6560 100.6560	1,009,062.50 1,009,062.50	1,006,560.00 1,006,560.00	0.01	-2,502.50 -2,502.50
298,500.000 TRANSUNION 3/14 COV-LITE TL 89334GAN4 KR3F30040002: SHENKMAN CAP	98.3130 98.3130	297,753.75 297,753.75	293,464.31 293,464.31	0.00	-4,289.44 -4,289.44
995,000.000 TRANSUNION 3/14 COV-LITE TL 89334GAN4 KR2F30040002: SHENKMAN CAP	98.3130 98.3130	992,512.50 992,512.50	978,214.35 978,214.35	0.01	-14,298.15 -14,298.15
365,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12 KR2F30080002: NISA	100.1453 100.1453	358,670.90 358,670.90	365,530.35 365,530.35	0.00	6,859.45 6,859.45
130,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12 KR3F30080002: NISA	100.1453 100.1453	127,745.80 127,745.80	130,188.89 130,188.89	0.00	2,443.09 2,443.09
430,000.000 TRANSALTA CORP 89346DAG2 1.900% 06/03/2017 DD 06/03/14 KR3F30080002: NISA	100.0151 100.0151	429,514.10 429,514.10	430,064.93 430,064.93	0.00	550.83 550.83
1,155,000.000 TRANSALTA CORP 89346DAG2 1.900% 06/03/2017 DD 06/03/14 KR2F30080002: NISA	100.0151 100.0151	1,153,694.85 1,153,694.85	1,155,174.41 1,155,174.41	0.01	1,479.56 1,479.56
66,000.000 TRANSDIGM INC 893647AR8 5.500% 10/15/2020 DD 04/15/13 KR3F30070002: COLUMBIA	97.0000 97.0000	66,261.21 66,261.21	64,020.00 64,020.00	0.00	-2,241.21 -2,241.21
68,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13 KR3F30070002: COLUMBIA	106.7500 106.7500	68,000.00 68,000.00	72,590.00 72,590.00	0.00	4,590.00 4,590.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13 KR2F30070002: COLUMBIA	106.7500 106.7500	225,000.00 225,000.00	240,187.50 240,187.50	0.00	15,187.50 15,187.50
595,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR2F30060002: LOOMIS	98.7500 98.7500	595,000.00 595,000.00	587,562.50 587,562.50	0.00	-7,437.50 -7,437.50
75,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR2F30070002: COLUMBIA	98.7500 98.7500	75,000.00 75,000.00	74,062.50 74,062.50	0.00	-937.50 -937.50
190,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR3F30060002: LOOMIS	98.7500 98.7500	190,000.00 190,000.00	187,625.00 187,625.00	0.00	-2,375.00 -2,375.00
24,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR3F30070002: COLUMBIA	98.7500 98.7500	24,000.00 24,000.00	23,700.00 23,700.00	0.00	-300.00 -300.00
173,000.000 TRANSDIGM INC 144A 893647AV9 6.500% 07/15/2024 DD 06/04/14 KR3F30070002: COLUMBIA	99.6250 99.6250	173,098.75 173,098.75	172,351.25 172,351.25	0.00	-747.50 -747.50
550,000.000 TRANSDIGM INC 144A 893647AV9 6.500% 07/15/2024 DD 06/04/14 KR2F30070002: COLUMBIA	99.6250 99.6250	550,328.75 550,328.75	547,937.50 547,937.50	0.00	-2,391.25 -2,391.25
310,000.000 TRANSFIELD SERVICES LTD 144A 89366QAA1 8.375% 05/15/2020 DD 05/13/14 KR2F30060002: LOOMIS	104.0000 104.0000	313,750.00 313,750.00	322,400.00 322,400.00	0.00	8,650.00 8,650.00
100,000.000 TRANSFIELD SERVICES LTD 144A 89366QAA1 8.375% 05/15/2020 DD 05/13/14 KR3F30060002: LOOMIS	104.0000 104.0000	101,250.00 101,250.00	104,000.00 104,000.00	0.00	2,750.00 2,750.00
300,000.000 TRANSOCEAN INC 893830BB4 6.375% 12/15/2021 DD 12/05/11 KR3F30080002: NISA	106.3691 106.3691	364,650.00 364,650.00	319,107.30 319,107.30	0.00	-45,542.70 -45,542.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000 TRANSOCEAN INC 893830BB4 6.375% 12/15/2021 DD 12/05/11 KR2F30080002: NISA	106.3691 106.3691	425,425.00 425,425.00	372,291.85 372,291.85	0.00	-53,133.15 -53,133.15
795,000.000 TRANSOCEAN INC 893830BD0 2.500% 10/15/2017 DD 09/13/12 KR2F30080002: NISA	99.9885 99.9885	792,726.30 792,726.30	794,908.58 794,908.58	0.01	2,182.28 2,182.28
542,000.000 TRAPEZA CDO I LLC 13A A2A 144A 894135AC6 VAR RT 11/09/2042 DD 08/15/07 KR2F30050002: WATERFALL	58.2740 58.2740	314,360.00 314,360.00	315,845.08 315,845.08	0.00	1,485.08 1,485.08
312,000.000 TRAPEZA CDO I LLC 13A A2A 144A 894135AC6 VAR RT 11/09/2042 DD 08/15/07 KR3F30050002: WATERFALL	58.2740 58.2740	180,960.00 180,960.00	181,814.88 181,814.88	0.00	854.88 854.88
258,000.000 TRAPEZA CDO 07-13A A3 144A 894135AE2 VAR RT 11/09/2042 DD 08/15/07 KR2F30050002: WATERFALL	56.6220 56.6220	145,044.38 145,044.38	146,084.76 146,084.76	0.00	1,040.38 1,040.38
118,000.000 TRAPEZA CDO 07-13A A3 144A 894135AE2 VAR RT 11/09/2042 DD 08/15/07 KR3F30050002: WATERFALL	56.6220 56.6220	66,338.12 66,338.12	66,813.96 66,813.96	0.00	475.84 475.84
115,338.122 TRAPEZA CDO LLC 07-13A C1 144A 894135AJ1 VAR RT 11/09/2042 DD 08/15/07 KR3F30050002: WATERFALL	45.3750 45.3750	50,262.40 50,262.40	52,334.67 52,334.67	0.00	2,072.27 2,072.27
177,857.855 TRAPEZA CDO LLC 07-13A C1 144A 894135AJ1 VAR RT 11/09/2042 DD 08/15/07 KR2F30050002: WATERFALL	45.3750 45.3750	77,507.44 77,507.44	80,703.00 80,703.00	0.00	3,195.56 3,195.56
234,164.936 TRAPEZA CDO LLC 05-9A C 144A 89413AAG6 VAR RT 01/27/2040 DD 01/10/06 KR2F30050002: WATERFALL	51.5000 51.5000	118,371.19 118,371.19	120,594.94 120,594.94	0.00	2,223.75 2,223.75
205,000.000 TRAVELERS COS INC/THE 89417EAD1 6.250% 06/15/2037 DD 05/29/07 KR2F30080002: NISA	128.3480 128.3480	257,496.40 257,496.40	263,113.40 263,113.40	0.00	5,617.00 5,617.00

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70,000.000 TRAVELERS COS INC/THE 89417EAD1 6.250% 06/15/2037 DD 05/29/07 KR3F30080002: NISA	128.3480 128.3480	87,925.60 87,925.60	89,843.60 89,843.60	0.00	1,918.00 1,918.00
80,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR3F30060002: LOOMIS	98.5000 98.5000	80,000.00 80,000.00	78,800.00 78,800.00	0.00	-1,200.00 -1,200.00
290,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR2F30020002: MANULIFE ASSET MGMT	98.5000 98.5000	295,425.00 295,425.00	285,650.00 285,650.00	0.00	-9,775.00 -9,775.00
260,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR2F30060002: LOOMIS	98.5000 98.5000	260,000.00 260,000.00	256,100.00 256,100.00	0.00	-3,900.00 -3,900.00
120,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR3F30020002: MANULIFE ASSET MGMT	98.5000 98.5000	122,247.50 122,247.50	118,200.00 118,200.00	0.00	-4,047.50 -4,047.50
170,000.000 TRIANGLE USA PETROLEUM 144A 89600LAA8 6.750% 07/15/2022 DD 07/18/14 KR2F30070002: COLUMBIA	97.6250 97.6250	170,000.00 170,000.00	165,962.50 165,962.50	0.00	-4,037.50 -4,037.50
54,000.000 TRIANGLE USA PETROLEUM 144A 89600LAA8 6.750% 07/15/2022 DD 07/18/14 KR3F30070002: COLUMBIA	97.6250 97.6250	54,000.00 54,000.00	52,717.50 52,717.50	0.00	-1,282.50 -1,282.50
1,844,227.410 TRIBUNE 12/13 TL 89604BAR9 KR2F30040002: SHENKMAN CAP	98.5940 98.5940	1,837,311.56 1,837,311.56	1,818,297.57 1,818,297.57	0.01	-19,013.99 -19,013.99
599,373.910 TRIBUNE 12/13 TL 89604BAR9 KR3F30040002: SHENKMAN CAP	98.5940 98.5940	596,492.30 596,492.30	590,946.71 590,946.71	0.00	-5,545.59 -5,545.59
329,000.000 REPUBLIC OF TRINIDAD & T 144A 896292AH2 4.375% 01/16/2024 DD 12/16/13 KR2F30030002: STONE HARBOR	108.2500 108.2500	337,225.00 337,225.00	356,142.50 356,142.50	0.00	18,917.50 18,917.50

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800,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	808,706.25 808,706.25	803,000.00 803,000.00	0.01	-5,706.25 -5,706.25
150,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	150,898.75 150,898.75	150,562.50 150,562.50	0.00	-336.25 -336.25
434,000.000 TROPIC CDO II LTD 2A A4L 144A 89707UAD4 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	51.5770 51.5770	183,365.00 183,365.00	223,844.18 223,844.18	0.00	40,479.18 40,479.18
603,000.000 TROPIC CDO CORP 03-2A A4 144A 89707UAE2 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	46.0000 46.0000	254,767.50 254,767.50	277,380.00 277,380.00	0.00	22,612.50 22,612.50
314,000.000 TROPIC CDO CORP 03-2A B1L 144A 89707UAF9 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	22.0000 22.0000	65,155.00 65,155.00	69,080.00 69,080.00	0.00	3,925.00 3,925.00
709,000.000 TROPIC CDO CORP 04-4A A4 144A 89707YAE4 VAR RT 04/15/2035 DD 11/18/04 KR2F30050002: WATERFALL	43.5000 43.5000	182,567.50 182,567.50	308,415.00 308,415.00	0.00	125,847.50 125,847.50
215,000.000 TURK TELEKOMUNIKASYON AS 144A 90011QAB6 4.875% 06/19/2024 DD 06/19/14 KR2F30030002: STONE HARBOR	96.0710 96.0710	210,915.00 210,915.00	206,552.65 206,552.65	0.00	-4,362.35 -4,362.35
758,000.000 TURKEY GOVERNMENT INTERNATIONA 900123AW0 7.375% 02/05/2025 DD 01/24/05 KR2F30030002: STONE HARBOR	118.7500 118.7500	914,521.71 914,521.71	900,125.00 900,125.00	0.01	-14,396.71 -14,396.71
212,000.000 TURKEY GOVERNMENT INTERNATIONA 900123AZ3 7.000% 09/26/2016 DD 09/26/06 KR2F30030002: STONE HARBOR	109.3240 109.3240	248,430.00 248,430.00	231,766.88 231,766.88	0.00	-16,663.12 -16,663.12
211,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BA7 6.750% 04/03/2018 DD 10/03/07 KR2F30030002: STONE HARBOR	110.7500 110.7500	253,938.50 253,938.50	233,682.50 233,682.50	0.00	-20,256.00 -20,256.00

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655,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BA7 6.750% 04/03/2018 DD 10/03/07 KR2F30080002: NISA	110.7500 110.7500	779,450.00 779,450.00	725,412.50 725,412.50	0.00	-54,037.50 -54,037.50
205,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BA7 6.750% 04/03/2018 DD 10/03/07 KR3F30080002: NISA	110.7500 110.7500	243,950.00 243,950.00	227,037.50 227,037.50	0.00	-16,912.50 -16,912.50
201,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BE9 7.500% 07/14/2017 DD 01/14/09 KR2F30030002: STONE HARBOR	112.0000 112.0000	245,847.50 245,847.50	225,120.00 225,120.00	0.00	-20,727.50 -20,727.50
1,873,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BF6 7.500% 11/07/2019 DD 05/07/09 KR2F30030002: STONE HARBOR	114.9000 114.9000	2,242,703.78 2,242,703.78	2,152,077.00 2,152,077.00	0.01	-90,626.78 -90,626.78
235,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BY5 5.125% 03/25/2022 DD 10/25/11 KR2F30030002: STONE HARBOR	102.9000 102.9000	252,857.52 252,857.52	241,815.00 241,815.00	0.00	-11,042.52 -11,042.52
990,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BZ2 6.250% 09/26/2022 DD 01/26/12 KR2F30030002: STONE HARBOR	110.0000 110.0000	1,075,522.38 1,075,522.38	1,089,000.00 1,089,000.00	0.01	13,477.62 13,477.62
371,000.000 TURKEY GOVERNMENT INTERNATIONA 900123CA6 3.250% 03/23/2023 DD 01/15/13 KR2F30030002: STONE HARBOR	90.0000 90.0000	341,320.00 341,320.00	333,900.00 333,900.00	0.00	-7,420.00 -7,420.00
314,000.000 REPUBLIC OF TURKEY 900123CF5 5.750% 03/22/2024 DD 01/29/14 KR2F30030002: STONE HARBOR	106.1700 106.1700	347,032.80 347,032.80	333,373.80 333,373.80	0.00	-13,659.00 -13,659.00
490,000.000 24 HOUR HOLDINGS III LLC 144A 90132BAA5 8.000% 06/01/2022 DD 05/30/14 KR2F30060002: LOOMIS	92.5000 92.5000	490,000.00 490,000.00	453,250.00 453,250.00	0.00	-36,750.00 -36,750.00
150,000.000 24 HOUR HOLDINGS III LLC 144A 90132BAA5 8.000% 06/01/2022 DD 05/30/14 KR3F30060002: LOOMIS	92.5000 92.5000	150,000.00 150,000.00	138,750.00 138,750.00	0.00	-11,250.00 -11,250.00

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545,000.000 TYCO ELECTRONICS GROUP SA 902133AF4 6.550% 10/01/2017 DD 04/01/08 KR2F30010002: PIMCO KR2	113.8689 113.8689	550,931.70 550,931.70	620,585.51 620,585.51	0.00	69,653.81 69,653.81
393,509.910 UAL 2009-1 PASS THROUGH TRUST 902552AB4 10.400% 05/01/2018 DD 10/13/09 KR3F30010002: PIMCO KR3	110.7500 110.7500	448,601.30 448,601.30	435,812.23 435,812.23	0.00	-12,789.07 -12,789.07
1,845,000.000 UBS AG STAMFORD CT 90261XHE5 2.375% 08/14/2019 DD 08/14/14 KR2F30080002: NISA	99.1218 99.1218	1,841,974.20 1,841,974.20	1,828,797.21 1,828,797.21	0.01	-13,176.99 -13,176.99
695,000.000 UBS AG STAMFORD CT 90261XHE5 2.375% 08/14/2019 DD 08/14/14 KR3F30080002: NISA	99.1218 99.1218	693,860.20 693,860.20	688,896.51 688,896.51	0.00	-4,963.69 -4,963.69
514,494.921 UCFC MANUFACTURED HOUSING 2 M1 90263ABY5 6.726% 10/15/2029 DD 06/01/98 KR2F30050002: WATERFALL	70.4122 70.4122	263,365.78 263,365.78	362,267.19 362,267.19	0.00	98,901.41 98,901.41
205,941.623 UCFC MANUFACTURED HOUSING 3 M1 90263ACC2 6.506% 01/15/2030 DD 09/01/98 KR2F30050002: WATERFALL	64.9292 64.9292	105,721.68 105,721.68	133,716.25 133,716.25	0.00	27,994.57 27,994.57
52,035.078 UCFC MANUFACTURED HOUSING 3 M1 90263ACC2 6.506% 01/15/2030 DD 09/01/98 KR3F30050002: WATERFALL	64.9292 64.9292	26,642.22 26,642.22	33,785.96 33,785.96	0.00	7,143.74 7,143.74
53,564.000 U.S. RENAL CARE 8/13 2ND LIEN 90290PAC8 INCREMENTAL COV-LITE TL KR3F30070002: COLUMBIA	101.0000 101.0000	52,704.00 52,704.00	54,099.64 54,099.64	0.00	1,395.64 1,395.64
178,862.000 U.S. RENAL CARE 8/13 2ND LIEN 90290PAC8 INCREMENTAL COV-LITE TL KR2F30070002: COLUMBIA	101.0000 101.0000	175,982.00 175,982.00	180,650.62 180,650.62	0.00	4,668.62 4,668.62
173,701.950 U.S. RENAL CARE 12/13 COV-LITE 90290PAE4 TL KR3F30070002: COLUMBIA	98.8130 98.8130	171,802.90 171,802.90	171,640.11 171,640.11	0.00	-162.79 -162.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
641,690.710 U.S. RENAL CARE 12/13 COV-LITE 90290PAE4 TL KR2F30070002: COLUMBIA	98.8130 98.8130	633,940.87 633,940.87	634,073.84 634,073.84	0.00	132.97 132.97
440,000.000 US RENAL CARE 7/12 2ND LIEN 90324LAH6 COV-LITE TL KR2F30070002: COLUMBIA	101.0000 101.0000	431,200.00 431,200.00	444,400.00 444,400.00	0.00	13,200.00 13,200.00
101,000.000 US RENAL CARE 7/12 2ND LIEN 90324LAH6 COV-LITE TL KR3F30070002: COLUMBIA	101.0000 101.0000	98,980.00 98,980.00	102,010.00 102,010.00	0.00	3,030.00 3,030.00
450,000.000 USG CORP 903293AS7 VAR RT 01/15/2018 DD 09/27/07 KR3F30010002: PIMCO KR3	116.0000 116.0000	544,500.00 544,500.00	522,000.00 522,000.00	0.00	-22,500.00 -22,500.00
38,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR3F30070002: COLUMBIA	102.0000 102.0000	38,000.00 38,000.00	38,760.00 38,760.00	0.00	760.00 760.00
35,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR3F30060002: LOOMIS	102.0000 102.0000	35,000.00 35,000.00	35,700.00 35,700.00	0.00	700.00 700.00
120,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR2F30070002: COLUMBIA	102.0000 102.0000	120,000.00 120,000.00	122,400.00 122,400.00	0.00	2,400.00 2,400.00
220,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR2F30060002: LOOMIS	102.0000 102.0000	220,000.00 220,000.00	224,400.00 224,400.00	0.00	4,400.00 4,400.00
834,388.980 US AIRWAYS 2012-1 CLASS A PASS 90345WAA2 5.900% 04/01/2026 DD 05/14/12 KR3F30010002: PIMCO KR3	112.0000 112.0000	893,839.20 893,839.20	934,515.66 934,515.66	0.01	40,676.46 40,676.46
53,460.000 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR3F30070002: COLUMBIA	97.8960 97.8960	52,930.36 52,930.36	52,335.20 52,335.20	0.00	-595.16 -595.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
216,180.980 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR2F30070002: COLUMBIA	97.8960 97.8960	214,023.88 214,023.88	211,632.53 211,632.53	0.00	-2,391.35 -2,391.35
147,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR3F30070002: COLUMBIA	107.2500 107.2500	152,633.75 152,633.75	157,657.50 157,657.50	0.00	5,023.75 5,023.75
150,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR3F30060002: LOOMIS	107.2500 107.2500	150,000.00 150,000.00	160,875.00 160,875.00	0.00	10,875.00 10,875.00
441,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR2F30070002: COLUMBIA	107.2500 107.2500	446,130.00 446,130.00	472,972.50 472,972.50	0.00	26,842.50 26,842.50
1,975,000.000 UKRAINE AID 903724AK8 1.844% 05/16/2019 DD 05/16/14 KR2F30080002: NISA	99.6500 99.6500	1,975,000.00 1,975,000.00	1,968,087.50 1,968,087.50	0.01	-6,912.50 -6,912.50
735,000.000 UKRAINE AID 903724AK8 1.844% 05/16/2019 DD 05/16/14 KR3F30080002: NISA	99.6500 99.6500	735,000.00 735,000.00	732,427.50 732,427.50	0.00	-2,572.50 -2,572.50
160,000.000 UNION BANK NA 90520EAE1 2.125% 06/16/2017 DD 06/18/12 KR2F30080002: NISA	101.6117 101.6117	163,134.40 163,134.40	162,578.72 162,578.72	0.00	-555.68 -555.68
60,000.000 UNION BANK NA 90520EAE1 2.125% 06/16/2017 DD 06/18/12 KR3F30080002: NISA	101.6117 101.6117	61,175.40 61,175.40	60,967.02 60,967.02	0.00	-208.38 -208.38
540,000.000 UNION PACIFIC CORP 907818DU9 4.750% 12/15/2043 DD 10/25/13 KR2F30080002: NISA	107.4734 107.4734	539,773.20 539,773.20	580,356.36 580,356.36	0.00	40,583.16 40,583.16
185,000.000 UNION PACIFIC CORP 907818DU9 4.750% 12/15/2043 DD 10/25/13 KR3F30080002: NISA	107.4734 107.4734	184,922.30 184,922.30	198,825.79 198,825.79	0.00	13,903.49 13,903.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
680,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAS7 6.750% 09/27/2034 DD 09/27/04 KR2F30080002: NISA	127.0000 127.0000	864,835.00 864,835.00	863,600.00 863,600.00	0.01	-1,235.00 -1,235.00
315,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAS7 6.750% 09/27/2034 DD 09/27/04 KR3F30080002: NISA	127.0000 127.0000	401,152.50 401,152.50	400,050.00 400,050.00	0.00	-1,102.50 -1,102.50
220,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBA5 3.625% 03/15/2022 DD 01/06/12 KR2F30030002: STONE HARBOR	101.6500 101.6500	217,800.00 217,800.00	223,630.00 223,630.00	0.00	5,830.00 5,830.00
3,392,000.000 UNITED MEXICAN STATES 91086QBC1 4.000% 10/02/2023 DD 10/02/13 KR2F30030002: STONE HARBOR	103.3500 103.3500	3,499,224.87 3,499,224.87	3,505,632.00 3,505,632.00	0.02	6,407.13 6,407.13
940,000.000 UNITED MEXICAN STATES 91086QBD9 3.500% 01/21/2021 DD 01/21/14 KR2F30080002: NISA	101.3406 101.3406	933,824.20 933,824.20	952,601.64 952,601.64	0.01	18,777.44 18,777.44
340,000.000 UNITED MEXICAN STATES 91086QBD9 3.500% 01/21/2021 DD 01/21/14 KR3F30080002: NISA	101.3406 101.3406	337,766.20 337,766.20	344,558.04 344,558.04	0.00	6,791.84 6,791.84
142,000.000 UNITED MEXICAN STATES 91086QBE7 5.550% 01/21/2045 DD 01/21/14 KR2F30030002: STONE HARBOR	111.1000 111.1000	141,250.24 141,250.24	157,762.00 157,762.00	0.00	16,511.76 16,511.76
325,000.000 UNITED MEXICAN STATES 91086QBE7 5.550% 01/21/2045 DD 01/21/14 KR2F30080002: NISA	111.1000 111.1000	330,412.40 330,412.40	361,075.00 361,075.00	0.00	30,662.60 30,662.60
65,000.000 UNITED MEXICAN STATES 91086QBE7 5.550% 01/21/2045 DD 01/21/14 KR3F30080002: NISA	111.1000 111.1000	66,420.80 66,420.80	72,215.00 72,215.00	0.00	5,794.20 5,794.20
76,000.000 UNITED RENTALS NORTH AMERICA I 911365AX2 6.125% 06/15/2023 DD 10/30/12 KR3F30070002: COLUMBIA	102.7500 102.7500	79,645.00 79,645.00	78,090.00 78,090.00	0.00	-1,555.00 -1,555.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
377,000.000 UNITED RENTALS NORTH AMERICA I 911365AX2 6.125% 06/15/2023 DD 10/30/12 KR2F30070002: COLUMBIA	102.7500 102.7500	396,792.50 396,792.50	387,367.50 387,367.50	0.00	-9,425.00 -9,425.00
272,000.000 UNITED RENTALS NORTH AMERICA I 911365AZ7 7.625% 04/15/2022 DD 10/15/12 KR3F30070002: COLUMBIA	108.7500 108.7500	281,860.00 281,860.00	295,800.00 295,800.00	0.00	13,940.00 13,940.00
976,000.000 UNITED RENTALS NORTH AMERICA I 911365AZ7 7.625% 04/15/2022 DD 10/15/12 KR2F30070002: COLUMBIA	108.7500 108.7500	999,268.75 999,268.75	1,061,400.00 1,061,400.00	0.01	62,131.25 62,131.25
188,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12 KR3F30070002: COLUMBIA	106.2500 106.2500	197,756.25 197,756.25	199,750.00 199,750.00	0.00	1,993.75 1,993.75
870,000.000 U S TREASURY BOND 912810EW4 6.000% 02/15/2026 DD 02/15/96 KR3F30080002: NISA	133.4688 133.4688	1,157,541.80 1,157,541.80	1,161,178.56 1,161,178.56	0.01	3,636.76 3,636.76
2,335,000.000 U S TREASURY BOND 912810EW4 6.000% 02/15/2026 DD 02/15/96 KR2F30080002: NISA	133.4688 133.4688	3,106,735.74 3,106,735.74	3,116,496.48 3,116,496.48	0.02	9,760.74 9,760.74
11,374,969.320 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98 KR2F35030002: WEAVER TIPS	135.7969 135.7969	12,381,831.60 12,381,831.60	15,446,855.71 15,446,855.71	0.10	3,065,024.11 3,065,024.11
1.650 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98 KR2F39010002: INTERNAL TIPS	135.7969 135.7969	2.00 2.00	2.24 2.24	0.00	0.24 0.24
350,000.000 U S TREASURY BOND 912810FG8 5.250% 02/15/2029 DD 02/15/99 KR3F30080002: NISA	128.7500 128.7500	466,224.41 466,224.41	450,625.00 450,625.00	0.00	-15,599.41 -15,599.41
1,115,000.000 U S TREASURY BOND 912810FG8 5.250% 02/15/2029 DD 02/15/99 KR2F30080002: NISA	128.7500 128.7500	1,421,943.75 1,421,943.75	1,435,562.50 1,435,562.50	0.01	13,618.75 13,618.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,846,496.460 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR2F35030002: WEAVER TIPS	141.0625 141.0625	12,923,850.62 12,923,850.62	16,710,964.07 16,710,964.07	0.11	3,787,113.45 3,787,113.45
797,109.500 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR2F30010002: PIMCO KR2	141.0625 141.0625	1,522,698.88 1,522,698.88	1,124,422.59 1,124,422.59	0.01	-398,276.29 -398,276.29
2,065,753.530 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01 KR2F35030002: WEAVER TIPS	138.9531 138.9531	2,268,980.44 2,268,980.44	2,870,428.57 2,870,428.57	0.02	601,448.13 601,448.13
11,609,472.600 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR2F35030002: WEAVER TIPS	117.1250 117.1250	12,408,349.74 12,408,349.74	13,597,594.78 13,597,594.78	0.09	1,189,245.04 1,189,245.04
884,772.000 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR2F30010002: PIMCO KR2	117.1250 117.1250	1,266,970.03 1,266,970.03	1,036,289.21 1,036,289.21	0.01	-230,680.82 -230,680.82
252,792.000 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR3F30010002: PIMCO KR3	117.1250 117.1250	361,991.43 361,991.43	296,082.63 296,082.63	0.00	-65,908.80 -65,908.80
7,202,400.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR2F35030002: WEAVER TIPS	113.8203 113.8203	6,883,946.97 6,883,946.97	8,197,793.29 8,197,793.29	0.05	1,313,846.32 1,313,846.32
3,745,248.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR2F30010002: PIMCO KR2	113.8203 113.8203	5,320,687.28 5,320,687.28	4,262,852.51 4,262,852.51	0.03	-1,057,834.77 -1,057,834.77
732,244.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR3F30010002: PIMCO KR3	113.8203 113.8203	1,043,065.21 1,043,065.21	833,442.32 833,442.32	0.01	-209,622.89 -209,622.89
10,632,870.000 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR2F35030002: WEAVER TIPS	118.3594 118.3594	10,869,015.50 10,869,015.50	12,585,001.13 12,585,001.13	0.08	1,715,985.63 1,715,985.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,631,983.300 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR2F30010002: PIMCO KR2	118.3594 118.3594	32,058,513.38 32,058,513.38	25,603,485.64 25,603,485.64	0.16	-6,455,027.74 -6,455,027.74
10,160,298.000 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR3F30010002: PIMCO KR3	118.3594 118.3594	15,221,915.64 15,221,915.64	12,025,667.75 12,025,667.75	0.08	-3,196,247.89 -3,196,247.89
325,000.000 U S TREASURY BOND 912810PU6 5.000% 05/15/2037 DD 05/15/07 KR3F30080002: NISA	131.9531 131.9531	456,029.18 456,029.18	428,847.58 428,847.58	0.00	-27,181.60 -27,181.60
1,015,000.000 U S TREASURY BOND 912810PU6 5.000% 05/15/2037 DD 05/15/07 KR2F30080002: NISA	131.9531 131.9531	1,463,808.11 1,463,808.11	1,339,323.97 1,339,323.97	0.01	-124,484.14 -124,484.14
10,587,983.700 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR2F30010002: PIMCO KR2	111.3047 111.3047	14,425,642.78 14,425,642.78	11,784,923.49 11,784,923.49	0.08	-2,640,719.29 -2,640,719.29
4,207,899.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR3F30010002: PIMCO KR3	111.3047 111.3047	5,727,481.45 5,727,481.45	4,683,589.36 4,683,589.36	0.03	-1,043,892.09 -1,043,892.09
3,411,810.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR2F35030002: WEAVER TIPS	111.3047 111.3047	3,329,490.65 3,329,490.65	3,797,504.89 3,797,504.89	0.02	468,014.24 468,014.24
1,135,000.000 U S TREASURY BOND 912810PX0 4.500% 05/15/2038 DD 05/15/08 KR2F30080002: NISA	123.6406 123.6406	1,477,434.93 1,477,434.93	1,403,320.81 1,403,320.81	0.01	-74,114.12 -74,114.12
390,000.000 U S TREASURY BOND 912810PX0 4.500% 05/15/2038 DD 05/15/08 KR3F30080002: NISA	123.6406 123.6406	505,424.43 505,424.43	482,198.34 482,198.34	0.00	-23,226.09 -23,226.09
755,000.000 U S TREASURY BOND 912810QB7 4.250% 05/15/2039 DD 05/15/09 KR2F30080002: NISA	119.6250 119.6250	1,000,820.45 1,000,820.45	903,168.75 903,168.75	0.01	-97,651.70 -97,651.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 U S TREASURY BOND 912810QB7 4.250% 05/15/2039 DD 05/15/09 KR3F30080002: NISA	119.6250 119.6250	351,281.35 351,281.35	317,006.25 317,006.25	0.00	-34,275.10 -34,275.10
6,613,860.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10 KR2F35030002: WEAVER TIPS	123.7500 123.7500	7,144,895.34 7,144,895.34	8,184,651.75 8,184,651.75	0.05	1,039,756.41 1,039,756.41
1,535,000.000 U S TREASURY BOND 912810QH4 4.375% 05/15/2040 DD 05/15/10 KR2F30080002: NISA	122.2812 122.2812	1,910,332.06 1,910,332.06	1,877,016.42 1,877,016.42	0.01	-33,315.64 -33,315.64
410,000.000 U S TREASURY BOND 912810QH4 4.375% 05/15/2040 DD 05/15/10 KR3F30080002: NISA	122.2812 122.2812	510,251.56 510,251.56	501,352.92 501,352.92	0.00	-8,898.64 -8,898.64
1,050,000.000 U S TREASURY BOND 912810QK7 3.875% 08/15/2040 DD 08/15/10 KR2F30080002: NISA	113.2031 113.2031	1,281,486.20 1,281,486.20	1,188,632.55 1,188,632.55	0.01	-92,853.65 -92,853.65
620,000.000 U S TREASURY BOND 912810QK7 3.875% 08/15/2040 DD 08/15/10 KR3F30080002: NISA	113.2031 113.2031	732,955.18 732,955.18	701,859.22 701,859.22	0.00	-31,095.96 -31,095.96
885,000.000 U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 KR2F30080002: NISA	120.1094 120.1094	993,205.08 993,205.08	1,062,968.19 1,062,968.19	0.01	69,763.11 69,763.11
360,000.000 U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 KR3F30080002: NISA	120.1094 120.1094	454,703.19 454,703.19	432,393.84 432,393.84	0.00	-22,309.35 -22,309.35
3,807,860.000 US TREAS-CPI INFLAT 912810QP6 2.125% 02/15/2041 DD 02/15/11 KR2F35030002: WEAVER TIPS	124.4141 124.4141	4,520,173.85 4,520,173.85	4,737,514.75 4,737,514.75	0.03	217,340.90 217,340.90
455,000.000 U S TREASURY BOND 912810QS0 3.750% 08/15/2041 DD 08/15/11 KR3F30080002: NISA	111.0156 111.0156	516,033.99 516,033.99	505,120.98 505,120.98	0.00	-10,913.01 -10,913.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,495,000.000 U S TREASURY BOND 912810QS0 3.750% 08/15/2041 DD 08/15/11 KR2F30080002: NISA	111.0156 111.0156	1,695,540.23 1,695,540.23	1,659,683.22 1,659,683.22	0.01	-35,857.01 -35,857.01
1,300,000.000 U S TREASURY BOND 912810QT8 3.125% 11/15/2041 DD 11/15/11 KR2F30080002: NISA	99.1875 99.1875	1,193,359.38 1,193,359.38	1,289,437.50 1,289,437.50	0.01	96,078.12 96,078.12
505,000.000 U S TREASURY BOND 912810QT8 3.125% 11/15/2041 DD 11/15/11 KR3F30080002: NISA	99.1875 99.1875	492,985.05 492,985.05	500,896.88 500,896.88	0.00	7,911.83 7,911.83
1,405,000.000 U S TREASURY BOND 912810QU5 3.125% 02/15/2042 DD 02/15/12 KR2F30080002: NISA	99.0156 99.0156	1,366,527.15 1,366,527.15	1,391,169.18 1,391,169.18	0.01	24,642.03 24,642.03
530,000.000 U S TREASURY BOND 912810QU5 3.125% 02/15/2042 DD 02/15/12 KR3F30080002: NISA	99.0156 99.0156	515,487.11 515,487.11	524,782.68 524,782.68	0.00	9,295.57 9,295.57
89.996 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12 KR2F35030002: WEAVER TIPS	91.5703 91.5703	94.24 94.24	82.41 82.41	0.00	-11.83 -11.83
2,250,000.000 U S TREASURY BOND 912810QX9 2.750% 08/15/2042 DD 08/15/12 KR2F30080002: NISA	91.6250 91.6250	2,158,840.39 2,158,840.39	2,061,562.50 2,061,562.50	0.01	-97,277.89 -97,277.89
1,020,000.000 U S TREASURY BOND 912810QX9 2.750% 08/15/2042 DD 08/15/12 KR3F30080002: NISA	91.6250 91.6250	919,586.75 919,586.75	934,575.00 934,575.00	0.01	14,988.25 14,988.25
2,235,000.000 U S TREASURY BOND 912810QY7 2.750% 11/15/2042 DD 11/15/12 KR2F30080002: NISA	91.4844 91.4844	2,001,896.48 2,001,896.48	2,044,676.34 2,044,676.34	0.01	42,779.86 42,779.86
865,000.000 U S TREASURY BOND 912810QY7 2.750% 11/15/2042 DD 11/15/12 KR3F30080002: NISA	91.4844 91.4844	774,783.20 774,783.20	791,340.06 791,340.06	0.01	16,556.86 16,556.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000 U S TREASURY BOND 912810QZ4 3.125% 02/15/2043 DD 02/15/13 KR3F30080002: NISA	98.5312 98.5312	423,544.95 423,544.95	443,390.40 443,390.40	0.00	19,845.45 19,845.45
575,000.000 U S TREASURY BOND 912810QZ4 3.125% 02/15/2043 DD 02/15/13 KR2F30080002: NISA	98.5312 98.5312	536,072.73 536,072.73	566,554.40 566,554.40	0.00	30,481.67 30,481.67
3,108,840.000 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13 KR2F35030002: WEAVER TIPS	88.2812 88.2812	3,093,667.64 3,093,667.64	2,744,521.26 2,744,521.26	0.02	-349,146.38 -349,146.38
720,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13 KR3F30080002: NISA	93.6719 93.6719	604,221.57 604,221.57	674,437.68 674,437.68	0.00	70,216.11 70,216.11
1,720,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13 KR2F30080002: NISA	93.6719 93.6719	1,444,160.55 1,444,160.55	1,611,156.68 1,611,156.68	0.01	166,996.13 166,996.13
3,066,870.000 US TREAS-CPI 912810RF7 1.375% 02/15/2044 DD 02/15/14 KR2F35030002: WEAVER TIPS	106.9609 106.9609	3,265,750.23 3,265,750.23	3,280,351.75 3,280,351.75	0.02	14,601.52 14,601.52
1,735,000.000 U S TREASURY BOND 912810RG5 3.375% 05/15/2044 DD 05/15/14 KR3F30080002: NISA	103.2500 103.2500	1,793,110.39 1,793,110.39	1,791,387.50 1,791,387.50	0.01	-1,722.89 -1,722.89
3,545,000.000 U S TREASURY BOND 912810RG5 3.375% 05/15/2044 DD 05/15/14 KR2F30080002: NISA	103.2500 103.2500	3,643,692.85 3,643,692.85	3,660,212.50 3,660,212.50	0.02	16,519.65 16,519.65
1,420,000.000 U S TREASURY NOTE 912828A34 1.250% 11/30/2018 DD 11/30/13 KR3F30080002: NISA	98.6250 98.6250	1,404,351.87 1,404,351.87	1,400,475.00 1,400,475.00	0.01	-3,876.87 -3,876.87
2,390,000.000 U S TREASURY NOTE 912828A34 1.250% 11/30/2018 DD 11/30/13 KR2F30080002: NISA	98.6250 98.6250	2,364,733.28 2,364,733.28	2,357,137.50 2,357,137.50	0.02	-7,595.78 -7,595.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,485,000.000 U S TREASURY NOTE 912828A67 0.250% 12/31/2015 DD 12/31/13 KR3F30080002: NISA	100.0352 100.0352	2,480,991.24 2,480,991.24	2,485,874.72 2,485,874.72	0.02	4,883.48 4,883.48
945,000.000 U S TREASURY NOTE 912828A67 0.250% 12/31/2015 DD 12/31/13 KR2F30080002: NISA	100.0352 100.0352	943,499.14 943,499.14	945,332.64 945,332.64	0.01	1,833.50 1,833.50
1,190,000.000 U S TREASURY NOTE 912828A75 1.500% 12/31/2018 DD 12/31/13 KR3F30080002: NISA	99.5000 99.5000	1,183,585.16 1,183,585.16	1,184,050.00 1,184,050.00	0.01	464.84 464.84
3,075,000.000 U S TREASURY NOTE 912828A75 1.500% 12/31/2018 DD 12/31/13 KR2F30080002: NISA	99.5000 99.5000	3,058,423.83 3,058,423.83	3,059,625.00 3,059,625.00	0.02	1,201.17 1,201.17
3,690,000.000 U S TREASURY NOTE 912828A83 2.375% 12/31/2020 DD 12/31/13 KR2F30080002: NISA	101.5859 101.5859	3,788,634.47 3,788,634.47	3,748,519.71 3,748,519.71	0.02	-40,114.76 -40,114.76
1,405,000.000 U S TREASURY NOTE 912828A83 2.375% 12/31/2020 DD 12/31/13 KR3F30080002: NISA	101.5859 101.5859	1,442,555.95 1,442,555.95	1,427,281.90 1,427,281.90	0.01	-15,274.05 -15,274.05
430,000.000 U S TREASURY NOTE 912828A91 0.750% 01/15/2017 DD 01/15/14 KR2F30080002: NISA	99.9375 99.9375	429,944.39 429,944.39	429,731.25 429,731.25	0.00	-213.14 -213.14
17,971,360.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR2F39010002: INTERNAL TIPS	100.5000 100.5000	18,221,803.98 18,221,803.98	18,061,216.80 18,061,216.80	0.12	-160,587.18 -160,587.18
13,938,015.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR3F39010002: INTERNAL TIPS	100.5000 100.5000	14,132,291.91 14,132,291.91	14,007,705.08 14,007,705.08	0.09	-124,586.83 -124,586.83
2,320,000.000 U S TREASURY NOTE 912828B33 1.500% 01/31/2019 DD 01/31/14 KR2F30080002: NISA	99.3750 99.3750	2,316,584.96 2,316,584.96	2,305,500.00 2,305,500.00	0.01	-11,084.96 -11,084.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
655,000.000 U S TREASURY NOTE 912828B33 1.500% 01/31/2019 DD 01/31/14 KR3F30080002: NISA	99.3750 99.3750	654,035.84 654,035.84	650,906.25 650,906.25	0.00	-3,129.59 -3,129.59
97,400,000.000 U S TREASURY NOTE 912828B66 2.750% 02/15/2024 DD 02/15/14 KR2F30010002: PIMCO KR2	102.3516 102.3516	98,027,962.28 98,027,962.28	99,690,458.40 99,690,458.40	0.64	1,662,496.12 1,662,496.12
28,800,000.000 U S TREASURY NOTE 912828B66 2.750% 02/15/2024 DD 02/15/14 KR3F30010002: PIMCO KR3	102.3516 102.3516	28,950,710.43 28,950,710.43	29,477,260.80 29,477,260.80	0.19	526,550.37 526,550.37
2,940,000.000 U S TREASURY NOTE 912828B90 2.000% 02/28/2021 DD 02/28/14 KR2F30080002: NISA	99.1484 99.1484	2,935,472.40 2,935,472.40	2,914,962.96 2,914,962.96	0.02	-20,509.44 -20,509.44
3,600,000.000 U S TREASURY NOTE 912828B90 2.000% 02/28/2021 DD 02/28/14 KR2F30010002: PIMCO KR2	99.1484 99.1484	3,537,103.91 3,537,103.91	3,569,342.40 3,569,342.40	0.02	32,238.49 32,238.49
1,315,000.000 U S TREASURY NOTE 912828B90 2.000% 02/28/2021 DD 02/28/14 KR3F30080002: NISA	99.1484 99.1484	1,312,974.90 1,312,974.90	1,303,801.46 1,303,801.46	0.01	-9,173.44 -9,173.44
9,225,000.000 U S TREASURY NTS 912828C40 0.375% 03/31/2016 DD 03/31/14 KR2F30080002: NISA	100.0234 100.0234	9,216,423.05 9,216,423.05	9,227,158.65 9,227,158.65	0.06	10,735.60 10,735.60
2,685,000.000 U S TREASURY NTS 912828C40 0.375% 03/31/2016 DD 03/31/14 KR3F30080002: NISA	100.0234 100.0234	2,682,413.67 2,682,413.67	2,685,628.29 2,685,628.29	0.02	3,214.62 3,214.62
15,200,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR2F30010002: PIMCO KR2	100.5859 100.5859	15,268,875.00 15,268,875.00	15,289,056.80 15,289,056.80	0.10	20,181.80 20,181.80
5,385,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR2F30080002: NISA	100.5859 100.5859	5,406,876.76 5,406,876.76	5,416,550.72 5,416,550.72	0.03	9,673.96 9,673.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,805,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR3F30080002: NISA	100.5859 100.5859	2,828,436.36 2,828,436.36	2,821,434.50 2,821,434.50	0.02	-7,001.86 -7,001.86
7,900,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR3F30010002: PIMCO KR3	100.5859 100.5859	7,935,796.88 7,935,796.88	7,946,286.10 7,946,286.10	0.05	10,489.22 10,489.22
450,000.000 U S TREASURY NOTE 912828C81 0.375% 04/30/2016 DD 04/30/14 KR2F30080002: NISA	99.9609 99.9609	450,070.31 450,070.31	449,824.05 449,824.05	0.00	-246.26 -246.26
165,000.000 U S TREASURY NOTE 912828C81 0.375% 04/30/2016 DD 04/30/14 KR3F30080002: NISA	99.9609 99.9609	165,025.78 165,025.78	164,935.49 164,935.49	0.00	-90.29 -90.29
11,540,566.500 US TREAS-CPI INFLAT 912828C99 0.125% 04/15/2019 DD 04/15/14 KR3F39010002: INTERNAL TIPS	100.2422 100.2422	9,637,324.21 9,637,324.21	11,568,517.75 11,568,517.75	0.07	1,931,193.54 1,931,193.54
14,895,973.500 US TREAS-CPI INFLAT 912828C99 0.125% 04/15/2019 DD 04/15/14 KR2F39010002: INTERNAL TIPS	100.2422 100.2422	15,063,710.72 15,063,710.72	14,932,051.55 14,932,051.55	0.10	-131,659.17 -131,659.17
1,615,000.000 U S TREASURY NOTE 912828D49 0.875% 08/15/2017 DD 08/15/14 KR3F30080002: NISA	99.5234 99.5234	1,611,302.79 1,611,302.79	1,607,302.91 1,607,302.91	0.01	-3,999.88 -3,999.88
2,295,000.000 U S TREASURY NOTE 912828D49 0.875% 08/15/2017 DD 08/15/14 KR2F30080002: NISA	99.5234 99.5234	2,289,722.61 2,289,722.61	2,284,062.03 2,284,062.03	0.01	-5,660.58 -5,660.58
4,300,000.000 U S TREASURY NOTE 912828D56 2.375% 08/15/2024 DD 08/15/14 KR2F30080002: NISA	98.8438 98.8438	4,237,611.63 4,237,611.63	4,250,283.40 4,250,283.40	0.03	12,671.77 12,671.77
1,785,000.000 U S TREASURY NOTE 912828D56 2.375% 08/15/2024 DD 08/15/14 KR3F30080002: NISA	98.8438 98.8438	1,760,229.73 1,760,229.73	1,764,361.83 1,764,361.83	0.01	4,132.10 4,132.10

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540,000.000 U S TREASURY NOTE 912828D64 0.500% 08/31/2016 DD 08/31/14 KR2F30080002: NISA	99.8984 99.8984	539,578.13 539,578.13	539,451.36 539,451.36	0.00	-126.77 -126.77
165,000.000 U S TREASURY NOTE 912828D64 0.500% 08/31/2016 DD 08/31/14 KR3F30080002: NISA	99.8984 99.8984	164,871.09 164,871.09	164,832.36 164,832.36	0.00	-38.73 -38.73
1,380,000.000 U S TREASURY NOTE 912828D72 2.000% 08/31/2021 DD 08/31/14 KR3F30080002: NISA	98.6484 98.6484	1,367,624.22 1,367,624.22	1,361,347.92 1,361,347.92	0.01	-6,276.30 -6,276.30
3,550,000.000 U S TREASURY NOTE 912828D72 2.000% 08/31/2021 DD 08/31/14 KR2F30080002: NISA	98.6484 98.6484	3,517,917.19 3,517,917.19	3,502,018.20 3,502,018.20	0.02	-15,898.99 -15,898.99
1,855,000.000 U S TREASURY NOTE 912828D80 1.625% 08/31/2019 DD 08/31/14 KR3F30080002: NISA	99.3125 99.3125	1,844,705.19 1,844,705.19	1,842,246.88 1,842,246.88	0.01	-2,458.31 -2,458.31
6,215,000.000 U S TREASURY NOTE 912828D80 1.625% 08/31/2019 DD 08/31/14 KR2F30080002: NISA	99.3125 99.3125	6,180,714.32 6,180,714.32	6,172,271.88 6,172,271.88	0.04	-8,442.44 -8,442.44
5,520,000.000 U S TREASURY NOTE 912828D98 1.000% 09/15/2017 DD 09/15/14 KR2F30080002: NISA	99.8438 99.8438	5,512,536.03 5,512,536.03	5,511,377.76 5,511,377.76	0.04	-1,158.27 -1,158.27
2,780,000.000 U S TREASURY NOTE 912828D98 1.000% 09/15/2017 DD 09/15/14 KR3F30080002: NISA	99.8438 99.8438	2,775,843.48 2,775,843.48	2,775,657.64 2,775,657.64	0.02	-185.84 -185.84
15,596.995 US TREAS-CPI INFLAT 912828DH0 1.625% 01/15/2015 DD 01/15/05 KR3F39010002: INTERNAL TIPS	100.0703 100.0703	16,547.37 16,547.37	15,607.96 15,607.96	0.00	-939.41 -939.41
275,600.250 US TREAS-CPI INFLAT 912828EA4 1.875% 07/15/2015 DD 07/15/05 KR2F39010002: INTERNAL TIPS	102.2188 102.2188	342,884.68 342,884.68	281,715.27 281,715.27	0.00	-61,169.41 -61,169.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
239,465.990 US TREAS-CPI INFLAT 912828EA4 1.875% 07/15/2015 DD 07/15/05 KR3F39010002: INTERNAL TIPS	102.2188 102.2188	252,580.32 252,580.32	244,779.26 244,779.26	0.00	-7,801.06 -7,801.06
8,042,680.000 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR2F35030002: WEAVER TIPS	103.5156 103.5156	8,017,982.09 8,017,982.09	8,325,428.46 8,325,428.46	0.05	307,446.37 307,446.37
6,878,892.195 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR3F39010002: INTERNAL TIPS	103.5156 103.5156	7,341,381.02 7,341,381.02	7,120,726.53 7,120,726.53	0.05	-220,654.49 -220,654.49
8,810,936.000 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR2F39010002: INTERNAL TIPS	103.5156 103.5156	10,095,675.83 10,095,675.83	9,120,693.27 9,120,693.27	0.06	-974,982.56 -974,982.56
2,270,000.000 U S TREASURY NOTE 912828F39 1.750% 09/30/2019 DD 09/30/14 KR3F30080002: NISA	99.8672 99.8672	2,268,343.36 2,268,343.36	2,266,985.44 2,266,985.44	0.01	-1,357.92 -1,357.92
5,835,000.000 U S TREASURY NOTE 912828F39 1.750% 09/30/2019 DD 09/30/14 KR2F30080002: NISA	99.8672 99.8672	5,830,746.88 5,830,746.88	5,827,251.12 5,827,251.12	0.04	-3,495.76 -3,495.76
15,336,750.000 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR2F35030002: WEAVER TIPS	106.1484 106.1484	15,730,184.73 15,730,184.73	16,279,714.74 16,279,714.74	0.10	549,530.01 549,530.01
8,579,142.000 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR2F39010002: INTERNAL TIPS	106.1484 106.1484	8,877,519.59 8,877,519.59	9,106,621.97 9,106,621.97	0.06	229,102.38 229,102.38
6,660,278.625 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR3F39010002: INTERNAL TIPS	106.1484 106.1484	7,440,384.65 7,440,384.65	7,069,779.20 7,069,779.20	0.05	-370,605.45 -370,605.45
240,000.000 U S TREASURY NOTE 912828FY1 4.625% 11/15/2016 DD 11/15/06 KR3F30080002: NISA	108.2891 108.2891	276,450.00 276,450.00	259,893.84 259,893.84	0.00	-16,556.16 -16,556.16

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7,443,009.000 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR2F39010002: INTERNAL TIPS	106.7734 106.7734	9,045,149.50 9,045,149.50	7,947,153.77 7,947,153.77	0.05	-1,097,995.73 -1,097,995.73
5,825,040.615 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR3F39010002: INTERNAL TIPS	106.7734 106.7734	6,212,301.94 6,212,301.94	6,219,593.92 6,219,593.92	0.04	7,291.98 7,291.98
13,232,016.000 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR2F35030002: WEAVER TIPS	106.7734 106.7734	13,543,070.63 13,543,070.63	14,128,273.37 14,128,273.37	0.09	585,202.74 585,202.74
860,000.000 U S TREASURY NOTE 912828GH7 4.625% 02/15/2017 DD 02/15/07 KR3F30080002: NISA	108.9688 108.9688	993,098.44 993,098.44	937,131.68 937,131.68	0.01	-55,966.76 -55,966.76
2,900,000.000 U S TREASURY NOTE 912828GH7 4.625% 02/15/2017 DD 02/15/07 KR2F30080002: NISA	108.9688 108.9688	3,206,539.06 3,206,539.06	3,160,095.20 3,160,095.20	0.02	-46,443.86 -46,443.86
5,000,586.000 US TREAS-CPI INFLAT 912828GX2 2.625% 07/15/2017 DD 07/15/07 KR3F39010002: INTERNAL TIPS	109.0234 109.0234	5,490,021.50 5,490,021.50	5,451,808.88 5,451,808.88	0.03	-38,212.62 -38,212.62
6,495,014.000 US TREAS-CPI INFLAT 912828GX2 2.625% 07/15/2017 DD 07/15/07 KR2F39010002: INTERNAL TIPS	109.0234 109.0234	7,984,943.46 7,984,943.46	7,081,085.09 7,081,085.09	0.05	-903,858.37 -903,858.37
18,196,320.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR2F35030002: WEAVER TIPS	106.1953 106.1953	18,795,219.83 18,795,219.83	19,323,636.61 19,323,636.61	0.12	528,416.78 528,416.78
5,231,442.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR3F39010002: INTERNAL TIPS	106.1953 106.1953	5,408,460.81 5,408,460.81	5,555,545.53 5,555,545.53	0.04	147,084.72 147,084.72
6,709,893.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR2F39010002: INTERNAL TIPS	106.1953 106.1953	7,921,333.17 7,921,333.17	7,125,591.00 7,125,591.00	0.05	-795,742.17 -795,742.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,248,132.499 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08 KR3F39010002: INTERNAL TIPS	106.2266 106.2266	5,202,049.34 5,202,049.34	5,574,912.72 5,574,912.72	0.04	372,863.38 372,863.38
6,794,950.500 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08 KR2F39010002: INTERNAL TIPS	106.2266 106.2266	7,741,980.52 7,741,980.52	7,218,044.89 7,218,044.89	0.05	-523,935.63 -523,935.63
4,827,195.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR3F39010002: INTERNAL TIPS	109.2422 109.2422	5,061,501.18 5,061,501.18	5,273,334.02 5,273,334.02	0.03	211,832.84 211,832.84
9,543,420.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR2F35030002: WEAVER TIPS	109.2422 109.2422	9,815,723.23 9,815,723.23	10,425,441.96 10,425,441.96	0.07	609,718.73 609,718.73
6,269,805.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR2F39010002: INTERNAL TIPS	109.2422 109.2422	7,517,640.56 7,517,640.56	6,849,272.92 6,849,272.92	0.04	-668,367.64 -668,367.64
11,827,904.000 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR2F35030002: WEAVER TIPS	109.1172 109.1172	12,226,977.04 12,226,977.04	12,906,277.66 12,906,277.66	0.08	679,300.62 679,300.62
4,240,192.000 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR3F39010002: INTERNAL TIPS	109.1172 109.1172	4,586,200.10 4,586,200.10	4,626,778.79 4,626,778.79	0.03	40,578.69 40,578.69
8,313,008.000 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR2F39010002: INTERNAL TIPS	109.1172 109.1172	8,849,649.14 8,849,649.14	9,070,921.57 9,070,921.57	0.06	221,272.43 221,272.43
5,508,850.000 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR2F35030002: WEAVER TIPS	106.3672 106.3672	5,483,314.39 5,483,314.39	5,859,609.50 5,859,609.50	0.04	376,295.11 376,295.11
6,610,620.000 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR3F39010002: INTERNAL TIPS	106.3672 106.3672	6,413,349.51 6,413,349.51	7,031,531.40 7,031,531.40	0.05	618,181.89 618,181.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,538,717.500 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR2F39010002: INTERNAL TIPS	106.3672 106.3672	9,125,934.53 9,125,934.53	9,082,394.72 9,082,394.72	0.06	-43,539.81 -43,539.81
2,400,000.000 U S TREASURY NOTE 912828MV9 3.250% 03/31/2017 DD 03/31/10 KR2F30080002: NISA	105.8750 105.8750	2,671,406.25 2,671,406.25	2,541,000.00 2,541,000.00	0.02	-130,406.25 -130,406.25
13,109,760.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR2F35030002: WEAVER TIPS	106.1719 106.1719	13,580,187.57 13,580,187.57	13,918,881.28 13,918,881.28	0.09	338,693.71 338,693.71
13,219,008.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR2F39010002: INTERNAL TIPS	106.1719 106.1719	13,887,716.95 13,887,716.95	14,034,871.95 14,034,871.95	0.09	147,155.00 147,155.00
10,269,312.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR3F39010002: INTERNAL TIPS	106.1719 106.1719	10,110,901.02 10,110,901.02	10,903,123.67 10,903,123.67	0.07	792,222.65 792,222.65
4,365,000.000 U S TREASURY NOTE 912828PC8 2.625% 11/15/2020 DD 11/15/10 KR2F30080002: NISA	103.1250 103.1250	4,534,722.71 4,534,722.71	4,501,406.25 4,501,406.25	0.03	-33,316.46 -33,316.46
1,765,000.000 U S TREASURY NOTE 912828PC8 2.625% 11/15/2020 DD 11/15/10 KR3F30080002: NISA	103.1250 103.1250	1,833,117.97 1,833,117.97	1,820,156.25 1,820,156.25	0.01	-12,961.72 -12,961.72
200,000.000 U S TREASURY NOTE 912828PJ3 1.375% 11/30/2015 DD 11/30/10 KR3F30080002: NISA	101.3555 101.3555	202,765.63 202,765.63	202,711.00 202,711.00	0.00	-54.63 -54.63
4,135,000.000 U S TREASURY NOTE 912828PM6 2.125% 12/31/2015 DD 12/31/10 KR2F30080002: NISA	102.3398 102.3398	4,163,622.23 4,163,622.23	4,231,750.73 4,231,750.73	0.03	68,128.50 68,128.50
15,030,132.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR2F39010002: INTERNAL TIPS	104.8906 104.8906	15,697,212.19 15,697,212.19	15,765,195.64 15,765,195.64	0.10	67,983.45 67,983.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,653,798.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR3F39010002: INTERNAL TIPS	104.8906 104.8906	11,423,368.46 11,423,368.46	12,223,738.64 12,223,738.64	0.08	800,370.18 800,370.18
15,247,960.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR2F35030002: WEAVER TIPS	104.8906 104.8906	15,419,617.81 15,419,617.81	15,993,676.73 15,993,676.73	0.10	574,058.92 574,058.92
5,396,950.000 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR2F35030002: WEAVER TIPS	101.1562 101.1562	5,572,953.21 5,572,953.21	5,459,349.54 5,459,349.54	0.04	-113,603.67 -113,603.67
17,755,965.500 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR2F39010002: INTERNAL TIPS	101.1562 101.1562	18,455,854.66 18,455,854.66	17,961,259.97 17,961,259.97	0.12	-494,594.69 -494,594.69
13,816,192.000 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR3F39010002: INTERNAL TIPS	101.1562 101.1562	14,477,886.73 14,477,886.73	13,975,934.81 13,975,934.81	0.09	-501,951.92 -501,951.92
975,000.000 U S TREASURY NOTE 912828QR4 1.500% 06/30/2016 DD 06/30/11 KR3F30080002: NISA	101.7695 101.7695	1,009,861.95 1,009,861.95	992,252.63 992,252.63	0.01	-17,609.32 -17,609.32
16,067,920.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR2F39010002: INTERNAL TIPS	102.0156 102.0156	16,903,679.77 16,903,679.77	16,391,785.00 16,391,785.00	0.11	-511,894.77 -511,894.77
5,285,500.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR2F35030002: WEAVER TIPS	102.0156 102.0156	5,289,335.10 5,289,335.10	5,392,034.54 5,392,034.54	0.03	102,699.44 102,699.44
12,473,780.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR3F39010002: INTERNAL TIPS	102.0156 102.0156	13,278,881.50 13,278,881.50	12,725,201.51 12,725,201.51	0.08	-553,679.99 -553,679.99
4,935,000.000 U S TREASURY NOTE 912828QX1 1.500% 07/31/2016 DD 07/31/11 KR2F30080002: NISA	101.7773 101.7773	5,120,640.82 5,120,640.82	5,022,709.76 5,022,709.76	0.03	-97,931.06 -97,931.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,020,000.000 U S TREASURY NOTE 912828RF9 1.000% 08/31/2016 DD 08/31/11 KR2F30080002: NISA	100.8125 100.8125	6,080,007.13 6,080,007.13	6,068,912.50 6,068,912.50	0.04	-11,094.63 -11,094.63
2,775,000.000 U S TREASURY NOTE 912828RF9 1.000% 08/31/2016 DD 08/31/11 KR3F30080002: NISA	100.8125 100.8125	2,816,853.40 2,816,853.40	2,797,546.88 2,797,546.88	0.02	-19,306.52 -19,306.52
1,665,000.000 U S TREASURY NOTE 912828RM4 1.000% 10/31/2016 DD 10/31/11 KR3F30080002: NISA	100.7109 100.7109	1,681,208.10 1,681,208.10	1,676,836.49 1,676,836.49	0.01	-4,371.61 -4,371.61
6,320,000.000 U S TREASURY NOTE 912828RM4 1.000% 10/31/2016 DD 10/31/11 KR2F30080002: NISA	100.7109 100.7109	6,383,760.93 6,383,760.93	6,364,928.88 6,364,928.88	0.04	-18,832.05 -18,832.05
1,155,000.000 U S TREASURY NOTE 912828RX0 0.875% 12/31/2016 DD 12/31/11 KR3F30080002: NISA	100.2656 100.2656	1,166,677.63 1,166,677.63	1,158,067.68 1,158,067.68	0.01	-8,609.95 -8,609.95
3,040,000.000 U S TREASURY NOTE 912828RX0 0.875% 12/31/2016 DD 12/31/11 KR2F30080002: NISA	100.2656 100.2656	3,076,218.75 3,076,218.75	3,048,074.24 3,048,074.24	0.02	-28,144.51 -28,144.51
17,632,055.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR2F39010002: INTERNAL TIPS	97.7031 97.7031	18,171,941.29 18,171,941.29	17,227,064.33 17,227,064.33	0.11	-944,876.96 -944,876.96
4,210,640.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR2F35030002: WEAVER TIPS	97.7031 97.7031	4,299,668.01 4,299,668.01	4,113,925.81 4,113,925.81	0.03	-185,742.20 -185,742.20
13,684,580.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR3F39010002: INTERNAL TIPS	97.7031 97.7031	14,156,488.96 14,156,488.96	13,370,258.88 13,370,258.88	0.09	-786,230.08 -786,230.08
5,244,850.000 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR2F35030002: WEAVER TIPS	101.3281 101.3281	5,637,330.26 5,637,330.26	5,314,506.85 5,314,506.85	0.03	-322,823.41 -322,823.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,472,307.500 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR3F39010002: INTERNAL TIPS	101.3281 101.3281	16,482,234.63 16,482,234.63	15,677,795.22 15,677,795.22	0.10	-804,439.41 -804,439.41
19,930,430.000 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR2F39010002: INTERNAL TIPS	101.3281 101.3281	21,217,554.06 21,217,554.06	20,195,126.04 20,195,126.04	0.13	-1,022,428.02 -1,022,428.02
960,000.000 U S TREASURY NOTE 912828SZ4 0.375% 06/15/2015 DD 06/15/12 KR3F30080002: NISA	100.2148 100.2148	962,137.50 962,137.50	962,062.08 962,062.08	0.01	-75.42 -75.42
1,185,000.000 U S TREASURY NOTE 912828TD2 0.250% 07/15/2015 DD 07/15/12 KR3F30080002: NISA	100.1328 100.1328	1,183,981.64 1,183,981.64	1,186,573.68 1,186,573.68	0.01	2,592.04 2,592.04
10,360,500.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR2F35030002: WEAVER TIPS	97.6172 97.6172	11,210,006.77 11,210,006.77	10,113,630.01 10,113,630.01	0.06	-1,096,376.76 -1,096,376.76
1,968,495.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR2F30010002: PIMCO KR2	97.6172 97.6172	1,972,848.67 1,972,848.67	1,921,589.70 1,921,589.70	0.01	-51,258.97 -51,258.97
828,840.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR3F30010002: PIMCO KR3	97.6172 97.6172	830,701.06 830,701.06	809,090.40 809,090.40	0.01	-21,610.66 -21,610.66
14,142,082.500 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR3F39010002: INTERNAL TIPS	97.6172 97.6172	15,100,028.20 15,100,028.20	13,805,104.96 13,805,104.96	0.09	-1,294,923.24 -1,294,923.24
18,234,480.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR2F39010002: INTERNAL TIPS	97.6172 97.6172	19,541,874.24 19,541,874.24	17,799,988.81 17,799,988.81	0.11	-1,741,885.43 -1,741,885.43
6,750,000.000 U S TREASURY NOTE 912828TX8 0.375% 11/15/2015 DD 11/15/12 KR2F30080002: NISA	100.2031 100.2031	6,763,710.94 6,763,710.94	6,763,709.25 6,763,709.25	0.04	-1.69 -1.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,530,000.000 U S TREASURY NOTE 912828TX8 0.375% 11/15/2015 DD 11/15/12 KR3F30080002: NISA	100.2031 100.2031	2,535,139.06 2,535,139.06	2,535,138.43 2,535,138.43	0.02	-0.63 -0.63
15,482,850.000 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR2F35030002: WEAVER TIPS	96.7500 96.7500	15,521,472.79 15,521,472.79	14,979,657.38 14,979,657.38	0.10	-541,815.41 -541,815.41
18,321,372.500 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR2F39010002: INTERNAL TIPS	96.7500 96.7500	18,768,601.83 18,768,601.83	17,725,927.89 17,725,927.89	0.11	-1,042,673.94 -1,042,673.94
14,192,612.500 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR3F39010002: INTERNAL TIPS	96.7500 96.7500	14,537,166.44 14,537,166.44	13,731,352.59 13,731,352.59	0.09	-805,813.85 -805,813.85
5,795,000.000 U S TREASURY NOTE 912828UN8 2.000% 02/15/2023 DD 02/15/13 KR2F30080002: NISA	97.0391 97.0391	5,696,077.54 5,696,077.54	5,623,415.85 5,623,415.85	0.04	-72,661.69 -72,661.69
1,560,000.000 U S TREASURY NOTE 912828UN8 2.000% 02/15/2023 DD 02/15/13 KR3F30080002: NISA	97.0391 97.0391	1,533,370.31 1,533,370.31	1,513,809.96 1,513,809.96	0.01	-19,560.35 -19,560.35
17,212,356.000 US TREAS-CPI INFLAT 912828UX6 0.125% 04/15/2018 DD 04/15/13 KR3F39010002: INTERNAL TIPS	100.7969 100.7969	17,737,249.00 17,737,249.00	17,349,521.26 17,349,521.26	0.11	-387,727.74 -387,727.74
22,211,154.000 US TREAS-CPI INFLAT 912828UX6 0.125% 04/15/2018 DD 04/15/13 KR2F39010002: INTERNAL TIPS	100.7969 100.7969	22,880,739.22 22,880,739.22	22,388,154.69 22,388,154.69	0.14	-492,584.53 -492,584.53
670,000.000 U S TREASURY NOTE 912828UY4 0.125% 04/30/2015 DD 04/30/13 KR3F30080002: NISA	100.0391 100.0391	668,578.40 668,578.40	670,261.97 670,261.97	0.00	1,683.57 1,683.57
5,040,000.000 U S TREASURY NOTE 912828VK3 1.375% 06/30/2018 DD 06/30/13 KR2F30080002: NISA	99.7109 99.7109	5,046,693.75 5,046,693.75	5,025,429.36 5,025,429.36	0.03	-21,264.39 -21,264.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,145,000.000 U S TREASURY NOTE 912828VK3 1.375% 06/30/2018 DD 06/30/13 KR3F30080002: NISA	99.7109 99.7109	2,147,848.83 2,147,848.83	2,138,798.81 2,138,798.81	0.01	-9,050.02 -9,050.02
6,355,000.000 U S TREASURY NOTE 912828VL1 0.625% 07/15/2016 DD 07/15/13 KR2F30080002: NISA	100.2305 100.2305	6,355,302.20 6,355,302.20	6,369,648.28 6,369,648.28	0.04	14,346.08 14,346.08
2,430,000.000 U S TREASURY NOTE 912828VL1 0.625% 07/15/2016 DD 07/15/13 KR3F30080002: NISA	100.2305 100.2305	2,429,520.98 2,429,520.98	2,435,601.15 2,435,601.15	0.02	6,080.17 6,080.17
18,172,095.000 US TREAS-CPI 912828VM9 0.375% 07/15/2023 DD 07/15/13 KR2F39010002: INTERNAL TIPS	98.9141 98.9141	18,075,326.88 18,075,326.88	17,974,764.22 17,974,764.22	0.12	-100,562.66 -100,562.66
14,076,975.000 US TREAS-CPI 912828VM9 0.375% 07/15/2023 DD 07/15/13 KR3F39010002: INTERNAL TIPS	98.9141 98.9141	14,014,886.21 14,014,886.21	13,924,113.13 13,924,113.13	0.09	-90,773.08 -90,773.08
355,000.000 U S TREASURY NOTES 912828VN7 0.250% 07/31/2015 DD 07/31/13 KR3F30080002: NISA	100.1406 100.1406	354,570.12 354,570.12	355,499.13 355,499.13	0.00	929.01 929.01
155,000.000 U S TREASURY NOTE 912828VU1 0.375% 08/31/2015 DD 08/31/13 KR3F30080002: NISA	100.2539 100.2539	154,915.23 154,915.23	155,393.55 155,393.55	0.00	478.32 478.32
20,045,000.000 U S TREASURY NOTE 912828VW7 0.875% 09/15/2016 DD 09/15/13 KR2F30080002: NISA	100.5430 100.5430	20,154,659.01 20,154,659.01	20,153,844.35 20,153,844.35	0.13	-814.66 -814.66
7,170,000.000 U S TREASURY NOTE 912828VW7 0.875% 09/15/2016 DD 09/15/13 KR3F30080002: NISA	100.5430 100.5430	7,209,154.60 7,209,154.60	7,208,933.10 7,208,933.10	0.05	-221.50 -221.50
13,000,000.000 U S TREASURY NOTE 912828VY3 0.250% 09/30/2015 DD 09/30/13 KR2F35030002: WEAVER TIPS	100.1172 100.1172	12,981,210.94 12,981,210.94	13,015,236.00 13,015,236.00	0.08	34,025.06 34,025.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,855,000.000 U S TREASURY NOTE 912828WA4 0.625% 10/15/2016 DD 10/15/13 KR3F30080002: NISA	99.9609 99.9609	2,853,104.10 2,853,104.10	2,853,883.70 2,853,883.70	0.02	779.60 779.60
4,125,000.000 U S TREASURY NOTE 912828WA4 0.625% 10/15/2016 DD 10/15/13 KR2F30080002: NISA	99.9609 99.9609	4,122,260.74 4,122,260.74	4,123,387.13 4,123,387.13	0.03	1,126.39 1,126.39
410,000.000 U S TREASURY NOTE 912828WD8 1.250% 10/31/2018 DD 10/31/13 KR2F30080002: NISA	98.7500 98.7500	404,666.80 404,666.80	404,875.00 404,875.00	0.00	208.20 208.20
6,100,000.000 U S TREASURY NOTE 912828WE6 2.750% 11/15/2023 DD 11/15/13 KR2F30010002: PIMCO KR2	102.5000 102.5000	6,037,946.52 6,037,946.52	6,252,500.00 6,252,500.00	0.04	214,553.48 214,553.48
985,000.000 U S TREASURY NOTE 912828WF3 0.625% 11/15/2016 DD 11/15/13 KR2F30080002: NISA	99.8750 99.8750	986,500.58 986,500.58	983,768.75 983,768.75	0.01	-2,731.83 -2,731.83
255,000.000 U S TREASURY NOTE 912828WF3 0.625% 11/15/2016 DD 11/15/13 KR3F30080002: NISA	99.8750 99.8750	255,388.48 255,388.48	254,681.25 254,681.25	0.00	-707.23 -707.23
13,000,000.000 U S TREASURY NOTE 912828WG1 2.250% 04/30/2021 DD 04/30/14 KR3F30010002: PIMCO KR3	100.5000 100.5000	13,171,640.63 13,171,640.63	13,065,000.00 13,065,000.00	0.08	-106,640.63 -106,640.63
1,310,000.000 U S TREASURY NOTE 912828WG1 2.250% 04/30/2021 DD 04/30/14 KR3F30080002: NISA	100.5000 100.5000	1,315,884.77 1,315,884.77	1,316,550.00 1,316,550.00	0.01	665.23 665.23
3,530,000.000 U S TREASURY NOTE 912828WG1 2.250% 04/30/2021 DD 04/30/14 KR2F30080002: NISA	100.5000 100.5000	3,545,857.42 3,545,857.42	3,547,650.00 3,547,650.00	0.02	1,792.58 1,792.58
775,000.000 U S TREASURY NOTES 912828WH9 0.875% 05/15/2017 DD 05/15/14 KR2F30080002: NISA	99.8750 99.8750	776,513.67 776,513.67	774,031.25 774,031.25	0.00	-2,482.42 -2,482.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,245,000.000 U S TREASURY NOTE 912828WLO 1.500% 05/31/2019 DD 05/31/14 KR3F30080002: NISA	98.9609 98.9609	4,207,547.39 4,207,547.39	4,200,890.21 4,200,890.21	0.03	-6,657.18 -6,657.18
5,385,000.000 U S TREASURY NOTE 912828WLO 1.500% 05/31/2019 DD 05/31/14 KR2F30080002: NISA	98.9609 98.9609	5,334,438.97 5,334,438.97	5,329,044.47 5,329,044.47	0.03	-5,394.50 -5,394.50
1,835,000.000 U S TREASURY NOTE 912828WM8 0.375% 05/31/2016 DD 05/31/14 KR2F30080002: NISA	99.8984 99.8984	1,834,283.20 1,834,283.20	1,833,135.64 1,833,135.64	0.01	-1,147.56 -1,147.56
680,000.000 U S TREASURY NOTE 912828WM8 0.375% 05/31/2016 DD 05/31/14 KR3F30080002: NISA	99.8984 99.8984	679,734.38 679,734.38	679,309.12 679,309.12	0.00	-425.26 -425.26
1,765,000.000 U S TREASURY NOTE 912828WQ9 0.500% 06/30/2016 DD 06/30/14 KR2F30080002: NISA	100.0586 100.0586	1,765,689.45 1,765,689.45	1,766,034.29 1,766,034.29	0.01	344.84 344.84
650,000.000 U S TREASURY NOTE 912828WQ9 0.500% 06/30/2016 DD 06/30/14 KR3F30080002: NISA	100.0586 100.0586	650,253.91 650,253.91	650,380.90 650,380.90	0.00	126.99 126.99
190,000.000 U S TREASURY NOTES 912828WT3 0.875% 07/15/2017 DD 07/15/14 KR2F30080002: NISA	99.6562 99.6562	189,770.02 189,770.02	189,346.78 189,346.78	0.00	-423.24 -423.24
34,015,260.000 US TREAS-CPI INFLATION INDEXED 912828WU0 0.125% 07/15/2024 DD 07/15/14 KR2F30010002: PIMCO KR2	96.0078 96.0078	33,557,571.37 33,557,571.37	32,657,302.79 32,657,302.79	0.21	-900,268.58 -900,268.58
13,445,511.000 US TREAS-CPI INFLATION INDEXED 912828WU0 0.125% 07/15/2024 DD 07/15/14 KR3F30010002: PIMCO KR3	96.0078 96.0078	13,073,872.18 13,073,872.18	12,908,739.31 12,908,739.31	0.08	-165,132.87 -165,132.87
66,800,000.000 U S TREASURY NOTE 912828WW6 1.625% 07/31/2019 DD 07/31/14 KR2F30010002: PIMCO KR2	99.3750 99.3750	66,857,238.62 66,857,238.62	66,382,500.00 66,382,500.00	0.43	-474,738.62 -474,738.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 U S TREASURY NOTE 912828WW6 1.625% 07/31/2019 DD 07/31/14 KR2F30080002: NISA	99.3750 99.3750	115,076.98 115,076.98	114,281.25 114,281.25	0.00	-795.73 -795.73
22,500,000.000 U S TREASURY NOTE 912828WW6 1.625% 07/31/2019 DD 07/31/14 KR3F30010002: PIMCO KR3	99.3750 99.3750	22,483,685.21 22,483,685.21	22,359,375.00 22,359,375.00	0.14	-124,310.21 -124,310.21
605,000.000 U S TREASURY NOTE 912828WW6 1.625% 07/31/2019 DD 07/31/14 KR3F30080002: NISA	99.3750 99.3750	605,083.11 605,083.11	601,218.75 601,218.75	0.00	-3,864.36 -3,864.36
105,069.470 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR3F30070002: COLUMBIA	99.6790 99.6790	105,079.32 105,079.32	104,732.20 104,732.20	0.00	-347.12 -347.12
1,473,797.000 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR2F30040002: SHENKMAN CAP	99.6790 99.6790	1,464,983.74 1,464,983.74	1,469,066.11 1,469,066.11	0.01	4,082.37 4,082.37
444,823.890 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR2F30070002: COLUMBIA	99.6790 99.6790	444,833.74 444,833.74	443,396.01 443,396.01	0.00	-1,437.73 -1,437.73
294,759.400 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR3F30040002: SHENKMAN CAP	99.6790 99.6790	292,757.85 292,757.85	293,813.22 293,813.22	0.00	1,055.37 1,055.37
63,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12 KR3F30070002: COLUMBIA	101.0000 101.0000	64,102.50 64,102.50	63,630.00 63,630.00	0.00	-472.50 -472.50
265,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12 KR2F30070002: COLUMBIA	101.0000 101.0000	265,000.00 265,000.00	267,650.00 267,650.00	0.00	2,650.00 2,650.00
295,000.000 UNIVERSAL HEALTH SVCS 144A 913903AP5 3.750% 08/01/2019 DD 08/07/14 KR2F30060002: LOOMIS	99.7500 99.7500	295,000.00 295,000.00	294,262.50 294,262.50	0.00	-737.50 -737.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 UNIVERSAL HEALTH SVCS 144A 913903AP5 3.750% 08/01/2019 DD 08/07/14 KR3F30060002: LOOMIS	99.7500 99.7500	95,000.00 95,000.00	94,762.50 94,762.50	0.00	-237.50 -237.50
603,000.000 UNIVERSAL HEALTH SVCS 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14 KR2F30070002: COLUMBIA	99.8750 99.8750	603,000.00 603,000.00	602,246.25 602,246.25	0.00	-753.75 -753.75
570,000.000 UNIVERSAL HEALTH SVCS 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14 KR2F30060002: LOOMIS	99.8750 99.8750	570,000.00 570,000.00	569,287.50 569,287.50	0.00	-712.50 -712.50
180,000.000 UNIVERSAL HEALTH SVCS 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14 KR3F30060002: LOOMIS	99.8750 99.8750	180,000.00 180,000.00	179,775.00 179,775.00	0.00	-225.00 -225.00
188,000.000 UNIVERSAL HEALTH SVCS 144A 913903AR1 4.750% 08/01/2022 DD 08/07/14 KR3F30070002: COLUMBIA	99.8750 99.8750	188,000.00 188,000.00	187,765.00 187,765.00	0.00	-235.00 -235.00
1,365,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GSB2 1.796% 07/01/2019 DD 03/14/13 KR2F30080002: NISA	97.8340 97.8340	1,365,000.00 1,365,000.00	1,335,434.10 1,335,434.10	0.01	-29,565.90 -29,565.90
585,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GSB2 1.796% 07/01/2019 DD 03/14/13 KR3F30080002: NISA	97.8340 97.8340	582,978.60 582,978.60	572,328.90 572,328.90	0.00	-10,649.70 -10,649.70
991,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR2F30070002: COLUMBIA	107.1250 107.1250	1,010,820.00 1,010,820.00	1,061,608.75 1,061,608.75	0.01	50,788.75 50,788.75
224,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR3F30070002: COLUMBIA	107.1250 107.1250	228,480.00 228,480.00	239,960.00 239,960.00	0.00	11,480.00 11,480.00
64,000.000 UNIVISION COMMUNICATIONS 144A 914906AK8 8.500% 05/15/2021 DD 11/23/10 KR3F30070002: COLUMBIA	105.7500 105.7500	70,400.00 70,400.00	67,680.00 67,680.00	0.00	-2,720.00 -2,720.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30070002: COLUMBIA	107.0000 107.0000	27,776.25 27,776.25	28,890.00 28,890.00	0.00	1,113.75 1,113.75
90,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	90,731.25 90,731.25	96,300.00 96,300.00	0.00	5,568.75 5,568.75
92,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30040002: SHENKMAN CAP	107.0000 107.0000	100,510.00 100,510.00	98,440.00 98,440.00	0.00	-2,070.00 -2,070.00
290,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	290,000.00 290,000.00	310,300.00 310,300.00	0.00	20,300.00 20,300.00
182,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30040002: SHENKMAN CAP	107.0000 107.0000	198,835.00 198,835.00	194,740.00 194,740.00	0.00	-4,095.00 -4,095.00
86,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30070002: COLUMBIA	107.0000 107.0000	88,472.50 88,472.50	92,020.00 92,020.00	0.00	3,547.50 3,547.50
222,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13 KR3F30070002: COLUMBIA	101.2500 101.2500	222,437.23 222,437.23	224,775.00 224,775.00	0.00	2,337.77 2,337.77
527,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13 KR2F30070002: COLUMBIA	101.2500 101.2500	524,883.02 524,883.02	533,587.50 533,587.50	0.00	8,704.48 8,704.48
147,758.430 UNIVISION 1/14 TLC4 914908AV0 KR3F30040002: SHENKMAN CAP	98.0630 98.0630	147,025.35 147,025.35	144,896.35 144,896.35	0.00	-2,129.00 -2,129.00
132,982.590 UNIVISION 1/14 TLC4 914908AV0 KR2F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	132,326.69 132,326.69	130,406.72 130,406.72	0.00	-1,919.97 -1,919.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,627.040 UNIVISION 1/14 TLC4 914908AV0 KR3F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	143,909.44 143,909.44	140,844.98 140,844.98	0.00	-3,064.46 -3,064.46
200,000.000 URBI DESARROLLOS URBANOS 144A 91724RAB0 9.500% 01/21/2020 DD 01/19/10 KR2F30060002: LOOMIS	13.0000 13.0000	177,000.00 177,000.00	26,000.00 26,000.00	0.00	-151,000.00 -151,000.00
200,000.000 URBI DESARROLLOS URBANOS 144A 91724RAD6 9.750% 02/03/2022 DD 02/03/12 KR3F30060002: LOOMIS	13.0000 13.0000	196,884.00 196,884.00	26,000.00 26,000.00	0.00	-170,884.00 -170,884.00
800,000.000 URBI DESARROLLOS URBANOS 144A 91724RAD6 9.750% 02/03/2022 DD 02/03/12 KR2F30060002: LOOMIS	13.0000 13.0000	744,268.00 744,268.00	104,000.00 104,000.00	0.00	-640,268.00 -640,268.00
105,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR3F30060002: LOOMIS	102.7500 102.7500	105,000.00 105,000.00	107,887.50 107,887.50	0.00	2,887.50 2,887.50
298,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR3F30070002: COLUMBIA	102.7500 102.7500	305,975.00 305,975.00	306,195.00 306,195.00	0.00	220.00 220.00
949,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR2F30070002: COLUMBIA	102.7500 102.7500	956,083.75 956,083.75	975,097.50 975,097.50	0.01	19,013.75 19,013.75
250,000.000 VTR FINANCE BV 144A 918370AB3 6.875% 01/15/2024 DD 01/24/14 KR2F30030002: STONE HARBOR	103.5000 103.5000	260,000.00 260,000.00	258,750.00 258,750.00	0.00	-1,250.00 -1,250.00
89,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13 KR3F30070002: COLUMBIA	99.6250 99.6250	89,000.00 89,000.00	88,666.25 88,666.25	0.00	-333.75 -333.75
262,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13 KR2F30070002: COLUMBIA	99.6250 99.6250	262,000.00 262,000.00	261,017.50 261,017.50	0.00	-982.50 -982.50

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105,000.000 VALE OVERSEAS LTD 91911TAH6 6.875% 11/21/2036 DD 11/21/06 KR3F30080002: NISA	112.7500 112.7500	116,559.10 116,559.10	118,387.50 118,387.50	0.00	1,828.40 1,828.40
255,000.000 VALE OVERSEAS LTD 91911TAH6 6.875% 11/21/2036 DD 11/21/06 KR2F30080002: NISA	112.7500 112.7500	283,044.60 283,044.60	287,512.50 287,512.50	0.00	4,467.90 4,467.90
175,000.000 VALE OVERSEAS LTD 91911TAK9 6.875% 11/10/2039 DD 11/10/09 KR2F30080002: NISA	113.5330 113.5330	194,423.25 194,423.25	198,682.75 198,682.75	0.00	4,259.50 4,259.50
60,000.000 VALE OVERSEAS LTD 91911TAK9 6.875% 11/10/2039 DD 11/10/09 KR3F30080002: NISA	113.5330 113.5330	66,659.40 66,659.40	68,119.80 68,119.80	0.00	1,460.40 1,460.40
1,530,000.000 VALEANT PHARMACEUTICALS I 144A 91911XAS3 7.250% 07/15/2022 DD 03/08/11 KR2F30060002: LOOMIS	105.5000 105.5000	1,512,158.18 1,512,158.18	1,614,150.00 1,614,150.00	0.01	101,991.82 101,991.82
345,000.000 VALEANT PHARMACEUTICALS I 144A 91911XAS3 7.250% 07/15/2022 DD 03/08/11 KR3F30060002: LOOMIS	105.5000 105.5000	340,968.90 340,968.90	363,975.00 363,975.00	0.00	23,006.10 23,006.10
600,000.000 VANTIV 6/14 TLB 92210MAH7 KR2F30040002: SHENKMAN CAP	99.2920 99.2920	597,000.00 597,000.00	595,752.00 595,752.00	0.00	-1,248.00 -1,248.00
200,000.000 VANTIV 6/14 TLB 92210MAH7 KR3F30040002: SHENKMAN CAP	99.2920 99.2920	199,000.00 199,000.00	198,584.00 198,584.00	0.00	-416.00 -416.00
878,118.240 VARICK STRUCTURED 1A A2 144A 922219AB6 VAR RT 11/01/2035 DD 09/29/00 KR3F30050002: WATERFALL	77.5000 77.5000	460,133.86 460,133.86	680,541.64 680,541.64	0.00	220,407.78 220,407.78
151,000.000 VEDANTA RESOURCES PLC 144A 92241TAH5 6.000% 01/31/2019 DD 06/03/13 KR2F30030002: STONE HARBOR	101.0000 101.0000	145,677.50 145,677.50	152,510.00 152,510.00	0.00	6,832.50 6,832.50

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150,000.000 MOTORSPORT AFTERMARKET 5/14 92257UAB6 COV-LITE TL KR3F30040002: SHENKMAN CAP	90.0000 90.0000	138,000.00 138,000.00	135,000.00 135,000.00	0.00	-3,000.00 -3,000.00
500,000.000 MOTORSPORT AFTERMARKET 5/14 92257UAB6 COV-LITE TL KR2F30040002: SHENKMAN CAP	90.0000 90.0000	460,000.00 460,000.00	450,000.00 450,000.00	0.00	-10,000.00 -10,000.00
295,000.000 VENTURE CDO LTD 13-15A E 144A 92328LAA3 VAR RT 07/15/2025 DD 12/12/13 KR3F30050002: WATERFALL	90.3708 90.3708	268,155.01 268,155.01	266,593.96 266,593.96	0.00	-1,561.05 -1,561.05
441,000.000 VENTURE CDO LTD 13-15A E 144A 92328LAA3 VAR RT 07/15/2025 DD 12/12/13 KR2F30050002: WATERFALL	90.3708 90.3708	400,869.01 400,869.01	398,535.37 398,535.37	0.00	-2,333.64 -2,333.64
2,297,000.000 VENTURE CDO LTD 07-9A E 144A 92329CAA2 VAR RT 10/12/2021 DD 09/27/07 KR3F30050002: WATERFALL	100.6645 100.6645	2,336,450.97 2,336,450.97	2,312,263.57 2,312,263.57	0.01	-24,187.40 -24,187.40
1,576,000.000 VENTURE CDO LTD 07-9A E 144A 92329CAA2 VAR RT 10/12/2021 DD 09/27/07 KR2F30050002: WATERFALL	100.6645 100.6645	1,603,067.80 1,603,067.80	1,586,472.52 1,586,472.52	0.01	-16,595.28 -16,595.28
92,000.000 VERISIGN INC 92343EAF9 4.625% 05/01/2023 DD 04/16/13 KR3F30070002: COLUMBIA	96.5000 96.5000	92,000.00 92,000.00	88,780.00 88,780.00	0.00	-3,220.00 -3,220.00
336,000.000 VERISIGN INC 92343EAF9 4.625% 05/01/2023 DD 04/16/13 KR2F30070002: COLUMBIA	96.5000 96.5000	336,000.00 336,000.00	324,240.00 324,240.00	0.00	-11,760.00 -11,760.00
445,000.000 VERIZON COMMUNICATIONS INC 92343VAW4 6.000% 04/01/2041 DD 03/28/11 KR3F30080002: NISA	116.4840 116.4840	484,062.05 484,062.05	518,353.80 518,353.80	0.00	34,291.75 34,291.75
1,285,000.000 VERIZON COMMUNICATIONS INC 92343VAW4 6.000% 04/01/2041 DD 03/28/11 KR2F30080002: NISA	116.4840 116.4840	1,398,110.45 1,398,110.45	1,496,819.40 1,496,819.40	0.01	98,708.95 98,708.95

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275,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11 KR3F30080002: NISA	108.8680 108.8680	285,714.00 285,714.00	299,387.00 299,387.00	0.00	13,673.00 13,673.00
805,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11 KR2F30080002: NISA	108.8680 108.8680	836,362.80 836,362.80	876,387.40 876,387.40	0.01	40,024.60 40,024.60
400,000.000 VERIZON COMMUNICATIONS INC 92343VBL7 VAR RT 09/15/2016 DD 09/18/13 KR3F30010002: PIMCO KR3	102.5216 102.5216	400,000.00 400,000.00	410,086.40 410,086.40	0.00	10,086.40 10,086.40
1,000,000.000 VERIZON COMMUNICATIONS INC 92343VBL7 VAR RT 09/15/2016 DD 09/18/13 KR2F30010002: PIMCO KR2	102.5216 102.5216	1,000,000.00 1,000,000.00	1,025,216.00 1,025,216.00	0.01	25,216.00 25,216.00
100,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR3F30010002: PIMCO KR3	105.3420 105.3420	100,000.00 100,000.00	105,342.00 105,342.00	0.00	5,342.00 5,342.00
300,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR2F30010002: PIMCO KR2	105.3420 105.3420	300,000.00 300,000.00	316,026.00 316,026.00	0.00	16,026.00 16,026.00
145,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	105.3420 105.3420	150,697.49 150,697.49	152,745.90 152,745.90	0.00	2,048.41 2,048.41
125,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	105.3420 105.3420	125,000.00 125,000.00	131,677.50 131,677.50	0.00	6,677.50 6,677.50
700,000.000 VERIZON COMMUNICATIONS INC 92343VBN3 2.500% 09/15/2016 DD 09/18/13 KR2F30010002: PIMCO KR2	102.6292 102.6292	699,461.00 699,461.00	718,404.40 718,404.40	0.00	18,943.40 18,943.40
300,000.000 VERIZON COMMUNICATIONS INC 92343VBN3 2.500% 09/15/2016 DD 09/18/13 KR3F30010002: PIMCO KR3	102.6292 102.6292	299,769.00 299,769.00	307,887.60 307,887.60	0.00	8,118.60 8,118.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900,000.000 VERIZON COMMUNICATIONS INC 92343VBP8 3.650% 09/14/2018 DD 09/18/13 KR2F30010002: PIMCO KR2	105.3636 105.3636	899,964.00 899,964.00	948,272.40 948,272.40	0.01	48,308.40 48,308.40
400,000.000 VERIZON COMMUNICATIONS INC 92343VBP8 3.650% 09/14/2018 DD 09/18/13 KR3F30010002: PIMCO KR3	105.3636 105.3636	399,984.00 399,984.00	421,454.40 421,454.40	0.00	21,470.40 21,470.40
1,120,000.000 VERIZON COMMUNICATIONS INC 92343VBT0 6.550% 09/15/2043 DD 09/18/13 KR2F30080002: NISA	124.9392 124.9392	1,313,785.03 1,313,785.03	1,399,319.04 1,399,319.04	0.01	85,534.01 85,534.01
480,000.000 VERIZON COMMUNICATIONS INC 92343VBT0 6.550% 09/15/2043 DD 09/18/13 KR3F30080002: NISA	124.9392 124.9392	532,948.36 532,948.36	599,708.16 599,708.16	0.00	66,759.80 66,759.80
163,000.000 VERIZON COMMUNICATIONS IN 144A 92343VCL6 5.012% 08/21/2054 DD 08/21/14 KR3F30080002: NISA	100.4747 100.4747	134,927.53 134,927.53	163,773.76 163,773.76	0.00	28,846.23 28,846.23
375,000.000 VERIZON COMMUNICATIONS IN 144A 92343VCL6 5.012% 08/21/2054 DD 08/21/14 KR2F30080002: NISA	100.4747 100.4747	337,639.42 337,639.42	376,780.13 376,780.13	0.00	39,140.71 39,140.71
224,000.000 CELLCO PARTNERSHIP / VERIZON W 92344SAK6 8.500% 11/15/2018 DD 05/15/09 KR2F30010002: PIMCO KR2	124.2898 124.2898	221,614.40 221,614.40	278,409.15 278,409.15	0.00	56,794.75 56,794.75
170,000.000 VIACOM INC 92553PAB8 6.125% 10/05/2017 DD 10/05/07 KR2F30010002: PIMCO KR2	112.9315 112.9315	168,786.20 168,786.20	191,983.55 191,983.55	0.00	23,197.35 23,197.35
596,000.000 VIACOM INC 92553PAP7 4.375% 03/15/2043 DD 03/15/13 KR2F30080002: NISA	92.0703 92.0703	577,066.28 577,066.28	548,738.99 548,738.99	0.00	-28,327.29 -28,327.29
177,000.000 VIACOM INC 92553PAP7 4.375% 03/15/2043 DD 03/15/13 KR3F30080002: NISA	92.0703 92.0703	172,020.85 172,020.85	162,964.43 162,964.43	0.00	-9,056.42 -9,056.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
880,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12 KR2F30070002: COLUMBIA	99.0000 99.0000	880,000.00 880,000.00	871,200.00 871,200.00	0.01	-8,800.00 -8,800.00
199,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12 KR3F30070002: COLUMBIA	99.0000 99.0000	199,000.00 199,000.00	197,010.00 197,010.00	0.00	-1,990.00 -1,990.00
56,000.000 VIDEOTRON LTD 144A 92660FAG9 5.375% 06/15/2024 DD 04/09/14 KR3F30070002: COLUMBIA	99.0000 99.0000	56,000.00 56,000.00	55,440.00 55,440.00	0.00	-560.00 -560.00
225,012.060 VIRGIN AUST 2013-1C TRUST 92765YAC1 7.125% 10/23/2018 DD 10/22/13 KR2F30060002: LOOMIS	100.8060 100.8060	225,012.06 225,012.06	226,825.66 226,825.66	0.00	1,813.60 1,813.60
67,774.720 VIRGIN AUST 2013-1C TRUST 92765YAC1 7.125% 10/23/2018 DD 10/22/13 KR3F30060002: LOOMIS	100.8060 100.8060	67,774.72 67,774.72	68,320.98 68,320.98	0.00	546.26 546.26
400,000.000 VIRGIN MEDIA FINANCE PLC 144A 92769VAF6 6.000% 10/15/2024 DD 10/07/14 KR2F30060002: LOOMIS	100.1250 100.1250	400,000.00 400,000.00	400,500.00 400,500.00	0.00	500.00 500.00
200,000.000 VIRGIN MEDIA SECURED FIN 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14 KR3F30060002: LOOMIS	99.5000 99.5000	200,000.00 200,000.00	199,000.00 199,000.00	0.00	-1,000.00 -1,000.00
925,000.000 VODAFONE GROUP PLC 92857WAP5 5.625% 02/27/2017 DD 02/27/07 KR2F30080002: NISA	109.6150 109.6150	1,028,368.75 1,028,368.75	1,013,938.75 1,013,938.75	0.01	-14,430.00 -14,430.00
265,000.000 VODAFONE GROUP PLC 92857WAP5 5.625% 02/27/2017 DD 02/27/07 KR3F30080002: NISA	109.6150 109.6150	294,613.75 294,613.75	290,479.75 290,479.75	0.00	-4,134.00 -4,134.00
1,205,000.000 VOLKSWAGEN GROUP AMERICA 144A 928668AA0 1.250% 05/23/2017 DD 05/23/14 KR2F30080002: NISA	99.4610 99.4610	1,204,252.90 1,204,252.90	1,198,505.05 1,198,505.05	0.01	-5,747.85 -5,747.85

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455,000.000 VOLKSWAGEN GROUP AMERICA 144A 928668AA0 1.250% 05/23/2017 DD 05/23/14 KR3F30080002: NISA	99.4610 99.4610	454,717.90 454,717.90	452,547.55 452,547.55	0.00	-2,170.35 -2,170.35
300,000.000 VOTORANTIM CIMENTOS SA 144A 92911QAA5 7.250% 04/05/2041 DD 04/05/11 KR2F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	298,620.60 298,620.60	309,750.00 309,750.00	0.00	11,129.40 11,129.40
20,000.000 VOTORANTIM CIMENTOS SA 144A 92911QAA5 7.250% 04/05/2041 DD 04/05/11 KR3F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	19,988.00 19,988.00	20,650.00 20,650.00	0.00	662.00 662.00
146,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR3F30070002: COLUMBIA	107.0000 107.0000	146,000.00 146,000.00	156,220.00 156,220.00	0.00	10,220.00 10,220.00
40,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR3F30060002: LOOMIS	107.0000 107.0000	40,000.00 40,000.00	42,800.00 42,800.00	0.00	2,800.00 2,800.00
130,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR2F30060002: LOOMIS	107.0000 107.0000	130,000.00 130,000.00	139,100.00 139,100.00	0.00	9,100.00 9,100.00
523,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR2F30070002: COLUMBIA	107.0000 107.0000	523,000.00 523,000.00	559,610.00 559,610.00	0.00	36,610.00 36,610.00
102,000.000 VP II ESCROW CORP 144A 92912EAC7 6.750% 08/15/2018 DD 07/12/13 KR3F30070002: COLUMBIA	105.5000 105.5000	102,000.00 102,000.00	107,610.00 107,610.00	0.00	5,610.00 5,610.00
366,000.000 VP II ESCROW CORP 144A 92912EAC7 6.750% 08/15/2018 DD 07/12/13 KR2F30070002: COLUMBIA	105.5000 105.5000	366,000.00 366,000.00	386,130.00 386,130.00	0.00	20,130.00 20,130.00
366,358.610 WAMU MORTGAGE PASS TH AR6 2A1A 92922FJ25 VAR RT 04/25/2045 DD 04/26/05 KR2F30020002: MANULIFE ASSET MGMT	95.3684 95.3684	341,721.67 341,721.67	349,390.34 349,390.34	0.00	7,668.67 7,668.67

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103,077.140 WAMU MORTGAGE PASS TH AR6 2A1A 92922FJ25 VAR RT 04/25/2045 DD 04/26/05 KR3F30020002: MANULIFE ASSET MGMT	95.3684 95.3684	96,145.35 96,145.35	98,303.02 98,303.02	0.00	2,157.67 2,157.67
158,620.480 WAMU MORTGAGE PASS T AR19 A1A2 92925CBB7 VAR RT 12/25/2045 DD 12/23/05 KR2F30020002: MANULIFE ASSET MGMT	94.2996 94.2996	145,336.01 145,336.01	149,578.48 149,578.48	0.00	4,242.47 4,242.47
42,705.520 WAMU MORTGAGE PASS T AR19 A1A2 92925CBB7 VAR RT 12/25/2045 DD 12/23/05 KR3F30020002: MANULIFE ASSET MGMT	94.2996 94.2996	39,128.93 39,128.93	40,271.13 40,271.13	0.00	1,142.20 1,142.20
2,000,000.000 WG HORIZONS CLO 06-1A D 144A 929260AE7 VAR RT 05/24/2019 DD 05/24/06 KR2F30050002: WATERFALL	93.6250 93.6250	1,867,000.00 1,867,000.00	1,872,500.00 1,872,500.00	0.01	5,500.00 5,500.00
994,974.880 WARNER MUSIC 5/13 COV-LITE TL 92929LAL2 KR2F30040002: SHENKMAN CAP	96.3910 96.3910	980,050.26 980,050.26	959,066.24 959,066.24	0.01	-20,984.02 -20,984.02
348,241.200 WARNER MUSIC 5/13 COV-LITE TL 92929LAL2 KR3F30040002: SHENKMAN CAP	96.3910 96.3910	342,582.28 342,582.28	335,673.18 335,673.18	0.00	-6,909.10 -6,909.10
250,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14 KR3F30040002: SHENKMAN CAP	95.7500 95.7500	250,000.00 250,000.00	239,375.00 239,375.00	0.00	-10,625.00 -10,625.00
750,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14 KR2F30040002: SHENKMAN CAP	95.7500 95.7500	750,000.00 750,000.00	718,125.00 718,125.00	0.00	-31,875.00 -31,875.00
995,000.000 WTG HOLDINGS 12/13 COV-LITE TL 92938NAB9 KR2F30040002: SHENKMAN CAP	98.7500 98.7500	990,025.00 990,025.00	982,562.50 982,562.50	0.01	-7,462.50 -7,462.50
199,000.000 WTG HOLDINGS 12/13 COV-LITE TL 92938NAB9 KR3F30040002: SHENKMAN CAP	98.7500 98.7500	198,005.00 198,005.00	196,512.50 196,512.50	0.00	-1,492.50 -1,492.50

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500,000.000 WACHOVIA BANK NA 92976GAH4 6.000% 11/15/2017 DD 11/21/07 KR3F30080002: NISA	112.8219 112.8219	562,810.00 562,810.00	564,109.50 564,109.50	0.00	1,299.50 1,299.50
120,000.000 WACHOVIA CORP 92976WBH8 5.750% 02/01/2018 DD 01/31/08 KR3F30080002: NISA	112.7218 112.7218	136,675.20 136,675.20	135,266.16 135,266.16	0.00	-1,409.04 -1,409.04
630,000.000 WACHOVIA CORP 92976WBH8 5.750% 02/01/2018 DD 01/31/08 KR2F30080002: NISA	112.7218 112.7218	717,544.80 717,544.80	710,147.34 710,147.34	0.00	-7,397.46 -7,397.46
105,000.000 WACHOVIA BANK COMMERCIA C31 AM 92978TAH4 VAR RT 04/15/2047 DD 05/01/07 KR3F30020002: MANULIFE ASSET MGMT	108.6680 108.6680	115,828.13 115,828.13	114,101.40 114,101.40	0.00	-1,726.73 -1,726.73
600,000.000 WACHOVIA CORP 929903CH3 5.625% 10/15/2016 DD 10/23/06 KR3F30010002: PIMCO KR3	108.8623 108.8623	645,720.00 645,720.00	653,173.80 653,173.80	0.00	7,453.80 7,453.80
2,000,000.000 WACHOVIA CORP 929903CH3 5.625% 10/15/2016 DD 10/23/06 KR2F30010002: PIMCO KR2	108.8623 108.8623	2,081,180.00 2,081,180.00	2,177,246.00 2,177,246.00	0.01	96,066.00 96,066.00
2,200,000.000 WALGREEN CO 931422AJ8 1.800% 09/15/2017 DD 09/13/12 KR3F30010002: PIMCO KR3	100.3615 100.3615	2,195,380.00 2,195,380.00	2,207,953.00 2,207,953.00	0.01	12,573.00 12,573.00
497,500.000 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR2F30040002: SHENKMAN CAP	95.6880 95.6880	495,012.50 495,012.50	476,047.80 476,047.80	0.00	-18,964.70 -18,964.70
0.010 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR3F30020002: MANULIFE ASSET MGMT	95.6880 95.6880	0.03 0.03	0.01 0.01	0.00	-0.02 -0.02
174,125.000 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR3F30040002: SHENKMAN CAP	95.6880 95.6880	173,254.38 173,254.38	166,616.73 166,616.73	0.00	-6,637.65 -6,637.65

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210,000.000 WASHINGTON REAL ESTATE INVESTM 939653AM3 3.950% 10/15/2022 DD 09/17/12 KR2F30080002: NISA	99.9457 99.9457	211,360.80 211,360.80	209,885.97 209,885.97	0.00	-1,474.83 -1,474.83
75,000.000 WASHINGTON REAL ESTATE INVESTM 939653AM3 3.950% 10/15/2022 DD 09/17/12 KR3F30080002: NISA	99.9457 99.9457	75,486.00 75,486.00	74,959.28 74,959.28	0.00	-526.72 -526.72
120,000.000 WAVE HOLDCO LLC/CORP 94353KAA9 8.250% 07/15/2019 DD 06/25/14 KR2F30060002: LOOMIS	102.5000 102.5000	120,000.00 120,000.00	123,000.00 123,000.00	0.00	3,000.00 3,000.00
40,000.000 WAVE HOLDCO LLC/CORP 94353KAA9 8.250% 07/15/2019 DD 06/25/14 KR3F30060002: LOOMIS	102.5000 102.5000	40,000.00 40,000.00	41,000.00 41,000.00	0.00	1,000.00 1,000.00
408,000.000 WELLCARE HEALTH PLANS INC 94946TAB2 5.750% 11/15/2020 DD 11/14/13 KR2F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	423,626.25 423,626.25	415,140.00 415,140.00	0.00	-8,486.25 -8,486.25
149,000.000 WELLCARE HEALTH PLANS INC 94946TAB2 5.750% 11/15/2020 DD 11/14/13 KR3F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	154,947.85 154,947.85	151,607.50 151,607.50	0.00	-3,340.35 -3,340.35
830,000.000 WELLPOINT INC 94973VBA4 3.300% 01/15/2023 DD 09/10/12 KR2F30080002: NISA	98.8685 98.8685	793,870.10 793,870.10	820,608.55 820,608.55	0.01	26,738.45 26,738.45
245,000.000 WELLPOINT INC 94973VBA4 3.300% 01/15/2023 DD 09/10/12 KR3F30080002: NISA	98.8685 98.8685	234,335.15 234,335.15	242,227.83 242,227.83	0.00	7,892.68 7,892.68
420,000.000 WELLPOINT INC 94973VBH9 2.250% 08/15/2019 DD 08/12/14 KR3F30080002: NISA	98.4627 98.4627	419,029.80 419,029.80	413,543.34 413,543.34	0.00	-5,486.46 -5,486.46
825,000.000 WELLPOINT INC 94973VBH9 2.250% 08/15/2019 DD 08/12/14 KR2F30080002: NISA	98.4627 98.4627	823,094.25 823,094.25	812,317.28 812,317.28	0.01	-10,776.97 -10,776.97

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110,000.000 WELLS FARGO & CO 94974BFC9 3.500% 03/08/2022 DD 03/08/12 KR2F30080002: NISA	102.2159 102.2159	111,442.10 111,442.10	112,437.49 112,437.49	0.00	995.39 995.39
335,000.000 WELLS FARGO & CO 94974BFC9 3.500% 03/08/2022 DD 03/08/12 KR3F30080002: NISA	102.2159 102.2159	339,391.85 339,391.85	342,423.27 342,423.27	0.00	3,031.42 3,031.42
350,000.000 WELLS FARGO & COMPANY 94974BGA2 3.300% 09/09/2024 DD 09/09/14 KR3F30080002: NISA	98.1035 98.1035	349,055.00 349,055.00	343,362.25 343,362.25	0.00	-5,692.75 -5,692.75
915,000.000 WELLS FARGO & COMPANY 94974BGA2 3.300% 09/09/2024 DD 09/09/14 KR2F30080002: NISA	98.1035 98.1035	912,529.50 912,529.50	897,647.03 897,647.03	0.01	-14,882.47 -14,882.47
26,506.840 WELLS FARGO MORTGAGE BAC Z 2A1 94980RAC1 VAR RT 12/25/2034 DD 11/01/04 KR3F30020002: MANULIFE ASSET MGMT	101.7848 101.7848	25,385.52 25,385.52	26,979.93 26,979.93	0.00	1,594.41 1,594.41
108,437.120 WELLS FARGO MORTGAGE BAC Z 2A1 94980RAC1 VAR RT 12/25/2034 DD 11/01/04 KR2F30020002: MANULIFE ASSET MGMT	101.7848 101.7848	103,477.62 103,477.62	110,372.51 110,372.51	0.00	6,894.89 6,894.89
2,500,000.000 WELLS FARGO BANK NA 94985H5F7 0.750% 07/20/2015 DD 07/29/13 KR3F30010002: PIMCO KR3	100.3150 100.3150	2,499,125.00 2,499,125.00	2,507,875.00 2,507,875.00	0.02	8,750.00 8,750.00
72,480.440 WESTGATE RESORTS 2012 1 C 144A 96032QAE2 11.000% 09/20/2025 DD 04/13/12 KR2F30050002: WATERFALL	101.8438 101.8438	72,480.44 72,480.44	73,816.83 73,816.83	0.00	1,336.39 1,336.39
45,187.280 WESTGATE RESORTS 2012 1 C 144A 96032QAE2 11.000% 09/20/2025 DD 04/13/12 KR3F30050002: WATERFALL	101.8438 101.8438	45,187.28 45,187.28	46,020.44 46,020.44	0.00	833.16 833.16
406,035.020 WESTGATE RESORTS 201 AA A 144A 96032RAA8 9.500% 11/20/2024 DD 09/07/12 KR3F30050002: WATERFALL	101.2963 101.2963	396,968.26 396,968.26	411,298.45 411,298.45	0.00	14,330.19 14,330.19

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811,673.130 WESTGATE RESORTS 201 AA A 144A 96032RAA8 9.500% 11/20/2024 DD 09/07/12 KR2F30050002: WATERFALL	101.2963 101.2963	793,548.47 793,548.47	822,194.44 822,194.44	0.01	28,645.97 28,645.97
109,271.610 WESTGATE RESORTS 201 2A C 144A 96032TAC0 9.000% 01/20/2025 DD 09/20/12 KR2F30050002: WATERFALL	102.9688 102.9688	109,271.61 109,271.61	112,515.67 112,515.67	0.00	3,244.06 3,244.06
217,127.230 WESTGATE RESORTS LLC BA A 144A 96033AAA4 9.500% 02/20/2025 DD 11/30/12 KR3F30050002: WATERFALL	102.2656 102.2656	214,250.30 214,250.30	222,046.46 222,046.46	0.00	7,796.16 7,796.16
442,192.430 WESTGATE RESORTS LLC BA A 144A 96033AAA4 9.500% 02/20/2025 DD 11/30/12 KR2F30050002: WATERFALL	102.2656 102.2656	436,333.40 436,333.40	452,210.85 452,210.85	0.00	15,877.45 15,877.45
513,652.935 WESTWOOD CDO LTD 07-2A E 144A 96174RAA6 VAR RT 04/25/2022 DD 04/25/07 KR2F30050002: WATERFALL	92.1011 92.1011	471,276.57 471,276.57	473,079.92 473,079.92	0.00	1,803.35 1,803.35
535,000.000 WHITEHORSE VI LTD 1A B2L 144A 96525TAA8 VAR RT 02/03/2025 DD 01/18/13 KR2F30050002: WATERFALL	92.4717 92.4717	503,903.13 503,903.13	494,723.75 494,723.75	0.00	-9,179.38 -9,179.38
358,000.000 WHITEHORSE VI LTD 1A B2L 144A 96525TAA8 VAR RT 02/03/2025 DD 01/18/13 KR3F30050002: WATERFALL	92.4717 92.4717	337,191.25 337,191.25	331,048.79 331,048.79	0.00	-6,142.46 -6,142.46
141,000.000 WHITEWAVE FOODS CO 966244AA3 5.375% 10/01/2022 DD 09/17/14 KR3F30070002: COLUMBIA	101.0000 101.0000	142,987.50 142,987.50	142,410.00 142,410.00	0.00	-577.50 -577.50
406,000.000 WHITEWAVE FOODS CO 966244AA3 5.375% 10/01/2022 DD 09/17/14 KR2F30070002: COLUMBIA	101.0000 101.0000	411,677.50 411,677.50	410,060.00 410,060.00	0.00	-1,617.50 -1,617.50
472,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13 KR2F30070002: COLUMBIA	105.7500 105.7500	476,720.00 476,720.00	499,140.00 499,140.00	0.00	22,420.00 22,420.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13 KR3F30070002: COLUMBIA	105.7500 105.7500	141,400.00 141,400.00	148,050.00 148,050.00	0.00	6,650.00 6,650.00
350,000.000 IMG WORLDWIDE 5/14 COV-LITE TL 96925HAB8 KR3F30040002: SHENKMAN CAP	98.3750 98.3750	346,500.00 346,500.00	344,312.50 344,312.50	0.00	-2,187.50 -2,187.50
1,000,000.000 IMG WORLDWIDE 5/14 COV-LITE TL 96925HAB8 KR2F30040002: SHENKMAN CAP	98.3750 98.3750	990,000.00 990,000.00	983,750.00 983,750.00	0.01	-6,250.00 -6,250.00
150,000.000 IMG WORLDWIDE 3/14 COV-LITE 96925HAE2 2ND LIEN TL KR3F30040002: SHENKMAN CAP	97.3330 97.3330	148,500.00 148,500.00	145,999.50 145,999.50	0.00	-2,500.50 -2,500.50
250,000.000 IMG WORLDWIDE 3/14 COV-LITE 96925HAE2 2ND LIEN TL KR2F30040002: SHENKMAN CAP	97.3330 97.3330	247,500.00 247,500.00	243,332.50 243,332.50	0.00	-4,167.50 -4,167.50
385,000.000 WILLIAMS COMPANIES INC 969457BW9 4.550% 06/24/2024 DD 06/24/14 KR2F30020002: MANULIFE ASSET MGMT	98.9272 98.9272	383,991.30 383,991.30	380,869.72 380,869.72	0.00	-3,121.58 -3,121.58
155,000.000 WILLIAMS COMPANIES INC 969457BW9 4.550% 06/24/2024 DD 06/24/14 KR3F30020002: MANULIFE ASSET MGMT	98.9272 98.9272	154,593.90 154,593.90	153,337.16 153,337.16	0.00	-1,256.74 -1,256.74
442,000.000 WIND ACQUISITION FINANCE 144A 97314XAJ3 6.500% 04/30/2020 DD 04/29/13 KR2F30070002: COLUMBIA	104.2500 104.2500	451,304.02 451,304.02	460,785.00 460,785.00	0.00	9,480.98 9,480.98
95,000.000 WIND ACQUISITION FINANCE 144A 97314XAJ3 6.500% 04/30/2020 DD 04/29/13 KR3F30070002: COLUMBIA	104.2500 104.2500	97,825.59 97,825.59	99,037.50 99,037.50	0.00	1,211.91 1,211.91
595,000.000 WIND ACQUISTION FIN SA 97314XAK0 7.375% 04/23/2021 DD 04/23/14 KR2F30070002: COLUMBIA	100.5000 100.5000	595,000.00 595,000.00	597,975.00 597,975.00	0.00	2,975.00 2,975.00

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200,000.000 WIND ACQUISTION FIN SA 97314XAK0 7.375% 04/23/2021 DD 04/23/14 KR3F30070002: COLUMBIA	100.5000 100.5000	203,000.00 203,000.00	201,000.00 201,000.00	0.00	-2,000.00 -2,000.00
355,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR2F30060002: LOOMIS	96.0000 96.0000	355,000.00 355,000.00	340,800.00 340,800.00	0.00	-14,200.00 -14,200.00
132,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR2F30030002: STONE HARBOR	96.0000 96.0000	133,650.00 133,650.00	126,720.00 126,720.00	0.00	-6,930.00 -6,930.00
550,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR2F30070002: COLUMBIA	96.0000 96.0000	548,031.25 548,031.25	528,000.00 528,000.00	0.00	-20,031.25 -20,031.25
155,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR3F30070002: COLUMBIA	96.0000 96.0000	155,033.75 155,033.75	148,800.00 148,800.00	0.00	-6,233.75 -6,233.75
481,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10 KR2F30070002: COLUMBIA	105.2500 105.2500	496,632.50 496,632.50	506,252.50 506,252.50	0.00	9,620.00 9,620.00
120,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10 KR3F30070002: COLUMBIA	105.2500 105.2500	125,234.04 125,234.04	126,300.00 126,300.00	0.00	1,065.96 1,065.96
20,000.000 WINDSTREAM CORP 97381WAZ7 6.375% 08/01/2023 DD 01/23/13 KR3F30070002: COLUMBIA	96.5000 96.5000	20,000.00 20,000.00	19,300.00 19,300.00	0.00	-700.00 -700.00
1,000,000.000 XEROX CORP 984121BZ5 4.250% 02/15/2015 DD 12/04/09 KR2F30010002: PIMCO KR2	101.3710 101.3710	1,006,790.00 1,006,790.00	1,013,710.00 1,013,710.00	0.01	6,920.00 6,920.00
286,000.000 YPF SOCIEDAD ANONIMA 144A 984245AK6 8.750% 04/04/2024 DD 04/04/14 KR2F30030002: STONE HARBOR	102.0000 102.0000	290,955.00 290,955.00	291,720.00 291,720.00	0.00	765.00 765.00

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200,000.000 YANLORD LAND GROUP LTD 144A 984832AA3 10.625% 03/29/2018 DD 03/29/11 KR2F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	154,750.00 154,750.00	216,000.00 216,000.00	0.00	61,250.00 61,250.00
282,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AG0 8.125% 01/01/2020 DD 06/28/12 KR2F30070002: COLUMBIA	107.2500 107.2500	300,315.00 300,315.00	302,445.00 302,445.00	0.00	2,130.00 2,130.00
65,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AG0 8.125% 01/01/2020 DD 06/28/12 KR3F30070002: COLUMBIA	107.2500 107.2500	69,255.00 69,255.00	69,712.50 69,712.50	0.00	457.50 457.50
359,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AH8 10.125% 07/01/2020 DD 06/28/12 KR2F30070002: COLUMBIA	112.7500 112.7500	359,000.00 359,000.00	404,772.50 404,772.50	0.00	45,772.50 45,772.50
83,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AH8 10.125% 07/01/2020 DD 06/28/12 KR3F30070002: COLUMBIA	112.7500 112.7500	83,000.00 83,000.00	93,582.50 93,582.50	0.00	10,582.50 10,582.50
246,853.410 ZAYO (6/12) TL 98919MAD7 0.000% 07/02/2019 DD 06/15/12 KR3F30040002: SHENKMAN CAP	98.4250 98.4250	246,591.76 246,591.76	242,965.47 242,965.47	0.00	-3,626.29 -3,626.29
984,897.450 ZAYO (6/12) TL 98919MAD7 0.000% 07/02/2019 DD 06/15/12 KR2F30040002: SHENKMAN CAP	98.4250 98.4250	983,853.47 983,853.47	969,385.32 969,385.32	0.01	-14,468.15 -14,468.15
166,000.000 ZHAIKMUNAI LP 144A 98953VAA0 7.125% 11/13/2019 DD 11/13/12 KR2F30030002: STONE HARBOR	104.7500 104.7500	166,000.00 166,000.00	173,885.00 173,885.00	0.00	7,885.00 7,885.00
120,000.000 ZIONS BANCORPORATION 989701BD8 VAR RT 12/29/2049 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	95.5000 95.5000	115,875.00 115,875.00	114,600.00 114,600.00	0.00	-1,275.00 -1,275.00
245,000.000 ZIONS BANCORPORATION 989701BD8 VAR RT 12/29/2049 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	95.5000 95.5000	245,000.00 245,000.00	233,975.00 233,975.00	0.00	-11,025.00 -11,025.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
496,214.480 ZUFFA 2/13 TLB 98977VAF1 0.000% 02/25/2020 DD 02/07/13 KR3F30040002: SHENKMAN CAP	98.6250 98.6250	496,214.48 496,214.48	489,391.53 489,391.53	0.00	-6,822.95 -6,822.95
1,687,129.220 ZUFFA 2/13 TLB 98977VAF1 0.000% 02/25/2020 DD 02/07/13 KR2F30040002: SHENKMAN CAP	98.6250 98.6250	1,687,129.22 1,687,129.22	1,663,931.19 1,663,931.19	0.01	-23,198.03 -23,198.03
1,690,000.000 COMMIT TO PUR FNMA SF MTG 999ACW594 4.000% 10/01/2044 DD 10/01/14 KR2F30080002: NISA	105.3813 105.3813	1,781,233.59 1,781,233.59	1,780,943.13 1,780,943.13	0.01	-290.46 -290.46
15,508,668.700 LOOMIS SAYLES SENIOR LOAN FD 999F19547 KR2F30060002: LOOMIS	1.0000 1.0000	14,533,615.55 14,533,615.55	15,508,668.70 15,508,668.70	0.10	975,053.15 975,053.15
5,144,140.030 LOOMIS SAYLES SENIOR LOAN FD 999F19547 KR3F30060002: LOOMIS	1.0000 1.0000	4,861,756.15 4,861,756.15	5,144,140.03 5,144,140.03	0.03	282,383.88 282,383.88
1,222,659.451 LOOMIS SAYLES FULL DISCRETION 999G68617 INSTITUTIONAL SECURITIZED FUND KR2F30060002: LOOMIS	11.5200 11.5200	12,729,392.65 12,729,392.65	14,085,036.88 14,085,036.88	0.09	1,355,644.23 1,355,644.23
402,970.357 LOOMIS SAYLES FULL DISCRETION 999G68617 INSTITUTIONAL SECURITIZED FUND KR3F30060002: LOOMIS	11.5200 11.5200	4,260,715.57 4,260,715.57	4,642,218.51 4,642,218.51	0.03	381,502.94 381,502.94
115,000.000 FOUR SEASONS 6/13 2ND LIEN 99A009374 COV-LITE TL KR2F30070002: COLUMBIA	100.0000 100.0000	113,850.00 113,850.00	115,000.00 115,000.00	0.00	1,150.00 1,150.00
34,000.000 FOUR SEASONS 6/13 2ND LIEN 99A009374 COV-LITE TL KR3F30070002: COLUMBIA	100.0000 100.0000	33,660.00 33,660.00	34,000.00 34,000.00	0.00	340.00 340.00
150,000.000 BLUE COAT SYSTEMS 6/13 99AA69871 2ND LIEN TL KR3F30070002: COLUMBIA	99.2500 99.2500	148,500.00 148,500.00	148,875.00 148,875.00	0.00	375.00 375.00

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511,000.000 BLUE COAT SYSTEMS 6/13 99AA69871 2ND LIEN TL KR2F30070002: COLUMBIA	99.2500 99.2500	505,890.00 505,890.00	507,167.50 507,167.50	0.00	1,277.50 1,277.50
700,000.000 MOHEGAN TRIBAL 11/13 TLB 99AA74194 KR2F30040002: SHENKMAN CAP	98.1250 98.1250	700,000.00 700,000.00	686,875.00 686,875.00	0.00	-13,125.00 -13,125.00
198,500.000 ION MEDIA 12/13 TL 99AA75720 KR3F30040002: SHENKMAN CAP	99.2500 99.2500	197,507.50 197,507.50	197,011.25 197,011.25	0.00	-496.25 -496.25
992,500.000 ION MEDIA 12/13 TL 99AA75720 KR2F30040002: SHENKMAN CAP	99.2500 99.2500	987,537.50 987,537.50	985,056.25 985,056.25	0.01	-2,481.25 -2,481.25
169,575.000 KINDRED HEALTHCARE 3/14 TLB 99AA79607 KR2F30020002: MANULIFE ASSET MGMT	97.8750 97.8750	169,151.06 169,151.06	165,971.53 165,971.53	0.00	-3,179.53 -3,179.53
70,000.000 KINDRED HEALTHCARE 3/14 TLB 99AA79607 KR3F30020002: MANULIFE ASSET MGMT	97.8750 97.8750	69,825.00 69,825.00	68,512.50 68,512.50	0.00	-1,312.50 -1,312.50
132,222.220 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR2F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	131,891.66 131,891.66	129,661.08 129,661.08	0.00	-2,230.58 -2,230.58
440,740.740 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR2F30040002: SHENKMAN CAP	98.0630 98.0630	439,087.96 439,087.96	432,203.59 432,203.59	0.00	-6,884.37 -6,884.37
52,888.890 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR3F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	52,756.67 52,756.67	51,864.43 51,864.43	0.00	-892.24 -892.24
978,269.230 MINERALS TECH 4/14 TLB 99AA80217 KR2F30040002: SHENKMAN CAP	99.0630 99.0630	968,486.54 968,486.54	969,102.85 969,102.85	0.01	616.31 616.31

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170,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR3F30020002: MANULIFE ASSET MGMT	99.3330 99.3330	170,691.25 170,691.25	168,866.10 168,866.10	0.00	-1,825.15 -1,825.15
420,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR2F30020002: MANULIFE ASSET MGMT	99.3330 99.3330	421,580.00 421,580.00	417,198.60 417,198.60	0.00	-4,381.40 -4,381.40
300,000.000 ERM 5/14 B1A COV-LITE TLB 99AA81249 KR3F30040002: SHENKMAN CAP	99.1250 99.1250	297,000.00 297,000.00	297,375.00 297,375.00	0.00	375.00 375.00
350,000.000 DOOSAN INFRACORE 5/14 COV-LITE 99AA81397 TLB KR3F30040002: SHENKMAN CAP	99.8750 99.8750	348,250.00 348,250.00	349,562.50 349,562.50	0.00	1,312.50 1,312.50
750,000.000 DOOSAN INFRACORE 5/14 COV-LITE 99AA81397 TLB KR2F30040002: SHENKMAN CAP	99.8750 99.8750	746,250.00 746,250.00	749,062.50 749,062.50	0.00	2,812.50 2,812.50
750,000.000 TRIBUNE PUBLISHING 6/14 99AA83468 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.0000 99.0000	742,500.00 742,500.00	742,500.00 742,500.00	0.00	0.00 0.00
300,000.000 TRIBUNE PUBLISHING 6/14 99AA83468 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.0000 99.0000	297,000.00 297,000.00	297,000.00 297,000.00	0.00	0.00 0.00
290,000.000 CHARTER COMM OPERATING 7/14 99AA84771 TLG KR2F30020002: MANULIFE ASSET MGMT	99.6360 99.6360	289,381.25 289,381.25	288,944.40 288,944.40	0.00	-436.85 -436.85
300,000.000 CHARTER COMM OPERATING 7/14 99AA84771 TLG KR3F30040002: SHENKMAN CAP	99.6360 99.6360	298,500.00 298,500.00	298,908.00 298,908.00	0.00	408.00 408.00
120,000.000 CHARTER COMM OPERATING 7/14 99AA84771 TLG KR3F30020002: MANULIFE ASSET MGMT	99.6360 99.6360	119,750.00 119,750.00	119,563.20 119,563.20	0.00	-186.80 -186.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000 CHARTER COMM OPERATING 7/14 99AA84771 TLG KR2F30040002: SHENKMAN CAP	99.6360 99.6360	796,000.00 796,000.00	797,088.00 797,088.00	0.01	1,088.00 1,088.00
155,000.000 DOLLAR TREE 7/14 BRIDGE 99AA84888 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	155,000.00 155,000.00	155,000.00 155,000.00	0.00	0.00 0.00
375,000.000 DOLLAR TREE 7/14 BRIDGE 99AA84888 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	375,000.00 375,000.00	375,000.00 375,000.00	0.00	0.00 0.00
147,896.000 SCIENTIFIC GAMES 9/14 COV-LITE 99AA85398 INCREMENTAL TLB2 KR3F30070002: COLUMBIA	97.9640 97.9640	146,417.04 146,417.04	144,884.84 144,884.84	0.00	-1,532.20 -1,532.20
433,308.000 SCIENTIFIC GAMES 9/14 COV-LITE 99AA85398 INCREMENTAL TLB2 KR2F30070002: COLUMBIA	97.9640 97.9640	428,974.92 428,974.92	424,485.85 424,485.85	0.00	-4,489.07 -4,489.07
1,100,000.000 AECOM 9/14 COV-LITE TLB 99AA85414 KR2F30040002: SHENKMAN CAP	99.7320 99.7320	1,094,500.00 1,094,500.00	1,097,052.00 1,097,052.00	0.01	2,552.00 2,552.00
135,000.000 AECOM 9/14 COV-LITE TLB 99AA85414 KR3F30020002: MANULIFE ASSET MGMT	99.7320 99.7320	134,793.75 134,793.75	134,638.20 134,638.20	0.00	-155.55 -155.55
425,000.000 AECOM 9/14 COV-LITE TLB 99AA85414 KR3F30040002: SHENKMAN CAP	99.7320 99.7320	422,875.00 422,875.00	423,861.00 423,861.00	0.00	986.00 986.00
330,000.000 AECOM 9/14 COV-LITE TLB 99AA85414 KR2F30020002: MANULIFE ASSET MGMT	99.7320 99.7320	329,506.25 329,506.25	329,115.60 329,115.60	0.00	-390.65 -390.65
365,000.000 EXGEN TEXAS 9/14 COV-LITE TLB 99AA85448 KR2F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	361,350.00 361,350.00	361,350.00 361,350.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 EXGEN TEXAS 9/14 COV-LITE TLB 99AA85448 KR3F30020002: MANULIFE ASSET MGMT	99.0000 99.0000	148,500.00 148,500.00	148,500.00 148,500.00	0.00	0.00 0.00
25,316.460 SERVICE KING (MIDAS INT) 9/14 99AA85521 DELAYED TL KR3F30040002: SHENKMAN CAP	99.6880 99.6880	25,189.88 25,189.88	25,237.47 25,237.47	0.00	47.59 47.59
151,898.740 SERVICE KING (MIDAS INT) 9/14 99AA85521 DELAYED TL KR2F30040002: SHENKMAN CAP	99.6880 99.6880	151,139.24 151,139.24	151,424.82 151,424.82	0.00	285.58 285.58
150,000.000 BURGER KING 8/14 TLB 99AA85612 KR3F30020002: MANULIFE ASSET MGMT	99.2220 99.2220	148,500.00 148,500.00	148,833.00 148,833.00	0.00	333.00 333.00
365,000.000 BURGER KING 8/14 TLB 99AA85612 KR2F30020002: MANULIFE ASSET MGMT	99.2220 99.2220	361,350.00 361,350.00	362,160.30 362,160.30	0.00	810.30 810.30
1,250,000.000 BURGER KING 8/14 TLB 99AA85612 KR2F30040002: SHENKMAN CAP	99.2220 99.2220	1,237,500.00 1,237,500.00	1,240,275.00 1,240,275.00	0.01	2,775.00 2,775.00
750,000.000 TPF 9/14 TLB 99AA85620 0.000% 09/29/2021 DD 09/11/14 KR2F30040002: SHENKMAN CAP	99.6880 99.6880	745,468.75 745,468.75	747,660.00 747,660.00	0.00	2,191.25 2,191.25
250,000.000 TPF 9/14 TLB 99AA85620 0.000% 09/29/2021 DD 09/11/14 KR3F30040002: SHENKMAN CAP	99.6880 99.6880	248,489.58 248,489.58	249,220.00 249,220.00	0.00	730.42 730.42
12,631,424.690 CF BLACKROCK EX US SUPERFUND B 99VVAUMD1 FD KR3F20030002: BLACKROCK ACWI EX-US	25.9586 25.9586	307,755,570.79 307,755,570.79	327,893,507.28 327,893,507.28	2.10	20,137,936.49 20,137,936.49
277,500.000 HUDSONS BAY 11/13 TL C4426EAD6 KR3F30040002: SHENKMAN CAP	99.8540 99.8540	274,725.00 274,725.00	277,094.85 277,094.85	0.00	2,369.85 2,369.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
462,500.000 HUDSONS BAY 11/13 TL C4426EAD6 KR2F30040002: SHENKMAN CAP	99.8540 99.8540	457,875.00 457,875.00	461,824.75 461,824.75	0.00	3,949.75 3,949.75
231,250.000 HUDSONS BAY 11/13 TL C4426EAD6 KR3F30020002: MANULIFE ASSET MGMT	99.8540 99.8540	232,151.88 232,151.88	230,912.38 230,912.38	0.00	-1,239.50 -1,239.50
494,875.000 HUDSONS BAY 11/13 TL C4426EAD6 KR2F30020002: MANULIFE ASSET MGMT	99.8540 99.8540	491,926.56 491,926.56	494,152.48 494,152.48	0.00	2,225.92 2,225.92
996,197.720 HUSKY INTERNATIONAL (COV-LITE C4438BAC0 6/11) TL KR2F30040002: SHENKMAN CAP	98.3440 98.3440	991,216.73 991,216.73	979,700.69 979,700.69	0.01	-11,516.04 -11,516.04
636,957.290 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR2F30040002: SHENKMAN CAP	98.7000 98.7000	627,402.94 627,402.94	628,676.85 628,676.85	0.00	1,273.91 1,273.91
59,714.750 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR3F30040002: SHENKMAN CAP	98.7000 98.7000	58,819.01 58,819.01	58,938.46 58,938.46	0.00	119.45 119.45
138,119.890 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR3F30020002: MANULIFE ASSET MGMT	98.7000 98.7000	137,989.54 137,989.54	136,324.33 136,324.33	0.00	-1,665.21 -1,665.21
183,125.220 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR2F30020002: MANULIFE ASSET MGMT	98.7000 98.7000	180,378.34 180,378.34	180,744.59 180,744.59	0.00	366.25 366.25
127,599.240 VALEANT 9/13 SERIES D TLB C9413PAS2 KR3F30040002: SHENKMAN CAP	98.7780 98.7780	128,347.81 128,347.81	126,039.98 126,039.98	0.00	-2,307.83 -2,307.83
750,000.000 ORION ENGINEERED 7/14 (USD) D5929GAB3 COV-LITE TL KR2F30040002: SHENKMAN CAP	100.2500 100.2500	742,500.00 742,500.00	751,875.00 751,875.00	0.00	9,375.00 9,375.00

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300,000.000 ORION ENGINEERED 7/14 (USD) D5929GAB3 COV-LITE TL KR3F30040002: SHENKMAN CAP	100.2500 100.2500	297,000.00 297,000.00	300,750.00 300,750.00	0.00	3,750.00 3,750.00
232,000.000 BRAZIL MINAS SPE VIA STAT REGS G13201AA9 5.333% 02/15/2028 DD 02/26/13 KR2F30030002: STONE HARBOR	98.7500 98.7500	231,420.00 231,420.00	229,100.00 229,100.00	0.00	-2,320.00 -2,320.00
90,000.000 COUNTRY GARDEN HOLDINGS C REGS G24524AF0 11.125% 02/23/2018 DD 02/23/11 KR2F30030002: STONE HARBOR	107.8800 107.8800	99,285.00 99,285.00	97,092.00 97,092.00	0.00	-2,193.00 -2,193.00
299,250.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR3F30040002: SHENKMAN CAP	99.0130 99.0130	297,753.75 297,753.75	296,296.40 296,296.40	0.00	-1,457.35 -1,457.35
847,875.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR2F30040002: SHENKMAN CAP	99.0130 99.0130	843,635.62 843,635.62	839,506.47 839,506.47	0.01	-4,129.15 -4,129.15
348,250.000 FLOATEL 5/14 COV-LITE TL G3600KAB2 KR3F30040002: SHENKMAN CAP	98.0000 98.0000	344,767.50 344,767.50	341,285.00 341,285.00	0.00	-3,482.50 -3,482.50
995,000.000 FLOATEL 5/14 COV-LITE TL G3600KAB2 KR2F30040002: SHENKMAN CAP	98.0000 98.0000	985,050.00 985,050.00	975,100.00 975,100.00	0.01	-9,950.00 -9,950.00
493,160.900 GRIFOLS 3/14 (USD) TLB G4123EAC0 KR2F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	491,408.80 491,408.80	483,608.37 483,608.37	0.00	-7,800.43 -7,800.43
199,249.370 GRIFOLS 3/14 (USD) TLB G4123EAC0 KR3F30020002: MANULIFE ASSET MGMT	98.0630 98.0630	198,503.74 198,503.74	195,389.91 195,389.91	0.00	-3,113.83 -3,113.83
0.010 VANTAGE DRILLING 11/13 TL G6740DAH9 KR3F30020002: MANULIFE ASSET MGMT	95.6880 95.6880	0.01 0.01	0.01 0.01	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
592,000.000 SINOCEM OVERSEAS CAPITAL REGS G8185TAA7 4.500% 11/12/2020 DD 11/12/10 KR2F30030002: STONE HARBOR	105.7702 105.7702	632,540.28 632,540.28	626,159.58 626,159.58	0.00	-6,380.70 -6,380.70
1,900,000.000 SINOPEC GRP OVERSEA 2014 REGS G82003AE7 4.375% 04/10/2024 DD 04/10/14 KR3F30010002: PIMCO KR3	102.6425 102.6425	1,978,527.00 1,978,527.00	1,950,207.50 1,950,207.50	0.01	-28,319.50 -28,319.50
75,000.000 VEDANTA RESOURCES PLC REGS G9328DAF7 6.750% 06/07/2016 DD 06/07/11 KR2F30030002: STONE HARBOR	104.3850 104.3850	78,562.50 78,562.50	78,288.75 78,288.75	0.00	-273.75 -273.75
240,000.000 VIRGIN MEDIA 2/13 (USD) TLB G9368PAP9 0.000% 06/08/2020 DD 02/10/12 KR2F30020002: MANULIFE ASSET MGMT	97.2730 97.2730	239,471.92 239,471.92	233,455.20 233,455.20	0.00	-6,016.72 -6,016.72
65,000.000 VIRGIN MEDIA 2/13 (USD) TLB G9368PAP9 0.000% 06/08/2020 DD 02/10/12 KR3F30020002: MANULIFE ASSET MGMT	97.2730 97.2730	64,866.92 64,866.92	63,227.45 63,227.45	0.00	-1,639.47 -1,639.47
750,000.000 MAUSER 6/14 (USD) COV-LITE TL L1300RAB8 KR2F30040002: SHENKMAN CAP	99.3000 99.3000	746,250.00 746,250.00	744,750.00 744,750.00	0.00	-1,500.00 -1,500.00
200,000.000 MAUSER 6/14 (USD) COV-LITE TL L1300RAB8 KR3F30040002: SHENKMAN CAP	99.3000 99.3000	199,000.00 199,000.00	198,600.00 198,600.00	0.00	-400.00 -400.00
600,000.000 ILFC (DELOS FINANCE) 2/14 TLB L2324EAB7 KR3F30010002: PIMCO KR3	98.5830 98.5830	597,000.00 597,000.00	591,498.00 591,498.00	0.00	-5,502.00 -5,502.00
600,000.000 FORMULA ONE 8/14 (USD) L2465BAJ5 EXTENDED COV-LITE TL KR3F30040002: SHENKMAN CAP	98.6250 98.6250	597,000.00 597,000.00	591,750.00 591,750.00	0.00	-5,250.00 -5,250.00
1,966,474.550 FORMULA ONE 8/14 (USD) L2465BAJ5 EXTENDED COV-LITE TL KR2F30040002: SHENKMAN CAP	98.6250 98.6250	1,949,309.82 1,949,309.82	1,939,435.52 1,939,435.52	0.01	-9,874.30 -9,874.30

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338,561.840 MALLINCKRODT 3/14 COV-LITE TL L6232UAB3 KR3F30020002: MANULIFE ASSET MGMT	98.3590 98.3590	337,955.38 337,955.38	333,006.04 333,006.04	0.00	-4,949.34 -4,949.34
686,435.840 MALLINCKRODT 3/14 COV-LITE TL L6232UAB3 KR2F30020002: MANULIFE ASSET MGMT	98.3590 98.3590	685,702.58 685,702.58	675,171.43 675,171.43	0.00	-10,531.15 -10,531.15
155,000.000 MALLINCKRODT 7/14 ADD-ON L6232UAD9 COV-LITE TLB1 KR2F30020002: MANULIFE ASSET MGMT	98.5310 98.5310	154,225.00 154,225.00	152,723.05 152,723.05	0.00	-1,501.95 -1,501.95
498,743.720 SAM FINANCE 11/13 (USD) L6239UAB6 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.4170 99.4170	497,496.86 497,496.86	495,836.04 495,836.04	0.00	-1,660.82 -1,660.82
74,812.030 STENA 2/14 COV-LITE TLB L6278NAB4 KR3F30040002: SHENKMAN CAP	97.2500 97.2500	74,531.48 74,531.48	72,754.70 72,754.70	0.00	-1,776.78 -1,776.78
199,498.750 STENA 2/14 COV-LITE TLB L6278NAB4 KR2F30040002: SHENKMAN CAP	97.2500 97.2500	198,750.63 198,750.63	194,012.53 194,012.53	0.00	-4,738.10 -4,738.10
496,250.000 OXEA 7/13 COV-LITE (USD) TL L7256GAE7 KR2F30040002: SHENKMAN CAP	97.7500 97.7500	495,009.37 495,009.37	485,084.38 485,084.38	0.00	-9,924.99 -9,924.99
198,500.000 OXEA 7/13 COV-LITE (USD) TL L7256GAE7 KR3F30040002: SHENKMAN CAP	97.7500 97.7500	198,003.75 198,003.75	194,033.75 194,033.75	0.00	-3,970.00 -3,970.00
1,000,000.000 AMAYA 7/14 (USD) COV-LITE TL N0306WAF2 KR2F30040002: SHENKMAN CAP	98.5890 98.5890	990,000.00 990,000.00	985,890.00 985,890.00	0.01	-4,110.00 -4,110.00
200,000.000 AMAYA 7/14 (USD) COV-LITE TL N0306WAF2 KR3F30040002: SHENKMAN CAP	98.5890 98.5890	198,000.00 198,000.00	197,178.00 197,178.00	0.00	-822.00 -822.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 BHARTI AIRTEL INTL REGS N1384FAB1 5.350% 05/20/2024 DD 05/20/14 KR2F30030002: STONE HARBOR	106.5590 106.5590	104,228.00 104,228.00	106,559.00 106,559.00	0.00	2,331.00 2,331.00
1,198,875.000 PATHEON 1/14 (USD) TL N4715WAC6 KR2F30040002: SHENKMAN CAP	97.5540 97.5540	1,182,936.56 1,182,936.56	1,169,550.52 1,169,550.52	0.01	-13,386.04 -13,386.04
423,937.500 PATHEON 1/14 (USD) TL N4715WAC6 KR3F30040002: SHENKMAN CAP	97.5540 97.5540	418,638.29 418,638.29	413,567.99 413,567.99	0.00	-5,070.30 -5,070.30
199,000.000 SYNCREON HOLDINGS 10/13 N8433WAC8 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.0000 99.0000	199,000.00 199,000.00	197,010.00 197,010.00	0.00	-1,990.00 -1,990.00
746,250.000 SYNCREON HOLDINGS 10/13 N8433WAC8 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.0000 99.0000	746,250.00 746,250.00	738,787.50 738,787.50	0.00	-7,462.50 -7,462.50
323,000.000 ARGENTINE REPUBLIC GOVERNMENT NA4047844 6.000% 03/31/2023 KR2F30030002: STONE HARBOR	113.0000 113.0000	392,445.00 392,445.00	364,990.00 364,990.00	0.00	-27,455.00 -27,455.00
6,764,488.260 RUSSIAN FOREIGN BOND - EUROBON NA4230812 VAR RT /31/2030 KR2F30030002: STONE HARBOR	112.0230 112.0230	7,865,908.17 7,865,908.17	7,577,782.68 7,577,782.68	0.05	-288,125.49 -288,125.49
53,000.000 RUSSIAN FOREIGN BOND - EUROBON NA5485746 12.750% 06/24/2028 KR2F30030002: STONE HARBOR	164.2500 164.2500	99,624.10 99,624.10	87,052.50 87,052.50	0.00	-12,571.60 -12,571.60
203,000.000 REPUBLIC OF NIGERIA NA9415053 6.375% 07/12/2023 KR2F30030002: STONE HARBOR	107.1250 107.1250	208,278.00 208,278.00	217,463.75 217,463.75	0.00	9,185.75 9,185.75
104,000.000 VIETNAM GOVERNMENT INTERNATION NAB0NH1F5 6.875% 01/15/2016 KR2F30030002: STONE HARBOR	105.8750 105.8750	113,360.00 113,360.00	110,110.00 110,110.00	0.00	-3,250.00 -3,250.00

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2,523,728.000 ARGENTINA BODEN BONDS NAB0P6993 7.000% 10/03/2015 KR2F30030002: STONE HARBOR	93.0000 93.0000	2,407,737.77 2,407,737.77	2,347,067.04 2,347,067.04	0.02	-60,670.73 -60,670.73
881,000.000 REPUBLIC OF IRAQ NAB0WLS75 5.800% 01/15/2028 KR2F30030002: STONE HARBOR	89.5000 89.5000	808,954.45 808,954.45	788,495.00 788,495.00	0.01	-20,459.45 -20,459.45
1,243,022.340 GRANITE MASTER ISSUER PLC 3 A7 NAB1FHCP8 VAR RT 12/20/2054 KR2F30010002: PIMCO KR2	99.6200 99.6200	1,154,557.34 1,154,557.34	1,238,298.86 1,238,298.86	0.01	83,741.52 83,741.52
825,300.000 PETROLEOS DE VENEZUELA SA NAB1VYQ03 5.250% 04/12/2017 KR2F30030002: STONE HARBOR	69.5000 69.5000	625,972.00 625,972.00	573,583.50 573,583.50	0.00	-52,388.50 -52,388.50
2,841,526.000 ARGENTINA BONAR BONDS NAB1W41V7 7.000% 04/17/2017 KR2F30030002: STONE HARBOR	89.2500 89.2500	2,544,294.23 2,544,294.23	2,536,061.96 2,536,061.96	0.02	-8,232.27 -8,232.27
265,000.000 REPUBLIC OF GHANA NAB288K75 8.500% 10/04/2017 KR2F30030002: STONE HARBOR	107.2500 107.2500	287,035.56 287,035.56	284,212.50 284,212.50	0.00	-2,823.06 -2,823.06
305,000.000 UKRAINE GOVERNMENT INTERNATION NAB293Q46 6.750% 11/14/2017 KR2F30030002: STONE HARBOR	85.0200 85.0200	274,176.25 274,176.25	259,311.00 259,311.00	0.00	-14,865.25 -14,865.25
744,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB3QFTF0 11.750% 01/23/2015 KR2F30030002: STONE HARBOR	102.9200 102.9200	905,992.81 905,992.81	765,724.80 765,724.80	0.00	-140,268.01 -140,268.01
1,046,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB3TRBZ6 7.000% 05/05/2020 KR2F30030002: STONE HARBOR	111.2000 111.2000	1,137,143.50 1,137,143.50	1,163,152.00 1,163,152.00	0.01	26,008.50 26,008.50
2,000,000.000 QATARI DIAR FINANCE QSC NAB3XY6R0 3.500% 07/21/2015 KR2F30010002: PIMCO KR2	102.0000 102.0000	2,032,000.00 2,032,000.00	2,040,000.00 2,040,000.00	0.01	8,000.00 8,000.00

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2,000,000.000 KOREA FINANCE CORP NAB43NL64 3.250% 09/20/2016 KR2F30010002: PIMCO KR2	103.6836 103.6836	1,911,200.00 1,911,200.00	2,073,672.00 2,073,672.00	0.01	162,472.00 162,472.00
600,000.000 KOREA FINANCE CORP NAB43NL64 3.250% 09/20/2016 KR3F30010002: PIMCO KR3	103.6836 103.6836	585,090.00 585,090.00	622,101.60 622,101.60	0.00	37,011.60 37,011.60
300,000.000 QATARI DIAR FINANCE QSC NAB4KTBB2 5.000% 07/21/2020 KR2F30010002: PIMCO KR2	110.8750 110.8750	313,500.00 313,500.00	332,625.00 332,625.00	0.00	19,125.00 19,125.00
852,000.000 UKRAINE GOVERNMENT INTERNATION NAB4L3400 7.950% 02/23/2021 KR2F30030002: STONE HARBOR	85.0000 85.0000	775,320.00 775,320.00	724,200.00 724,200.00	0.00	-51,120.00 -51,120.00
200,000.000 EXPORT-IMPORT BANK OF KOREA NAB4L4ZP9 4.000% 01/29/2021 KR3F30010002: PIMCO KR3	105.0820 105.0820	216,820.00 216,820.00	210,164.00 210,164.00	0.00	-6,656.00 -6,656.00
500,000.000 KOREA EXCHANGE BANK NAB4MLFV9 4.875% 01/14/2016 KR2F30010002: PIMCO KR2	104.4020 104.4020	517,105.00 517,105.00	522,010.00 522,010.00	0.00	4,905.00 4,905.00
100,000.000 KOREA EXCHANGE BANK NAB4MLFV9 4.875% 01/14/2016 KR3F30010002: PIMCO KR3	104.4020 104.4020	104,804.00 104,804.00	104,402.00 104,402.00	0.00	-402.00 -402.00
166,266.000 PETROLEOS DE VENEZUELA SA NAB5BQGP9 5.000% 10/28/2015 KR2F30030002: STONE HARBOR	85.7500 85.7500	132,962.57 132,962.57	142,573.10 142,573.10	0.00	9,610.53 9,610.53
833,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB5LHQH5 6.375% 04/09/2021 KR2F30030002: STONE HARBOR	107.7700 107.7700	923,228.75 923,228.75	897,724.10 897,724.10	0.01	-25,504.65 -25,504.65
244,000.000 REPUBLIC OF SERBIA NAB5N7JP5 7.250% 09/28/2021 KR2F30030002: STONE HARBOR	111.5630 111.5630	273,280.00 273,280.00	272,213.72 272,213.72	0.00	-1,066.28 -1,066.28

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1,209,000.000 UKRAINE GOVERNMENT INTERNATION NAB5SJDG0 6.250% 06/17/2016 KR2F30030002: STONE HARBOR	86.0200 86.0200	1,143,018.75 1,143,018.75	1,039,981.80 1,039,981.80	0.01	-103,036.95 -103,036.95
422,000.000 NIGERIA GOVERNMENT INTERNATION NAB655P21 6.750% 01/28/2021 KR2F30030002: STONE HARBOR	108.7700 108.7700	458,503.00 458,503.00	459,009.40 459,009.40	0.00	506.40 506.40
4,200,000.000 EXPORT-IMPORT BANK OF KOREA NAB715T37 5.000% 04/11/2022 KR2F30010002: PIMCO KR2	111.6090 111.6090	4,843,106.00 4,843,106.00	4,687,578.00 4,687,578.00	0.03	-155,528.00 -155,528.00
400,000.000 EXPORT-IMPORT BANK OF KOREA NAB715T37 5.000% 04/11/2022 KR3F30010002: PIMCO KR3	111.6090 111.6090	458,530.00 458,530.00	446,436.00 446,436.00	0.00	-12,094.00 -12,094.00
246,000.000 STATE OIL CO OF THE AZERBAIJAN NAB7FMCJ8 5.450% 02/09/2017 KR2F30030002: STONE HARBOR	104.2500 104.2500	272,445.00 272,445.00	256,455.00 256,455.00	0.00	-15,990.00 -15,990.00
1,000,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR2F30010002: PIMCO KR2	114.0000 114.0000	1,183,750.00 1,183,750.00	1,140,000.00 1,140,000.00	0.01	-43,750.00 -43,750.00
355,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR2F30070002: COLUMBIA	114.0000 114.0000	418,900.00 418,900.00	404,700.00 404,700.00	0.00	-14,200.00 -14,200.00
110,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR3F30070002: COLUMBIA	114.0000 114.0000	129,800.00 129,800.00	125,400.00 125,400.00	0.00	-4,400.00 -4,400.00
200,000.000 EKSPORTFINANS ASA NAB7WPYR0 5.500% 06/26/2017 KR2F30010002: PIMCO KR2	107.7500 107.7500	194,875.00 194,875.00	215,500.00 215,500.00	0.00	20,625.00 20,625.00
250,000.000 FED REPUBLIC OF BRAZIL NAB84DSC6 7.875% 03/07/2015 KR3F30010002: PIMCO KR3	102.8500 102.8500	297,975.00 297,975.00	257,125.00 257,125.00	0.00	-40,850.00 -40,850.00

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1,800,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB8NBTX2 5.500% 10/26/2022 KR3F30010002: PIMCO KR3	108.6250 108.6250	1,972,800.00 1,972,800.00	1,955,250.00 1,955,250.00	0.01	-17,550.00 -17,550.00
6,400,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB8NBTX2 5.500% 10/26/2022 KR2F30010002: PIMCO KR2	108.6250 108.6250	6,944,000.00 6,944,000.00	6,952,000.00 6,952,000.00	0.04	8,000.00 8,000.00
227,000.000 REPUBLIC OF SERBIA NAB8YVN38 4.875% 02/25/2020 KR2F30030002: STONE HARBOR	99.6250 99.6250	217,636.25 217,636.25	226,148.75 226,148.75	0.00	8,512.50 8,512.50
246,000.000 KAZMUNAYGAS NATIONAL CO NAB906YG7 4.400% 04/30/2023 KR2F30030002: STONE HARBOR	96.1200 96.1200	218,140.50 218,140.50	236,455.20 236,455.20	0.00	18,314.70 18,314.70
1,293,000.000 STATE OIL CO OF THE AZER NAB907353 4.750% 03/13/2023 KR2F30030002: STONE HARBOR	98.4000 98.4000	1,242,672.50 1,242,672.50	1,272,312.00 1,272,312.00	0.01	29,639.50 29,639.50
493,000.000 COSTA RICA GOVERNMENT INTERNAT NAB92BT13 4.250% 01/26/2023 KR2F30030002: STONE HARBOR	92.2500 92.2500	459,534.70 459,534.70	454,792.50 454,792.50	0.00	-4,742.20 -4,742.20
200,000.000 CITIC PACIFIC LIMITED NAB96SGV0 6.375% 04/10/2020 KR2F30030002: STONE HARBOR	112.6170 112.6170	215,500.00 215,500.00	225,234.00 225,234.00	0.00	9,734.00 9,734.00
2,600,000.000 EXPORT-IMPORT BANK OF KOREA NAB97RFK6 1.750% 02/27/2018 KR2F30010002: PIMCO KR2	99.0370 99.0370	2,591,472.00 2,591,472.00	2,574,962.00 2,574,962.00	0.02	-16,510.00 -16,510.00
900,000.000 EXPORT-IMPORT BANK OF KOREA NAB97RFK6 1.750% 02/27/2018 KR3F30010002: PIMCO KR3	99.0370 99.0370	897,048.00 897,048.00	891,333.00 891,333.00	0.01	-5,715.00 -5,715.00
721,000.000 FINANCING OF INFRASTRUCURAL PR NAB9B9G12 9.000% 12/07/2017 KR2F30030002: STONE HARBOR	82.0000 82.0000	713,790.00 713,790.00	591,220.00 591,220.00	0.00	-122,570.00 -122,570.00

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635,000.000 SLOVENIA GOVERNMENT INTL BOND NAB9NCYN4 5.850% 05/10/2023 KR2F30030002: STONE HARBOR	111.2500 111.2500	710,247.50 710,247.50	706,437.50 706,437.50	0.00	-3,810.00 -3,810.00
13,100,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB9NCYYO 4.750% 05/10/2018 KR2F30010002: PIMCO KR2	106.8750 106.8750	14,035,687.50 14,035,687.50	14,000,625.00 14,000,625.00	0.09	-35,062.50 -35,062.50
7,700,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB9NCYYO 4.750% 05/10/2018 KR3F30010002: PIMCO KR3	106.8750 106.8750	8,199,250.00 8,199,250.00	8,229,375.00 8,229,375.00	0.05	30,125.00 30,125.00
400,000.000 RUSSIAN FEDERATION NABCRXGH0 4.875% 09/16/2023 KR2F30030002: STONE HARBOR	98.6250 98.6250	388,059.20 388,059.20	394,500.00 394,500.00	0.00	6,440.80 6,440.80
200,000.000 MAF GLOBAL SECURITIES NABFXWTL5 VAR RT 10/29/2049 KR2F30030002: STONE HARBOR	108.6250 108.6250	216,600.00 216,600.00	217,250.00 217,250.00	0.00	650.00 650.00
210,000.000 REPUBLIC OF SERBIA NABGSH660 5.875% 12/03/2018 KR2F30030002: STONE HARBOR	104.2500 104.2500	222,862.50 222,862.50	218,925.00 218,925.00	0.00	-3,937.50 -3,937.50
708,000.000 REPUBLIC OF HONDURAS NABH7KDS8 8.750% 12/16/2020 KR2F30030002: STONE HARBOR	113.2500 113.2500	803,116.50 803,116.50	801,810.00 801,810.00	0.01	-1,306.50 -1,306.50
3,700,000.000 SLOVENIA GOVERNMENT INTL BOND NABJVD3C9 4.125% 02/18/2019 KR3F30010002: PIMCO KR3	104.1250 104.1250	3,843,375.00 3,843,375.00	3,852,625.00 3,852,625.00	0.02	9,250.00 9,250.00
14,600,000.000 SLOVENIA GOVERNMENT INTL BOND NABJVD3C9 4.125% 02/18/2019 KR2F30010002: PIMCO KR2	104.1250 104.1250	15,171,600.00 15,171,600.00	15,202,250.00 15,202,250.00	0.10	30,650.00 30,650.00
165,000.000 REPUBLIC OF PORTUGAL NABP0RQ90 5.125% 10/15/2024 KR3F30060002: LOOMIS	103.6020 103.6020	163,714.65 163,714.65	170,943.30 170,943.30	0.00	7,228.65 7,228.65

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530,000.000 REPUBLIC OF PORTUGAL NABP0RQ90 5.125% 10/15/2024 KR2F30060002: LOOMIS	103.6020 103.6020	525,871.30 525,871.30	549,090.60 549,090.60	0.00	23,219.30 23,219.30
839,000.000 EL SALVADOR GOVERNMENT IN REGS P01012AJ5 7.750% 01/24/2023 DD 10/24/02 KR2F30030002: STONE HARBOR	112.0000 112.0000	917,642.21 917,642.21	939,680.00 939,680.00	0.01	22,037.79 22,037.79
423,000.000 EL SALVADOR GOVERNMENT IN REGS P01012AQ9 7.375% 12/01/2019 DD 12/01/09 KR2F30030002: STONE HARBOR	111.0000 111.0000	466,140.00 466,140.00	469,530.00 469,530.00	0.00	3,390.00 3,390.00
736,500.000 VENEZUELA GOVERNMENT INTE REGS P17625AA5 9.000% 05/07/2023 DD 05/07/08 KR2F30030002: STONE HARBOR	67.5000 67.5000	616,281.00 616,281.00	497,137.50 497,137.50	0.00	-119,143.50 -119,143.50
652,200.000 VENEZUELA GOVERNMENT REGS P17625AC1 12.750% 08/23/2022 DD 08/23/10 KR2F30030002: STONE HARBOR	83.2500 83.2500	665,075.16 665,075.16	542,956.50 542,956.50	0.00	-122,118.66 -122,118.66
675,000.000 VENEZUELA GOVERNMENT REGS P17625AD9 11.950% 08/05/2031 DD 08/05/11 KR2F30030002: STONE HARBOR	76.7500 76.7500	694,985.00 694,985.00	518,062.50 518,062.50	0.00	-176,922.50 -176,922.50
823,500.000 VENEZUELA GOVERNMENT INTE REGS P17625AE7 11.750% 10/21/2026 DD 10/21/11 KR2F30030002: STONE HARBOR	77.3000 77.3000	879,632.50 879,632.50	636,565.50 636,565.50	0.00	-243,067.00 -243,067.00
370,000.000 CORP NACIONAL DEL COBRE D REGS P3143NAH7 6.150% 10/24/2036 DD 10/24/06 KR2F30030002: STONE HARBOR	116.6582 116.6582	402,593.30 402,593.30	431,635.34 431,635.34	0.00	29,042.04 29,042.04
432,000.000 CORP NACIONAL DEL COBRE D REGS P3143NAJ3 7.500% 01/15/2019 DD 01/27/09 KR2F30030002: STONE HARBOR	119.3858 119.3858	549,854.96 549,854.96	515,746.66 515,746.66	0.00	-34,108.30 -34,108.30
226,000.000 CORP NACIONAL DEL COBRE D REGS P3143NAN4 3.875% 11/03/2021 DD 11/03/11 KR2F30030002: STONE HARBOR	102.4726 102.4726	247,919.74 247,919.74	231,588.08 231,588.08	0.00	-16,331.66 -16,331.66

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42,079.640 DOMINICAN REPUBLIC IN REGS P3579EAD9 9.040% 01/23/2018 DD 01/23/05 KR2F30030002: STONE HARBOR	108.5000 108.5000	47,050.31 47,050.31	45,656.41 45,656.41	0.00	-1,393.90 -1,393.90
2,784,000.000 DOMINICAN REPUBLIC IN REGS P3579EAH0 7.500% 05/06/2021 DD 05/06/10 KR2F30030002: STONE HARBOR	112.5000 112.5000	3,157,679.25 3,157,679.25	3,132,000.00 3,132,000.00	0.02	-25,679.25 -25,679.25
321,000.000 DOMINICAN REPUBLIC P3579EAT4 6.600% 01/28/2024 DD 10/28/13 KR2F30030002: STONE HARBOR	107.2500 107.2500	357,112.50 357,112.50	344,272.50 344,272.50	0.00	-12,840.00 -12,840.00
355,000.000 COSTA RICA GOVERNMENT INT REGS P3699PAA5 9.995% 08/01/2020 DD 07/27/00 KR2F30030002: STONE HARBOR	126.5000 126.5000	450,850.00 450,850.00	449,075.00 449,075.00	0.00	-1,775.00 -1,775.00
372,000.000 COSTA RICA GOVERNMENT INT REGS P3699PGB7 4.250% 01/26/2023 DD 11/21/12 KR2F30030002: STONE HARBOR	92.2500 92.2500	346,748.30 346,748.30	343,170.00 343,170.00	0.00	-3,578.30 -3,578.30
232,000.000 REPUBLIC OF PARAGUAY REGS P75744AA3 4.625% 01/25/2023 DD 01/25/13 KR2F30030002: STONE HARBOR	101.3500 101.3500	234,668.00 234,668.00	235,132.00 235,132.00	0.00	464.00 464.00
3,270,100.000 PETROLEOS DE VENEZUELA SA REGS P7807HAK1 8.500% 11/02/2017 DD 10/29/10 KR2F30030002: STONE HARBOR	78.7500 78.7500	2,979,956.05 2,979,956.05	2,575,203.75 2,575,203.75	0.02	-404,752.30 -404,752.30
1,850,000.000 PETROLEOS DE VENEZUELA SA REGS P7807HAP0 9.000% 11/17/2021 DD 11/17/11 KR2F30030002: STONE HARBOR	66.7500 66.7500	1,292,385.00 1,292,385.00	1,234,875.00 1,234,875.00	0.01	-57,510.00 -57,510.00
243,000.000 PETROLEOS DE VENEZUELA SA REGS P7807HAQ8 9.750% 05/17/2035 DD 05/17/12 KR2F30030002: STONE HARBOR	63.5000 63.5000	207,765.00 207,765.00	154,305.00 154,305.00	0.00	-53,460.00 -53,460.00
214,771.000 PETROLEOS DE VENEZUELA SA P7807HAT2 6.000% 05/16/2024 DD 05/16/14 KR2F30030002: STONE HARBOR	51.2500 51.2500	132,504.44 132,504.44	110,070.14 110,070.14	0.00	-22,434.30 -22,434.30

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1,549,000.000 VENEZUELA GOVERNMENT INTE REGS P97475AF7 5.750% 02/26/2016 DD 12/09/05 KR2F30030002: STONE HARBOR	85.2500 85.2500	1,383,079.55 1,383,079.55	1,320,522.50 1,320,522.50	0.01	-62,557.05 -62,557.05
845,000.000 VENEZUELA GOVERNMENT INTE REGS P97475AG5 6.000% 12/09/2020 DD 12/09/05 KR2F30030002: STONE HARBOR	61.7500 61.7500	566,325.00 566,325.00	521,787.50 521,787.50	0.00	-44,537.50 -44,537.50
555,100.000 VENEZUELA GOVERNMENT INTE REGS P97475AP5 8.250% 10/13/2024 DD 10/13/09 KR2F30030002: STONE HARBOR	63.7500 63.7500	446,855.50 446,855.50	353,876.25 353,876.25	0.00	-92,979.25 -92,979.25
89,548.880 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR3F30020002: MANULIFE ASSET MGMT	97.7970 97.7970	90,668.24 90,668.24	87,576.12 87,576.12	0.00	-3,092.12 -3,092.12
997,487.440 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR2F30040002: SHENKMAN CAP	97.7970 97.7970	997,487.44 997,487.44	975,512.79 975,512.79	0.01	-21,974.65 -21,974.65
398,994.970 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR3F30040002: SHENKMAN CAP	97.7970 97.7970	398,994.97 398,994.97	390,205.11 390,205.11	0.00	-8,789.86 -8,789.86
918,000.000 INDONESIA GOVERNMENT INTE REGS Y20721AE9 8.500% 10/12/2035 DD 10/12/05 KR2F30030002: STONE HARBOR	135.0000 135.0000	1,330,955.44 1,330,955.44	1,239,300.00 1,239,300.00	0.01	-91,655.44 -91,655.44
1,850,000.000 INDONESIA GOVERNMENT INTE REGS Y20721AL3 7.750% 01/17/2038 DD 01/17/08 KR2F30030002: STONE HARBOR	127.0000 127.0000	2,539,624.54 2,539,624.54	2,349,500.00 2,349,500.00	0.02	-190,124.54 -190,124.54
1,451,000.000 INDONESIA GOVERNMENT INTE REGS Y20721AP4 11.625% 03/04/2019 DD 03/04/09 KR2F30030002: STONE HARBOR	133.0000 133.0000	2,193,440.42 2,193,440.42	1,929,830.00 1,929,830.00	0.01	-263,610.42 -263,610.42
200,000.000 INDONESIA GOVERNMENT INTE REGS Y20721AU3 4.875% 05/05/2021 DD 05/05/11 KR2F30030002: STONE HARBOR	104.0000 104.0000	223,750.00 223,750.00	208,000.00 208,000.00	0.00	-15,750.00 -15,750.00

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-6,600,000.000 IRS P USD 10Y 44BPS R 2.420% 99QACR9LA CALL DEC 14 002.420 ED 120114 KR3F30010002: PIMCO KR3 317U831G2	0.1812 0.1812	-29,040.00 -29,040.00	-11,956.36 -11,956.36	-0.00	17,083.64 17,083.64
-16,300,000.000 IRS P USD 10Y 44BPS R 2.420% 99QACR9LA CALL DEC 14 002.420 ED 120114 KR2F30010002: PIMCO KR2 317U831G2	0.1812 0.1812	-71,720.00 -71,720.00	-29,528.59 -29,528.59	-0.00	42,191.41 42,191.41
-6,600,000.000 IRS R 2.860 P US0003M 12/03/24 99QACR9XB PUT DEC 14 002.860 ED 12/01/14 KR3F30010002: PIMCO KR3 317U832G1	0.4942 0.4942	-29,370.00 -29,370.00	-32,618.78 -32,618.78	-0.00	-3,248.78 -3,248.78
-16,300,000.000 IRS R 2.860 P US0003M 12/03/24 99QACR9XB PUT DEC 14 002.860 ED 12/01/14 KR2F30010002: PIMCO KR2 317U832G1	0.4942 0.4942	-72,535.00 -72,535.00	-80,558.51 -80,558.51	-0.00	-8,023.51 -8,023.51
1,400,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDDU10 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TJ3	0.3203 0.3203	0.00 0.00	4,483.88 4,483.88	0.00	4,483.88 4,483.88
4,300,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDDU10 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TJ3	0.3203 0.3203	0.00 0.00	13,771.91 13,771.91	0.00	13,771.91 13,771.91
-1,400,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDDU36 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TJ3	0.0000 0.0000	-36,728.50 -36,728.50	0.00 0.00	0.00	36,728.50 36,728.50
-4,300,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDDU36 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TJ3	0.0000 0.0000	-112,808.96 -112,808.96	0.00 0.00	0.00	112,808.96 112,808.96
300,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDJY21 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01UN2	0.8044 0.8044	1,997.78 1,997.78	2,413.17 2,413.17	0.00	415.39 415.39
600,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDJY21 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01UN2	0.8044 0.8044	3,995.56 3,995.56	4,826.34 4,826.34	0.00	830.78 830.78

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-600,000.000 CDS SP UL THE GOLDMAN SACHS G 99QACMKQ2 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01UN2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-300,000.000 CDS SP UL THE GOLDMAN SACHS G 99QACMKQ2 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01UN2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,128,000.000 CDX SP UL CDX.EM.17 NA9QB9PB5 R 500BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC021S1	6.6469 6.6469	121,918.00 121,918.00	74,977.44 74,977.44	0.00	-46,940.56 -46,940.56
-1,128,000.000 CDX_SP UL CDX.EM.17 NA9QB9PC3 R 500BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC021S1	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,450,000.000 CDS SP UL FORD MOTOR COMPANY NA9QDKPD4 R 500BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC03CL2	17.4724 17.4724	277,938.22 277,938.22	253,349.95 253,349.95	0.00	-24,588.27 -24,588.27
-1,450,000.000 CDS_SP UL FORD MOTOR COMPANY NA9QDKPE2 R 500BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC03CL2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDK9Q3 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HO1	0.6729 0.6729	202.94 202.94	672.86 672.86	0.00	469.92 469.92
-100,000.000 CDS_SP UL THE GOLDMAN SACHS G NA9QDK9S9 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HO1	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100,000.000 CDS P MORGAN STANLEY 99QACM7Y0 R 100 BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HY9	0.7482 0.7482	550.00 550.00	748.23 748.23	0.00	198.23 198.23
-100,000.000 CDS_SP UL MORGAN STANLEY NA9QDK9U4 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HY9	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

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900,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDMFA7 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V56	0.1431 0.1431	0.00 0.00	1,287.92 1,287.92	0.00	1,287.92 1,287.92
-900,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDMFB5 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V56	0.0000 0.0000	-5,210.96 -5,210.96	0.00 0.00	0.00	5,210.96 5,210.96
7,265,582.160 CDX SP UL CMBX.NA.AAA.1_1 NA9QDTPT0 R 10BPS 2052 OCT 12 KR2F30010002: PIMCO KR2 SWPC05P33	-0.3724 -0.3724	0.00 0.00	-27,054.19 -27,054.19	-0.00	-27,054.19 -27,054.19
-7,265,582.160 CDX_SP UL CMBX.NA.AAA.1_1 NA9QDTPU7 R 10BPS 2052 OCT 12 KR2F30010002: PIMCO KR2 SWPC05P33	0.0000 0.0000	-24,975.44 -24,975.44	0.00 0.00	0.00	24,975.44 24,975.44
2,300,000.000 CDS SP UL FEDERATIVE REPUBLIC NA9QCHSY3 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC761T3	-8.0328 -8.0328	0.00 0.00	-184,754.24 -184,754.24	-0.00	-184,754.24 -184,754.24
-2,300,000.000 CDS_SP UL FEDERATIVE REPUBLIC NA9QCHSZ0 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC761T3	0.0000 0.0000	-129,603.85 -129,603.85	0.00 0.00	0.00	129,603.85 129,603.85
3,500,000.000 CDS SP UL FEDERATIVE REPUBLIC NA9QCHSQ0 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC967T5	-8.0328 -8.0328	0.00 0.00	-281,147.76 -281,147.76	-0.00	-281,147.76 -281,147.76
-3,500,000.000 CDS_SP UL FEDERATIVE REPUBLIC NA9QCHSR8 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC967T5	0.0000 0.0000	-205,873.97 -205,873.97	0.00 0.00	0.00	205,873.97 205,873.97
-14,000,000.000 CCP IRS USD LIBOR BBA 3M CME 99QACCBJ0 R 2.75% 2043 JUN 19 KR2F30010002: PIMCO KR2 USD3L130619430619275	0.0000 0.0000	-42,131.25 -42,131.25	0.00 0.00	0.00	42,131.25 42,131.25
14,000,000.000 CCP_IRS USD LIBOR BBA 3M CME 99QACCBK7 VAR RT 06/19/2043 DD 06/19/13 KR2F30010002: PIMCO KR2 USD3L130619430619275	8.7850 8.7850	682,174.15 682,174.15	1,229,901.12 1,229,901.12	0.01	547,726.97 547,726.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-6,600,000.000 CCP IRS P LIB3M R 1.00% CME 99QACQR29 2016 DEC 17 KR3F30010002: PIMCO KR3 USD3L141217161217100	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
-12,000,000.000 CCP IRS P LIB3M R 1.00% CME 99QACQR29 2016 DEC 17 KR2F30010002: PIMCO KR2 USD3L141217161217100	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
12,000,000.000 CCP_IRS P LIB3M R 1.00% CME 99QACQR37 2016 DEC 17 KR2F30010002: PIMCO KR2 USD3L141217161217100	0.0225 0.0225	1,067.97 1,067.97	2,703.12 2,703.12	0.00	1,635.15 1,635.15
6,600,000.000 CCP_IRS P LIB3M R 1.00% CME 99QACQR37 2016 DEC 17 KR3F30010002: PIMCO KR3 USD3L141217161217100	0.0225 0.0225	587.38 587.38	1,486.72 1,486.72	0.00	899.34 899.34
-8,700,000.000 CCP IRS R US0003M P 1.50% 99QACP7Z0 2017 DEC 17 CME KR3F30010002: PIMCO KR3 USD3L141217171217150	0.0000 0.0000	-18,792.01 -18,792.01	0.00 0.00	0.00	18,792.01 18,792.01
-23,300,000.000 CCP IRS R US0003M P 1.50% 99QACP7Z0 2017 DEC 17 CME KR2F30010002: PIMCO KR2 USD3L141217171217150	0.0000 0.0000	-50,328.01 -50,328.01	0.00 0.00	0.00	50,328.01 50,328.01
8,700,000.000 CCP_IRS R US0003M P 1.50% 99QACP707 VAR RT 12/17/2017 DD 12/17/14 KR3F30010002: PIMCO KR3 USD3L141217171217150	-0.0599 -0.0599	0.01 0.01	-5,210.78 -5,210.78	-0.00	-5,210.79 -5,210.79
23,300,000.000 CCP_IRS R US0003M P 1.50% 99QACP707 VAR RT 12/17/2017 DD 12/17/14 KR2F30010002: PIMCO KR2 USD3L141217171217150	-0.0599 -0.0599	0.01 0.01	-13,955.30 -13,955.30	-0.00	-13,955.31 -13,955.31
-600,000.000 CCP IRS USD-LIBOR-BBA 3M CME 99QACP9D7 REC_3.5% 2044 DEC 17 KR2F30010002: PIMCO KR2 USD3L141217441217350	0.0000 0.0000	-25,150.96 -25,150.96	0.00 0.00	0.00	25,150.96 25,150.96
600,000.000 CCP IRS USD-LIBOR-BBA 3M CME 99QACP9C9 REC 3.5% 2044 DEC 17 KR2F30010002: PIMCO KR2 USD3L141217441217350	-5.3524 -5.3524	0.03 0.03	-32,114.52 -32,114.52	-0.00	-32,114.55 -32,114.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-5,100,000.000 CCP P IRS USD-LIBOR-BBA 3M CME 99QACQBN0 REC 2.25% 2019 DEC 17 KR2F30010002: PIMCO KR2 USD3M141217191217	0.0000 0.0000	-48,459.24 -48,459.24	0.00 0.00	0.00	48,459.24 48,459.24
-1,900,000.000 CCP P IRS USD-LIBOR-BBA 3M CME 99QACQBN0 REC 2.25% 2019 DEC 17 KR3F30010002: PIMCO KR3 USD3M141217191217	0.0000 0.0000	-18,053.45 -18,053.45	0.00 0.00	0.00	18,053.45 18,053.45
1,900,000.000 CCP_P IRS USD-LIBOR-BBA 3M CME 99QACQBP5 REC 2.25% 2019 DEC 17 KR3F30010002: PIMCO KR3 USD3M141217191217	-0.8545 -0.8545	0.01 0.01	-16,235.56 -16,235.56	-0.00	-16,235.57 -16,235.57
5,100,000.000 CCP_P IRS USD-LIBOR-BBA 3M CME 99QACQBP5 REC 2.25% 2019 DEC 17 KR2F30010002: PIMCO KR2 USD3M141217191217	-0.8545 -0.8545	0.01 0.01	-43,579.65 -43,579.65	-0.00	-43,579.66 -43,579.66
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		3,495,372,917.08 3,495,372,917.08	3,539,872,968.96 3,539,872,968.96	22.72	44,500,051.88 44,500,051.88
TOTAL ASSETS FIXED INCOME SECURITIES		3,855,422,007.45	3,886,346,877.19	24.95	30,924,869.74
FUTURES CONTRACTS					
AUSTRALIAN DOLLAR					
-137.000 AUSTRALIAN 10YR BOND FUT (SFE) AAF212L4U EXP DEC 14 KR3F30010002: PIMCO KR3	96.4850 84.4292	0.00 0.00	-189,034.37 -165,414.53	-0.00	-189,034.37 -165,414.53
-444.000 AUSTRALIAN 10YR BOND FUT (SFE) AAF212L4U EXP DEC 14 KR2F30010002: PIMCO KR2	96.4850 84.4292	0.00 0.00	-612,626.10 -536,078.46	-0.00	-612,626.10 -536,078.46
TOTAL AUSTRALIAN DOLLAR FUTURES CONTRACTS		0.00 0.00	-801,660.47 -701,492.99	-0.00	-801,660.47 -701,492.99
EURO CURRENCY UNIT					
-87.000 EURO-BUND FUTURE DEC 14 EDF3059KE CALL DEC 14 151.000 ED 112114 KR2F30010002: PIMCO KR2	0.4400 0.5558	0.00 0.00	-38,280.00 -48,357.21	-0.00	-38,280.00 -48,357.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-34.000 EURO-BUND FUTURE DEC 14 EDF3059KE CALL DEC 14 151.000 ED 112114 KR3F30010002: PIMCO KR3	0.4400 0.5558	0.00 0.00	-14,960.00 -18,898.22	-0.00	-14,960.00 -18,898.22
-87.000 EURO-BUND FUTURE DEC 14 EDF3079WB PUT DEC 14 146.000 ED 112114 KR2F30010002: PIMCO KR2	0.1000 0.1263	0.00 0.00	-8,700.00 -10,990.28	-0.00	-8,700.00 -10,990.28
-34.000 EURO-BUND FUTURE DEC 14 EDF3079WB PUT DEC 14 146.000 ED 112114 KR3F30010002: PIMCO KR3	0.1000 0.1263	0.00 0.00	-3,400.00 -4,295.05	-0.00	-3,400.00 -4,295.05
TOTAL EURO CURRENCY UNIT FUTURES CONTRACTS		0.00 0.00	-65,340.00 -82,540.76	-0.00	-65,340.00 -82,540.76
U.S. DOLLAR					
-2.000 US TREAS BD FUTURE (CBT) 99F133L4A EXP DEC 14 KR2F30020002: MANULIFE ASSET MGMT	137.9063 137.9063	0.00 0.00	2,375.10 2,375.10	0.00	2,375.10 2,375.10
-1.000 US TREAS BD FUTURE (CBT) 99F133L4A EXP DEC 14 KR3F30020002: MANULIFE ASSET MGMT	137.9063 137.9063	0.00 0.00	1,187.55 1,187.55	0.00	1,187.55 1,187.55
25.000 US 10YR TREAS NTS FUTURE (CBT) 99F139L4A EXP DEC 14 KR3F30010002: PIMCO KR3	124.6406 124.6406	0.00 0.00	-5,078.13 -5,078.13	-0.00	-5,078.13 -5,078.13
-42.000 US 10YR TREAS NTS FUTURE (CBT) 99F139L4A EXP DEC 14 KR3F30020002: MANULIFE ASSET MGMT	124.6406 124.6406	0.00 0.00	33,468.75 33,468.75	0.00	33,468.75 33,468.75
-103.000 US 10YR TREAS NTS FUTURE (CBT) 99F139L4A EXP DEC 14 KR2F30020002: MANULIFE ASSET MGMT	124.6406 124.6406	0.00 0.00	82,078.13 82,078.13	0.00	82,078.13 82,078.13
-27.000 US 5YR TREAS NTS FUTURE (CBT) 99F183L4A EXP DEC 14 KR2F30020002: MANULIFE ASSET MGMT	118.2578 118.2578	0.00 0.00	8,226.55 8,226.55	0.00	8,226.55 8,226.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-15.000 US 5YR TREAS NTS FUTURE (CBT) 99F183L4A EXP DEC 14 KR3F30010002: PIMCO KR3	118.2578 118.2578	0.00 0.00	4,101.56 4,101.56	0.00	4,101.56 4,101.56
-11.000 US 5YR TREAS NTS FUTURE (CBT) 99F183L4A EXP DEC 14 KR3F30020002: MANULIFE ASSET MGMT	118.2578 118.2578	0.00 0.00	3,351.56 3,351.56	0.00	3,351.56 3,351.56
58.000 RUSSELL 2000 MINI IND FUT (NYF) 99F353L4X EXP DEC 14 KR2F10020002: NTGI STRUCTURED	1,096.6000 1,096.6000	0.00 0.00	-290,527.98 -290,527.98	-0.00	-290,527.98 -290,527.98
27.000 RUSSELL 2000 MINI IND FUT (NYF) 99F353L4X EXP DEC 14 KR3F10020002: NTGI STRUCTURED	1,096.6000 1,096.6000	0.00 0.00	-152,196.76 -152,196.76	-0.00	-152,196.76 -152,196.76
TOTAL U.S. DOLLAR FUTURES CONTRACTS		0.00	-313,013.67		-313,013.67
		0.00	-313,013.67	-0.00	-313,013.67
TOTAL ASSETS FUTURES CONTRACTS		0.00	-1,097,047.42	-0.01	-1,097,047.42
OTHER					
U.S. DOLLAR					
9,490,466.014 PIMCO ALL ASSET FUND 722005626 INSTITUTIO KR3F35010002: PIMCO ALL-ASSET	12.2800 12.2800	115,240,716.74 115,240,716.74	116,542,922.65 116,542,922.65	0.75	1,302,205.91 1,302,205.91
29,800,143.053 PIMCO ALL ASSET FUND 722005626 INSTITUTIO KR2F35010002: PIMCO ALL-ASSET	12.2800 12.2800	359,738,983.14 359,738,983.14	365,945,756.69 365,945,756.69	2.35	6,206,773.55 6,206,773.55
TOTAL U.S. DOLLAR OTHER		474,979,699.88	482,488,679.34		7,508,979.46
		474,979,699.88	482,488,679.34	3.10	7,508,979.46
TOTAL ASSETS OTHER		474,979,699.88	482,488,679.34	3.10	7,508,979.46
PREFERRED SECURITIES					
BRAZIL REAL					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
127,000.000 GERDAU SA LB2645516 PFD KR2F20020002: BOSTON CO NON-US VAL	11.7700 4.8049	1,895,246.59 907,232.56	1,494,790.00 610,217.99	0.00	-400,456.59 -297,014.57
4,500.000 GERDAU SA LB2645516 PFD KR3F20020002: BOSTON CO NON-US VAL	11.7700 4.8049	60,399.46 26,509.02	52,965.00 21,621.90	0.00	-7,434.46 -4,887.12
119,700.000 BANCO DO ESTADO DO RIO GRANDE LBB23F8S2 PFD KR2F20020002: BOSTON CO NON-US VAL	14.6500 5.9806	1,404,690.63 624,147.47	1,753,605.00 715,874.02	0.00	348,914.37 91,726.55
45,500.000 BANCO DO ESTADO DO RIO GRANDE LBB23F8S2 PFD KR3F20020002: BOSTON CO NON-US VAL	14.6500 5.9806	533,973.52 237,261.77	666,575.00 272,115.86	0.00	132,601.48 34,854.09
TOTAL BRAZIL REAL PREFERRED SECURITIES		3,894,310.20 1,795,150.82	3,967,935.00 1,619,829.77	0.01	73,624.80 -175,321.05
EURO CURRENCY UNIT					
2,670.000 VOLKSWAGEN AG ED5497166 PFD KR3F20020002: BOSTON CO NON-US VAL	164.4000 207.6783	470,568.08 640,896.91	438,948.00 554,501.06	0.00	-31,620.08 -86,395.85
20,677.000 VOLKSWAGEN AG ED5497166 PFD KR2F20080002: LAZARD ASSET MGMT	164.4000 207.6783	3,901,702.21 5,311,652.05	3,399,298.80 4,294,164.21	0.03	-502,403.41 -1,017,487.84
7,030.000 VOLKSWAGEN AG ED5497166 PFD KR2F20020002: BOSTON CO NON-US VAL	164.4000 207.6783	1,237,928.56 1,685,552.75	1,155,732.00 1,459,978.45	0.01	-82,196.56 -225,574.30
7,114.000 VOLKSWAGEN AG ED5497166 PFD KR3F20080002: LAZARD ASSET MGMT	164.4000 207.6783	1,341,218.52 1,824,075.93	1,169,541.60 1,477,423.43	0.01	-171,676.92 -346,652.50
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		6,951,417.37 9,462,177.64	6,163,520.40 7,786,067.15	0.05	-787,896.97 -1,676,110.49
SOUTH KOREAN WON					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,311.000 SAMSUNG ELECTRONICS CO LTD FK6773816 PFD KR2F20010002: PYRAMIS NONUS GROWTH	898,000.0000 850.9834	1,350,578,691.45 1,288,907.77	1,177,278,000.00 1,115,639.26	0.01	-173,300,691.45 -173,268.51
477.000 SAMSUNG ELECTRONICS CO LTD FK6773816 PFD KR3F20010002: PYRAMIS NONUS GROWTH	898,000.0000 850.9834	491,162,316.62 468,972.88	428,346,000.00 405,919.09	0.00	-62,816,316.62 -63,053.79
TOTAL SOUTH KOREAN WON PREFERRED SECURITIES		1,841,741,008.07 1,757,880.65	1,605,624,000.00 1,521,558.35	0.01	-236,117,008.07 -236,322.30
U.S. DOLLAR					
765.000 ALLY FINANCIAL INC 02005N605 PFD 7% 144A KR3F30060002: LOOMIS	1,000.9375 1,000.9375	710,186.25 710,186.25	765,717.19 765,717.19	0.00	55,530.94 55,530.94
2,603.000 ALLY FINANCIAL INC 02005N605 PFD 7% 144A KR2F30060002: LOOMIS	1,000.9375 1,000.9375	2,343,493.75 2,343,493.75	2,605,440.31 2,605,440.31	0.02	261,946.56 261,946.56
355,000.000 BAC CAPITAL TRUST XIV 05518VAA3 VAR RT 09/29/2049 DD 02/16/07 KR2F30020002: MANULIFE ASSET MGMT	80.0000 80.0000	304,632.18 304,632.18	284,000.00 284,000.00	0.00	-20,632.18 -20,632.18
180,000.000 BAC CAPITAL TRUST XIV 05518VAA3 VAR RT 09/29/2049 DD 02/16/07 KR3F30020002: MANULIFE ASSET MGMT	80.0000 80.0000	149,450.00 149,450.00	144,000.00 144,000.00	0.00	-5,450.00 -5,450.00
100,000.000 BANK OF AMERICA CORP 060505DR2 VAR RT 07/29/2049 DD 01/30/08 KR2F30020002: MANULIFE ASSET MGMT	107.8130 107.8130	114,250.00 114,250.00	107,813.00 107,813.00	0.00	-6,437.00 -6,437.00
30,000.000 BANK OF AMERICA CORP 060505DR2 VAR RT 07/29/2049 DD 01/30/08 KR3F30020002: MANULIFE ASSET MGMT	107.8130 107.8130	34,275.00 34,275.00	32,343.90 32,343.90	0.00	-1,931.10 -1,931.10
30,000.000 CITIGROUP INC 172967GD7 VAR RT 07/29/2049 DD 10/29/12 KR3F30020002: MANULIFE ASSET MGMT	99.9688 99.9688	30,161.79 30,161.79	29,990.64 29,990.64	0.00	-171.15 -171.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 CITIGROUP INC 172967GD7 VAR RT 07/29/2049 DD 10/29/12 KR2F30020002: MANULIFE ASSET MGMT	99.9688 99.9688	73,106.25 73,106.25	69,978.16 69,978.16	0.00	-3,128.09 -3,128.09
55,000.000 CITIGROUP INC 172967GF2 VAR RT 12/29/2049 DD 12/13/12 KR3F30020002: MANULIFE ASSET MGMT	97.2500 97.2500	57,612.50 57,612.50	53,487.50 53,487.50	0.00	-4,125.00 -4,125.00
205,000.000 CITIGROUP INC 172967GF2 VAR RT 12/29/2049 DD 12/13/12 KR2F30020002: MANULIFE ASSET MGMT	97.2500 97.2500	214,862.50 214,862.50	199,362.50 199,362.50	0.00	-15,500.00 -15,500.00
430,000.000 FIFTH THIRD BANCORP 316773CM0 VAR RT 12/29/2049 DD 05/16/13 KR2F30020002: MANULIFE ASSET MGMT	94.2500 94.2500	430,000.00 430,000.00	405,275.00 405,275.00	0.00	-24,725.00 -24,725.00
170,000.000 FIFTH THIRD BANCORP 316773CM0 VAR RT 12/29/2049 DD 05/16/13 KR3F30020002: MANULIFE ASSET MGMT	94.2500 94.2500	165,875.00 165,875.00	160,225.00 160,225.00	0.00	-5,650.00 -5,650.00
6,675.000 FIRST NIAGARA FINANCIAL GROUP 33582V207 PFD 8.625% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	28.3000 28.3000	174,763.56 174,763.56	188,902.50 188,902.50	0.00	14,138.94 14,138.94
13,675.000 FIRST NIAGARA FINANCIAL GROUP 33582V207 PFD 8.625% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	28.3000 28.3000	345,727.80 345,727.80	387,002.50 387,002.50	0.00	41,274.70 41,274.70
195.000 FIRST TENN BK N A MEMPHIS TENN 337158208 PERP PFD STK CL A 144A KR3F30020002: MANULIFE ASSET MGMT	726.6875 726.6875	132,450.00 132,450.00	141,704.06 141,704.06	0.00	9,254.06 9,254.06
545.000 FIRST TENN BK N A MEMPHIS TENN 337158208 PERP PFD STK CL A 144A KR2F30020002: MANULIFE ASSET MGMT	679.0976 679.0976	370,108.21 370,108.21	370,108.21 370,108.21	0.00	0.00 0.00
10,920.000 GMAC CAPITAL TRUST I 361860208 PFD 8.125% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	26.6100 26.6100	297,382.23 297,382.23	290,581.20 290,581.20	0.00	-6,801.03 -6,801.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,455.000 GMAC CAPITAL TRUST I 361860208 PFD 8.125% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	26.6100 26.6100	121,322.10 121,322.10	118,547.55 118,547.55	0.00	-2,774.55 -2,774.55
140,000.000 GENERAL ELECTRIC CAPITAL CORP 369622SN6 VAR RT 12/29/2049 DD 06/12/12 KR3F30020002: MANULIFE ASSET MGMT	115.7500 115.7500	145,520.00 145,520.00	162,050.00 162,050.00	0.00	16,530.00 16,530.00
400,000.000 GENERAL ELECTRIC CAPITAL CORP 369622SN6 VAR RT 12/29/2049 DD 06/12/12 KR2F30020002: MANULIFE ASSET MGMT	115.7500 115.7500	402,625.00 402,625.00	463,000.00 463,000.00	0.00	60,375.00 60,375.00
2,200.000 GENIE ENERGY LTD 372284307 PFD 7.500% CUMULATIVE KR3F10020002: NTGI STRUCTURED	7.2500 7.2500	15,425.96 15,425.96	15,950.00 15,950.00	0.00	524.04 524.04
4,841.000 GENIE ENERGY LTD 372284307 PFD 7.500% CUMULATIVE KR2F10020002: NTGI STRUCTURED	7.2500 7.2500	33,944.11 33,944.11	35,097.25 35,097.25	0.00	1,153.14 1,153.14
17,700.000 HARTFORD FINANCIAL SERVICES GR 416518504 PFD 7.875% KR2F30020002: MANULIFE ASSET MGMT	29.5900 29.5900	463,482.00 463,482.00	523,743.00 523,743.00	0.00	60,261.00 60,261.00
7,095.000 HARTFORD FINANCIAL SERVICES GR 416518504 PFD 7.875% KR3F30020002: MANULIFE ASSET MGMT	29.5900 29.5900	196,532.10 196,532.10	209,941.05 209,941.05	0.00	13,408.95 13,408.95
280,000.000 HERCULES INC 427056AU0 6.500% 06/30/2029 DD 09/30/04 KR3F30060002: LOOMIS	89.0000 89.0000	207,750.00 207,750.00	249,200.00 249,200.00	0.00	41,450.00 41,450.00
1,245,000.000 HERCULES INC 427056AU0 6.500% 06/30/2029 DD 09/30/04 KR2F30060002: LOOMIS	89.0000 89.0000	924,237.50 924,237.50	1,108,050.00 1,108,050.00	0.01	183,812.50 183,812.50
2,500.000 ISTAR FINL INC 45031U507 PFD SER E 7.875% KR3F30060002: LOOMIS	24.7000 24.7000	49,800.00 49,800.00	61,750.00 61,750.00	0.00	11,950.00 11,950.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,550.000 ISTAR FINL INC 45031U507 PFD SER E 7.875% KR2F30060002: LOOMIS	24.7000 24.7000	210,156.00 210,156.00	260,585.00 260,585.00	0.00	50,429.00 50,429.00
6,125.000 ISTAR FINL INC PFD SER F% 45031U606 KR2F30060002: LOOMIS	19.9200 19.9200	122,010.00 122,010.00	122,010.00 122,010.00	0.00	0.00 0.00
1,450.000 ISTAR FINL INC PFD SER F% 45031U606 KR3F30060002: LOOMIS	19.9200 19.9200	28,884.00 28,884.00	28,884.00 28,884.00	0.00	0.00 0.00
450.000 ISTAR FINL INC PFD SER G 7.65% 45031U705 KR2F30060002: LOOMIS	24.1800 24.1800	8,964.00 8,964.00	10,881.00 10,881.00	0.00	1,917.00 1,917.00
125.000 ISTAR FINL INC PFD SER G 7.65% 45031U705 KR3F30060002: LOOMIS	24.1800 24.1800	2,490.00 2,490.00	3,022.50 3,022.50	0.00	532.50 532.50
175.000 M&T BANK CORP 55261F609 PFD 5.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	1,047.5000 1,047.5000	183,312.50 183,312.50	183,312.50 183,312.50	0.00	0.00 0.00
420.000 M&T BANK CORP 55261F609 PFD 5.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	1,047.5000 1,047.5000	439,950.00 439,950.00	439,950.00 439,950.00	0.00	0.00 0.00
30.000 M&T BANK CORP 55261F708 PFD 5.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	1,046.2500 1,046.2500	31,387.50 31,387.50	31,387.50 31,387.50	0.00	0.00 0.00
118.000 M&T BANK CORP 55261F708 PFD 5.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	1,042.7331 1,042.7331	123,042.50 123,042.50	123,042.50 123,042.50	0.00	0.00 0.00
24,700.000 O'SULLIVAN INDUSTRIES HOLDINGS 67104Q205 INC SR PFD KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	419,900.00 419,900.00	0.00 0.00	0.00	-419,900.00 -419,900.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 PNC FINANCIAL SERVICES GROUP I 693475AJ4 VAR RT 05/29/2049 DD 05/21/08 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	114,568.75 114,568.75	115,000.00 115,000.00	0.00	431.25 431.25
35,000.000 PNC FINANCIAL SERVICES GROUP I 693475AJ4 VAR RT 05/29/2049 DD 05/21/08 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	34,868.75 34,868.75	35,000.00 35,000.00	0.00	131.25 131.25
200,000.000 PTT EXPLOR & PRODUCT PCL 144A 69364VAC0 VAR RT 12/29/2049 DD 06/18/14 KR2F30030002: STONE HARBOR	101.0000 101.0000	202,000.00 202,000.00	202,000.00 202,000.00	0.00	0.00 0.00
261,000.000 PREFERRED TERM SECURITIES 144A 74041WAE5 VAR RT 09/24/2033 DD 09/17/03 KR2F30050002: WATERFALL	64.5352 64.5352	152,032.50 152,032.50	168,436.87 168,436.87	0.00	16,404.37 16,404.37
298,000.000 PREFERRED TERM SECURITIES 144A 74041WAE5 VAR RT 09/24/2033 DD 09/17/03 KR3F30050002: WATERFALL	64.5352 64.5352	173,585.00 173,585.00	192,314.90 192,314.90	0.00	18,729.90 18,729.90
4,970.000 REGIONS FINANCIAL CORP 7591EP308 PFD 6.375% KR3F30020002: MANULIFE ASSET MGMT	24.4900 24.4900	121,578.27 121,578.27	121,715.30 121,715.30	0.00	137.03 137.03
12,420.000 REGIONS FINANCIAL CORP 7591EP308 PFD 6.375% KR2F30020002: MANULIFE ASSET MGMT	24.4900 24.4900	310,500.00 310,500.00	304,165.80 304,165.80	0.00	-6,334.20 -6,334.20
11,000.000 SUNTRUST PREFERRED CAPITAL I 86800XAA6 VAR RT 06/29/2049 DD 10/25/06 KR3F30020002: MANULIFE ASSET MGMT	81.0000 81.0000	9,487.50 9,487.50	8,910.00 8,910.00	0.00	-577.50 -577.50
41,000.000 SUNTRUST PREFERRED CAPITAL I 86800XAA6 VAR RT 06/29/2049 DD 10/25/06 KR2F30020002: MANULIFE ASSET MGMT	81.0000 81.0000	35,362.50 35,362.50	33,210.00 33,210.00	0.00	-2,152.50 -2,152.50
5,350.000 SYNOVUS FINANCIAL CORP 87161C402 PFD 7.875% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	27.5500 27.5500	146,686.95 146,686.95	147,392.50 147,392.50	0.00	705.55 705.55

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13,095.000 SYNOVUS FINANCIAL CORP 87161C402 PFD 7.875% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	27.5500 27.5500	353,477.18 353,477.18	360,767.25 360,767.25	0.00	7,290.07 7,290.07
2,250.000 US BANCORP 902973833 PFD 6.500% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	28.6800 28.6800	65,250.00 65,250.00	64,530.00 64,530.00	0.00	-720.00 -720.00
67.000 US BANCORP 902973866 PFD 7.189% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	827.2200 827.2200	62,582.50 62,582.50	55,423.74 55,423.74	0.00	-7,158.76 -7,158.76
292.000 US BANCORP 902973866 PFD 7.189% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	827.2200 827.2200	272,952.25 272,952.25	241,548.24 241,548.24	0.00	-31,404.01 -31,404.01
815,000.000 USB CAPITAL IX 91731KAA8 VAR RT 10/29/2049 DD 03/17/06 KR2F30020002: MANULIFE ASSET MGMT	85.0000 85.0000	581,604.79 581,604.79	692,750.00 692,750.00	0.00	111,145.21 111,145.21
355,000.000 USB CAPITAL IX 91731KAA8 VAR RT 10/29/2049 DD 03/17/06 KR3F30020002: MANULIFE ASSET MGMT	85.0000 85.0000	251,818.75 251,818.75	301,750.00 301,750.00	0.00	49,931.25 49,931.25
860,000.000 WACHOVIA CAPITAL TRUST III 92978AAA0 VAR RT 03/29/2049 DD 02/01/06 KR2F30020002: MANULIFE ASSET MGMT	96.8750 96.8750	805,690.79 805,690.79	833,125.00 833,125.00	0.01	27,434.21 27,434.21
350,000.000 WACHOVIA CAPITAL TRUST III 92978AAA0 VAR RT 03/29/2049 DD 02/01/06 KR3F30020002: MANULIFE ASSET MGMT	96.8750 96.8750	300,438.00 300,438.00	339,062.50 339,062.50	0.00	38,624.50 38,624.50
3,832.000 WELLS FARGO & CO 949746465 PFD 6.625% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	27.6500 27.6500	102,062.32 102,062.32	105,954.80 105,954.80	0.00	3,892.48 3,892.48
12,999.000 WELLS FARGO & CO 949746465 PFD 6.625% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	27.6500 27.6500	345,512.25 345,512.25	359,422.35 359,422.35	0.00	13,910.10 13,910.10

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9,955.000 WELLS FARGO & CO	25.6300	247,772.11	255,146.65		7,374.54
949746556 PFD 5.850% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	25.6300	247,772.11	255,146.65	0.00	7,374.54
3,505.000 WELLS FARGO & CO	25.6300	87,236.70	89,833.15		2,596.45
949746556 PFD 5.850% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	25.6300	87,236.70	89,833.15	0.00	2,596.45
1,540.000 ZIONS BANCORPORATION	25.0000	38,500.00	38,500.00		0.00
989701818 PFD 6.950% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	25.0000	38,500.00	38,500.00	0.00	0.00
5,465.000 ZIONS BANCORPORATION	25.0000	136,625.00	136,625.00		0.00
989701818 PFD 6.950% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	25.0000	136,625.00	136,625.00	0.00	0.00
3,200,000.000 BANCO BILBAO VIZCAYA ARGENTARI NAB8CLP99 VAR RT 05/29/2049 KR3F30010002: PIMCO KR3	106.2500 106.2500	3,636,700.00 3,636,700.00	3,400,000.00 3,400,000.00	0.02	-236,700.00 -236,700.00
2,800,000.000 KBC BANK NV NAB9FJWG5 VAR RT 01/25/2023 KR3F30010002: PIMCO KR3	110.7500 110.7500	3,183,800.00 3,183,800.00	3,101,000.00 3,101,000.00	0.02	-82,800.00 -82,800.00
TOTAL U.S. DOLLAR PREFERRED SECURITIES		21,851,765.15	22,089,919.57		238,154.42
		21,851,765.15	22,089,919.57	0.14	238,154.42
TOTAL ASSETS PREFERRED SECURITIES		34,866,974.26	33,017,374.84	0.21	-1,849,599.42
PRIVATE EQUITY					
EURO CURRENCY UNIT					
808,967.020 CVC CAPITAL PARTNERS VI LP	1.0000	807,627.13	808,967.02		1,339.89
XX99V21G0 KR3F45800002: CVC CAP PRTNRS VI	1.2633	1,108,077.50	1,021,927.59	0.01	-86,149.91
1,530,983.350 CVC CAPITAL PARTNERS VI LP	1.0000	1,528,447.20	1,530,983.35		2,536.15
XX99V21G0 KR2F45800002: CVC CAP PRTNRS VI	1.2633	2,097,054.30	1,934,014.72	0.01	-163,039.58

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3,249,357.100 TRITON FUND IV LP XX99V2HU2 KR3F45500002: TRITON FUND IV	1.0000 1.2633	3,266,507.59 4,320,825.35	3,249,357.10 4,104,750.36	0.03	-17,150.49 -216,074.99
6,164,338.920 TRITON FUND IV LP XX99V2HU2 KR2F45500002: TRITON FUND IV	1.0000 1.2633	6,196,875.70 8,197,016.78	6,164,338.92 7,787,101.14	0.05	-32,536.78 -409,915.64
845,423.800 KEYHAVEN CAPITAL PARTNERS III XX99V2J30 GP LP KR3F43100002: KEYHAVEN CAPITAL III	1.0000 1.2633	775,089.24 1,013,664.05	845,423.80 1,067,981.62	0.01	70,334.56 54,317.57
7,608,808.190 KEYHAVEN CAPITAL PARTNERS III XX99V2J30 GP LP KR2F43100002: KEYHAVEN CAPITAL III	1.0000 1.2633	6,975,808.10 9,122,983.15	7,608,808.19 9,611,826.95	0.06	633,000.09 488,843.80
TOTAL EURO CURRENCY UNIT PRIVATE EQUITY		19,550,354.96 25,859,621.13	20,207,878.38 25,527,602.38	0.16	657,523.42 -332,018.75
U.S. DOLLAR					
4,030,896.000 GREEN EQUITY INVESTORS IV LP 999096696 KR3F41700002: GREEN EQTY INVST IV	1.0000 1.0000	1,958,025.27 1,958,025.27	4,030,896.00 4,030,896.00	0.03	2,072,870.73 2,072,870.73
36,278,061.000 GREEN EQUITY INVESTORS IV LP 999096696 KR2F41700002: GREEN EQTY INVST IV	1.0000 1.0000	17,622,211.20 17,622,211.20	36,278,061.00 36,278,061.00	0.23	18,655,849.80 18,655,849.80
1,661,363.830 OAK HILL CAP PT II 999113210 KR3F44000002: OAK HILL CAP PT II	1.0000 1.0000	3,174,500.95 3,174,500.95	1,661,363.83 1,661,363.83	0.01	-1,513,137.12 -1,513,137.12
14,952,296.650 OAK HILL CAP PT II 999113210 KR2F44000002: OAK HILL CAP PT II	1.0000 1.0000	28,570,505.24 28,570,505.24	14,952,296.65 14,952,296.65	0.10	-13,618,208.59 -13,618,208.59
690,032.000 NEW MOUNTAIN PARTNERS II LP 999113301 KR3F43800002: NEW MTN PTNRS II LP	1.0000 1.0000	1,356,731.00 1,356,731.00	690,032.00 690,032.00	0.00	-666,699.00 -666,699.00

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3,450,157.000 NEW MOUNTAIN PARTNERS II LP 999113301 KR2F43800002: NEW MTN PTNRS II LP	1.0000 1.0000	6,783,654.00 6,783,654.00	3,450,157.00 3,450,157.00	0.02	-3,333,497.00 -3,333,497.00
218,004.000 INSTITUTIONAL VENTURE PARTNERS 999113426 XI LP KR3F42800002: INST VEN PTRN XI	1.0000 1.0000	997,717.20 997,717.20	218,004.00 218,004.00	0.00	-779,713.20 -779,713.20
1,134,404.120 MERIT MEZZANINE FUND IV LP 999113699 KR3F43500002: MERIT MEZZ FD IV	1.0000 1.0000	1,198,345.43 1,198,345.43	1,134,404.12 1,134,404.12	0.01	-63,941.31 -63,941.31
10,209,636.970 MERIT MEZZANINE FUND IV LP 999113699 KR2F43500002: MERIT MEZZ FD IV	1.0000 1.0000	10,785,108.85 10,785,108.85	10,209,636.97 10,209,636.97	0.07	-575,471.88 -575,471.88
1,406,945.000 HIG VENTURE PARTNERS II LP 999114572 KR3F42600002: HIG VENTURE PTRN II	1.0000 1.0000	1,616,454.16 1,616,454.16	1,406,945.00 1,406,945.00	0.01	-209,509.16 -209,509.16
12,662,498.000 HIG VENTURE PARTNERS II LP 999114572 KR2F42600002: HIG VENTURE PTRN II	1.0000 1.0000	14,548,083.44 14,548,083.44	12,662,498.00 12,662,498.00	0.08	-1,885,585.44 -1,885,585.44
1,272,053.000 SUN CAPITAL PARTNERS IV LP 999119555 KR3F44400002: SUN CAP PTRNS IV	1.0000 1.0000	923,314.40 923,314.40	1,272,053.00 1,272,053.00	0.01	348,738.60 348,738.60
72,346.000 JW CHILDS EQUITY PARTNERS III 999124225 L P KR2F43000002: JW CHILDS EQUITY III	1.0000 1.0000	0.00 0.00	72,346.00 72,346.00	0.00	72,346.00 72,346.00
8,038.000 JW CHILDS EQUITY PARTNERS III 999124225 L P KR3F43000002: JW CHILDS EQUITY III	1.0000 1.0000	0.00 0.00	8,038.00 8,038.00	0.00	8,038.00 8,038.00
4,181,000.000 WARBURG PINCUS PE IX LP 999133127 KR3F45300002: WARBURG PINCUS PE IX	1.0000 1.0000	1,077,329.40 1,077,329.40	4,181,000.00 4,181,000.00	0.03	3,103,670.60 3,103,670.60

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20,904,998.000 WARBURG PINCUS PE IX LP 999133127 KR2F45300002: WARBURG PINCUS PE IX	1.0000 1.0000	2,707,393.00 2,707,393.00	20,904,998.00 20,904,998.00	0.13	18,197,605.00 18,197,605.00
673,933.740 TCV VI LP 999136922 KR3F44500002: TCV VI	1.0000 1.0000	275,443.80 275,443.80	673,933.74 673,933.74	0.00	398,489.94 398,489.94
21,192,317.200 DAG VENTURE II 999148836 KR2F41100002: DAG VENTURES II QP	1.0000 1.0000	21,657,586.68 21,657,586.68	21,192,317.20 21,192,317.20	0.14	-465,269.48 -465,269.48
2,354,691.020 DAG VENTURE II 999148836 KR3F41100002: DAG VENTURES II QP	1.0000 1.0000	2,406,380.60 2,406,380.60	2,354,691.02 2,354,691.02	0.02	-51,689.58 -51,689.58
48,982,165.000 GTCR FUND IX 999153984 KR2F42000002: GTCR IX LP	1.0000 1.0000	36,756,728.00 36,756,728.00	48,982,165.00 48,982,165.00	0.31	12,225,437.00 12,225,437.00
5,442,466.000 GTCR FUND IX 999153984 KR3F42000002: GTCR IX LP	1.0000 1.0000	4,084,085.00 4,084,085.00	5,442,466.00 5,442,466.00	0.03	1,358,381.00 1,358,381.00
3,071,436.000 MHR INSTITUTIONAL PARTNERS III 999161508 KR3F43600002: MHR INST PTNRS III	1.0000 1.0000	2,312,768.00 2,312,768.00	3,071,436.00 3,071,436.00	0.02	758,668.00 758,668.00
2,737,534.000 HELLMAN & FRIEDMAN VI L P 999163678 KR3F42300002: HELLMAN FRIEDMAN VI	1.0000 1.0000	3,274,210.40 3,274,210.40	2,737,534.00 2,737,534.00	0.02	-536,676.40 -536,676.40
7,300,070.000 HELLMAN & FRIEDMAN VI L P 999163678 KR2F42300002: HELLMAN FRIEDMAN VI	1.0000 1.0000	4,194,330.00 4,194,330.00	7,300,070.00 7,300,070.00	0.05	3,105,740.00 3,105,740.00
79,085,822.000 GREEN EQUITY INVESTORS V LP 999166069 KR2F41800002: GREEN EQTY INVST V	1.0000 1.0000	68,554,526.83 68,554,526.83	79,085,822.00 79,085,822.00	0.51	10,531,295.17 10,531,295.17

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8,787,314.000 GREEN EQUITY INVESTORS V LP 999166069 KR3F41800002: GREEN EQTY INVST V	1.0000 1.0000	7,617,164.98 7,617,164.98	8,787,314.00 8,787,314.00	0.06	1,170,149.02 1,170,149.02
1,752,265.490 DAG VENTURES III LP 999180979 KR3F41200002: DAG VENTURES III QP	1.0000 1.0000	328,329.44 328,329.44	1,752,265.49 1,752,265.49	0.01	1,423,936.05 1,423,936.05
15,770,497.410 DAG VENTURES III LP 999180979 KR2F41200002: DAG VENTURES III QP	1.0000 1.0000	2,955,072.72 2,955,072.72	15,770,497.41 15,770,497.41	0.10	12,815,424.69 12,815,424.69
32,311,631.000 NEW MOUNTAIN PARTNERS III 999182181 KR2F43900002: NEW MTN PTNRS III LP	1.0000 1.0000	27,295,095.00 27,295,095.00	32,311,631.00 32,311,631.00	0.21	5,016,536.00 5,016,536.00
7,180,354.000 NEW MOUNTAIN PARTNERS III 999182181 KR3F43900002: NEW MTN PTNRS III LP	1.0000 1.0000	5,559,103.18 5,559,103.18	7,180,354.00 7,180,354.00	0.05	1,621,250.82 1,621,250.82
25,049.000 AVENUE SPECIAL SITUATIONS V 999182405 KR3F40300002: AVENUE SS CAPITAL V	1.0000 1.0000	0.00 0.00	25,049.00 25,049.00	0.00	25,049.00 25,049.00
16,618,817.000 INSTITUTIONAL VENTURE PARTNERS 999194038 XII LP KR2F42900002: INST VEN PTRN XII	1.0000 1.0000	16,316,915.00 16,316,915.00	16,618,817.00 16,618,817.00	0.11	301,902.00 301,902.00
1,846,481.000 INSTITUTIONAL VENTURE PARTNERS 999194038 XII LP KR3F42900002: INST VEN PTRN XII	1.0000 1.0000	1,812,991.00 1,812,991.00	1,846,481.00 1,846,481.00	0.01	33,490.00 33,490.00
34,613,409.590 WARBURG PINCUS PRIVATE EQUITY 999196207 X LP KR2F45400002: WARBURG PINCUS PE X	1.0000 1.0000	29,686,325.82 29,686,325.82	34,613,409.59 34,613,409.59	0.22	4,927,083.77 4,927,083.77
6,699,378.210 WARBURG PINCUS PRIVATE EQUITY 999196207 X LP KR3F45400002: WARBURG PINCUS PE X	1.0000 1.0000	5,289,237.71 5,289,237.71	6,699,378.21 6,699,378.21	0.04	1,410,140.50 1,410,140.50

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3,381,103.000 WAYZATA OPPORTUNITIES FUND II 999201544 KR3F45100002: WAYZATA OPPS FD II	1.0000 1.0000	1,789,762.00 1,789,762.00	3,381,103.00 3,381,103.00	0.02	1,591,341.00 1,591,341.00
30,429,936.000 WAYZATA OPPORTUNITIES FUND II 999201544 KR2F45100002: WAYZATA OPPS FD II	1.0000 1.0000	16,107,865.00 16,107,865.00	30,429,936.00 30,429,936.00	0.20	14,322,071.00 14,322,071.00
27,647,682.380 OAK HILL III 999205370 KR2F44100002: OAK HILL CAP PT III	1.0000 1.0000	33,116,760.32 33,116,760.32	27,647,682.38 27,647,682.38	0.18	-5,469,077.94 -5,469,077.94
10,239,880.560 OAK HILL III 999205370 KR3F44100002: OAK HILL CAP PT III	1.0000 1.0000	8,839,160.71 8,839,160.71	10,239,880.56 10,239,880.56	0.07	1,400,719.85 1,400,719.85
64,984,033.000 CRESTVIEW CAPITAL PARTNERS II 999215502 LP KR2F41000002: CRESTVIEW PTNRS II	1.0000 1.0000	60,677,586.00 60,677,586.00	64,984,033.00 64,984,033.00	0.42	4,306,447.00 4,306,447.00
7,220,450.000 CRESTVIEW CAPITAL PARTNERS II 999215502 LP KR3F41000002: CRESTVIEW PTNRS II	1.0000 1.0000	6,741,954.00 6,741,954.00	7,220,450.00 7,220,450.00	0.05	478,496.00 478,496.00
158,416.000 MATLIN PATTERSON GLOBAL 999227325 OPPORTUNITIES PARTNERS II KR3F43300002: MATLINPATTERSON II	1.0000 1.0000	4,620,664.23 4,620,664.23	158,416.00 158,416.00	0.00	-4,462,248.23 -4,462,248.23
1,425,717.000 MATLIN PATTERSON GLOBAL 999227325 OPPORTUNITIES PARTNERS II KR2F43300002: MATLINPATTERSON II	1.0000 1.0000	41,585,974.55 41,585,974.55	1,425,717.00 1,425,717.00	0.01	-40,160,257.55 -40,160,257.55
3,341,313.210 COLUMBIA CAP EQUITY PTRS IV 999236805 KR3F40900002: COLUMBIA CAP EQ IV	1.0000 1.0000	1,602,681.54 1,602,681.54	3,341,313.21 3,341,313.21	0.02	1,738,631.67 1,738,631.67
30,071,817.860 COLUMBIA CAP EQUITY PTRS IV 999236805 KR2F40900002: COLUMBIA CAP EQ IV	1.0000 1.0000	14,424,126.11 14,424,126.11	30,071,817.86 30,071,817.86	0.19	15,647,691.75 15,647,691.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,764,948.000 HARVEST PARTNERS V LP 999236938 KR2F42100002: HARVEST PARTNERS V	1.0000 1.0000	15,737,064.00 15,737,064.00	22,764,948.00 22,764,948.00	0.15	7,027,884.00 7,027,884.00
2,529,440.000 HARVEST PARTNERS V LP 999236938 KR3F42100002: HARVEST PARTNERS V	1.0000 1.0000	1,748,558.00 1,748,558.00	2,529,440.00 2,529,440.00	0.02	780,882.00 780,882.00
33,077,607.000 MATLIN PATTERSON GLOB PTRS III 999237027 KR2F43400002: MATLINPATTERSON III	1.0000 1.0000	40,609,419.20 40,609,419.20	33,077,607.00 33,077,607.00	0.21	-7,531,812.20 -7,531,812.20
3,675,358.000 MATLIN PATTERSON GLOB PTRS III 999237027 KR3F43400002: MATLINPATTERSON III	1.0000 1.0000	4,512,219.83 4,512,219.83	3,675,358.00 3,675,358.00	0.02	-836,861.83 -836,861.83
37,230,313.750 BLACKSTONE CAPITAL PARTNERS VI 999239239 KR2F40700002: BLACKSTONE CAP VI	1.0000 1.0000	31,855,675.07 31,855,675.07	37,230,313.75 37,230,313.75	0.24	5,374,638.68 5,374,638.68
24,820,208.790 BLACKSTONE CAPITAL PARTNERS VI 999239239 KR3F40700002: BLACKSTONE CAP VI	1.0000 1.0000	20,171,151.11 20,171,151.11	24,820,208.79 24,820,208.79	0.16	4,649,057.68 4,649,057.68
105,080,361.460 DAG VENTURES IV LP 999239882 KR2F41300002: DAG VENTURES IV QP	1.0000 1.0000	73,748,142.72 73,748,142.72	105,080,361.46 105,080,361.46	0.67	31,332,218.74 31,332,218.74
11,675,595.700 DAG VENTURES IV LP 999239882 KR3F41300002: DAG VENTURES IV QP	1.0000 1.0000	8,194,238.05 8,194,238.05	11,675,595.70 11,675,595.70	0.07	3,481,357.65 3,481,357.65
4,391,872.000 ESSEX WOODLANDS HEALTH VENT FD 999252216 VIII LP KR3F41600002: ESSEX WOOD HLTH VIII	1.0000 1.0000	3,129,781.00 3,129,781.00	4,391,872.00 4,391,872.00	0.03	1,262,091.00 1,262,091.00
19,763,425.000 ESSEX WOODLANDS HEALTH VENT FD 999252216 VIII LP KR2F41600002: ESSEX WOOD HLTH VIII	1.0000 1.0000	16,143,826.00 16,143,826.00	19,763,425.00 19,763,425.00	0.13	3,619,599.00 3,619,599.00

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2,762,140.000 HORSLEY BRIDGE INTERNATIONAL V 999258858 KR3F42700002: HORSLEY BRDG INTL V	1.0000 1.0000	2,422,872.00 2,422,872.00	2,762,140.00 2,762,140.00	0.02	339,268.00 339,268.00
24,859,266.000 HORSLEY BRIDGE INTERNATIONAL V 999258858 KR2F42700002: HORSLEY BRDG INTL V	1.0000 1.0000	21,805,866.00 21,805,866.00	24,859,266.00 24,859,266.00	0.16	3,053,400.00 3,053,400.00
1,699,729.000 VANTAGE POINT VENTURE PARTNER 999293756 2006(Q) LP KR3F44600002: VANTAGEPOINT 2006	1.0000 1.0000	2,491,176.95 2,491,176.95	1,699,729.00 1,699,729.00	0.01	-791,447.95 -791,447.95
15,297,553.000 VANTAGE POINT VENTURE PARTNER 999293756 2006(Q) LP KR2F44600002: VANTAGEPOINT 2006	1.0000 1.0000	22,420,590.46 22,420,590.46	15,297,553.00 15,297,553.00	0.10	-7,123,037.46 -7,123,037.46
23,355,671.000 WAYZATA OPP FUND OFFSHORE LP 999295348 KR2F45000002: WAYZATA OPPS FD I	1.0000 1.0000	2,238,631.00 2,238,631.00	23,355,671.00 23,355,671.00	0.15	21,117,040.00 21,117,040.00
2,595,199.000 WAYZATA OPP FUND OFFSHORE LP 999295348 KR3F45000002: WAYZATA OPPS FD I	1.0000 1.0000	248,737.00 248,737.00	2,595,199.00 2,595,199.00	0.02	2,346,462.00 2,346,462.00
8,936,242.700 VANTAGEPOINT VENTURE PART IV-Q 999295355 KR2F44700002: VANTAGEPOINT IV	1.0000 1.0000	17,978,475.36 17,978,475.36	8,936,242.70 8,936,242.70	0.06	-9,042,232.66 -9,042,232.66
992,921.400 VANTAGEPOINT VENTURE PART IV-Q 999295355 KR3F44700002: VANTAGEPOINT IV	1.0000 1.0000	2,011,037.73 2,011,037.73	992,921.40 992,921.40	0.01	-1,018,116.33 -1,018,116.33
26,481,982.000 VISTA EQUITY PARTNERS FUND III 999F03616 KR2F44800002: VISTA EQ PTNR FD III	1.0000 1.0000	16,064,854.00 16,064,854.00	26,481,982.00 26,481,982.00	0.17	10,417,128.00 10,417,128.00
2,942,442.000 VISTA EQUITY PARTNERS FUND III 999F03616 KR3F44800002: VISTA EQ PTNR FD III	1.0000 1.0000	1,784,982.00 1,784,982.00	2,942,442.00 2,942,442.00	0.02	1,157,460.00 1,157,460.00

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5,270,299.000 HBK FUND II LP 999K10727 KR3F70050002: HBK II	1.0000 1.0000	4,932,425.00 4,932,425.00	5,270,299.00 5,270,299.00	0.03	337,874.00 337,874.00
15,810,898.000 HBK FUND II LP 999K10727 KR2F70050002: HBK II	1.0000 1.0000	14,797,275.00 14,797,275.00	15,810,898.00 15,810,898.00	0.10	1,013,623.00 1,013,623.00
15,000,000.000 SCOPIA VII 99VVA1155 KR2F70130002: SCOPIA	1.0000 1.0000	15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00	0.10	0.00 0.00
5,000,000.000 SCOPIA VII 99VVA1155 KR3F70130002: SCOPIA	1.0000 1.0000	5,000,000.00 5,000,000.00	5,000,000.00 5,000,000.00	0.03	0.00 0.00
12,847,631.000 DCM VI LP 99VVAA5C6 KR2F41500002: DCM VI LP	1.0000 1.0000	10,465,740.00 10,465,740.00	12,847,631.00 12,847,631.00	0.08	2,381,891.00 2,381,891.00
1,427,515.000 DCM VI LP 99VVAA5C6 KR3F41500002: DCM VI LP	1.0000 1.0000	1,162,858.00 1,162,858.00	1,427,515.00 1,427,515.00	0.01	264,657.00 264,657.00
2,030,388.980 HIG BIOVENTURES II 99VVAF832 KR3F42400002: HIG BIOVENTURES II	1.0000 1.0000	2,512,179.11 2,512,179.11	2,030,388.98 2,030,388.98	0.01	-481,790.13 -481,790.13
2,383,499.370 HIG BIOVENTURES II 99VVAF832 KR2F42400002: HIG BIOVENTURES II	1.0000 1.0000	2,949,078.52 2,949,078.52	2,383,499.37 2,383,499.37	0.02	-565,579.15 -565,579.15
3,050,081.000 MILL ROAD CAPITAL I LP 99VVAHDC2 KR3F43700002: MILL ROAD CAPITAL	1.0000 1.0000	2,707,008.71 2,707,008.71	3,050,081.00 3,050,081.00	0.02	343,072.29 343,072.29
27,450,740.000 MILL ROAD CAPITAL I LP 99VVAHDC2 KR2F43700002: MILL ROAD CAPITAL	1.0000 1.0000	24,363,079.30 24,363,079.30	27,450,740.00 27,450,740.00	0.18	3,087,660.70 3,087,660.70

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10,574,790.070 DAG VENTURES V LP 99VVAHXW6 KR3F41400002: DAG VENTURES V QP	1.0000 1.0000	5,925,546.96 5,925,546.96	10,574,790.07 10,574,790.07	0.07	4,649,243.11 4,649,243.11
12,085,474.350 DAG VENTURES V LP 99VVAHXW6 KR2F41400002: DAG VENTURES V QP	1.0000 1.0000	6,772,053.66 6,772,053.66	12,085,474.35 12,085,474.35	0.08	5,313,420.69 5,313,420.69
22,062,579.000 VISTA EQUITY PARTNERS FUND IV 99VVAJD38 LP KR3F44900002: VISTA EQ PTNR FD IV	1.0000 1.0000	18,847,465.00 18,847,465.00	22,062,579.00 22,062,579.00	0.14	3,215,114.00 3,215,114.00
25,899,549.000 VISTA EQUITY PARTNERS FUND IV 99VVAJD38 LP KR2F44900002: VISTA EQ PTNR FD IV	1.0000 1.0000	22,124,285.00 22,124,285.00	25,899,549.00 25,899,549.00	0.17	3,775,264.00 3,775,264.00
15,153,017.000 HARVEST PARTNERS VI LP 99VVAK3G7 KR2F42200002: HARVEST PARTNERS VI	1.0000 1.0000	11,435,067.00 11,435,067.00	15,153,017.00 15,153,017.00	0.10	3,717,950.00 3,717,950.00
6,189,262.000 HARVEST PARTNERS VI LP 99VVAK3G7 KR3F42200002: HARVEST PARTNERS VI	1.0000 1.0000	4,670,663.00 4,670,663.00	6,189,262.00 6,189,262.00	0.04	1,518,599.00 1,518,599.00
15,043,665.420 GREEN EQUITY INVESTORS VI LP 99VVAKAN4 KR2F41900002: GREEN EQTY INVST VI	1.0000 1.0000	13,994,244.10 13,994,244.10	15,043,665.42 15,043,665.42	0.10	1,049,421.32 1,049,421.32
13,163,207.410 GREEN EQUITY INVESTORS VI LP 99VVAKAN4 KR3F41900002: GREEN EQTY INVST VI	1.0000 1.0000	12,244,965.05 12,244,965.05	13,163,207.41 13,163,207.41	0.08	918,242.36 918,242.36
18,048,296.000 GREENFIELD ACQUISITION VI 99VVAKBV5 KR3F52520002: GREENFIELD ACQ VI	1.0000 1.0000	14,923,095.00 14,923,095.00	18,048,296.00 18,048,296.00	0.12	3,125,201.00 3,125,201.00
41,062,512.000 GREENFIELD ACQUISITION VI 99VVAKBV5 KR2F52520002: GREENFIELD ACQ VI	1.0000 1.0000	33,952,157.00 33,952,157.00	41,062,512.00 41,062,512.00	0.26	7,110,355.00 7,110,355.00

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13,575,661.060 AMERRA AGRI FUND II 99VVAM1F7 KR3F36020002: AMERRA AGRI FUND II	1.0000 1.0000	13,623,727.82 13,623,727.82	13,575,661.06 13,575,661.06	0.09	-48,066.76 -48,066.76
33,661,336.090 AMERRA AGRI FUND II 99VVAM1F7 KR2F36020002: AMERRA AGRI FUND II	1.0000 1.0000	33,780,525.08 33,780,525.08	33,661,336.09 33,661,336.09	0.22	-119,188.99 -119,188.99
1,807,115.000 WAYZATA OPPORTUNITIES FUND III 99VVAP871 KR3F45200002: WAYZATA OPPS FD III	1.0000 1.0000	1,730,798.00 1,730,798.00	1,807,115.00 1,807,115.00	0.01	76,317.00 76,317.00
3,428,326.000 WAYZATA OPPORTUNITIES FUND III 99VVAP871 KR2F45200002: WAYZATA OPPS FD III	1.0000 1.0000	3,283,543.00 3,283,543.00	3,428,326.00 3,428,326.00	0.02	144,783.00 144,783.00
4,857,636.620 MKP OPPORTUNITY 99VVAQ2U4 KR3F70040002: MKP OPPORTUNITY	1.0000 1.0000	4,857,636.62 4,857,636.62	4,857,636.62 4,857,636.62	0.03	0.00 0.00
15,068,813.670 PINE RIVER FUND LTD 99VVASF4 KR2F70090002: PINE RIVER	1.0000 1.0000	15,086,017.09 15,086,017.09	15,068,813.67 15,068,813.67	0.10	-17,203.42 -17,203.42
5,022,937.900 PINE RIVER FUND LTD 99VVASF4 KR3F70090002: PINE RIVER	1.0000 1.0000	5,028,672.37 5,028,672.37	5,022,937.90 5,022,937.90	0.03	-5,734.47 -5,734.47
441,425.530 HIG CAPITAL PARTNERS V L P 99VVASR66 KR3F42500002: HIG CAP PTNRS V	1.0000 1.0000	441,425.30 441,425.30	441,425.53 441,425.53	0.00	0.23 0.23
838,069.640 HIG CAPITAL PARTNERS V L P 99VVASR66 KR2F42500002: HIG CAP PTNRS V	1.0000 1.0000	838,070.15 838,070.15	838,069.64 838,069.64	0.01	-0.51 -0.51
6,252,182.640 LEVINE LEICHTMAN V CAPITAL 99VVAT0Q9 PARTNERS LP KR3F45700002: LEVINE LEICHTMAN V	1.0000 1.0000	6,254,048.96 6,254,048.96	6,252,182.64 6,252,182.64	0.04	-1,866.32 -1,866.32

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11,983,346.630 LEVINE LEICHTMAN V CAPITAL 99VVAT0Q9 PARTNERS LP KR2F45700002: LEVINE LEICHTMAN V	1.0000 1.0000	11,986,923.21 11,986,923.21	11,983,346.63 11,983,346.63	0.08	-3,576.58 -3,576.58
1,651,472.000 TPF II LP 99VVATVG7 KR3F36010002: TPF II	1.0000 1.0000	2,034,982.00 2,034,982.00	1,651,472.00 1,651,472.00	0.01	-383,510.00 -383,510.00
14,863,258.000 TPF II LP 99VVATVG7 KR2F36010002: TPF II	1.0000 1.0000	18,307,954.00 18,307,954.00	14,863,258.00 14,863,258.00	0.10	-3,444,696.00 -3,444,696.00
17,512,704.000 ARBOR INVESTMENTS II LP 99VVATVH5 KR2F40100002: ARBOR INVST II	1.0000 1.0000	11,884,411.37 11,884,411.37	17,512,704.00 17,512,704.00	0.11	5,628,292.63 5,628,292.63
1,945,856.000 ARBOR INVESTMENTS II LP 99VVATVH5 KR3F40100002: ARBOR INVST II	1.0000 1.0000	1,320,493.22 1,320,493.22	1,945,856.00 1,945,856.00	0.01	625,362.78 625,362.78
2,109,623.000 ARCANO FUND LP 99VVATVJ1 KR3F40200002: ARCANO KRS FUND	1.0000 1.0000	2,145,223.56 2,145,223.56	2,109,623.00 2,109,623.00	0.01	-35,600.56 -35,600.56
18,986,605.000 ARCANO FUND LP 99VVATVJ1 KR2F40200002: ARCANO FUND	1.0000 1.0000	19,307,010.03 19,307,010.03	18,986,605.00 18,986,605.00	0.12	-320,405.03 -320,405.03
50,275,604.640 BAY HILLS EMERGING PARTNERS I 99VVATVK8 LP KR2F40400002: BAY HILLS EM PTNR I	1.0000 1.0000	35,676,759.36 35,676,759.36	50,275,604.64 50,275,604.64	0.32	14,598,845.28 14,598,845.28
5,586,179.850 BAY HILLS EMERGING PARTNERS I 99VVATVK8 LP KR3F40400002: BAY HILLS EM PTNR I	1.0000 1.0000	3,964,084.62 3,964,084.62	5,586,179.85 5,586,179.85	0.04	1,622,095.23 1,622,095.23
6,532,040.510 BAY HILLS EMERGING PARTNERS 99VVATVL6 II LP KR3F40500002: BAY HILLS EM PTNR II	1.0000 1.0000	5,100,791.24 5,100,791.24	6,532,040.51 6,532,040.51	0.04	1,431,249.27 1,431,249.27

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58,788,367.540 BAY HILLS EMERGING PARTNERS 99VVATVL6 II LP KR2F40500002: BAY HILLS EM PTNR II	1.0000 1.0000	45,907,120.22 45,907,120.22	58,788,367.54 58,788,367.54	0.38	12,881,247.32 12,881,247.32
11,025,049.310 BLACKSTONE CAPITAL V LP 99VVATVM4 KR3F40600002: BLACKSTONE CAP V	1.0000 1.0000	9,438,952.09 9,438,952.09	11,025,049.31 11,025,049.31	0.07	1,586,097.22 1,586,097.22
41,896,213.360 BLACKSTONE CAPITAL V LP 99VVATVM4 KR2F40600002: BLACKSTONE CAP V	1.0000 1.0000	42,975,330.78 42,975,330.78	41,896,213.36 41,896,213.36	0.27	-1,079,117.42 -1,079,117.42
2,536.000 MATLINPATTERSON GLOBAL OPP 99VVATVQ5 INVESTMENTS LP KR3F43200002: MATLINPATTERSON I	1.0000 1.0000	1,599,396.63 1,599,396.63	2,536.00 2,536.00	0.00	-1,596,860.63 -1,596,860.63
22,815.000 MATLINPATTERSON GLOBAL OPP 99VVATVQ5 INVESTMENTS LP KR2F43200002: MATLINPATTERSON I	1.0000 1.0000	14,395,593.22 14,395,593.22	22,815.00 22,815.00	0.00	-14,372,778.22 -14,372,778.22
12,951,163.500 CAMELOT ACQUISITIONS SECONDARY 99VVATVS1 OPP LP KR2F40800002: CM GROWTH I	1.0000 1.0000	23,762,735.50 23,762,735.50	12,951,163.50 12,951,163.50	0.08	-10,811,572.00 -10,811,572.00
1,439,018.500 CAMELOT ACQUISITIONS SECONDARY 99VVATVS1 OPP LP KR3F40800002: CM GROWTH I	1.0000 1.0000	2,640,302.97 2,640,302.97	1,439,018.50 1,439,018.50	0.01	-1,201,284.47 -1,201,284.47
1,642,472.000 OCM OPP FUND VIIB (CAYMAN) LTD 99VVATVT9 KR3F44200002: OCM OPPS FD VIIB	1.0000 1.0000	17,184.00 17,184.00	1,642,472.00 1,642,472.00	0.01	1,625,288.00 1,625,288.00
2,312,136.000 RIVERSIDE CAPITAL APPREC FUND 99VVATVU6 VI LP KR3F44300002: RIVERSIDE APPREC VI	1.0000 1.0000	2,342,117.00 2,342,117.00	2,312,136.00 2,312,136.00	0.01	-29,981.00 -29,981.00
4,386,413.000 RIVERSIDE CAPITAL APPREC FUND 99VVATVU6 VI LP KR2F44300002: RIVERSIDE APPREC VI	1.0000 1.0000	4,443,290.00 4,443,290.00	4,386,413.00 4,386,413.00	0.03	-56,877.00 -56,877.00

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364,056,017.780 DANIEL BOONE LLC 99VVAUTU6 KR2F70030002: PRISMA CAPITAL PAR	1.0000 1.0000	326,124,996.26 326,124,996.26	364,056,017.78 364,056,017.78	2.34	37,931,021.52 37,931,021.52
127,707,948.560 DANIEL BOONE LLC 99VVAUTU6 KR3F70030002: PRISMA CAPITAL PAR	1.0000 1.0000	116,328,397.08 116,328,397.08	127,707,948.56 127,707,948.56	0.82	11,379,551.48 11,379,551.48
380,800,190.000 BLACKSTONE HENRY CLAY FUND LLC 99VVAUTW2 KR2F70010002: BAAM	1.0000 1.0000	332,434,411.10 332,434,411.10	380,800,190.00 380,800,190.00	2.44	48,365,778.90 48,365,778.90
132,337,670.000 BLACKSTONE HENRY CLAY FUND LLC 99VVAUTW2 KR3F70010002: BAAM	1.0000 1.0000	118,145,025.42 118,145,025.42	132,337,670.00 132,337,670.00	0.85	14,192,644.58 14,192,644.58
126,935,133.000 NEWPORT COLONELS LLC 99VVAUTX0 KR3F70020002: PAAMCO	1.0000 1.0000	100,650,593.61 100,650,593.61	126,935,133.00 126,935,133.00	0.81	26,284,539.39 26,284,539.39
381,930,716.000 NEWPORT COLONELS LLC 99VVAUTX0 KR2F70020002: PAAMCO	1.0000 1.0000	299,572,602.85 299,572,602.85	381,930,716.00 381,930,716.00	2.45	82,358,113.15 82,358,113.15
85,230,336.000 MAGNETAR MTP 99VVAVNE6 KR2F36040002: MAGNETAR MTP	1.0000 1.0000	83,323,046.06 83,323,046.06	85,230,336.00 85,230,336.00	0.55	1,907,289.94 1,907,289.94
26,321,140.000 MAGNETAR MTP 99VVAVNE6 KR3F36040002: MAGNETAR MTP	1.0000 1.0000	25,735,302.61 25,735,302.61	26,321,140.00 26,321,140.00	0.17	585,837.39 585,837.39
3,518,669.000 BAY HILLS EMERGING PARTNERS 99VVAWRF7 III LP KR2F45600002: BAY HILLS EM PTR III	1.0000 1.0000	3,539,378.39 3,539,378.39	3,518,669.00 3,518,669.00	0.02	-20,709.39 -20,709.39
981,766.000 BAY HILLS EMERGING PARTNERS 99VVAWRF7 III LP KR3F45600002: BAY HILLS EM PTR III	1.0000 1.0000	992,613.93 992,613.93	981,766.00 981,766.00	0.01	-10,847.93 -10,847.93

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15,967,811.000 KNIGHTHEAD DOMESTIC FUND L P 99VVAXEG7 KR2F70070002: KNIGHTHEAD	1.0000 1.0000	15,000,000.00 15,000,000.00	15,967,811.00 15,967,811.00	0.10	967,811.00 967,811.00
5,322,604.000 KNIGHTHEAD DOMESTIC FUND L P 99VVAXEG7 KR3F70070002: KNIGHTHEAD	1.0000 1.0000	5,000,000.00 5,000,000.00	5,322,604.00 5,322,604.00	0.03	322,604.00 322,604.00
5,092,178.000 JANA PARTNERS L P 99VVAXYG5 KR3F70120002: JANA PARTNERS	1.0000 1.0000	5,092,178.00 5,092,178.00	5,092,178.00 5,092,178.00	0.03	0.00 0.00
15,276,535.000 JANA PARTNERS L P 99VVAXYG5 KR2F70120002: JANA PARTNERS	1.0000 1.0000	15,276,535.00 15,276,535.00	15,276,535.00 15,276,535.00	0.10	0.00 0.00
TOTAL U.S. DOLLAR PRIVATE EQUITY		2,848,688,884.77	3,255,309,482.97		406,620,598.20
		2,848,688,884.77	3,255,309,482.97	20.90	406,620,598.20
TOTAL ASSETS PRIVATE EQUITY		2,874,548,505.90	3,280,837,085.35	21.06	406,288,579.45
REAL ESTATE					
U.S. DOLLAR					
2,780,000.000 LUBERT-ADLER RE FD VII LP 99VVA0PP7 KR2F52600002: L-A VII	1.0000 1.0000	2,780,000.00 2,780,000.00	2,780,000.00 2,780,000.00	0.02	0.00 0.00
1,220,000.000 LUBERT-ADLER RE FD VII LP 99VVA0PP7 KR3F52600002: L-A VII	1.0000 1.0000	1,220,000.00 1,220,000.00	1,220,000.00 1,220,000.00	0.01	0.00 0.00
8,388,768.000 PRIMA MORTGAGE INVESTMENT 99VVAD274 TRUST LLC KR3F50010002: PRIMA MORTGAGE	4.1952 4.1952	33,083,839.89 33,083,839.89	35,192,937.01 35,192,937.01	0.23	2,109,097.12 2,109,097.12
13,588,320.000 PRIMA MORTGAGE INVESTMENT 99VVAD274 TRUST LLC KR2F50010002: PRIMA MORTGAGE	4.1952 4.1952	53,557,149.72 53,557,149.72	57,006,331.54 57,006,331.54	0.37	3,449,181.82 3,449,181.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
97,783,622.780 H/2 CREDIT PARTNERS LP 99VVADWLO KR2F50020002: H/2 CREDIT PARTNER	1.0000 1.0000	76,900,000.00 76,900,000.00	97,783,622.78 97,783,622.78	0.63	20,883,622.78 20,883,622.78
27,827,351.090 H/2 CREDIT PARTNERS LP 99VVADWLO KR3F50020002: H/2 CREDIT PARTNER	1.0000 1.0000	22,800,000.00 22,800,000.00	27,827,351.09 27,827,351.09	0.18	5,027,351.09 5,027,351.09
38,472,489.280 STOCKBRIDGE FUND LP 99VVAGZF3 KR2F50060002: STOCKBRIDGE SMTMKTS	1.0000 1.0000	38,220,578.92 38,220,578.92	38,472,489.28 38,472,489.28	0.25	251,910.36 251,910.36
14,617,341.290 STOCKBRIDGE FUND LP 99VVAGZF3 KR3F50060002: STOCKBRIDGE SMTMKTS	1.0000 1.0000	14,522,422.69 14,522,422.69	14,617,341.29 14,617,341.29	0.09	94,918.60 94,918.60
35,234,959.000 HARRISON STREET CORE PROPERTY 99VVARFX2 FUND LP KR3F50030002: HARRISON STREET	1.0000 1.0000	33,496,609.00 33,496,609.00	35,234,959.00 35,234,959.00	0.23	1,738,350.00 1,738,350.00
100,172,884.000 HARRISON STREET CORE PROPERTY 99VVARFX2 FUND LP KR2F50030002: HARRISON STREET	1.0000 1.0000	93,219,846.00 93,219,846.00	100,172,884.00 100,172,884.00	0.64	6,953,038.00 6,953,038.00
5,904,107.390 RUBENSTEIN PROPERTIES FUND II 99VVASH91 LP KR2F52570002: RUBENSTEIN PF II	1.0000 1.0000	4,332,715.39 4,332,715.39	5,904,107.39 5,904,107.39	0.04	1,571,392.00 1,571,392.00
2,611,432.500 RUBENSTEIN PROPERTIES FUND II 99VVASH91 LP KR3F52570002: RUBENSTEIN PF II	1.0000 1.0000	1,916,393.50 1,916,393.50	2,611,432.50 2,611,432.50	0.02	695,039.00 695,039.00
19,237,993.000 MESA WEST RE INCOME FUND 99VVATV85 II (PF-1) LP KR2F52560002: MESA WEST RE INC II	1.0000 1.0000	13,771,406.42 13,771,406.42	19,237,993.00 19,237,993.00	0.12	5,466,586.58 5,466,586.58
2,137,552.000 MESA WEST RE INCOME FUND 99VVATV85 II (PF-1) LP KR3F52560002: MESA WEST RE INC II	1.0000 1.0000	1,530,153.38 1,530,153.38	2,137,552.00 2,137,552.00	0.01	607,398.62 607,398.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,916,212.000 MESA WEST CORE LENDING FUND LP 99VVATVX0 KR3F52550002: MESA WEST CORE LEND	1.0000 1.0000	25,916,711.00 25,916,711.00	25,916,212.00 25,916,212.00	0.17	-499.00 -499.00
55,628,214.000 MESA WEST CORE LENDING FUND LP 99VVATVX0 KR2F52550002: MESA WEST CORE LEND	1.0000 1.0000	55,626,701.00 55,626,701.00	55,628,214.00 55,628,214.00	0.36	1,513.00 1,513.00
33,144,220.300 WALTON STREET REAL ESTATE FUND 99VVATVY8 VI LP KR2F52530002: WALTON ST RE FD VI	1.0000 1.0000	25,376,954.72 25,376,954.72	33,144,220.30 33,144,220.30	0.21	7,767,265.58 7,767,265.58
3,682,690.920 WALTON STREET REAL ESTATE FUND 99VVATVY8 VI LP KR3F52530002: WALTON ST RE FD VI	1.0000 1.0000	2,819,659.96 2,819,659.96	3,682,690.92 3,682,690.92	0.02	863,030.96 863,030.96
6,648,012.360 WALTON STREET REAL ESTATE FUND 99VVATVZ5 VII LP KR3F52540002: WALTON ST RE FD VII	1.0000 1.0000	5,790,879.17 5,790,879.17	6,648,012.36 6,648,012.36	0.04	857,133.19 857,133.19
15,125,170.060 WALTON STREET REAL ESTATE FUND 99VVATVZ5 VII LP KR2F52540002: WALTON ST RE FD VII	1.0000 1.0000	13,191,855.35 13,191,855.35	15,125,170.06 15,125,170.06	0.10	1,933,314.71 1,933,314.71
7,300,000.000 PERIMETER PARK WEST 1260 99VVAUMH2 LOUISVILLE KR2F80010002: PERIMETER PARK	1.0000 1.0000	9,545,575.09 9,545,575.09	7,300,000.00 7,300,000.00	0.05	-2,245,575.09 -2,245,575.09
21,209,558.380 H/2 CORE RE DEBT 99VVAWFB9 KR2F50050002: H/2 CORE RE DEBT FD	1.0000 1.0000	21,209,558.38 21,209,558.38	21,209,558.38 21,209,558.38	0.14	0.00 0.00
8,946,211.840 H/2 CORE RE DEBT 99VVAWFB9 KR3F50050002: H/2 CORE RE DEBT FD	1.0000 1.0000	8,946,211.84 8,946,211.84	8,946,211.84 8,946,211.84	0.06	0.00 0.00
6,075,596.000 GREENFIELD ACQUISITION 99VVAWUM8 PARTNERS VII KR2F52590002: GREENFIELD ACQ VII	1.0000 1.0000	6,075,596.00 6,075,596.00	6,075,596.00 6,075,596.00	0.04	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,666,269.000 GREENFIELD ACQUISITION	1.0000	2,666,269.00	2,666,269.00		0.00
99VVAWUM8 PARTNERS VII KR3F52590002: GREENFIELD ACQ VII	1.0000	2,666,269.00	2,666,269.00	0.02	0.00
7,287,787.900 DIVCOWEST FUND IV REIT LLC	1.0000	7,350,852.90	7,287,787.90		-63,065.00
99VVAYF90 KR2F52580002: DIVCOWEST IV	1.0000	7,350,852.90	7,287,787.90	0.05	-63,065.00
3,223,443.150 DIVCOWEST FUND IV REIT LLC	1.0000	3,251,338.15	3,223,443.15		-27,895.00
99VVAYF90 KR3F52580002: DIVCOWEST IV	1.0000	3,251,338.15	3,223,443.15	0.02	-27,895.00
TOTAL U.S. DOLLAR REAL ESTATE		579,119,277.47	637,052,386.79		57,933,109.32
		579,119,277.47	637,052,386.79	4.09	57,933,109.32
TOTAL ASSETS REAL ESTATE		579,119,277.47	637,052,386.79	4.09	57,933,109.32
TOTAL ASSETS		13,737,951,430.79	15,578,551,432.16	100.00	1,840,600,001.37