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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

Note The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2012

For calendar year 2012, or tax year beginning , 2012, and ending ,

Name of foundation
THE JIM MORAN FOUNDATION, INC.

A Employer identification number
65-1058044

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
P.O. BOX 4007

B Telephone number (see the instructions)
(954) 429-2122

City or town | State | ZIP code
DEERFIELD BEACH | FL | 33442-4007

C If exemption application is pending, check here ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial Return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

D 1 Foreign organizations, check here ▶ ☐

2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year (from Part II, column (c), line 16) ▶ $ 101,958,361.

J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) (Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

Part I Analysis of Revenue and Expenses *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
	1 Contributions, gifts, grants, etc, received (att sch)	15,643,278.			
	2 Ck ▶ ☐ if the foundn is **not** req to att Sch B				
	3 Interest on savings and temporary cash investments	662.	662.		
	4 Dividends and interest from securities	2,539,345.	2,539,345.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain/(loss) from sale of assets not on line 10	-1,188,094.			
	b Gross sales price for all assets on line 6a 30,389,816.				
	7 Capital gain net income (from Part IV, line 2)		3,669,883.		
	8 Net short-term capital gain			0.	
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit/(loss) (att sch)				
	11 Other income (attach schedule)				
	12 **Total.** Add lines 1 through 11	16,995,191.	6,209,890.	0.	
OPERATING AND ADMINISTRATIVE EXPENSES	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule) L-16a Stmt	5,386.			
	b Accounting fees (attach sch) L-16b Stmt	5,500.			
	c Other prof fees (attach sch) L-16c Stmt	225,725.	186,965.		
	17 Interest				
	18 Taxes (attach schedule)(see instrs) See Line 18 Stmt	83,936.	30,936.		
	19 Depreciation (attach sch) and depletion	7,849.			
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications	16,447.			
	23 Other expenses (attach schedule) See Line 23 Stmt	28,753.			
	24 **Total operating and administrative expenses.** Add lines 13 through 23	373,596.	217,901.		
	25 Contributions, gifts, grants paid	9,056,516.			9,056,516.
	26 **Total expenses and disbursements.** Add lines 24 and 25	9,430,112.	217,901.		9,056,516.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	7,565,079.			
	b **Net investment income** (if negative enter 0)		5,991,989.		
	C **Adjusted net income** (if negative, enter -0)			0.	

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
ASSETS	1 Cash – non-interest-bearing			
	2 Savings and temporary cash investments	2,724,514.	4,814,828.	4,814,828.
	3 Accounts receivable ►			
	Less allowance for doubtful accounts ►			
	4 Pledges receivable ►			
	Less allowance for doubtful accounts ►			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach sch) ►			
	Less allowance for doubtful accounts ►			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments – U S and state government obligations (attach schedule) L-10a Stmt	13,813,644.	13,813,644.	13,708,355.
	b Investments – corporate stock (attach schedule) L-10b Stmt	37,849,503.	36,566,783.	49,210,962.
	c Investments – corporate bonds (attach schedule) L-10c Stmt	26,328,258.	33,074,610.	34,122,470.
	11 Investments – land, buildings, and equipment basis ►			
	Less accumulated depreciation (attach schedule) ►			
	12 Investments – mortgage loans			
	13 Investments – other (attach schedule)			
	14 Land, buildings, and equipment: basis ► 129,823.			
	Less accumulated depreciation (attach schedule) L-14 Stmt ► 16,430.	106,743.	113,393.	113,393.
	15 Other assets (describe ► L-15 Stmt)	-16,130.	-11,647.	-11,647.
	16 **Total assets** (to be completed by all filers– see the instructions Also, see page 1, item I)	80,806,532.	88,371,611.	101,958,361.
LIABILITIES	17 Accounts payable and accrued expenses			
	18 Grants payable	5,854,651.	3,835,883.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ►)			
	23 **Total liabilities** (add lines 17 through 22)	5,854,651.	3,835,883.	
NET ASSETS OR FUND BALANCES	**Foundations that follow SFAS 117, check here ► X and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	74,951,881.	84,535,728.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ► and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	74,951,881.	84,535,728.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	80,806,532.	88,371,611.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year– Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	74,951,881.
2	Enter amount from Part I, line 27a	2	7,565,079.
3	Other increases not included in line 2 (itemize) ► DECREASE IN GRANTS PAYABLE	3	2,018,768.
4	Add lines 1, 2, and 3	4	84,535,728.
5	Decreases not included in line 2 (itemize) ►	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)– Part II, column (b), line 30	6	84,535,728.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shares MLC Company)	(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1a	PUBLICLY TRADED SECURITIES	D	03/12/12	03/12/12
b	PUBLICLY TRADED SECURITIES	P	Various	Various
c	PUBLICLY TRADED SECURITIES	P	Various	Various
d	PUBLICLY TRADED SECURITIES	P	Various	Various
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	15,165,200.		10,302,303.	4,862,897.
b	5,503,350.		6,201,357.	-698,007.
c	9,708,051.		10,210,226.	-502,175.
d	13,215.		6,047.	7,168.
e				

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
	(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	
a				4,862,897.
b				-698,007.
c				-502,175.
d	0.	0.	0.	7,168.
e				

2	Capital gain net income or (net capital loss) — If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7	2	3,669,883.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	-502,175.

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If 'Yes,' the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2011	7,300,816.	88,252,184.	0.082727
2010	5,716,237.	74,609,391.	0.076616
2009	3,424,637.	64,257,199.	0.053296
2008	3,886,040.	72,986,870.	0.053243
2007	2,291,253.	68,977,328.	0.033217

2	**Total** of line 1, column (d)	2	0.299099
3	Average distribution ratio for the 5-year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.059820
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	99,754,623.
5	Multiply line 4 by line 3	5	5,967,322.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	59,920.
7	Add lines 5 and 6	7	6,027,242.
8	Enter qualifying distributions from Part XII, line 4	8	9,056,516.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 – see instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter 'N/A' on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary – see instrs)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b	1	59,920.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, column (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0.
3	Add lines 1 and 2	3	59,920.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	59,920.
6	Credits/Payments		
a	2012 estimated tax pmts and 2011 overpayment credited to 2012 — 6a: 66,407.		
b	Exempt foreign organizations – tax withheld at source — 6b:		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 0.		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	66,407.
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	Overpayment If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	6,487.
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ 6,487. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)?	1b		X
	If the answer is 'Yes' to ***1a*** *or* ***1b****, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ $ _____ (2) On foundation managers ▶ $ _____			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ _____			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If 'Yes,' attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If 'Yes,' attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If 'Yes,' has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If 'Yes,' attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If 'Yes,' complete Part II, column (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ FL - Florida			
b	If the answer is 'Yes' to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If 'No,' attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? *If 'Yes,' complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If 'Yes,' attach a schedule listing their names and addresses*	10	X	

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If 'Yes,' attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► WWW.JIMMORANFOUNDATION.ORG

14 The books are in care of ► THOMAS BLANTON Telephone no ► (954) 429-2566

Located at ► 185 JIM MORAN BLVD, DEERFIELD BEACH, DEERFIELD BEACH FL ZIP + 4 ► 33442

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** – Check here ► ☐

and enter the amount of tax-exempt interest received or accrued during the year ► 15

			Yes	No
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If 'Yes,' enter the name of the foreign country ►			

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the 'Yes' column, unless an exception applies.

			Yes	No
1a	During the year did the foundation (either directly or indirectly).			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No		
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No		
	(6) Agree to pay money or property to a government official? **Exception.** Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No		
b	If any answer is 'Yes' to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ► ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012?	☐ Yes ☒ No		
	If 'Yes,' list the years ► 20 _ _ , 20 _ _ , 20 _ _ , 20 _ _			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer 'No' and attach statement – see instructions)	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ► 20 _ _ , 20 _ _ , 20 _ _ , 20 _ _			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No		
b	If 'Yes,' did it have excess business holdings in 2012 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b		X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required *(continued)*

5a During the year did the foundation pay or incur any amount to			
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No		
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No		
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No		
(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)	☐ Yes ☒ No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No		
b If any answer is 'Yes' to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?		5b	
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c If the answer is 'Yes' to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☐ Yes ☐ No		
If 'Yes,' attach the statement required by Regulations section 53 4945-5(d)			
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b	X
If 'Yes' to 6b, file Form 8870.			
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No		
b If 'Yes,' did the foundation receive any proceeds or have any net income attributable to the transaction?		7b	

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
JANICE M. MORAN 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR/PRESIDENT 0.00	0.	0.	0.
DR. MELVIN T. STITH 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR 0.00	0.	0.	0.
MELANIE BURGESS 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR/SECRETARY 0.00	0.	0.	0.
See Information about Officers, Directors, Trustees, Etc		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1- see instructions). If none, enter 'NONE.'

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over $50,000 ▶ None

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter 'NONE.'

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services ►		None

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 GRANTS MADE TO 91 CHARITABLE ORGANIZATIONS QUALIFYING UNDE SECTION 501(C)(3)	9,056,516.
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments See instructions. 3	
Total. Add lines 1 through 3 ►	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes:		
a	Average monthly fair market value of securities	1a	94,625,092.
b	Average of monthly cash balances	1b	6,648,637.
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	101,273,729.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	101,273,729.
4	Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	1,519,106.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	99,754,623.
6	**Minimum investment return.** Enter 5% of line 5	6	4,987,731.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ► ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6			1	4,987,731.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	59,920.		
b	Income tax for 2012 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	59,920.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	4,927,811.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	4,927,811.
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	4,927,811.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc, purposes:		
a	Expenses, contributions, gifts, etc– total from Part I, column (d), line 26	1a	9,056,516.
b	Program-related investments – total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	9,056,516.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	59,920.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	8,996,596.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				4,927,811.
2 Undistributed income, if any, as of the end of 2012.				
a Enter amount for 2011 only			1,387.	
b Total for prior years 20 ___, 20 ___, 20 ___				
3 Excess distributions carryover, if any, to 2012:				
a From 2007 0.				
b From 2008 0.				
c From 2009 0.				
d From 2010 187,340.				
e From 2011 3,024,264.				
f **Total** of lines 3a through e	3,211,604.			
4 Qualifying distributions for 2012 from Part XII, line 4 ► $ 9,056,516.				
a Applied to 2011, but not more than line 2a			1,387.	
b Applied to undistributed income of prior years (Election required – see instructions)				
c Treated as distributions out of corpus (Election required – see instructions)				
d Applied to 2012 distributable amount				4,927,811.
e Remaining amount distributed out of corpus	4,127,318.			
5 Excess distributions carryover applied to 2012 *(If an amount appears in column (d), the same amount must be shown in column (a).)*				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	7,338,922.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount – see instructions		0.		
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount – see instructions			0.	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	0.			
9 **Excess distributions carryover to 2013.** Subtract lines 7 and 8 from line 6a	7,338,922.			
10 Analysis of line 9				
a Excess from 2008 0.				
b Excess from 2009 0.				
c Excess from 2010 187,340.				
d Excess from 2011 3,024,264.				
e Excess from 2012 4,127,318.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, enter the date of the ruling ►

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	Tax year (a) 2012	Prior 3 years (b) 2011	(c) 2010	(d) 2009	(e) Total
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a 'Assets' alternative test — enter: (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b 'Endowment' alternative test — enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c 'Support' alternative test — enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year — see instructions.)

1 **Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than $5,000) (See section 507(d)(2))

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc, Programs:**

Check here ► ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the foundation makes gifts, grants, etc (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number or e-mail of the person to whom applications should be addressed

See Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc, Programs

b The form in which applications should be submitted and information and materials they should include

c Any submission deadlines

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* SEE STATEMENT ATTACHED				9,056,516.
Total			► **3a**	9,056,516.
b *Approved for future payment* SEE STATEMENT ATTACHED				980,024.
Total			► **3b**	980,024.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	662.	
4 Dividends and interest from securities			14	2,539,345.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	3,669,883.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				6,209,890.	
13 **Total.** Add line 12, columns (b), (d), and (e)				13	6,209,890.

(See worksheet in line 13 instructions to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	N/A

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

		Yes	No
1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash	1 a (1)		X
(2) Other assets	1 a (2)		X
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization	1 b (1)		X
(2) Purchases of assets from a noncharitable exempt organization	1 b (2)		X
(3) Rental of facilities, equipment, or other assets	1 b (3)		X
(4) Reimbursement arrangements	1 b (4)		X
(5) Loans or loan guarantees	1 b (5)		X
(6) Performance of services or membership or fundraising solicitations	1 b (6)		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1 c		X

d If the answer to any of the above is 'Yes,' complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

2 a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If 'Yes,' complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

Signature of officer or trustee | Date 11/14/13 | Title TREASURER

May the IRS discuss this return with the preparer shown below (see instructions)? ☐ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN

Firm's name ► Self-Prepared | Firm's EIN ►

Firm's address ► | Phone no

Schedule B
(Form 990, 990-EZ, or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

► **Attach to Form 990, Form 990-EZ, or Form 990-PF**

OMB No 1545-0047

2012

Name of the organization	Employer identification number
THE JIM MORAN FOUNDATION, INC.	65-1058044

Organization type (check one)·

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)(___) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33-1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) $5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc, purposes, but these contributions did not total to more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc, purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc, contributions of $5,000 or more during the year ► $ _____

Caution: An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF) but it **must** answer 'No' on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on Part I, line 2, of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization THE JIM MORAN FOUNDATION, INC.

Employer identification number 65-1058044

Part I **Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed

(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	JIM MORAN & ASSOCIATES, INC. 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	$ 15,165,200.	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
2	JIM MORAN & ASSOCIATES, INC. 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	$ 475,378.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization	Employer identification number
THE JIM MORAN FOUNDATION, INC.	65-1058044

Part II **Noncash Property** (see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	MARKETABLE SECURITIES	$ 15,165,200.	03/12/12

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

Form 990-PF, Page 1, Part I, Line 18
Line 18 Stmt

Taxes	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
EXCISE TAXES PAID	53,000.			
FOREIGN TAX WITHHELD	30,936.	30,936.		
Total	83,936.	30,936.		

Form 990-PF, Page 1, Part I, Line 23
Line 23 Stmt

Other expenses:	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
EVENT SPONSORSHIPS	2,650.			
INSURANCE	11,642.			
MISCELLANEOUS	14,461.			
Total	28,753.			

Form 990-PF, Page 6, Part VIII, Line 1
Information about Officers, Directors, Trustees, Etc.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation **(If not paid, enter -0-)**	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Person [X] Business [ ] LARRY D. MCGINNES 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR/VP 0.00	0.	0.	0.
Person [X] Business [ ] THOMAS K. BLANTON 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIR/AST SEC/TREAS 0.00	0.	0.	0.
Person [X] Business [ ] RICHARD A. NOLAND 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR 0.00	0.	0.	0.
Person [X] Business [ ] LUCIA C. LOPEZ 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR 0.00	0.	0.	0.
Person [X] Business [ ] IRVIN A. KIFFIN 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR 0.00	0.	0.	0.
Person [X] Business [ ] DOM PINO 100 JIM MORAN BLVD DEERFIELD BEACH FL 33442	DIRECTOR 0.00	0.	0.	0.
Person [X] Business [ ]				

Form 990-PF, Page 6, Part VIII, Line 1 Continued
Information about Officers, Directors, Trustees, Etc.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation **(If not paid, enter -0-)**	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Total		0.	0.	0.

Form 990-PF, Page 10, Part XV, Line 2
Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc, Programs

Name THE JIM MORAN FOUNDATION, INC, GRANT REQUEST
Address 100 JIM MORAN BOULEVARD
City, St, Zip, Phone DEERFIELD BEACH FL 33442 (954) 429-2122
E-mail

The form in which applications should be submitted and information and materials they should include:
SEE ATTACHED STATEMENT. ON-LINE GRANT APPLICATION SHOULD BE SUBMITTED AT:

Any submission deadlines
APPLICATIONS CAN BE SUBMITTED AT ANY TIME. SEE STATEMENT ATTACHED OR

Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:
SEE ATTACHED STATEMENT FOR FOUNDATION'S FUNDING FOCUSES.

Name
Address
City, St, Zip, Phone
E-mail

The form in which applications should be submitted and information and materials they should include:
WWW.JIMMORANFOUNDATION.ORG

Any submission deadlines
VISIT WEBSITE AT: WWW.JIMMORANFOUNDATION.ORG

Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:
GEOGRAPHICAL AREA RESTRICTION - STATE OF FLORIDA

Form 990-PF, Page 1, Part I
Line 16a - Legal Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
GREENBERG TRAURIG, PA	GENERAL LEGAL	5,386.			
Total		5,386.			

Form 990-PF, Page 1, Part I
Line 16b - Accounting Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
PRICEWATERHOUSECOOPE	AUDIT FEE	5,500.			
Total		5,500.			

Form 990-PF, Page 1, Part I
Line 16c - Other Professional Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
NORTHERN TRUST	INVESTMENT MANAGEMENT	186,965.	186,965.		
DR THOMAS P JOHNSON	CONSULTING	38,760.			
Total		225,725.	186,965.		

Form 990-PF, Page 2, Part II, Line 10a
L-10a Stmt

Line 10a - Investments - US and State Government Obligations:	End of Year State and Local Obligations Book Value	End of Year State and Local Obligations FMV	End of Year US Government Obligations Book Value	End of Year US Government Obligations FMV
MORTGAGE-BACKED GOV'T AGENCIES			13,813,644.	13,653,406.
ACCRUED INCOME - GOVT AGENCIES			0.	54,949.
Total			13,813,644.	13,708,355.

Form 990-PF, Page 2, Part II, Line 10b
L-10b Stmt

Line 10b - Investments - Corporate Stock:	End of Year Book Value	End of Year Fair Market Value
COMMON STOCK	35,508,827.	48,226,656.
ACCRUED INCOME - COMMON STOCK	0.	52,208.
PREFERRED STOCK	1,057,946.	925,421.
ACCRUED INCOME - PREFERRED STOCK	0.	6,677.
RIGHTS/WARRANTS	10.	0.
SEE NORTHERN TRUST STATEMENT ATTACHED FOR DETAILS		
Total	36,566,783.	49,210,962.

Form 990-PF, Page 2, Part II, Line 10c
L- 10c Stmt

Line 10c - Investments - Corporate Bonds:	End of Year Book Value	End of Year Fair Market Value
CORPORATE BONDS	23,618,043.	23,908,962.
ACCRUED INCOME - CORP BONDS	0.	260,495.
FUNDS - CORPORATE BONDS	4,566,734.	5,056,254.
ACCRUED INCOME - FUNDS - CORPORATE BONDS	0.	25,911.
FIXED INCOME EXCHANGE TRADED FUND INTERNATIONAL	4,889,833.	4,840,416.
ACCRUED INCOME - FIXED INCOME FUND	0.	30,432.
SEE NORTHERN TRUST STATEMENT ATTACHED FOR DETAILS		
Total	33,074,610.	34,122,470.

Form 990-PF, Page 2, Part II, Line 14
L-14 Stmt

Line 14b - Description of Land, Buildings, and Equipment	(a) Cost/Other Basis	(b) Accumulated Depreciation	(c) Book Value
FURNITURE & FIXTURES	129,823.	16,430.	113,393.
Total	129,823.	16,430.	113,393.

Form 990-PF, Page 2, Part II, Line 15
Other Assets Stmt

Line 15 - Other Assets:	Beginning Year Book Value	End of Year Book Value	End of Year Fair Market Value
PENDING TRADES (NET)	-25,082.	-20,599.	-20,599.
ARCHIVE COLLECTION (PURCHASED ITEMS)	8,952.	8,952.	8,952.
Total	-16,130.	-11,647.	-11,647.

Supporting Statement of:

Form 990-PF, p1/Line 1(a)

Description	Amount
JIM MORAN & ASSOCIATES, INC.	
GRANT OF MARKETABLE SECURITIES	15,165,200.
CASH GRANT	475,378.
MISCELLANEOUS CASH GRANTS	2,700.
Total	15,643,278.

THE JIM MORAN FOUNDATION, INC. 65-1058044

Attachments to 2012 Form 990-PF, Return of Private Foundation

Part II:

Line 10 (a), (b) and (c), Col. (b) and (c) – Investments

See attached Northern Trust Statement pages 4-153

Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
Equities								
Common stock								
Argentina - USD	240 98	29,382 02	35,146 10	- 5,764 08	0 00	- 5,764 08	29,623 00	0 030%
Australia - USD	0 00	190,121 17	165,186 97	24,934 20	0 00	24,934 20	190,121 17	0 192%
Belgium - USD	0 00	69,156 52	44,315.62	24,840 90	0 00	24,840 90	69,156 52	0 070%
Brazil - USD	895 68	866,455 60	966,251.25	- 99,795 65	0 00	- 99,795 65	867,351 28	0 877%
Canada - USD	2,607 70	918,572.68	747,642 16	170,930 52	0 00	170,930 52	921,180 38	0 931%
Chile - USD	76 12	152,318 19	130,987 17	21,331 02	0 00	21,331 02	152,394 31	0 154%
China - USD	0 00	1,336,723 47	1,168,736 58	167,986 89	0 00	167,986 89	1,336,723 47	1 351%
Colombia - USD	183 23	112,946 28	82,971 03	29,975 25	0 00	29,975 25	113,129 51	0 114%
CONGO, THE DEMOCRATIC REPUBLIC OF THE - USD	0 00	429 60	615 00	- 185 40	0 00	- 185 40	429 60	0 000%
Denmark - USD	0 00	63,978 32	34,670 51	29,307 81	0 00	29,307 81	63,978 32	0 065%
Finland - USD	0 00	16,191 05	11,574 39	4,616 66	0 00	4,616 66	16,191 05	0 016%
France - USD	1,412 52	241,895 22	214,632 38	27,262.84	0 00	27,262 84	243,307 74	0 246%
Germany - USD	0 00	211,374 23	162,431 84	48,942 39	0 00	48,942 39	211,374 23	0 214%
India - USD	0 00	291,415 10	269,096 48	22,318 62	0 00	22,318 62	291,415 10	0 295%
Indonesia - USD	0 00	44,205 75	39,336 90	4,868 85	0 00	4,868 85	44,205 75	0 045%
Ireland - USD	0 00	21,408 69	17,771 36	3,637 33	0 00	3,637 33	21,408 69	0 022%
Italy - USD	0 00	83,568 44	69,411 62	14,156 82	0 00	14,156 82	83,568 44	0 084%
Japan - USD	0 00	664,478 62	539,533 38	124,945 24	0 00	124,945 24	664,478 62	0 672%
KOREA, REPUBLIC OF - USD	0 00	452,944 13	481,538 32	- 28,594 19	0 00	- 28,594 19	452,944 13	0 458%
Mexico - USD	0 00	527,959 95	446,983 07	80,976 88	0 00	80,976 88	527,959 95	0 534%
Netherlands - USD	0 00	288,150 48	238,339 52	49,810 96	0 00	49,810 96	288,150 48	0 291%
Norway - USD	0 00	24,163 60	20,406 57	3,757 03	0 00	3,757 03	24,163 60	0 024%
Peru - USD	0 00	52,086 56	48,021 39	4,065 17	0 00	4,065 17	52,086 56	0 053%
Philippines - USD	0 00	21,765 05	18,220 85	3,544 20	0 00	3,544 20	21,765 05	0 022%

Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total	Market value incl. accruals	%
Equities								
Common stock								
Portugal - USD	0 00	4,656 30	4,612 92	43 38	0 00	43 38	4,656 30	0 005%
Puerto Rico - USD	0 00	3,114 40	2,959 70	154 70	0 00	154 70	3,114 40	0 003%
Russian Federation - USD	620 40	56,157 40	55,909 66	247 74	0 00	247 74	56,777 80	0.057%
South Africa - USD	0 00	226,330 85	231,333 70	- 5,002 85	0 00	- 5,002 85	226,330 85	0 229%
Spain - USD	0 00	173,425 46	143,166 78	30,258 68	0 00	30,258 68	173,425 46	0 175%
Sweden - USD	0 00	28,512 30	26,225 47	2,286 83	0 00	2,286 83	28,512 30	0 029%
Switzerland - USD	0 00	320,564 08	262,199 82	58,364 26	0 00	58,364.26	320,564 08	0 324%
Taiwan - USD	0 00	501,473 36	361,010 22	140,463 14	0 00	140,463 14	501,473 36	0 507%
Turkey - USD	0 00	23,483 70	17,592 40	5,891 30	0 00	5,891 30	23,483 70	0 024%
United Kingdom - USD	4,039 01	1,316,352 18	1,079,619 14	236,733 04	0 00	236,733 04	1,320,391 19	1 335%
United States - USD	42,132 14	38,890,894 96	27,370,377 01	11,520,517 95	0 00	11,520,517 95	38,933,027 10	39 362%
Total common stock	**52,207.78**	**48,226,655.71**	**35,508,827.28**	**12,717,828 43**	**0.00**	**12,717,828.43**	**48,278,863.49**	**48.810%**
Preferred stock								
Brazil - USD	6,677 14	924,548 50	1,055,993 49	- 131,444 99	0 00	- 131,444 99	931,225 64	0 941%
Russian Federation - USD	0 00	873 00	1,953 00	- 1,080 00	0 00	- 1,080 00	873 00	0 001%
Total preferred stock	**6,677.14**	**925,421.50**	**1,057,946.49**	**- 132,524.99**	**0.00**	**- 132,524.99**	**932,098.64**	**0.942%**
Rights/warrants								
United States - USD	0 00	0 00	9 74	- 9 74	0 00	- 9 74	0 00	0 000%
Total rights/warrants	**0.00**	**0.00**	**9.74**	**- 9.74**	**0.00**	**- 9.74**	**0.00**	**0.000%**
Total equities	**58,884.92**	**49,152,077.21**	**36,566,783.51**	**12,585,293 70**	**0.00**	**12,585,293.70**	**49,210,962.13**	**49.753%**

Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total	Market value incl. accruals	%
Fixed Income								
Government agencies								
United States - USD	54,948 57	13,653,406 00	13,813,643 60	- 160,237 60	0 00	- 160,237 60	13,708,354 57	13 859%
Total government agencies	**54,948.57**	**13,653,406.00**	**13,813,643.60**	**- 160,237.60**	**0.00**	**- 160,237.60**	**13,708,354.57**	**13.859%**
Corporate bonds								
Australia - USD	11,966 66	2,073,156 00	2,092,100 00	- 18,944 00	0 00	- 18,944 00	2,085,122 66	2 108%
Canada - USD	10,286 11	1,042,130 00	1,016,620 00	25,510 00	0 00	25,510 00	1,052,416 11	1 064%
France - USD	7,725 69	1,064,360 00	1,071,470 00	- 7,110 00	0 00	- 7,110 00	1,072,085 69	1.084%
Norway - USD	11,631 94	1,088,366 00	1,055,260 00	33,106 00	0 00	33,106 00	1,099,997 94	1 112%
Switzerland - USD	30,109 37	1,792,761 00	1,785,330 00	7,431 00	0 00	7,431 00	1,822,870 37	1 843%
United Kingdom - USD	5,579 16	1,013,495 00	1,022,820 00	- 9,325 00	0 00	- 9,325 00	1,019,074 16	1.030%
United States - USD	183,196.61	15,834,693 80	15,574,443 00	260,250 80	0 00	260,250 80	16,017,890 41	16.194%
Total corporate bonds	**260,495.54**	**23,908,961.80**	**23,618,043.00**	**290,918.80**	**0.00**	**290,918.80**	**24,169,457.34**	**24.435%**
Funds - corporate bond								
United States - USD	25,911 44	5,056,253 63	4,566,734 18	489,519 45	0 00	489,519 45	5,082,165 07	5 138%
Total funds - corporate bond	**25,911.44**	**5,056,253 63**	**4,566,734.18**	**489,519.45**	**0 00**	**489,519.45**	**5,082,165 07**	**5.138%**
Funds - fixed income etf								
United States - USD	30,432 52	4,840,416 00	4,889,832 88	- 49,416 88	0 00	- 49,416 88	4,870,848 52	4.924%
Total funds - fixed income etf	**30,432.52**	**4,840,416.00**	**4,889,832.88**	**- 49,416.88**	**0.00**	**- 49,416.88**	**4,870,848.52**	**4.924%**
Total fixed income	**371,788.07**	**47,459,037.43**	**46,888,253.66**	**570,783.77**	**0.00**	**570,783.77**	**47,830,825.50**	**48.357%**
Other Assets								
Miscellaneous								
United States - USD	0 00	0 00	7 00	- 7 00	0 00	- 7 00	0 00	0 000%
Total miscellaneous	**0.00**	**0.00**	**7.00**	**- 7.00**	**0.00**	**- 7.00**	**0.00**	**0.000%**
Total other assets	**0.00**	**0.00**	**7.00**	**- 7.00**	**0.00**	**- 7.00**	**0.00**	**0.000%**

Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total	Market value incl. accruals	%
Cash and Cash Equivalents								
Funds - short term investment								
Funds - Short Term Investment	28 90	1,890,117 82	1,890,117 82	0 00	0 00	0 00	1,890,146 72	1 911%
Total funds - short term investment	**28.90**	**1,890,117.82**	**1,890,117.82**	**0.00**	**0.00**	**0.00**	**1,890,146.72**	**1.911%**
Total cash and cash equivalents	**28.90**	**1,890,117.82**	**1,890,117.82**	**0.00**	**0.00**	**0.00**	**1,890,146.72**	**1.911%**
Adjustments To Cash								
Pending trade purchases								
Pending trade purchases	0 00	- 25,911 44	- 25,911 44	0 00	0 00	0 00	-25,911 44	- 0 026%
Total pending trade purchases	**0.00**	**- 25,911.44**	**- 25,911.44**	**0.00**	**0.00**	**0.00**	**-25,911.44**	**- 0.026%**
Other receivables								
Other Receivables	0 00	5,312 65	5,312 65	0 00	0 00	0 00	5,312 65	0 005%
Total other receivables	**0.00**	**5,312.65**	**5,312 65**	**0.00**	**0.00**	**0.00**	**5,312.65**	**0.005%**
Total adjustments to cash	**0.00**	**- 20,598 79**	**- 20,598.79**	**0.00**	**0.00**	**0.00**	**-20,598.79**	**- 0.021%**
Total Unrealized Gains			-			**14,241,408 61**		
Total Unrealized Losses						**- 1,085,338.14**		
Total	**430,701.89**	**98,480,633.67**	**85,324,563.20**	**13,156,070.47**	**0.00**	**13,156,070.47**	**98,911,335.56**	**100.000%**

Total Cost Incl. Accruals **85,755,265.09**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Argentina - USD							
ADR BBVA BANCO FRANCES S A SPONSORED ADR CUSIP 07329M100							
150 00	5 0300000	0 00	754 50	977 90	- 223 40	0 00	- 223 40
ADR EMPRESA DISTRIBUIDORA Y COMERCIAL IZADORA SPONSORED ADR REPSTG 20CL B SHS CUSIP 29244A102							
80 00	1 9500000	0 00	156 00	573 20	- 417 20	0 00	- 417 20
ADR GRUPO FINANCIERO GALICIA S A SPONSORED ADR REPSTG 10 CL B SHS CUSIP 399909100							
410 00	6 6200000	0 00	2,714 20	2,448 60	265 60	0 00	265 60
ADR METROGAS S A SPONSORED REPSTG CL B SHS CUSIP 591673207							
20 00	1 4239000	0 00	28 47	37 60	- 9 13	0 00	- 9 13
ADR NORTEL INVERSORA S A SPONSORED ADR REPSTG PFD SER B ISIN #US6565674016 CUSIP 656567401							
110 00	13 7100000	0 00	1,508 10	1,755 40	- 247 30	0 00	- 247 30
ADR PETROBRAS ARGENTINA S A SPONSORED ADR CUSIP 71646J109							
300 00	4.7500000	42 12	1,425 00	1,975 50	- 550 50	0 00	- 550 50
ADR TELECOM ARGENTINA S A SPONSORED ADR REPSTG CL B SHS CUSIP 879273209							
415 00	11 3800000	0 00	4,722 70	6,446 00	- 1,723 30	0 00	- 1,723 30
ADR TERNIUM S A SPONSORED ADR CUSIP 880890108							
300 00	23 5500000	0 00	7,065 00	6,596 70	468 30	0 00	468.30
ADR TRANSPORTADORA DE GAS DEL SUR S A SPONSORED ADR REPSTG 5 CL B SH CUSIP 893870204							
280 00	1 7600000	46 99	492 80	863 30	- 370 50	0 00	- 370 50
ADR YPF SOCIEDAD ANONIMA SPONSORED ADR REPSTG CL D SHS CUSIP 984245100							
315 00	14 5500000	0 00	4,583 25	3,558 52	1,024 73	0 00	1,024 73
BANCO MARCO SA CUSIP 05961W105							
170 00	18 1400000	0 00	3,083 80	4,637 07	- 1,553 27	0 00	- 1,553 27

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1'B' CUSIP 226406106							
180 00	8 3200000	87 05	1,497 60	2,198 40	- 700 80	0 00	- 700 80
GDR IRSA INVERSIONES Y REPRESENTACIONES S A CUSIP 450047204							
100 00	6 9700000	64 82	697 00	968 00	- 271 00	0 00	- 271 00
GDR PAMPA ENERGIA S A SPONSORED ADR LEVEL 1 CUSIP 697660207							
190 00	3 4400000	0 00	653 60	2,109 91	- 1,456 31	0 00	- 1,456 31
Total USD		240 98	29,382 02	35,146 10	- 5,764 08	0 00	- 5,764 08
Total Argentina		240 98	29,382 02	35,146 10	- 5,764 08	0 00	- 5,764 08
Australia - USD							
ADR BHP BILLITON LTD SPONSORED ADR CUSIP 088606108							
1,448 00	78 4400000	0 00	113,581 12	104,717 42	8,863 70	0 00	8,863 70
ADR WESTPAC BKG LTD SPONSORED A D R CUSIP 961214301							
555 00	137 9100000	0 00	76,540 05	60,469 55	16,070 50	0 00	16,070 50
Total USD		0 00	190,121 17	165,186.97	24,934 20	0 00	24,934 20
Total Australia		0 00	190,121 17	165,186 97	24,934.20	0 00	24,934 20
Belgium - USD							
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR CUSIP 03524A108							
742 00	87 4100000	0 00	64,858 22	40,769 92	24,088 30	0 00	24,088 30
ADR DELHAIZE GROUP SPONSORED ADR CUSIP 29759W101							
106 00	40 5500000	0 00	4,298 30	3,545 70	752 60	0 00	752 60
Total USD		0 00	69,156 52	44,315 62	24,840 90	0 00	24,840.90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Belgium		0 00	69,156 52	44,315 62	24,840 90	0 00	24,840 90
Brazil - USD							
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 CUSIP 059460303							
10,501 00	17 3700000	90 08	182,402 37	179,582 54	2,819 83	0 00	2,819 83
ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT CUSIP 05967A107							
2,965 00	7 2700000	239 36	21,555 55	23,221 80	- 1,666 25	0 00	- 1,666 25
ADR BRF - BRASIL FOODS SA CUSIP 10552T107							
3,725 00	21 1100000	0 00	78,634 75	50,706 65	27,928 10	0 00	27,928 10
ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM CUSIP 15234Q207							
1,568 00	3 1200000	161 24	4,892 16	8,657 68	- 3,765 52	0 00	- 3,765 52
ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG PFD CUSIP 15234Q108							
1,260 00	5 0100000	8 98	6,312 60	12,657 05	- 6,344 45	0 00	- 6,344 45
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG ORD SHS CUSIP 20441W104							
755 00	41 6800000	325 63	31,468 40	12,899 75	18,568 65	0 00	18,568 65
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADRCUSIP 20441A102							
250 00	83 5700000	0 00	20,892 50	15,448 75	5,443 75	0 00	5,443 75
ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077 CUSIP 20441B407							
330 00	15 3500000	0 00	5,065 50	6,764 88	- 1,699 38	0 00	- 1,699 38
ADR COMPANHIA SIDERURGICA NACIONAL SPONSORED ADR REPSTG ORD SHS CUSIP 20440W105							
4,655 00	5 9000000	0 00	27,464 50	34,983 46	- 7,518 96	0 00	- 7,518.96
ADR CPFL ENERGIA S A SPONSORED ADR CUSIP 126153105							
732 00	20 9600000	0 00	15,342 72	16,467 91	- 1,125 19	0 00	- 1,125 19

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS CUSIP 29082A107							
861 00	28 5100000	70 39	24,547 11	20,438 05	4,109 06	0 00	4,109 06
ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS CUSIP 31573A109							
1,110 00	11 3700000	0 00	12,620 70	7,788 19	4,832 51	0 00	4,832 51
ADR GAFISA S A SPONSORED ADR REPSTG 2 COM SHS CUSIP 362607301							
535 00	4 6500000	0 00	2,487 75	4,393 35	- 1,905 60	0 00	- 1,905 60
ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS CUSIP 373737105							
4,627 00	8 9900000	0 00	41,596 73	47,025 36	- 5,428 63	0 00	- 5,428 63
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS CUSIP 38045R107							
580.00	6 5600000	0 00	3,804 80	3,789 63	15 17	0 00	15 17
ADR OI S A SPONSORED ADR CUSIP 670851104							
1,286 00	4 3000000	0 00	5,529 80	7,297 52	- 1,767 72	0 00	- 1,767 72
ADR OI S A SPONSORED ADR REPSTG PFD CUSIP 670851203							
4,344 00	4 0100000	0 00	17,419 44	21,902 34	- 4,482 90	0 00	- 4,482 90
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR CUSIP 71654V408							
7,410 00	19 4700000	0 00	144,272 70	257,563 63	- 113,290 93	0 00	- 113,290 93
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH CUSIP 87936R106							
1,351 00	24 0600000	0 00	32,505 06	29,210 59	3,294 47	0 00	3,294 47
ADR TIM PARTICIPACOES SA SPONSORED ADR CUSIP 88706P205							
833 00	19 8200000	0 00	16,510 06	16,865 76	- 355 70	0 00	- 355 70
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012 CUSIP 90400P101							
1,820 00	22 2800000	0 00	40,549 60	26,488 60	14,061 00	0 00	14,061 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR VALE S A ADR CUSIP 91912E105 VALE							
6,230 00	20 9600000	0 00	130,580 80	162,097 76	- 31,516 96	0 00	- 31,516 96
Total USD		895 68	866,455 60	966,251.25	- 99,795 65	0 00	- 99,795 65
Total Brazil		895 68	866,455 60	966,251 25	- 99,795 65	0 00	- 99,795 65
Canada - USD							
#REORG/TELUS CORP NON NAME CHANGE WITH CUSIP TELUS CORP 2856522 2/4/2013 CUSIP 87971M202							
260 00	65 1400000	168 86	16,936 40	8,015 08	8,921 32	0 00	8,921 32
AGNICO-EAGLE MINES LTD COM CUSIP 008474108							
159 00	52 4600000	0 00	8,341 14	5,247 00	3,094 14	0 00	3,094 14
AGRIUM INC COM CUSIP 008916108							
130 00	99 9100000	65 00	12,988 30	8,113 60	4,874 70	0 00	4,874 70
BANK N S HALIFAX COM STK CUSIP 064149107							
1,080 00	57 8800000	620 94	62,510 40	53,203 00	9,307 40	0 00	9,307.40
BARRICK GOLD CORP CUSIP 067901108							
937 00	35 0100000	0 00	32,804 37	22,680 05	10,124 32	0 00	10,124 32
BCE INC COM NEW CUSIP 05534B760							
716 00	42 9400000	406 40	30,745 04	22,485 10	8,259 94	0 00	8,259 94
BK MONTREAL QUE COM CUSIP 063671101							
600 00	61 3000000	0 00	36,780 00	31,800 59	4,979 41	0 00	4,979 41
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A CUSIP 112585104							
546 00	36 6500000	0 00	20,010 90	13,028 47	6,982 43	0 00	6,982 43

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CAMECO CORP COM CUSIP 13321L108							
237 00	19 7200000	23 90	4,673 64	3,842 22	831 42	0 00	831 42
CANADIAN NATL RY CO COM CUSIP 136375102							
436 00	91 0100000	0 00	39,680 36	26,037 04	13,643 32	0 00	13,643 32
CDN IMPERIAL BK COMM TORONTO ONT COM STK CUSIP 136069101							
402 00	80 6100000	381 09	32,405 22	27,363 79	5,041 43	0 00	5,041 43
CDN NAT RES LTD COM CDN NAT RES COM STK CUSIP 136385101							
1,016 00	28 8700000	107 37	29,331 92	32,396 40	- 3,064 48	0 00	- 3,064 48
CDN PAC RY LTD COM CDN PAC RY LTD CUSIP 13645T100							
171 00	101 6200000	60 29	17,377 02	9,555 34	7,821 68	0 00	7,821 68
CENOVUS ENERGY INC COM CUSIP 15135U109							
747 00	33 5400000	0 00	25,054 38	20,797 76	4,256 62	0 00	4,256 62
ELDORADO GOLD CORP NEW COM CUSIP 284902103							
626 00	12 8800000	0 00	8,062 88	8,380 86	- 317 98	0 00	- 317 98
ENBRIDGE INC COM CUSIP 29250N105							
799 00	43 3200000	0 00	34,612 68	21,246 99	13,365 69	0 00	13,365 69
ENCANA CORP COM NPV CUSIP 292505104							
804 00	19 7600000	0 00	15,887 04	16,223 05	- 336 01	0 00	- 336 01
ENERPLUS CORP COM CUSIP 292766102							
216 00	12 9600000	0 00	2,799 36	2,712 96	86 40	0 00	86 40
GILDAN ACTIVEWEAR INC COM CUSIP 375916103							
70 00	36 5800000	6 30	2,560 60	1,539 30	1,021 30	0 00	1,021 30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GOLDCORP INC NEW COM CUSIP 380956409							
764 00	36 7000000	0 00	28,038 80	30,712 02	- 2,673 22	0 00	- 2,673 22
IAMGOLD CORP COM STK CUSIP 450913108							
392 00	11 4700000	49 00	4,496 24	4,833 63	- 337 39	0 00	- 337 39
IMPERIAL OIL LTD COM NEW CUSIP 453038408							
279 00	43 0000000	33 69	11,997 00	10,996 77	1,000 23	0 00	1,000 23
KINROSS GOLD CORP COM NPV NEW CUSIP 496902404							
1,110 00	9 7200000	0 00	10,789 20	10,342 95	446 25	0 00	446 25
MAGNA INTERNATIONAL INC COMMON STOCK CUSIP· 559222401							
242 00	50 0200000	0 00	12,104 84	8,643 11	3,461 73	0 00	3,461 73
MANULIFE FINL CORP COM CUSIP 56501R106							
1,567 00	13 5900000	0 00	21,295 53	17,366 00	3,929 53	0 00	3,929 53
NEXEN INC COM CUSIP 65334H102							
553 00	26 9400000	27 82	14,897 82	9,814 86	5,082 96	0 00	5,082 96
PENN WEST PETROLEUM LTD COM STK CUSIP 707887105							
14 00	10 8600000	3 79	152 04	228 34	- 76 30	0 00	- 76 30
POTASH CORP SASK INC COM CUSIP 73755L107							
725 00	40 6900000	0 00	29,500 25	28,710 75	789 50	0 00	789 50
RESEARCH IN MOTION LTD COM CUSIP 760975102							
383 00	11 8800000	0 00	4,550 04	3,381 05	1,168 99	0 00	1,168 99
ROGERS COMMUNICATIONS INC CL B NON VTG CL B CUSIP 775109200							
360 00	45 5200000	144 30	16,387 20	10,690 75	5,696 45	0 00	5,696 45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ROYAL BK CDA MONTREAL QUE COM NPV CUSIP 780087102							
1,337 00	60 3000000	0 00	80,621 10	68,865 28	11,755 82	0 00	11,755 82
SHAW COMMUNICATIONS INC CL B NON-VOTING PARTICIPATING SHARES CUSIP 82028K200							
330 00	22 9800000	0 00	7,583 40	6,915 57	667 83	0 00	667 83
SILVER WHEATON CORP COM CUSIP 828336107							
355 00	36 0800000	0 00	12,808 40	11,416 80	1,391 60	0 00	1,391 60
SUN LIFE FINANCIAL INC CUSIP 866796105							
662 00	26 5300000	0 00	17,562 86	15,643 06	1,919 80	0 00	1,919 80
SUNCOR ENERGY INC NEW COM STK CUSIP 867224107							
1,415 00	32 9800000	0 00	46,666 70	45,627 35	1,039 35	0.00	1,039.35
TALISMAN ENERGY INC COM CUSIP 87425E103							
699 00	11 3300000	0 00	7,919 67	8,351 97	- 432 30	0 00	- 432 30
TECK RESOURCES LIMITED CUSIP 878742204							
444 00	36 3500000	202 75	16,139 40	14,419 95	1,719 45	0 00	1,719 45
THOMSON REUTERS CUSIP 884903105							
344.00	29 0600000	0 00	9,996 64	9,785 64	211.00	0 00	211 00
TIM HORTONS INC COM CUSIP 88706M103							
116 00	49 1800000	0 00	5,704 88	3,401 20	2,303 68	0 00	2,303 68
TORONTO DOMINION BK ONT COM NEW COM NEW CUSIP 891160509							
825 00	84 3300000	0 00	69,572 25	55,900 52	13,671 73	0 00	13,671 73
TRANSCANADA CORP COM STK CUSIP 89353D107							
616 00	47 3200000	271 88	29,149 12	22,092 52	7,056 60	0 00	7,056 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK CUSIP 91911K102							
301 00	59 7700000	0 00	17,990 77	8,720 38	9,270 39	0 00	9,270 39
YAMANA GOLD INC COM STK CUSIP 98462Y100							
528 00	17 2100000	34 32	9,086 88	6,113 09	2,973 79	0 00	2,973 79
Total USD		2,607 70	918,572 68	747,642 16	170,930.52	0 00	170,930 52
Total Canada		2,607 70	918,572 68	747,642 16	170,930 52	0 00	170,930 52
Chile - USD							
ADR ADMINISTRADORA DE FONDOS DE PENSIONES PROVIDA S A SPONSORED ADR CUSIP 00709P108							
55 00	104 0000000	0 00	5,720 00	3,167 08	2,552 92	0 00	2,552 92
ADR BANCO SANTANDER CHILE NEW SPONSORED ADR REPSTG COM CUSIP 05965X109							
662 00	28 4900000	0 00	18,860 38	17,339 88	1,520 50	0 00	1,520 50
ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR CUSIP. 204429104							
237 50	31 6300000	0 00	7,512 12	4,730 25	2,781 87	0 00	2,781 87
ADR CORPBANCA SPONSORED ADR REPSTG COM CUSIP 21987A209							
445 00	20 2500000	0 00	9,011 25	6,976 60	2,034 65	0 00	2,034 65
ADR EMBOTELLA DORA ANDINA SER B CUSIP 29081P303							
170 00	37 9700000	40 80	6,454 90	4,485 15	1,969 75	0 00	1,969 75
ADR EMBOTELLADORA ANDINA S A SPONSORED ADR REPSTG SER A CUSIP 29081P204							
110 00	29 9400000	24 00	3,293 40	2,445 60	847 80	0 00	847 80
ADR EMPRESA NACIONAL DE ELECTRICIDAD CHILE SPONSORED ADR CUSIP 29244T101							
730 00	48 8100000	0 00	35,631 30	36,297 96	- 666 66	0 00	- 666 66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR ENERSIS S A CUSIP 29274F104							
1,112 00	18 2200000	0 00	20,260 64	21,366 89	- 1,106 25	0 00	- 1,106 25
ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS CUSIP 833635105							
500 00	57 6400000	0 00	28,820 00	22,003 28	6,816 72	0 00	6,816 72
ADR VINA CONCHA Y TORO S A SPONSORED ADR CUSIP 927191106							
115 00	38 2800000	11 32	4,402 20	5,038 45	- 636 25	0 00	- 636 25
BANCO DE CHILE COM ADRS CUSIP 059520106							
128 00	96 5000000	0 00	12,352 00	7,136 03	5,215 97	0 00	5,215 97
Total USD		76 12	152,318 19	130,987.17	21,331 02	0 00	21,331 02
Total Chile		76 12	152,318 19	130,987.17	21,331 02	0 00	21,331 02
China - USD							
ADR ACORN INTL INC SPONSORED ADR CUSIP 004854105							
12 00	2 6000000	0 00	31 20	58 80	- 27 60	0 00	- 27 60
ADR AIRMEDIA GROUP INC SPONSORED ADR ADR CUSIP 009411109							
225 00	1 9200000	0 00	432 00	686 25	- 254 25	0 00	- 254 25
ADR BAIDU INC SPONSORED ADR CUSIP 056752108							
1,250 00	100 2900000	0 00	125,362 50	116,555 28	8,807 22	0 00	8,807 22
ADR BITAUTO HLDGS LTD SPONSORED ADS ADR CUSIP 091727107							
100 00	7 3000000	0 00	730 00	687 00	43 00	0 00	43 00
ADR CHANGYOU COM LTD ADS REPSTG CL A SHS CUSIP 15911M107							
50 00	26 2600000	0 00	1,313 00	1,332 00	- 19 00	0 00	- 19 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H CUSIP 16937R104							
170 00	20 1000000	0 00	3,417 00	2,942 10	474 90	0 00	474 90
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS CUSIP 16939P106							
2,617 00	49 6900000	0 00	130,038 73	145,831 52	- 15,792 79	0 00	- 15,792 79
ADR CHINA LODGING GROUP LTD SPONSORED ADR CUSIP 16949N109							
130 00	17 0500000	0 00	2,216 50	1,919 60	296 90	0 00	296 90
ADR CHINA MOBILE LTD CUSIP 16941M109							
5,917 00	58 7200000	0 00	347,446 24	279,776 77	67,669 47	0 00	67,669 47
ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS CUSIP 16941R108							
992 00	114 9200000	0 00	114,000 64	90,739 77	23,260 87	0 00	23,260 87
ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091 CUSIP 169409109							
200 00	25 8500000	0 00	5,170 00	4,054 95	1,115 05	0 00	1,115 05
ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS CUSIP 169426103							
690 00	56 8500000	0 00	39,226 50	30,097 57	9,128 93	0 00	9,128 93
ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR CUSIP 16945R104							
2,125 00	16 2900000	0 00	34,616 25	27,233 03	7,383 22	0 00	7,383 22
ADR CHINAEDU CORP SPONSORED ADR COM STK CUSIP 16945L107							
60 00	5 7000000	0 00	342 00	442 00	- 100 00	0 00	- 100 00
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR CUSIP 126132109							
919 00	220 0000000	0 00	202,180 00	161,403 60	40,776 40	0 00	40,776 40
ADR CTRIP COM INTL LTD ADS AMERICAN DEP SHS CUSIP 22943F100							
595 00	22 7900000	0 00	13,560 05	13,514 21	45 84	0 00	45 84

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR E-HOUSE CHINA HLDGS LTD ADR CUSIP 26852W103							
322 00	4 1000000	0 00	1,320 20	1,896 44	- 576 24	0 00	- 576 24
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR CUSIP 34415V109							
510 00	25 6800000	0 00	13,096 80	9,546 50	3,550 30	0 00	3,550 30
ADR GIANT INTERACTIVE GROUP INC ADR CUSIP 374511103							
530 00	5 4100000	0 00	2,867 30	3,055 28	- 187 98	0 00	- 187 98
ADR GUANGSHEN RY LTD CUSIP 40065W107							
140 00	19 7400000	0 00	2,763 60	2,767 00	- 3 40	0 00	- 3 40
ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR CUSIP 43713W107							
75 00	28 9000000	0 00	2,167 50	2,149 25	18 25	0 00	18 25
ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS CUSIP 443304100							
370 00	37 1500000	0 00	13,745 50	8,899 78	4,845 72	0 00	4,845 72
ADR KONGZHONG CORP SPONSORED ADR CUSIP. 50047P104							
105 00	5 5000000	0 00	577 50	646 35	- 68 85	0 00	- 68 85
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A CUSIP 602675100							
450 00	32 7000000	0 00	14,715 00	12,642 70	2,072 30	0 00	2,072 30
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM CUSIP 647581107							
690 00	19 4300000	0 00	13,406 70	13,683 67	- 276 97	0 00	- 276 97
ADR NINETOWNS DIGITAL WORLD TRADE HLDGS LTD SPONSORED ADR ADR CUSIP 654407105							
70 00	1 6800000	0 00	117 60	108 90	8 70	0 00	8 70
ADR NOAH HLDGS LTD SPONSORED ADS CUSIP 65487X102							
85 00	5 8300000	0 00	495 55	721 65	- 226 10	0 00	- 226 10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR PACTERA TECHNOLOGY INTL LTD SPONSORED ADR ADR CUSIP 695255109							
390 00	7 9400000	0 00	3,096 60	5,323 93	- 2,227 33	0 00	- 2,227 33
ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B CUSIP 71372U104							
210 00	10 6300000	0 00	2,232 30	3,729 30	- 1,497 00	0 00	- 1,497 00
ADR PETROCHINA CO LTD SPONSORED ADR CUSIP· 71646E100							
1,203 00	143 7800000	0 00	172,967 34	150,815 31	22,152 03	0 00	22,152 03
ADR QIHOO 360 TECHNOLOGY CO LTD ADR CUSIP 74734M109							
50 00	29 6900000	0 00	1,484 50	902 00	582 50	0 00	582 50
ADR RDA MICROELECTRONICS INC SPONSORED ADR CUSIP 749394102							
125 00	10 7500000	0 00	1,343 75	1,406 60	- 62 85	0 00	- 62 85
ADR SEMICONDUCTOR MFG INTL CORP SPONSORED ADR CUSIP 81663N206							
2,570 00	2 5500000	0 00	6,553 50	7,190 39	- 636 89	0 00	- 636 89
ADR SIMCERE PHARMACEUTICAL GROUP SPONSORED ADR CUSIP 82859P104							
90 00	8 0400000	0 00	723 60	786 80	- 63 20	0 00	- 63.20
ADR SINOPEC SHANGHAI PETROCHEMICAL CO LTD SPONSORED ADR REPSTG CL H SHS CUSIP 82935M109							
125 00	36 3100000	0 00	4,538 75	4,556 15	- 17 40	0 00	- 17 40
ADR SOUFUN HLDGS LTD ADR CUSIP 836034108							
90 00	25 0000000	0 00	2,250 00	1,573 20	676 80	0 00	676 80
ADR SPREADTRUM COMMUNICATIONS INC SPONSORED ADR CUSIP 849415203							
195 00	17 6000000	0 00	3,432 00	1,866 75	1,565 25	0 00	1,565 25
ADR TAOMEE HLDGS LTD SPONSORED ADR CUSIP 87600Y106							
85 00	3 5700000	0 00	303 45	511 70	- 208 25	0 00	- 208 25

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR THE9 LTD ADR ADR CUSIP 88337K104							
40 00	2 9500000	0 00	118 00	287 80	- 169 80	0 00	- 169 80
ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS ADR CUSIP 929352102							
395 00	15 7500000	0 00	6,221 25	6,094 79	126 46	0 00	126 46
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR CUSIP 98417P105							
160 00	3 5800000	0 00	572 80	588 80	- 16 00	0 00	- 16 00
ADR YANZHOU COAL MNG CO LTD SPONSORED ADR REPSTG H SHS CUSIP 984846105							
1,075 00	17 0800000	0 00	18,361 00	20,520 20	- 2,159 20	0 00	- 2,159 20
ADR YOUKU TUDOU INC CUSIP 98742U100							
363 00	18 2400000	0 00	6,621 12	7,897 94	- 1,276 82	0 00	- 1,276 82
ADR 3SBIO INC SPONSORED ADR CUSIP 88575Y105							
85 00	13 6400000	0 00	1,159 40	1,191 35	- 31 95	0 00	- 31 95
ADR 51JOB INC SPONSORED ADR REPSTG COM CUSIP 316827104							
45 00	46 7500000	0 00	2,103 75	2,013 48	90 27	0 00	90 27
ADR 7 DAYS GROUP HLDGS LTD ADR CUSIP 81783J101							
90 00	12 0600000	0 00	1,085 40	1,167 90	- 82 50	0 00	- 82 50
GDR SHANDA GAMES LTD SPONSORED ADR REPSTG CL A CUSIP 81941U105							
310 00	3 0400000	0 00	942 40	1,767 20	- 824 80	0 00	- 824 80
GDR TRINA SOLAR LTD SPONSORED ADR CUSIP 89628E104							
280 00	4 3400000	0 00	1,215 20	1,624 80	- 409 60	0 00	- 409 60
NETEASE INC CUSIP 64110W102							
330 00	42 5500000	0 00	14,041 50	13,528 22	513 28	0 00	513 28
Total USD		0 00	1,336,723 47	1,168,736 58	167,986 89	0 00	167,986 89

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total China		0 00	1,336,723 47	1,168,736 58	167,986 89	0 00	167,986 89
Colombia - USD							
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS CUSIP 05968L102							
465 00	66 5800000	183 23	30,959 70	26,471 14	4,488 56	0 00	4,488 56
ADR ECOPETROL S A SPONSORED ADS CUSIP 279158109							
1,374 00	59 6700000	0 00	81,986 58	56,499 89	25,486 69	0 00	25,486 69
Total USD		183 23	112,946 28	82,971 03	29,975 25	0 00	29,975 25
Total Colombia		183 23	112,946 28	82,971 03	29,975 25	0 00	29,975 25
CONGO, THE DEMOCRATIC REPUBLIC OF THE - USD							
ADR COUNTRY STYLE COOKING RESTAURANT CHAIN CO LTD SPONSORED ADR CUSIP 22238M109							
60 00	7 1600000	0 00	429 60	615 00	- 185 40	0 00	- 185 40
Total USD		0 00	429 60	615 00	- 185 40	0 00	- 185 40
Total CONGO, THE DEMOCRATIC REPUBLIC OF THE		0 00	429 60	615 00	- 185 40	0 00	- 185 40
Denmark - USD							
ADR NOVO-NORDISK A S ADR CUSIP 670100205							
392 00	163 2100000	0 00	63,978 32	34,670 51	29,307 81	0 00	29,307 81
Total USD		0 00	63,978 32	34,670 51	29,307.81	0 00	29,307 81
Total Denmark		0 00	63,978 32	34,670 51	29,307 81	0 00	29,307 81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Finland - USD							
ADR NOKIA CORP SPONSORED ADR CUSIP 654902204							
4,099 00	3 9500000	0 00	16,191 05	11,574 39	4,616 66	0 00	4,616.66
Total USD		0 00	16,191 05	11,574 39	4,616 66	0 00	4,616 66
Total Finland		0 00	16,191 05	11,574 39	4,616 66	0 00	4,616.66
France - USD							
ADR ALCATEL-LUCENT CUSIP 013904305							
1,148 00	1 3900000	0 00	1,595 72	1,813 84	- 218 12	0 00	- 218 12
ADR FRANCE TELECOM CUSIP 35177Q105							
1,458 00	11 0500000	0 00	16,110 90	18,504 09	- 2,393 19	0 00	- 2,393 19
ADR TOTAL SA CUSIP 89151E109							
2,148 00	52 0100000	1,412 52	111,717 48	109,583 69	2,133 79	0 00	2,133.79
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR CUSIP 92334N103							
487 00	12 2400000	0 00	5,960 88	4,787 21	1,173 67	0 00	1,173 67
SANOFI SPONSORED ADR CUSIP 80105N105							
2,248 00	47 3800000	0 00	106,510 24	79,943 55	26,566 69	0 00	26,566 69
Total USD		1,412 52	241,895 22	214,632 38	27,262 84	0 00	27,262 84
Total France		1,412 52	241,895 22	214,632 38	27,262.84	0 00	27,262 84
Germany - USD							
ADR SAP AG SPONSORED ADR CUSIP 803054204							
907 00	80 3800000	0 00	72,904 66	44,406 91	28,497 75	0 00	28,497 75

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR SIEMENS AG COM DM50 (NEW) CUSIP 826197501							
771 00	109 4700000	0 00	84,401 37	71,736 93	12,664 44	0 00	12,664 44
ADR SUNTECH PWR HLDGS CO LTD ADR CUSIP 86800C104							
600 00	1 5300000	0 00	918 00	2,685 00	- 1,767 00	0 00	- 1,767 00
DEUTSCHE BK AG COM STK ISIN DE0005140008 SDL 505964X CUSIP D18190898							
805 00	44 2900000	0 00	35,653 45	28,301 28	7,352 17	0 00	7,352 17
FRESENIUS MED CARE AG & CO KGAA CUSIP 358029106							
372 00	34 3000000	0 00	12,759 60	10,699 37	2,060 23	0 00	2,060 23
QIAGEN N V COM CUSIP N72482107							
261 00	18 1500000	0 00	4,737 15	4,602 35	134 80	0 00	134 80
Total USD		0 00	211,374 23	162,431 84	48,942.39	0 00	48,942 39
Total Germany		0 00	211,374 23	162,431 84	48,942 39	0 00	48,942 39
India - USD							
ADR HDFC BK LTD ADR REPSTG 3 SHS CUSIP 40415F101							
1,785 00	40 7200000	0 00	72,685 20	48,934 15	23,751 05	0 00	23,751 05
ADR ICICI BK LTD CUSIP 45104G104							
1,315 00	43 6100000	0 00	57,347 15	46,769 27	10,577 88	0 00	10,577 88
ADR MAHANAGAR TEL NIGAM LTD SPONSORED ADR REPSTG 2 ORD SHS 2001 CUSIP 559778402							
510 00	0 9100000	0 00	464 10	1,123 12	- 659 02	0 00	- 659 02
ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007 CUSIP 757479100							
60 00	2 8300000	0 00	169 80	172 40	- 2 60	0 00	- 2 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR STERLITE INDS INDIA LTD ADS CUSIP 859737207							
565 00	8 6100000	0 00	4,864 65	6,008 58	- 1,143 93	0 00	- 1,143 93
ADR TATA COMMUNICATIONS LTD SPONSORED ADR ADR CUSIP 876564105							
160 00	8 5900000	0 00	1,374 40	1,408 96	- 34 56	0 00	- 34 56
ADR TATA MTRS LTD SPONSORED ADR CUSIP 876568502							
885 00	28 7200000	0 00	25,417 20	14,194 63	11,222 57	0 00	11,222 57
ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\ CUSIP 97651M109							
2,255 00	8 7600000	0 00	19,753 80	23,542 13	- 3,788 33	0 00	- 3,788 33
ADR WNS HLDGS LTD SPONSORED ADR CUSIP 92932M101							
150 00	10 4200000	0 00	1,563 00	1,770 00	- 207 00	0 00	- 207 00
DR REDDYS LABS LTD ADR REPSTG 1/2 SH CUSIP 256135203							
390 00	33 2900000	0 00	12,983 10	9,488 91	3,494 19	0 00	3,494 19
INFOSYS LIMITED ADR CUSIP 456788108							
2,235 00	42 3000000	0 00	94,540 50	115,446 03	- 20,905 53	0 00	- 20,905 53
SIFY TECHNOLOGIES LTD CUSIP 82655M107							
130 00	1 9400000	0 00	252 20	238.30	13 90	0 00	13 90
Total USD		0 00	291,415 10	269,096 48	22,318 62	0 00	22,318 62
Total India		0.00	291,415 10	269,096 48	22,318.62	0 00	22,318 62
Indonesia - USD							
ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKIASI INDONESIA SPONSORED ADR CUSIP 715684106							
1,085 00	36 9500000	0 00	40,090 75	35,953 85	4,136 90	0 00	4,136 90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR PT INDOSAT TBK SPONSORED ADR CUSIP 744383100							
125 00	32 9200000	0 00	4,115 00	3,383 05	731 95	0 00	731 95
Total USD		0 00	44,205 75	39,336 90	4,868 85	0 00	4,868 85
Total Indonesia		0 00	44,205 75	39,336 90	4,868 85	0 00	4,868 85
Ireland - USD							
ADR CRH PLC ADR CUSIP 12626K203							
670 00	20 3400000	0 00	13,627 80	11,854 37	1,773 43	0 00	1,773 43
ADR ELAN CORP PLC ADR REPRESENTING SHS CUSIP 284131208							
452.00	10 2100000	0 00	4,614 92	3,547 87	1,067 05	0 00	1,067 05
ADR RYANAIR HLDGS PLC SPONSORED ADR CUSIP 783513104							
90 00	34 2800000	0 00	3,085 20	2,300 40	784 80	0 00	784 80
PROTHENA CORP PLC USD0 01 CUSIP G72800108							
11 02	7 3300000	0 00	80 77	68 72	12 05	0 00	12 05
Total USD		0 00	21,408 69	17,771 36	3,637 33	0 00	3,637.33
Total Ireland		0 00	21,408 69	17,771 36	3,637 33	0 00	3,637.33
Italy - USD							
ADR ENI S P A SPONSORED ADR CUSIP 26874R108							
1,227 00	49 1400000	0 00	60,294 78	49,640 32	10,654 46	0 00	10,654 46
ADR LUXOTTICA GROUP S P A SPONSORED ADR CUSIP 55068R202							
129 00	41 3500000	0 00	5,334 15	3,248 58	2,085 57	0 00	2,085 57

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR TELECOM ITALIA S P A NEW SPONSORED ADR REPSTG ORD SHS CUSIP 87927Y102							
903 00	9 0500000	0 00	8,172 15	8,419 74	- 247 59	0 00	- 247 59
ADR TENARIS S A SPONSORED ADR CUSIP 88031M109							
233 00	41 9200000	0 00	9,767 36	8,102 98	1,664 38	0 00	1,664 38
Total USD		0 00	83,568 44	69,411 62	14,156 82	0 00	14,156 82
Total Italy		0 00	83,568 44	69,411 62	14,156 82	0 00	14,156 82
Japan - USD							
ADR ADVANTEST CORP SPONSORED ADR NEW CUSIP 00762U200							
188 00	16 1200000	0 00	3,030 56	2,263 52	767 04	0 00	767 04
ADR CANON INC SPONSORED ADR REPSTG 5 SHS CUSIP 138006309							
1,008 00	39 2100000	0 00	39,523 68	38,345 20	1,178 48	0 00	1,178 48
ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS CUSIP 438128308							
1,575 00	36 9400000	0 00	58,180 50	50,836 17	7,344 33	0 00	7,344 33
ADR KUBOTA CORP CUSIP 501173207							
211 00	57 6200000	0 00	12,157 82	9,835 80	2,322 02	0 00	2,322 02
ADR KYOCERA CORP A D R FOR COM CUSIP 501556203							
160 00	91 3500000	0 00	14,616 00	14,455 63	160 37	0 00	160 37
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR CUSIP 606822104							
12,069 00	5 4200000	0 00	65,413 98	56,932 86	8,481 12	0 00	8,481 12
ADR MIZUHO FINL GROUP INC SPONSORED ADR CUSIP 60687Y109							
11,042 00	3 6600000	0 00	40,413 72	34,228 08	6,185 64	0 00	6,185 64

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR NIDEC CORP SPONSORED ADR CUSIP 654090109							
537 00	14 5700000	0 00	7,824 09	9,113 96	- 1,289 87	0 00	- 1,289 87
ADR NIPPON TELEG & TEL CORP SPONSORED ADR CUSIP 654624105							
1,623 00	21 0300000	0 00	34,131 69	34,892 20	- 760 51	0 00	- 760 51
ADR NOMURA HLDGS INC SPONSORED ADR CUSIP 65535H208							
3,468 00	5 8700000	0 00	20,357 16	12,322 93	8,034 23	0 00	8,034 23
ADR NTT DOCOMO INC ADR CUSIP 62942M201							
1,214 00	14 4100000	0 00	17,493 74	18,565 86	- 1,072 12	0 00	- 1,072 12
ADR ORIX CORP SPONSORED ADR CUSIP 686330101							
243 00	56 6400000	0 00	13,763 52	9,858 10	3,905 42	0 00	3,905 42
ADR PANASONIC CORP ADR ADR CUSIP 69832A205							
2,480 00	6 0700000	0 00	15,053 60	15,547 38	- 493 78	0 00	- 493 78
ADR SONY CORP AMERN SH NEW CUSIP 835699307							
742 00	11 2000000	0 00	8,310 40	9,149 00	- 838 60	0 00	- 838 60
ADR SUMITOMO MITSUI FINL GROUP INC SPONSORED ADR CUSIP 86562M209							
6,524 00	7 3400000	0 00	47,886 16	40,364 09	7,522 07	0 00	7,522 07
ADR TOYOTA MTR CORP SPONSORED ADR CUSIP 892331307							
2,856 00	93 2500000	0 00	266,322 00	182,822 60	83,499 40	0 00	83,499 40
Total USD		0 00	664,478 62	539,533 38	124,945.24	0.00	124,945.24
Total Japan		0 00	664,478 62	539,533 38	124,945 24	0 00	124,945 24

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KOREA, REPUBLIC OF - USD							
ADR GRAVITY CO LTD SPONSORED ADR CUSIP 38911N107							
40 00	1 3300000	0 00	53 20	62 20	- 9 00	0 00	- 9 00
ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR CUSIP 48241A105							
2,163 00	35 9000000	0 00	77,651 70	88,168 88	- 10,517 18	0 00	- 10,517 18
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 CUSIP 500631106							
2,933 00	13 9700000	0 00	40,974 01	31,604 64	9,369 37	0 00	9,369 37
ADR KT CORP SPONSORED ADR CUSIP 48268K101							
1,200 00	16 7400000	0 00	20,088 00	19,561 10	526 90	0 00	526 90
ADR POSCO SPONSORED ADR CUSIP 693483109							
1,724 00	82 1500000	0 00	141,626 60	169,985 95	- 28,359 35	0 00	- 28,359 35
ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR CUSIP 824596100							
2,658 00	36 6400000	0 00	97,389 12	100,348 02	- 2,958 90	0 00	- 2,958 90
ADR SK TELECOM LTD SPONSORED ADR CUSIP 78440P108							
1,640 00	15 8300000	0 00	25,961 20	23,986 58	1,974 62	0 00	1,974 62
ADR WOORI FIN HLDGS CO LTD AMERN DEP RCPTS CUSIP 981063100							
570 00	33 3500000	0 00	19,009 50	17,132 20	1,877 30	0 00	1,877 30
LG DISPLAY CUSIP 50186V102							
2,085 00	14 4800000	0 00	30,190 80	30,688 75	- 497 95	0 00	- 497 95
Total USD		0 00	452,944 13	481,538 32	- 28,594 19	0 00	- 28,594.19
Total KOREA, REPUBLIC OF		0 00	452,944 13	481,538 32	- 28,594 19	0 00	- 28,594.19

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Mexico - USD							
ADR CEMEX SAB DE CV CUSIP 151290889							
5,937 00	9 8700000	0 00	58,598 19	46,976 24	11,621 95	0 00	11,621 95
ADR COCA-COLA FEMSA S A B DE C V CUSIP 191241108							
85 00	149 0400000	0 00	12,668 40	6,997 40	5,671 00	0 00	5,671 00
ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR CUSIP 25030W100							
180 00	12 4800000	0 00	2,246 40	3,281 00	- 1,034 60	0 00	- 1,034 60
ADR EMPRESAS ICA SOCIEDAD CONTRLADORA S A DE C V SPONSORED ADR NEW CUSIP 292448206							
795 00	10 0600000	0 00	7,997 70	6,574 64	1,423 06	0 00	1,423 06
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV CUSIP 344419106							
1,029 00	100 7000000	0 00	103,620 30	55,913 79	47,706 51	0 00	47,706 51
ADR GRUMA SAB DE CV SPONSORED ADR REPSTGCL B CUSIP 400131306							
210 00	12 1700000	0 00	2,555 70	1,770 20	785 50	0 00	785 50
ADR GRUPO AEROPORTUAIRO DEL PACIFICO SABDE CV CUSIP 400506101							
185 00	57 1700000	0 00	10,576 45	6,242 87	4,333 58	0 00	4,333 58
ADR GRUPO AEROPORTUARIO DEL CENTRO NORTES A B DE C V SPONSORED ADR CUSIP 400501102							
110 00	21 7500000	0 00	2,392 50	1,534 48	858 02	0 00	858 02
ADR GRUPO SIMEC SAB CUSIP 400491106							
160 00	14 3000000	0 00	2,288 00	1,272 00	1,016 00	0 00	1,016 00
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR CUSIP 40049J206							
2,299 00	26 5800000	0 00	61,107 42	45,315 05	15,792 37	0 00	15,792 37
ADR INDUSTRIAS BACHOCO SAB DE CV SPONSORED ADR REPSTG UNIT 1SER B & L SH CUSIP 456463108							
45 00	27 9200000	0 00	1,256 40	1,027 58	228 82	0 00	228 82

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
AMER MOVIL S A B DE C V EACH REP 20 SHS N PV SER'A' CUSIP 02364W204							
215 00	23 1500000	0 00	4,977 25	5,247 70	- 270 45	0 00	- 270 45
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS CUSIP 02364W105							
10,766 00	23 1400000	0 00	249,125 24	261,176 07	- 12,050 83	0 00	- 12,050 83
GRUPO AEROPORTUARIO DEL SURESTE S A B DEC V CUSIP 40051E202							
75 00	114 0000000	0 00	8,550 00	3,654 05	4,895 95	0 00	4,895 95
Total USD		0 00	527,959 95	446,983 07	80,976 88	0 00	80,976 88
Total Mexico		0 00	527,959 95	446,983 07	80,976 88	0 00	80,976.88
Netherlands - USD							
ADR AEGON N V NY REGISTRY SHS SHS CUSIP 007924103							
1,624 00	6 4400000	0 00	10,458 56	9,672 04	786 52	0 00	786 52
ADR ASML HOLDING NV NY REG 2012 (POST REV SPLIT)\ CUSIP N07059210							
284 00	64 4100000	0 00	18,292 44	8,994 55	9,297 89	0 00	9,297 89
ADR ING GROEP N V SPONSORED ADR CUSIP 456837103							
3,576 00	9 4900000	0 00	33,936 24	29,706 48	4,229 76	0 00	4,229 76
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 CUSIP 500472303							
1,154 00	26 5400000	0 00	30,627 16	22,542 27	8,084 89	0 00	8,084 89
ADR REED ELSEVIER N V SPONSORED ADR NEW CUSIP 758204200							
257 00	29 5800000	0 00	7,602 06	6,126 41	1,475 65	0 00	1,475 65
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP 780259206							
1,742 00	68 9500000	0 00	120,110 90	106,840 26	13,270 64	0 00	13,270 64

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY CUSIP 861012102							
733 00	7 2400000	0 00	5,306 92	4,418 96	887 96	0 00	887 96
ADR UNILEVER N V NEW YORK SHS NEW CUSIP 904784709							
1,614 00	38 3000000	0 00	61,816 20	50,038 55	11,777 65	0 00	11,777 65
Total USD		0 00	288,150 48	238,339.52	49,810 96	0 00	49,810 96
Total Netherlands		0 00	288,150 48	238,339.52	49,810 96	0 00	49,810 96
Norway - USD							
STATOIL ASA CUSIP 85771P102							
965 00	25 0400000	0 00	24,163 60	20,406 57	3,757.03	0 00	3,757 03
Total USD		0 00	24,163 60	20,406 57	3,757.03	0 00	3,757 03
Total Norway		0 00	24,163 60	20,406 57	3,757 03	0 00	3,757 03
Peru - USD							
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS CUSIP 204448104							
1,086 00	35 9500000	0 00	39,041 70	39,362 46	- 320 76	0 00	- 320 76
CREDICORP LTD COM STK CUSIP G2519Y108							
50 00	146 5600000	0 00	7,328 00	4,058 20	3,269 80	0 00	3,269 80
SOUTHN COPPER CORP DEL COM CUSIP 84265V105							
151 00	37 8600000	0 00	5,716 86	4,600 73	1,116.13	0 00	1,116 13
Total USD		0 00	52,086 56	48,021 39	4,065 17	0 00	4,065 17
Total Peru		0 00	52,086 56	48,021.39	4,065 17	0 00	4,065.17

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Philippines - USD							
ADR PHILIPPINE LONG DISTANCE TEL CO SPONSORED ADR CUSIP 718252604							
355 00	61 3100000	0 00	21,765 05	18,220 85	3,544 20	0 00	3,544 20
Total USD		0 00	21,765 05	18,220 85	3,544 20	0 00	3,544.20
Total Philippines		0 00	21,765 05	18,220 85	3,544 20	0 00	3,544.20
Portugal - USD							
ADR PORTUGAL TELECOM SGPS S A SPONSORED ADR CUSIP 737273102							
935 00	4 9800000	0 00	4,656 30	4,612 92	43 38	0 00	43 38
Total USD		0 00	4,656 30	4,612 92	43 38	0 00	43 38
Total Portugal		0 00	4,656 30	4,612 92	43 38	0 00	43 38
Puerto Rico - USD							
FIRST BANCORP P R COM NEW COM NEW CUSIP 318672706							
680 00	4 5800000	0 00	3,114 40	2,959 70	154 70	0 00	154 70
Total USD		0 00	3,114 40	2,959 70	154 70	0 00	154 70
Total Puerto Rico		0 00	3,114 40	2,959 70	154 70	0 00	154 70
Russian Federation - USD							
ADR MECHEL OAO SPONSORED ADR CUSIP 583840103							
760 00	6 9300000	0 00	5,266 80	6,467 36	- 1,200 56	0 00	- 1,200 56
ADR MOBILE TELESYSTEMS OJSC SPONSORED CUSIP 607409109							
2,200 00	18 6500000	0 00	41,030 00	39,792 10	1,237 90	0 00	1,237 90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
VIMPELCOM LTD-SPONSORED ADR CUSIP 92719A106							
940 00	10 4900000	620 40	9,860 60	9,650 20	210 40	0 00	210 40
Total USD		620 40	56,157 40	55,909 66	247 74	0 00	247 74
Total Russian Federation		620.40	56,157 40	55,909 66	247 74	0 00	247 74
South Africa - USD							
ADR ANGLOGOLD ASHANTI LTD CUSIP 035128206							
1,760 00	31 3700000	0 00	55,211 20	58,146 25	- 2,935 05	0 00	- 2,935 05
ADR DRDGOLD LTD SPONSORED ADR REPSTG 10 SHS CUSIP 26152H301							
160 00	8.0600000	0 00	1,289 60	854 70	434 90	0 00	434 90
ADR GOLD FIELDS LTD NEW SPONSORED ADR CUSIP 38059T106							
3,440 00	12 4900000	0 00	42,965 60	47,422 97	- 4,457 37	0 00	- 4,457 37
ADR HARMONY GOLD MNG LTD SPONSORED ADR CUSIP 413216300							
1,710 00	8 9600000	0 00	15,321 60	17,306 87	- 1,985 27	0 00	- 1,985 27
ADR SAPPI LTD SPONSORED ADR NEW SPONSORED ADR NEW CUSIP 803069202							
2,545 00	3 6000000	0 00	9,162 00	10,570 65	- 1,408 65	0 00	- 1,408 65
ADR SASOL LTD SPONSORED ADR CUSIP 803866300							
2,365 00	43 2900000	0 00	102,380 85	97,032 26	5,348 59	0 00	5,348 59
Total USD		0 00	226,330.85	231,333.70	- 5,002 85	0.00	- 5,002.85
Total South Africa		0 00	226,330 85	231,333 70	- 5,002 85	0 00	- 5,002 85

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Spain - USD							
ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR CUSIP 05946K101							
4,865 00	9 4200000	0 00	45,828 30	33,545 25	12,283 05	0 00	12,283 05
ADR TELEFONICA S A SPONSORED CUSIP 879382208							
3,799 00	13 4900000	0 00	51,248 51	49,280 83	1,967 68	0 00	1,967 68
BANCO SANTANDER S A CUSIP 05964H105							
9,345 00	8 1700000	0 00	76,348 65	60,340 70	16,007 95	0 00	16,007 95
Total USD		0 00	173,425 46	143,166 78	30,258.68	0 00	30,258 68
Total Spain		0 00	173,425 46	143,166 78	30,258.68	0 00	30,258 68
Sweden - USD							
ERICSSON CUSIP 294821608							
2,823 00	10 1000000	0 00	28,512 30	26,225 47	2,286.83	0 00	2,286 83
Total USD		0 00	28,512 30	26,225 47	2,286 83	0 00	2,286.83
Total Sweden		0.00	28,512.30	26,225.47	2,286.83	0.00	2,286.83
Switzerland - USD							
ADR ABB LTD SPONSORED ADR CUSIP 000375204							
2,212 00	20 7900000	0 00	45,987 48	40,190 06	5,797 42	0 00	5,797 42
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081 CUSIP 225401108							
1,187 00	24 5600000	0 00	29,152 72	23,756 71	5,396 01	0 00	5,396 01
ADR NOVARTIS AG CUSIP 66987V109							
2,503 00	63 3000000	0 00	158,439 90	135,740 41	22,699 49	0 00	22,699 49

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR SYNGENTA AG SPONSORED ADR CUSIP 87160A100							
407 00	80 8000000	0 00	32,885 60	21,592 31	11,293 29	0 00	11,293 29
UBS AG SHS COM CUSIP H89231338							
3,437 00	15 7400000	0 00	54,098 38	40,920 33	13,178 05	0 00	13,178 05
Total USD		0 00	320,564 08	262,199 82	58,364 26	0 00	58,364 26
Total Switzerland		0 00	320,564 08	262,199 82	58,364.26	0 00	58,364 26
Taiwan - USD							
ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR CUSIP 00756M404							
6,074 00	4 2800000	0 00	25,996 72	19,450 56	6,546 16	0 00	6,546 16
ADR AU OPTRONICS CORP SPONSORED ADR CUSIP 002255107							
3,575 00	4 5000000	0 00	16,087 50	14,135 85	1,951 65	0 00	1,951 65
ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR NEW 2011 CUSIP 17133Q502							
2,087 00	32 3400000	0 00	67,493 58	55,581 32	11,912 26	0 00	11,912 26
ADR HIMAX TECHNOLOGIES INC SPONSORED ADR CUSIP 43289P106							
450 00	2 4000000	0 00	1,080 00	1,161 00	- 81 00	0 00	- 81 00
ADR SILICONWARE PRECISION INDS LTD SPONSORED CUSIP 827084864							
2,700 00	5 3400000	0 00	14,418 00	13,869 35	548 65	0 00	548 65
ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW CUSIP 910873405							
10,120 00	1 9900000	0 00	20,138 80	29,040 05	- 8,901 25	0 00	- 8,901 25
TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR CUSIP 874039100							
20,761 00	17 1600000	0 00	356,258 76	227,772 09	128,486 67	0 00	128,486 67
Total USD		0 00	501,473.36	361,010.22	140,463.14	0 00	140,463.14

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Taiwan		0 00	501,473 36	361,010 22	140,463 14	0 00	140,463 14
Turkey - USD							
ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW CUSIP 900111204							
1,455 00	16 1400000	0 00	23,483 70	17,592 40	5,891 30	0 00	5,891 30
Total USD		0 00	23,483 70	17,592 40	5,891 30	0 00	5,891 30
Total Turkey		0 00	23,483 70	17,592 40	5,891 30	0 00	5,891.30
United Kingdom - USD							
#REORG/WPP PLC ADR MANDATORY EXCH WPP PLC 2M1JAH1 01/02/2013 CUSIP 92933H101							
223 00	72 9000000	0 00	16,256 70	11,821 68	4,435 02	0 00	4,435 02
ADR ARM HLDS PLC SPONSORED ISIN US0420681068 CUSIP 042068106							
455 00	37 8300000	0 00	17,212 65	7,266 14	9,946 51	0 00	9,946 51
ADR ASTRAZENECA PLC SPONSORED ADR UK CUSIP 046353108							
1,241 00	47 2700000	0 00	58,662 07	55,915 17	2,746 90	0 00	2,746 90
ADR AVIVA PLC ADR CUSIP 05382A104							
1,346 00	12 4100000	0 00	16,703 86	13,877 97	2,825 89	0 00	2,825 89
ADR BARCLAYS PLC A D R CUSIP 06738E204							
2,698 00	17 3200000	0 00	46,729 36	31,975 95	14,753 41	0 00	14,753 41
ADR BHP BILLITON PLC SPONSORED ADR CUSIP 05545E209							
1,052 00	70 3700000	0 00	74,029 24	64,558 35	9,470 89	0 00	9,470 89
ADR BP P L C SPONSORED ADR CUSIP 055622104							
2,941 00	41 6400000	0 00	122,463 24	120,128 05	2,335 19	0 00	2,335 19

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR BRIT AMERN TOB PLC SPONSORED COM STK CUSIP 110448107							
864 00	101 2500000	0 00	87,480 00	60,654 76	26,825 24	0 00	26,825 24
ADR BT GROUP PLC ADR CUSIP 05577E101							
727 00	38 0300000	337 71	27,647 81	17,664 92	9,982 89	0 00	9,982 89
ADR CARNIVAL PLC ADR CUSIP 14365C103							
200 00	38 7500000	100 00	7,750 00	6,965 20	784 80	0 00	784 80
ADR GLAXOSMITHKLINE PLC SPONSORED ADR CUSIP 37733W105							
2,211 00	43 4700000	1,280 05	96,112 17	88,698 94	7,413 23	0 00	7,413 23
ADR HSBC HLDGS PLC SPONSORED ADR NEW CUSIP 404280406							
3,372 00	53 0700000	0 00	178,952 04	157,704 35	21,247 69	0 00	21,247 69
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED NEW 2012 CUSIP 45857P400							
168 00	27 8200000	0 00	4,673 76	2,636 21	2,037 55	0 00	2,037 55
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW CUSIP 636274300							
691 00	57 4400000	0 00	39,691 04	29,835 36	9,855 68	0 00	9,855 68
ADR PEARSON PLC SPONSORED ADR CUSIP 705015105							
839 00	19 5400000	0 00	16,394 06	13,687 71	2,706 35	0 00	2,706 35
ADR PRUDENTIAL PLC ADR ISIN #US74435K2042 CUSIP 74435K204							
1,339 00	28 5500000	0 00	38,228 45	27,300 46	10,927 99	0 00	10,927 99
ADR RANDGOLD RES LTD ADR CUSIP 752344309							
61 00	99 2500000	0 00	6,054 25	5,085 66	968 59	0 00	968 59
ADR REED ELSEVIER P L C SPONSORED ADR NEW CUSIP 758205207							
222 00	42 0400000	0 00	9,332 88	7,003 18	2,329 70	0 00	2,329 70

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR RENESOLA LTD SPONSORED ADS ADR CUSIP 75971T103							
220 00	1 5400000	0 00	338 80	1,079 30	- 740 50	0 00	- 740 50
ADR RIO TINTO PLC SPONSORED ADR CUSIP 767204100							
1,184 00	58 0900000	0 00	68,778 56	60,518 22	8,260 34	0 00	8,260 34
ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPSTG 20 ORD SH CUSIP 780097689							
1,082 00	10 7900000	0 00	11,674 78	8,699 28	2,975 50	0 00	2,975 50
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP 780259107							
1,196 00	70 8900000	0 00	84,784 44	71,012 83	13,771 61	0 00	13,771 61
ADR SMITH & NEPHEW P L C SPONSORED ADR NEW CUSIP 83175M205							
184 00	55 4000000	0 00	10,193 60	8,587 06	1,606 54	0 00	1,606 54
ADR UNILEVER PLC SPONSORED ADR NEW CUSIP 904767704							
1,154 00	38 7200000	0 00	44,682 88	34,697 62	9,985 26	0 00	9,985 26
ADR VODAFONE GROUP PLC NEW SPONSORED ADR CUSIP 92857W209							
4,558 00	25 1900000	2,321 25	114,816 02	108,707 37	6,108 65	0 00	6,108 65
DIAGEO PLC SPONSORED ADR NEW CUSIP 25243Q205							
590 00	116 5800000	0 00	68,782 20	32,939 66	35,842 54	0 00	35,842 54
LLOYDS BANKING GROUP PLC-ADR CUSIP 539439109							
9,965 00	3 2000000	0 00	31,888 00	19,069 13	12,818 87	0 00	12,818 87
SHIRE PLC ADR CUSIP 82481R106							
174 00	92 1800000	0 00	16,039 32	11,528 61	4,510 71	0 00	4,510.71
Total USD		4,039 01	1,316,352 18	1,079,619 14	236,733 04	0 00	236,733.04
Total United Kingdom		4,039 01	1,316,352 18	1,079,619 14	236,733.04	0 00	236,733 04

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
#REORG/COMVERSE TECHNOLOGY STOCK MERGER VERINT SYSTEMS 2888509 2/5/2013 CUSIP 205862402							
124 00	3 8400000	0 00	476 16	0 00	476 16	0 00	476 16
#REORG/WATSON NAME CHANGE WITH CUSIP ACTAVIS INC 2M17AB1 EFF 01/24/2013 CUSIP 942683103							
360 00	86 0000000	0 00	30,960 00	15,805 60	15,154 40	0 00	15,154 40
AAON INC COM PAR $0 004 COM PAR $0 004 CUSIP 000360206							
165 00	20 8700000	0 00	3,443 55	2,102 10	1,341 45	0 00	1,341 45
AAR CORP COM CUSIP 000361105							
400 00	18 6800000	0 00	7,472 00	5,595 75	1,876 25	0 00	1,876 25
ABAXIS INC COM CUSIP 002567105							
220 00	37 1000000	0 00	8,162 00	5,264 30	2,897 70	0 00	2,897 70
ABBOTT LAB COM CUSIP 002824100							
4,070 00	65 5000000	0 00	266,585 00	192,526 90	74,058 10	0 00	74,058 10
ABERCROMBIE & FITCH CO CL A CUSIP 002896207							
250 00	47 9700000	0 00	11,992 50	8,066 75	3,925 75	0 00	3,925 75
ABM INDS INC COM CUSIP 000957100							
490 00	19 9500000	0 00	9,775 50	9,631 21	144 29	0 00	144 29
ACADIA RLTY TR COM CUSIP 004239109							
450 00	25 0800000	81 00	11,286 00	7,657 39	3,628 61	0 00	3,628 61
ACCENTURE PLC SHS CL A NEW CUSIP G1151C101							
1,280 00	66 5000000	0 00	85,120 00	72,014 90	13,105 10	0 00	13,105 10
ACE LTD COM STK CUSIP H0023R105							
1,000 00	79 8000000	0 00	79,800 00	52,910 00	26,890 00	0 00	26,890 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ACORDA THERAPEUTICS INC COM CUSIP 00484M106							
390 00	24 8600000	0 00	9,695 40	9,559 88	135 52	0 00	135 52
ACTUANT CORP CL A NEW CUSIP 00508X203							
655 00	27 9100000	0 00	18,281 05	12,115 12	6,165 93	0 00	6,165 93
ADOBE SYS INC COM CUSIP 00724F101							
1,330 00	37 6800000	0 00	50,114 40	36,080 31	14,034 09	0 00	14,034 09
ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK CUSIP 00507E107							
260 00	1 6400000	0 00	426 40	639 80	- 213 40	0 00	- 213 40
ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS CUSIP 022276109							
740 00	11 9100000	0 00	8,813 40	8,978 05	- 164 65	0 00	- 164 65
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS CUSIP 03938L104							
803 00	17 4700000	0 00	14,028 41	13,336 04	692 37	0 00	692 37
ADR ATA INC SPONSORED ADR CUSIP 00211V106							
10 00	6 9900000	0 00	69 90	41 50	28 40	0 00	28 40
ADR AUTONAVI HLDGS LTD SPONSORED ADR CUSIP 05330F106							
130.00	11 3500000	0 00	1,475 50	1,879 80	- 404.30	0 00	- 404 30
ADR CENCOSUD S A SPONSORED ADS CENCOSUD S A SPONSORED ADS CUSIP 15132H101							
1,848 00	16 3300000	0 00	30,177 84	32,433 62	- 2,255 78	0 00	- 2,255 78
ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR CUSIP 16938G107							
190 00	1 6800000	245 10	319 20	1,188 70	- 869 50	0 00	- 869 50
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR CUSIP 204409882							
181 00	11 1100000	310 96	2,010 91	1,835 85	175 06	0 00	175 06

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR CONCORD MED SVCS HLDGS LTD SPONSOREDADR CUSIP 206277105							
130 00	4 1300000	0 00	536 90	551 20	- 14 30	0 00	- 14 30
ADR E-COMMERCE CHINA DANGDANG INC SPONSORED ADS REPSTG COM CL A ADR CUSIP 26833A105							
255 00	4 1500000	0 00	1,058 25	2,959 10	- 1,900 85	0 00	- 1,900 85
ADR ELONG INC SPONSORED ADR ADR CUSIP 290138205							
10 00	14 8300000	0 00	148 30	117 10	31 20	0 00	31 20
ADR ISOFTSTONE HLDGS LTD SPONSORED ADS CUSIP 46489B108							
200 00	4 2600000	0 00	852 00	1,704 00	- 852 00	0 00	- 852 00
ADR KU6 MEDIA CO LTD SPONSORED ADR CUSIP 48274B103							
20 00	1 0600000	0 00	21 20	88 00	- 66 80	0 00	- 66 80
ADR LATAM AIRLS GROUP S A SPONSORED ADR CUSIP 51817R106							
1,495 00	23 5600000	0 00	35,222 20	34,283 50	938 70	0 00	938 70
ADR LE GAGA HLDGS LTD SPONSORED ADR CUSIP 521168104							
105 00	3 7700000	0 00	395 85	500 82	- 104 97	0 00	- 104 97
ADR NATIONAL BK GREECE S A SPONSORED ADRREPSTG 1 SH CUSIP 633643606							
1,104 00	1 7900000	0 00	1,976 16	2,072 63	- 96 47	0 00	- 96 47
ADR O2MICRO INTL LTD SPONSORED ADR CUSIP 67107W100							
110 00	3 0000000	0 00	330 00	517 00	- 187 00	0 00	- 187 00
ADR RENREN INC SPONSORED ADR REPSTG CL A CUSIP 759892102							
655 00	3 4500000	0 00	2,259 75	3,818 57	- 1,558 82	0 00	- 1,558 82
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP 82706C108							
180 00	14 2200000	0 00	2,559 60	1,798 95	760 65	0 00	760 65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ADR TAL ED GROUP ADS REPSTG COM SHS ADR CUSIP 874080104							
65 00	9 6000000	0 00	624 00	770 90	- 146 90	0 00	- 146 90
ADR VIPSHOP HLDGS LTD SPONSORED ADR CUSIP 92763W103							
160 00	17 8400000	0 00	2,854 40	1,774 77	1,079 63	0 00	1,079 63
ADR XUEDA ED GROUP SPONSORED ADR CUSIP 98418W109							
150 00	2 4500000	0 00	367 50	1,158 47	- 790 97	0 00	- 790 97
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR CUSIP 98584B103							
590 00	2 3500000	0 00	1,386 50	1,098 29	288 21	0 00	288 21
ADR 21VIANET GROUP INC SPONSORED ADR CUSIP 90138A103							
170.00	9 6100000	0 00	1,633 70	1,873 00	- 239 30	0 00	- 239 30
ADT CORP COM CUSIP 00101J106							
610 00	46 4900000	0 00	28,358 90	15,560 46	12,798 44	0 00	12,798 44
ADVANCED ENERGY INDS INC COM CUSIP 007973100							
335 00	13 8100000	0 00	4,626 35	3,545 73	1,080 62	0 00	1,080 62
AEGION CORP 10 CUSIP 00770F104							
410 00	22 1900000	0 00	9,097 90	6,654 92	2,442.98	0 00	2,442 98
AEROVIRONMENT INC COM CUSIP 008073108							
205 00	21 7400000	0 00	4,456 70	4,737 75	- 281 05	0 00	- 281 05
AES CORP COM CUSIP 00130H105							
1,650 00	10 7000000	0 00	17,655 00	16,252 17	1,402 83	0 00	1,402 83
AETNA INC CUSIP 00817Y108							
930 00	46 3000000	0 00	43,059 00	31,318 80	11,740 20	0 00	11,740 20

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
AFFYMETRIX INC OC-CAP STK CUSIP 00826T108							
810 00	3 1700000	0 00	2,567 70	2,861 33	- 293 63	0 00	- 293 63
AFLAC INC COM CUSIP 001055102 AFL							
1,450 00	53 1200000	0 00	77,024 00	58,295 92	18,728 08	0 00	18,728 08
AGILENT TECHNOLOGIES INC COM CUSIP 00846U101							
850 00	40 9400000	85 00	34,799 00	25,435 28	9,363 72	0 00	9,363 72
AGILYSYS INC COM STK CUSIP 00847J105							
60 00	8 3700000	0 00	502 20	298 20	204 00	0 00	204 00
AIR METHODS CORP COM NEW COM NEW CUSIP 009128307							
330 00	36 8900000	0 00	12,173 70	4,871 15	7,302 55	0 00	7,302 55
AIR PROD & CHEM INC COM CUSIP 009158106							
620 00	84 0200000	396 80	52,092 40	31,257 68	20,834 72	0 00	20,834 72
AIRGAS INC COM CUSIP 009363102							
200 00	91 2900000	0 00	18,258 00	6,920 28	11,337 72	0 00	11,337 72
AK STL HLDG CORP COM STK PAR $0 01 CUSIP 001547108							
1,275 00	4 6000000	0 00	5,865 00	6,955 29	- 1,090 29	0 00	- 1,090 29
AKAMAI TECHNOLOGIES INC COM STK CUSIP 00971T101							
480 00	40 9100000	0 00	19,636 80	12,901 49	6,735 31	0 00	6,735 31
AKORN INC COM CUSIP 009728106							
650 00	13 3600000	0 00	8,684 00	8,157 50	526 50	0 00	526 50
ALBANY INTL CORP NEW CL A CUSIP 012348108							
280 00	22 6800000	0 00	6,350 40	5,921 60	428 80	0 00	428 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ALCOA INC COM STK CUSIP 013817101							
2,840 00	8 6800000	0 00	24,651 20	24,860 90	- 209 70	0 00	- 209 70
ALEXION PHARMACEUTICALS INC COM CUSIP 015351109							
470 00	93 8100000	0 00	44,090 70	44,132 48	- 41 78	0 00	- 41 78
ALIGN TECHNOLOGY INC COM CUSIP 016255101							
665 00	27 7500000	0 00	18,453 75	12,473 76	5,979 99	0 00	5,979 99
ALLEGHENY TECHNOLOGIES INC COM CUSIP 01741R102							
330 00	30 3600000	0 00	10,018 80	11,420 38	- 1,401 58	0 00	- 1,401 58
ALLEGIANT TRAVEL CO COM CUSIP 01748X102							
145 00	73 4100000	0 00	10,644 45	6,813 10	3,831 35	0 00	3,831 35
ALLERGAN INC COM CUSIP 018490102							
840 00	91 7300000	0 00	77,053 20	52,671 68	24,381 52	0 00	24,381 52
ALLETE INC COM NEW CUSIP 018522300							
320 00	40 9800000	0 00	13,113 60	11,468 70	1,644 90	0 00	1,644 90
ALLIANCE 1 INTL INC COM CUSIP 018772103							
790 00	3 6400000	0 00	2,875 60	2,583 30	292 30	0 00	292 30
ALLSTATE CORP COM CUSIP 020002101							
1,350 00	40 1700000	0 00	54,229 50	40,734 10	13,495 40	0 00	13,495.40
ALMOST FAMILY INC COM CUSIP 020409108							
100 00	20 2600000	0 00	2,026 00	1,460 00	566 00	0 00	566 00
ALPHA NAT RES INC COM STK CUSIP 02076X102							
700 00	9 7400000	0 00	6,818 00	5,117 00	1,701 00	0 00	1,701 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ALTERA CORP COM CUSIP 021441100							
730 00	34 4400000	0 00	25,141 20	16,661 40	8,479 80	0 00	8,479 80
ALTRIA GROUP INC COM CUSIP 02209S103							
5,180 00	31 4200000	2,279 20	162,755 60	104,584 20	58,171 40	0 00	58,171 40
AMAZON COM INC COM CUSIP 023135106							
980 00	251 1400000	0 00	246,117 20	60,148 21	185,968 99	0 00	185,968 99
AMCOL INTL CORP COM CUSIP 02341W103							
245 00	30 6800000	49 00	7,516 60	6,811 10	705 50	0 00	705 50
AMEDISYS INC COM CUSIP 023436108							
295 00	11 2700000	0 00	3,324 65	3,580 89	- 256 24	0 00	- 256 24
AMER ELEC PWR CO INC COM CUSIP 025537101							
1,290 00	42 6800000	0 00	55,057 20	48,455 51	6,601 69	0 00	6,601 69
AMER GREETINGS CORP CL A COM CUSIP 026375105							
345 00	16 8900000	0 00	5,827 05	4,948 20	878 85	0.00	878 85
AMEREN CORP COM CUSIP 023608102							
700 00	30 7200000	0 00	21,504 00	17,268 20	4,235.80	0 00	4,235 80
AMERICAN EXPRESS CO CUSIP 025816109							
2,860 00	57 4800000	0 00	164,392 80	70,999 43	93,393 37	0 00	93,393 37
AMERICAN INTERNATIONAL GROUP INC COM CUSIP 026874784							
3,110 00	35 3000000	0 00	109,783 00	89,226 11	20,556 89	0 00	20,556 89
AMERICAN PUB ED INC COM STK CUSIP 02913V103							
175 00	36 1100000	0 00	6,319 25	5,756 65	562 60	0 00	562 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
AMERICAN STS WTR CO COM CUSIP 029899101							
135 00	47 9800000	0 00	6,477 30	4,757 60	1,719 70	0 00	1,719 70
AMERICAN TOWER CORP CUSIP 03027X100							
1,270 00	77 2700000	0 00	98,132 90	56,812 50	41,320 40	0 00	41,320 40
AMERICAN VANGUARD CORP COM CUSIP 030371108							
240 00	31 0700000	0 00	7,456 80	1,835 20	5,621 60	0 00	5,621 60
AMERIPRISE FINL INC COM CUSIP 03076C106							
750 00	62 6300000	0 00	46,972 50	29,311 07	17,661 43	0 00	17,661 43
AMERISAFE INC COM CUSIP 03071H100							
170 00	27 2500000	0 00	4,632 50	3,070 10	1,562 40	0 00	1,562 40
AMERISOURCEBERGEN CORP COM CUSIP 03073E105							
710 00	43 1800000	0 00	30,657 80	18,694 30	11,963 50	0 00	11,963 50
AMERN SCI & ENGR INC COM CUSIP 029429107							
75 00	65 2100000	0 00	4,890 75	3,910 50	980 25	0 00	980 25
AMGEN INC COM CUSIP 031162100							
2,070 00	86 3200000	0 00	178,682 40	111,745 87	66,936 53	0 00	66,936 53
AMN HEALTHCARE SVCS INC COM CUSIP 001744101							
380 00	11 5500000	0 00	4,389 00	2,021 11	2,367 89	0 00	2,367 89
AMPHENOL CORP NEW CL A CUSIP 032095101							
420 00	64 7000000	44 10	27,174 00	19,417 10	7,756 90	0 00	7,756 90
AMSURG CORP COM CUSIP 03232P405							
280 00	30 0100000	0 00	8,402 80	5,871 75	2,531 05	0 00	2,531 05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ANADARKO PETRO CORP COM CUSIP 032511107							
1,310 00	74 3100000	0 00	97,346 10	78,138 84	19,207 26	0 00	19,207 26
ANALOG DEVICES INC COM CUSIP 032654105							
720 00	42 0600000	0 00	30,283 20	21,936 07	8,347 13	0 00	8,347 13
ANALOGIC CORP COM PAR $0 05 CUSIP 032657207							
110 00	74 3000000	0 00	8,173 00	4,002 90	4,170 10	0 00	4,170 10
ANDERSONS INC COM CUSIP 034164103							
160 00	42 9000000	25 60	6,864 00	4,192 00	2,672 00	0 00	2,672 00
ANIXTER INTL INC COM CUSIP 035290105							
260 00	63 9800000	0 00	16,634 80	12,530 76	4,104 04	0 00	4,104 04
AON PLC COM CUSIP G0408V102							
870 00	55 6000000	0 00	48,372 00	42,671 33	5,700 67	0 00	5,700 67
APACHE CORP COM CUSIP 037411105							
1,050 00	78 5000000	0 00	82,425 00	87,969 09	- 5,544 09	0.00	- 5,544.09
APARTMENT INVT & MGMT CO CL A CUSIP 03748R101							
390 00	27 0600000	0 00	10,553 40	7,413 40	3,140 00	0 00	3,140 00
APOGEE ENTERPRISES INC COM CUSIP 037598109							
270 00	23 9700000	0 00	6,471 90	2,884 21	3,587.69	0 00	3,587 69
APPLE INC COM STK CUSIP 037833100							
2,450 00	533 0300000	0 00	1,305,923 50	382,106 17	923,817 33	0 00	923,817 33
APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105							
345 00	42 0100000	0 00	14,493 45	7,592 87	6,900 58	0 00	6,900 58

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
APPLIED MATERIALS INC COM CUSIP 038222105							
3,340 00	11 4400000	0 00	38,209 60	38,112 60	97 00	0 00	97 00
APPROACH RES INC COM STK CUSIP 03834A103							
320 00	25 0100000	0 00	8,003 20	7,786 40	216 80	0 00	216 80
ARBITRON INC COM CUSIP 03875Q108							
290 00	46 6800000	0 00	13,537 20	7,393 30	6,143 90	0 00	6,143 90
ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102							
1,510 00	27 3900000	0 00	41,358 90	40,389 98	968 92	0 00	968 92
ARCTIC CAT INC COM CUSIP 039670104							
110 00	33 3900000	0 00	3,672 90	826 10	2,846 80	0 00	2,846 80
ARKANSAS BEST CORP DEL COM CUSIP 040790107							
270 00	9 5500000	0 00	2,578 50	2,274 34	304 16	0 00	304 16
ARQULE INC COM CUSIP 04269E107							
665 00	2 7900000	0 00	1,855 35	1,615 95	239 40	0 00	239 40
ARRIS GROUP INC COM CUSIP 04269Q100							
1,235 00	14 9400000	0 00	18,450 90	13,482 18	4,968.72	0 00	4,968 72
ASSURANT INC COM CUSIP 04621X108							
280 00	34 7000000	0 00	9,716 00	8,319.89	1,396.11	0 00	1,396 11
ASTEC INDS INC COM CUSIP 046224101							
205 00	33 3300000	0 00	6,832 65	5,427 30	1,405 35	0 00	1,405 35
AT&T INC COM CUSIP 00206R102							
15,830 00	33 7100000	0 00	533,629 30	442,642 25	90,987 05	0 00	90,987 05

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ATLC TELE-NETWORK INC COM NEW CUSIP 049079205							
90 00	36 7100000	0 00	3,303 90	3,223 30	80 60	0 00	80 60
ATMI INC COM CUSIP 00207R101							
290 00	20 8800000	0 00	6,055 20	4,553 00	1,502 20	0 00	1,502 20
AUTODESK INC COM CUSIP 052769106							
720 00	35 3500000	0 00	25,452 00	18,392 30	7,059 70	0 00	7,059 70
AUTOMATIC DATA PROCESSING INC COM CUSIP 053015103							
1,240 00	57 0100000	539 40	70,692 40	53,555 50	17,136 90	0 00	17,136 90
AUTONATION INC COM CUSIP 05329W102 AN							
160 00	39 7000000	0 00	6,352 00	3,147 20	3,204 80	0 00	3,204 80
AUTOZONE INC COM CUSIP 053332102 AZO							
70 00	354 4300000	0 00	24,810 10	11,083 10	13,727 00	0 00	13,727 00
AVALONBAY CMNTYS REIT CUSIP 053484101							
200 00	135 5900000	194 00	27,118 00	17,017 40	10,100 60	0 00	10,100 60
AVERY DENNISON CORP COM CUSIP 053611109							
330 00	34 9200000	0 00	11,523 60	8,510 70	3,012 90	0 00	3,012 90
AVID TECHNOLOGY INC COM CUSIP 05367P100							
270 00	7 5800000	0 00	2,046 60	2,043 90	2 70	0 00	2 70
AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107							
565 00	24 1100000	0 00	13,622 15	12,227 48	1,394 67	0 00	1,394 67
AVON PRODUCTS INC COM USD0 25 CUSIP 054303102							
1,380 00	14 3600000	0 00	19,816 80	21,500 40	- 1,683 60	0 00	- 1,683 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
AZZ INC COM CUSIP 002474104							
250 00	38 4300000	0 00	9,607 50	5,193 50	4,414 00	0 00	4,414 00
B & G FOODS INC COMMON STOCK CUSIP 05508R106							
435 00	28 3100000	126 15	12,314 85	7,869 33	4,445 52	0 00	4,445 52
BADGER METER INC COM CUSIP 056525108							
175 00	47 4100000	0 00	8,296 75	5,783 55	2,513 20	0 00	2,513 20
BAKER HUGHES INC COM CUSIP 057224107							
1,384 00	40 8400000	0 00	56,522 56	56,432 49	90 07	0 00	90 07
BALCHEM CORP COM CUSIP 057665200							
330 00	36 4000000	0 00	12,012 00	7,879 79	4,132 21	0 00	4,132 21
BALL CORP COM CUSIP 058498106							
480 00	44 7500000	0 00	21,480 00	12,937 80	8,542 20	0 00	8,542 20
BANK NEW YORK MELLON CORP COM STK CUSIP 064058100							
3,200 00	25 7000000	0 00	82,240 00	66,635 14	15,604 86	0 00	15,604 86
BANK OF AMERICA CORP CUSIP 060505104							
28,660 00	11 6000000	0 00	332,456 00	203,289 75	129,166 25	0 00	129,166 25
BANK OF THE OZARKS INC COM CUSIP 063904106							
255 00	33 4700000	0 00	8,534 85	4,060 45	4,474 40	0 00	4,474 40
BANNER CORP COM NEW COM NEW CUSIP 06652V208							
120 00	30 7300000	0 00	3,687 60	3,700 79	- 13 19	0 00	- 13 19
BARNES GROUP INC COM CUSIP 067806109							
455 00	22 4600000	0 00	10,219 30	7,762 55	2,456 75	0 00	2,456 75

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BASIC ENERGY SVCS INC NEW COM CUSIP 06985P100							
315 00	11 4100000	0 00	3,594 15	2,843 75	750 40	0 00	750 40
BAXTER INTL INC COM CUSIP 071813109							
1,540 00	66 6600000	693 00	102,656 40	63,220 70	39,435 70	0 00	39,435 70
BB&T CORP COM CUSIP 054937107 BBT							
1,370 00	29 1100000	0 00	39,880 70	30,893 50	8,987 20	0 00	8,987 20
BBCN BANCORP INC COM CUSIP 073295107							
775 00	11 5700000	0 00	8,966 75	6,530 15	2,436 60	0 00	2,436 60
BEAM INC CUSIP 073730103							
370 00	61 0900000	0 00	22,603 30	12,192 75	10,410 55	0 00	10,410 55
BECTON DICKINSON & CO COM CUSIP 075887109							
560 00	78 1900000	0 00	43,786 40	39,033 10	4,753 30	0 00	4,753 30
BED BATH BEYOND INC COM CUSIP 075896100							
650 00	55 9100000	0 00	36,341 50	25,031 30	11,310 20	0 00	11,310 20
BEL FUSE INC CL B CL B CUSIP 077347300							
120 00	19 5500000	0 00	2,346 00	2,166 00	180 00	0 00	180 00
BELDEN INC COM CUSIP 077454106							
435 00	44 9900000	0 00	19,570 65	10,443 10	9,127 55	0 00	9,127 55
BEMIS CO INC COM CUSIP 081437105							
260 00	33 4600000	0 00	8,699 60	8,000 90	698 70	0 00	698 70
BENCHMARK ELECTRS INC COM CUSIP 08160H101							
465 00	16 6200000	0 00	7,728 30	6,653 70	1,074 60	0 00	1,074 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BERKSHIRE HATHAWAY INC-CL B CUSIP 084670702							
4,409 00	89 7000000	0 00	395,487 30	326,878 35	68,608 95	0 00	68,608 95
BIG LOTS INC COM CUSIP 089302103							
200 00	28 4600000	0 00	5,692 00	6,478 00	- 786 00	0 00	- 786 00
BIG 5 SPORTING GOODS CORP COM CUSIP 08915P101							
250 00	13 1000000	0 00	3,275 00	1,995 00	1,280 00	0 00	1,280 00
BIGLARI HLDGS INC CL A COM CUSIP 08986R101							
10 00	390 0200000	0 00	3,900 20	2,380 00	1,520 20	0 00	1,520 20
BIO-REFERENCE LABS INC COM PAR $0 01 NEW CUSIP 09057G602							
245 00	28 6900000	0 00	7,029 05	4,429 76	2,599 29	0 00	2,599 29
BIOGEN IDEC INC COM STK CUSIP 09062X103							
710 00	146 6700000	0 00	104,135 70	37,043 30	67,092 40	0 00	67,092 40
BJS RESTAURANTS INC COM CUSIP 09180C106							
220 00	32 9000000	0 00	7,238 00	4,524 80	2,713 20	0 00	2,713 20
BK MUT CORP NEW COM STK CUSIP 063750103							
420 00	4 3000000	0 00	1,806 00	1,604 40	201 60	0 00	201 60
BLACK BOX CORP DEL COM CUSIP 091826107							
110 00	24 3400000	8 80	2,677 40	2,897 80	- 220 40	0 00	- 220 40
BLACKBAUD INC COM CUSIP 09227Q100							
435 00	22 8300000	0 00	9,931 05	9,959 49	- 28 44	0 00	- 28 44
BLACKROCK INC COM STK CUSIP 09247X101							
412 00	206 7100000	0 00	85,164 52	67,622 69	17,541 83	0 00	17,541 83

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BLOCK H & R INC COM CUSIP 093671105							
710 00	18 5700000	142 00	13,184 70	8,775 60	4,409 10	0 00	4,409 10
BLUCORA INC COM CUSIP 095229100							
400 00	15 7100000	0 00	6,284 00	3,253 69	3,030 31	0 00	3,030 31
BLUE NILE INC COM CUSIP 09578R103							
140 00	38 5000000	0 00	5,390 00	4,620 00	770 00	0 00	770 00
BLYTH INC COM NEW COM NEW CUSIP 09643P207							
130 00	15 5500000	0 00	2,021 50	2,457 80	- 436 30	0 00	- 436 30
BMC SOFTWARE INC COM STK CUSIP 055921100							
520 00	39 6600000	0 00	20,623 20	20,431 70	191 50	0 00	191 50
BOEING CO COM CUSIP 097023105							
1,880 00	75 3600000	0 00	141,676 80	106,418 83	35,257 97	0 00	35,257 97
BORG WARNER INC COM CUSIP 099724106							
140 00	71 6200000	0 00	10,026 80	9,885 97	140 83	0 00	140 83
BOSTON BEER INC CL A CL A CUSIP 100557107							
85 00	134 4500000	0 00	11,428 25	4,168 30	7,259 95	0 00	7,259 95
BOSTON PRIVATE FINL HLDGS INC COM CUSIP 101119105							
780 00	9 0100000	0 00	7,027 80	4,526 92	2,500 88	0 00	2,500 88
BOSTON SCIENTIFIC CORP COM CUSIP 101137107							
1,970 00	5 7300000	0 00	11,288 10	10,460 31	827 79	0 00	827 79
BOTTOMLINE TECHNOLOGIES DE INC COM CUSIP 101388106							
420 00	26 3900000	0 00	11,083 80	8,074 82	3,008 98	0 00	3,008 98

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BOYD GAMING CORP COM CUSIP 103304101							
545 00	6 6400000	0 00	3,618 80	3,056 80	562 00	0 00	562 00
BRADY CORP CL A CUSIP 104674106							
460 00	33 4000000	0 00	15,364 00	13,141 03	2,222 97	0 00	2,222 97
BRIGGS & STRATTON CORP CAP CUSIP 109043109							
470 00	21 0800000	0 00	9,907 60	7,781 00	2,126 60	0 00	2,126 60
BRISTOL MYERS SQUIBB CO COM CUSIP 110122108							
4,015 00	32 5900000	0 00	130,848 85	106,920 95	23,927 90	0 00	23,927 90
BRISTOW GROUP INC COM CUSIP 110394103							
345 00	53 6600000	0 00	18,512 70	13,114 60	5,398 10	0 00	5,398 10
BROADCOM CORP CL A CUSIP 111320107							
1,300 00	33 2100000	0 00	43,173 00	41,808 60	1,364 40	0 00	1,364 40
BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + CUSIP 11373M107							
510 00	8 5000000	0 00	4,335 00	4,102 75	232 25	0 00	232 25
BROOKS AUTOMATION INC COM CUSIP 114340102							
640 00	8 0500000	0 00	5,152 00	4,914 30	237 70	0 00	237 70
BROWN SHOE CO INC COM CUSIP 115736100							
420 00	18 3700000	0 00	7,715 40	3,908 90	3,806 50	0 00	3,806 50
BROWN-FORMAN INC CL B NON-VTG COM CUSIP 115637209							
405 00	63 2500000	0 00	25,616 25	14,526 31	11,089 94	0 00	11,089 94
BRUNSWICK CORP COM CUSIP 117043109							
790 00	29 0900000	0 00	22,981 10	9,066 75	13,914 35	0 00	13,914 35

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
BSTN PPTYS INC CUSIP 101121101							
380 00	105 8100000	247 00	40,207 80	27,150 18	13,057 62	0 00	13,057 62
BUCKEYE TECHNOLOGIES INC COM CUSIP 118255108							
370 00	28 7100000	0 00	10,622 70	4,090 90	6,531 80	0 00	6,531 80
BUCKLE INC COM CUSIP 118440106							
260 00	44 6400000	0 00	11,606 40	7,912 30	3,694 10	0 00	3,694 10
BUFFALO WILD WINGS INC COM STK CUSIP 119848109							
180 00	72 8200000	0 00	13,107 60	7,924 80	5,182 80	0 00	5,182 80
C D I CORP COM CUSIP 125071100							
110 00	17 1300000	0 00	1,884 30	1,437 50	446 80	0 00	446 80
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP 12541W209							
440 00	63 2200000	0 00	27,816 80	25,234 00	2,582 80	0 00	2,582 80
C R BARD CUSIP 067383109							
220 00	97 7400000	0 00	21,502 80	17,800 60	3,702 20	0 00	3,702 20
CA INC COM CUSIP 12673P105							
1,180 00	21 9800000	0 00	25,936 40	22,601 60	3,334 80	0 00	3,334 80
CABELAS INC COM STK CUSIP 126804301							
45 00	41 7500000	0 00	1,878 75	602 61	1,276 14	0 00	1,276 14
CABLEVISION SYS CORP CL A COM STK CUSIP 12686C109							
680 00	14 9400000	0 00	10,159 20	10,512 80	- 353 60	0 00	- 353 60
CABOT MICROELECTRONICS CORP COM CUSIP 12709P103							
200 00	35 5100000	0 00	7,102 00	6,335 00	767 00	0 00	767 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CABOT OIL & GAS CORP COM CUSIP 127097103							
500 00	49 7400000	0 00	24,870 00	5,166 10	19,703 90	0 00	19,703 90
CACI INTL INC CL A CL A CUSIP 127190304							
240 00	55 0300000	0 00	13,207 20	10,890 46	2,316 74	0 00	2,316 74
CAL MAINE FOODS INC COM NEW STK CUSIP 128030202							
150 00	40 2200000	0 00	6,033 00	4,233 00	1,800 00	0 00	1,800 00
CALAMOS ASSET MGMT INC CL A COM STK CUSIP 12811R104							
63 00	10 5700000	0 00	665 91	752 22	- 86 31	0 00	- 86 31
CALAVO GROWERS INC COM CUSIP 128246105							
100 00	25 2100000	0 00	2,521 00	1,683 00	838 00	0 00	838 00
CALGON CARBON CORP COM CUSIP 129603106							
550 00	14 1800000	0 00	7,799 00	7,849 92	- 50 92	0 00	- 50 92
CALLAWAY GOLF CO COM CUSIP 131193104							
630 00	6 5000000	0 00	4,095 00	4,104 20	- 9 20	0 00	- 9 20
CAMBREX CORP COM CUSIP 132011107							
300 00	11 3800000	0 00	3,414 00	1,248 00	2,166 00	0 00	2,166 00
CAMERON INTL CORP COM STK CUSIP 13342B105							
630 00	56 4600000	0 00	35,569 80	27,810 83	7,758 97	0 00	7,758 97
CAMPBELL SOUP CO COM CUSIP 134429109							
510 00	34 8900000	147 90	17,793 90	15,978 30	1,815 60	0 00	1,815 60
CANTEL MEDICAL CORP COM CUSIP 138098108							
210 00	29 7300000	0 00	6,243 30	3,267 30	2,976 00	0 00	2,976 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CAP 1 FNCL COM CUSIP 14040H105							
1,480 00	57 9300000	0 00	85,736 40	60,737 27	24,999 13	0 00	24,999 13
CAPELLA ED CO COM CUSIP 139594105							
135 00	28 2300000	0 00	3,811 05	4,221 60	- 410 55	0 00	- 410 55
CARDINAL HLTH INC CUSIP 14149Y108							
1,010 00	41 1800000	277 75	41,591 80	22,032 00	19,559 80	0 00	19,559 80
CARDTRONICS INC COM STK CUSIP 14161H108							
400 00	23 7400000	0 00	9,496 00	8,577 10	918 90	0 00	918 90
CAREER EDUCATION C COM USD0 01 CUSIP 141665109							
605 00	3 5200000	0 00	2,129 60	2,122 52	7 08	0 00	7 08
CAREFUSION CORP COM CUSIP 14170T101							
710 00	28 5800000	0 00	20,291 80	18,094 41	2,197 39	0 00	2,197 39
CARMAX INC COM CUSIP 143130102							
610 00	37 5400000	0 00	22,899 40	12,950 30	9,949 10	0 00	9,949 10
CARNIVAL CORP COM PAIRED CUSIP 143658300							
1,430 00	36 7700000	0 00	52,581 10	32,308 68	20,272 42	0 00	20,272 42
CARRIZO OIL & GAS INC COM CUSIP 144577103							
355 00	20 9200000	0 00	7,426 60	7,483 40	- 56 80	0 00	- 56 80
CASCADE CORP COM CUSIP 147195101							
80 00	64 3000000	0 00	5,144 00	2,103 20	3,040 80	0 00	3,040 80
CASEYS GEN STORES INC COM CUSIP 147528103							
370 00	53 1000000	0 00	19,647 00	11,467 94	8,179 06	0 00	8,179 06

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CASH AMER INVTS INC COM CUSIP 14754D100							
285 00	39 6700000	0 00	11,305 95	9,513 45	1,792 50	0 00	1,792 50
CASTLE A M & CO MRYLAND CUSIP 148411101							
80 00	14 7700000	0 00	1,181 60	1,042 56	139 04	0 00	139 04
CATERPILLAR INC COM CUSIP 149123101							
1,650 00	89 5800000	0 00	147,807 00	96,127 32	51,679 68	0 00	51,679 68
CATO CORP NEW CL A CL A CUSIP 149205106							
280 00	27 4300000	0 00	7,680 40	5,739 80	1,940 60	0 00	1,940 60
CBEYOND INC CUSIP 149847105							
320 00	9 0400000	0 00	2,892 80	2,278 85	613 95	0 00	613 95
CBRE GROUP INC CL A CL A CUSIP 12504L109							
790 00	19 9000000	0 00	15,721 00	10,749 80	4,971 20	0 00	4,971 20
CBS CORP NEW CL B CUSIP 124857202							
1,670 00	38 0500000	200 40	63,543 50	24,195 03	39,348 47	0 00	39,348 47
CEC ENTMT INC COM CUSIP 125137109							
165 00	33 1900000	0 00	5,476 35	5,132 14	344 21	0 00	344 21
CEDAR REALTY TRUST INC CUSIP 150602209							
655 00	5 2800000	0 00	3,458 40	2,279 40	1,179 00	0 00	1,179 00
CELGENE CORP COM CUSIP 151020104 CELG							
1,260 00	78 7200000	0 00	99,187 20	66,868 20	32,319 00	0 00	32,319.00
CENTENE CORP DEL COM CUSIP 15135B101							
475 00	41 0000000	0 00	19,475 00	9,698 56	9,776 44	0 00	9,776 44

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CENTERPOINT ENERGY INC COM CUSIP 15189T107							
1,370 00	19 2500000	0 00	26,372 50	20,289 14	6,083 36	0 00	6,083 36
CENTRAL GARDEN & PET CO CL A NON-VTG STK CUSIP 153527205							
440 00	10 4500000	0 00	4,598 00	3,806 80	791 20	0 00	791 20
CENTURY ALUM CO COM CUSIP 156431108							
495 00	8 7600000	0 00	4,336 20	3,486 45	849 75	0 00	849 75
CENTURYLINK INC COM CUSIP 156700106							
1,922 00	39 1200000	0 00	75,188 64	57,997 30	17,191 34	0 00	17,191 34
CERNER CORP COM CUSIP 156782104							
340 00	77 6400000	0 00	26,397 60	14,273 85	12,123 75	0 00	12,123 75
CEVA INC COM CUSIP 157210105							
220 00	15 7500000	0 00	3,465 00	3,529 00	- 64 00	0 00	- 64 00
CF INDS HLDGS INC COM CUSIP 125269100							
210 00	203 1600000	0 00	42,663 60	15,332 70	27,330 90	0 00	27,330 90
CH ENERGY GROUP INC COM CUSIP 12541M102							
140 00	65 2200000	0 00	9,130 80	5,877 20	3,253 60	0 00	3,253 60
CHECKPOINT SYS INC COM STK USD0 10 CUSIP 162825103							
395 00	10 7400000	0 00	4,242 30	3,213 30	1,029 00	0 00	1,029 00
CHEMED CORP NEW COM CUSIP 16359R103							
200 00	68 5900000	0 00	13,718 00	9,394 00	4,324 00	0 00	4,324 00
CHESAPEAKE ENERGY CORP COM CUSIP 165167107							
1,620 00	16 6200000	0 00	26,924 40	28,740 42	- 1,816 02	0 00	- 1,816 02

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CHEVRON CORP COM CUSIP 166764100							
5,220 00	108 1400000	0 00	564,490 80	379,418 98	185,071 82	0 00	185,071 82
CHILDRENS PL RETAIL STORES INC COM CUSIP 168905107							
235 00	44 2900000	0 00	10,408 15	7,615 85	2,792 30	0 00	2,792 30
CHINA MING YANG WIND POW-ADS CUSIP 16951C108							
280 00	1 2000000	0 00	336 00	1,075 20	- 739 20	0 00	- 739 20
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP 169656105							
100 00	297 4600000	0 00	29,746 00	26,327 00	3,419 00	0 00	3,419 00
CHRISTOPHER & BANKS CORP COM CUSIP 171046105							
420 00	5 4500000	0 00	2,289 00	1,512 00	777 00	0 00	777 00
CHUBB CORP COM CUSIP 171232101							
990 00	75 3200000	405 90	74,566 80	39,308 94	35,257 86	0 00	35,257 86
CIBER INC COM CUSIP 17163B102							
600 00	3 3400000	0 00	2,004 00	1,869 00	135 00	0 00	135 00
CIGNA CORPORATION CUSIP 125509109							
610 00	53 4600000	0 00	32,610 60	23,777 01	8,833 59	0 00	8,833 59
CIN BELL INC NEW COM STK CUSIP 171871106							
1,950 00	5 4800000	0 00	10,686 00	5,709 84	4,976 16	0 00	4,976 16
CIN FNCL CORP COM CUSIP 172062101							
390 00	39 1600000	158 92	15,272 40	10,141 91	5,130 49	0 00	5,130 49
CINTAS CORP COM CUSIP 172908105							
410 00	40 9000000	0 00	16,769 00	11,246 30	5,522 70	0 00	5,522 70

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CIRCOR INTL INC COM CUSIP 17273K109							
150 00	39 5900000	0 00	5,938 50	3,744 00	2,194 50	0 00	2,194 50
CIRRUS LOGIC INC COM CUSIP 172755100							
610 00	28 9700000	0 00	17,671 70	8,715 64	8,956 06	0 00	8,956 06
CISCO SYSTEMS INC CUSIP 17275R102							
14,070 00	19 6500000	0 00	276,475 50	220,652 30	55,823 20	0 00	55,823 20
CITIGROUP INC COM NEW COM NEW CUSIP 172967424							
7,706 00	39 5600000	0 00	304,849 36	241,488 07	63,361 29	0 00	63,361 29
CITRIX SYS INC COM CUSIP 177376100							
450 00	65 7500000	0 00	29,587 50	18,923 90	10,663 60	0 00	10,663 60
CITY HLDG CO COM CUSIP 177835105							
155 00	34 8500000	0 00	5,401 75	4,854 24	547 51	0 00	547 51
CLEARWATER PAPER CORP COM STK CUSIP 18538R103							
255 00	39 1600000	0 00	9,985 80	7,089 75	2,896.05	0 00	2,896 05
CLIFFS NAT RES INC COM STK CUSIP 18683K101							
450 00	38 5600000	0 00	17,352 00	17,557 90	- 205 90	0 00	- 205 90
CLOROX CO COM CUSIP 189054109							
310 00	73 2200000	0 00	22,698 20	19,497 17	3,201 03	0 00	3,201 03
CLOUD PEAK ENERGY INC COM CUSIP 18911Q102							
595 00	19 3300000	0 00	11,501 35	10,326 65	1,174 70	0 00	1,174 70
CME GROUP INC COM STK CUSIP 12572Q105							
490 00	50 7100000	0 00	24,847 90	27,535 06	- 2,687 16	0 00	- 2,687 16

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CMS ENERGY CORP COM CUSIP 125896100							
820 00	24 3800000	0 00	19,991 60	13,589 09	6,402 51	0 00	6,402 51
COACH INC COM CUSIP 189754104							
790 00	55 5100000	0 00	43,852 90	28,983 70	14,869 20	0 00	14,869 20
COCA COLA CO COM CUSIP 191216100							
11,580 00	36 2500000	0 00	419,775 00	343,264 78	76,510 22	0 00	76,510 22
COCA-COLA ENTERPRISES INC NEW COM CUSIP 19122T109							
440 00	31 7300000	0 00	13,961 20	11,420 00	2,541 20	0 00	2,541 20
COGNEX CORP COM CUSIP 192422103							
385 00	36 8200000	0 00	14,175 70	7,477 48	6,698 22	0 00	6,698 22
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP 192446102							
930 00	74 0500000	0 00	68,866 50	46,055 40	22,811 10	0 00	22,811 10
COHERENT INC COM CUSIP 192479103							
230 00	50 6200000	0 00	11,642 60	9,979 70	1,662 90	0 00	1,662 90
COHU INC COM CUSIP 192576106							
280 00	10 8400000	0 00	3,035 20	2,655 60	379 60	0 00	379.60
COINSTAR INC COM CUSIP 19259P300							
305 00	52 0100000	0 00	15,863 05	9,362 21	6,500 84	0 00	6,500 84
COLDWATER CREEK INC COM NEW CUSIP 193068202							
115 00	4 8100000	0 00	553 15	630 19	- 77 04	0 00	- 77 04
COLGATE-PALMOLIVE CO COM CUSIP 194162103							
1,320 00	104 5400000	0 00	137,992 80	88,020 64	49,972 16	0 00	49,972 16

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
COLONIAL PPTYS TR SH BEN INT SH BEN INT CUSIP 195872106							
760 00	21 3700000	0 00	16,241 20	9,248 87	6,992 33	0 00	6,992 33
COLUMBIA BKG SYS INC COM CUSIP 197236102							
345 00	17 9400000	0 00	6,189 30	5,305 94	883 36	0 00	883 36
COMCAST CORP NEW-CL A CUSIP 20030N101							
7,380 00	37 3800000	1,199 25	275,864 40	128,881 96	146,982 44	0 00	146,982 44
COMERICA INC COM CUSIP 200340107							
630 00	30 3400000	94 50	19,114 20	16,896 92	2,217 28	0 00	2,217 28
COMFORT SYS USA INC COM CUSIP 199908104							
430 00	12 1600000	0 00	5,228 80	4,439 35	789 45	0 00	789 45
COMMUNITY BK SYS INC COM CUSIP 203607106							
360 00	27 3600000	97 20	9,849 60	7,167 20	2,682 40	0 00	2,682 40
COMMVAULT SYS INC COM STK CUSIP 204166102							
400 00	69 7100000	0 00	27,884 00	5,841 35	22,042 65	0 00	22,042.65
COMPUTER PROGRAMS & SYS INC COM CUSIP 205306103							
70 00	50 3400000	0 00	3,523 80	3,485 50	38.30	0 00	38 30
COMPUTER SCI CORP COM CUSIP 205363104							
500 00	40 0500000	100 00	20,025 00	12,920 00	7,105 00	0 00	7,105 00
COMSCORE INC COM CUSIP 20564W105							
335 00	13 7800000	0 00	4,616 30	5,151 15	- 534 85	0 00	- 534 85
COMSTOCK RES INC COM NEW COM NEW CUSIP 205768203							
435 00	15 1300000	0 00	6,581 55	7,212 30	- 630 75	0 00	- 630 75

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW CUSIP 205826209							
185 00	25 3800000	0 00	4,695 30	4,732 26	- 36 96	0 00	- 36 96
COMVERSE INC CUSIP 20585P105							
12 00	28 5300000	0 00	342 36	362 52	- 20 16	0 00	- 20 16
CONAGRA FOODS INC CUSIP 205887102							
1,410 00	29 5000000	0 00	41,595 00	31,774 05	9,820 95	0 00	9,820 95
CONMED CORP COM CUSIP 207410101							
220 00	27 9500000	40 50	6,149 00	4,697 00	1,452 00	0 00	1,452 00
CONOCOPHILLIPS COM CUSIP 20825C104							
3,640 00	57 9900000	0 00	211,083 60	141,781 09	69,302 51	0 00	69,302 51
CONS EDISON INC COM CUSIP 209115104							
730 00	55 5400000	0 00	40,544 20	33,262 27	7,281 93	0 00	7,281 93
CONS GRAPHICS INC COM CUSIP 209341106							
85 00	34 9200000	0 00	2,968 20	2,861 05	107 15	0 00	107 15
CONSOL ENERGY INC COM CUSIP 20854P109							
710 00	32 1000000	0 00	22,791 00	19,933 24	2,857 76	0 00	2,857 76
CONSTELLATION BRANDS INC CL A CL A CUSIP 21036P108							
480 00	35 3900000	0 00	16,987 20	7,742 88	9,244 32	0 00	9,244 32
CONTANGO OIL & GAS CO COM NEW CUSIP 21075N204							
85 00	42 3600000	0 00	3,600 60	4,870 90	- 1,270 30	0 00	- 1,270 30
CORINTHIAN COLLEGES INC COM STK CUSIP 218868107							
750 00	2 4400000	0 00	1,830 00	1,920 56	- 90 56	0 00	- 90 56

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CORNING INC COM CUSIP 219350105							
2,920 00	12 6200000	0 00	36,850 40	36,821 20	29 20	0 00	29 20
CORVEL CORP COM CUSIP 221006109							
60 00	44 8300000	0 00	2,689 80	1,903 80	786 00	0 00	786 00
COSTCO WHOLESALE CORP NEW COM CUSIP 22160K105							
1,170 00	98 7700000	0 00	115,560 90	70,066 48	45,494 42	0 00	45,494 42
COUSINS PPTYS INC COM CUSIP 222795106							
1,080 00	8 3500000	0 00	9,018 00	6,669 00	2,349 00	0 00	2,349 00
COVENTRY HEALTH CARE INC COM CUSIP 222862104							
450 00	44 8300000	56 25	20,173 50	8,860 37	11,313 13	0 00	11,313 13
COVIDIEN PLC USD0 20(POST CONSLDTN) CUSIP G2554F113							
1,210 00	57 7400000	0 00	69,865 40	58,666 60	11,198 80	0 00	11,198 80
CRACKER BARREL OLD CTRY STORE INC COM CUSIP 22410J106							
225 00	64 2600000	0 00	14,458 50	8,733 80	5,724 70	0 00	5,724 70
CROCS INC COM CUSIP 227046109							
870.00	14 3900000	0 00	12,519 30	6,775 09	5,744 21	0 00	5,744 21
CROSS CTRY HEALTHCARE INC COM CUSIP 227483104							
225 00	4 8000000	0 00	1,080 00	1,050 75	29 25	0 00	29 25
CROWN CASTLE INTL CORP COM STK CUSIP 228227104							
700 00	72 1600000	0 00	50,512 00	36,568 00	13,944 00	0 00	13,944 00
CRYOLIFE INC COM CUSIP 228903100							
310 00	6 2300000	0 00	1,931 30	1,701 90	229 40	0 00	229 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
CSG SYS INTL INC COM CUSIP 126349109							
375 00	18 1800000	0 00	6,817 50	5,402 40	1,415 10	0 00	1,415 10
CSX CORP COM CUSIP 126408103 CSX							
3,450 00	19 7300000	0 00	68,068 50	55,969 29	12,099 21	0 00	12,099 21
CTS CORP COM CUSIP 126501105							
340 00	10 6300000	11 90	3,614 20	3,235 80	378 40	0 00	378 40
CUBIC CORP COM CUSIP 229669106							
155 00	47 9700000	0 00	7,435 35	6,003 25	1,432 10	0 00	1,432 10
CUBIST PHARMACEUTICALS INC COM CUSIP 229678107							
600 00	42 0600000	0 00	25,236 00	12,564 25	12,671 75	0 00	12,671 75
CUMMINS INC CUSIP 231021106							
490 00	108 3500000	0 00	53,091 50	12,027 88	41,063 62	0 00	41,063 62
CURTISS WRIGHT CORP COM CUSIP 231561101							
455 00	32 8300000	0 00	14,937 65	13,685 70	1,251 95	0 00	1,251 95
CVB FINL CORP COM CUSIP 126600105							
640 00	10 4000000	0 00	6,656 00	7,238 34	- 582 34	0 00	- 582 34
CVS CAREMARK CORP COM STK CUSIP 126650100							
3,460 00	48 3500000	0 00	167,291 00	109,689 64	57,601 36	0 00	57,601 36
CYBERONICS INC COM CUSIP 23251P102							
220 00	52 5300000	0 00	11,556 60	4,442 10	7,114 50	0 00	7,114 50
CYMER INC COM CUSIP 232572107							
300 00	90 4300000	0 00	27,129 00	10,899 38	16,229 62	0 00	16,229 62

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
D R HORTON INC COM CUSIP 23331A109							
660 00	19 7800000	0 00	13,054 80	7,345 80	5,709 00	0 00	5,709 00
DAKTRONICS INC COM CUSIP 234264109							
290 00	11 0700000	0 00	3,210 30	2,624 50	585 80	0 00	585 80
DANAHER CORP COM CUSIP 235851102							
1,530 00	55 9000000	0 00	85,527 00	58,067 54	27,459 46	0 00	27,459 46
DARDEN RESTAURANTS INC COM CUSIP 237194105							
380 00	45 0700000	0 00	17,126 60	10,958 55	6,168 05	0 00	6,168 05
DARLING INTL INC COM CUSIP 237266101							
1,065 00	16 0400000	0 00	17,082 60	10,357 86	6,724 74	0 00	6,724 74
DAVITA HEALTHCARE PARTNERS INC COM CUSIP 23918K108							
250 00	110 5300000	0 00	27,632 50	15,022 00	12,610 50	0 00	12,610 50
DEALERTRACK TECHNOLOGY COM CUSIP 242309102							
375 00	28 7200000	0 00	10,770 00	6,720 54	4,049 46	0 00	4,049 46
DEAN FOODS CO NEW COM CUSIP 242370104							
520 00	16 5100000	0 00	8,585 20	4,310 80	4,274 40	0 00	4,274 40
DEERE & CO COM CUSIP 244199105							
1,110 00	86 4200000	510 60	95,926 20	62,203 90	33,722 30	0 00	33,722 30
DELL INC COM STK CUSIP 24702R101							
4,580 00	10 1300000	366 40	46,395 40	48,189 37	- 1,793 97	0 00	- 1,793 97
DELTIC TIMBER CORP COM CUSIP 247850100							
110 00	70 6200000	0 00	7,768 20	5,278 30	2,489 90	0 00	2,489 90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DENBURY RES INC HLDG CO COM NEW CUSIP 247916208							
560 00	16 2000000	0 00	9,072 00	4,700 36	4,371 64	0 00	4,371 64
DENTSPLY INTL INC NEW COM CUSIP 249030107							
440 00	39 6100000	24 20	17,428 40	12,187 38	5,241 02	0 00	5,241 02
DEVON ENERGY CORP NEW COM CUSIP 25179M103							
1,110 00	52 0400000	0 00	57,764 40	63,103 50	- 5,339 10	0 00	- 5,339 10
DEVRY INC DEL COM CUSIP 251893103							
190 00	23 7300000	0 00	4,508 70	3,708 80	799 90	0 00	799 90
DIAMOND FOODS INC COM CUSIP 252603105							
125 00	13 6700000	0 00	1,708 75	2,276 25	- 567 50	0 00	- 567 50
DIAMONDROCK HOSPITALITY CO COM STK CUSIP 252784301							
1,875 00	9 0000000	150 00	16,875 00	15,999 09	875 91	0 00	875 91
DICE HLDGS INC COM STK CUSIP 253017107							
505 00	9 1800000	0 00	4,635 90	4,176 35	459 55	0 00	459 55
DIGI INTL INC COM CUSIP 253798102							
270 00	9 4700000	0 00	2,556 90	2,300 81	256 09	0 00	256 09
DIGITAL GENERATION INC COM CUSIP 25400B108							
315 00	10 8600000	0 00	3,420 90	2,938 64	482 26	0 00	482 26
DIGITAL RIV INC COM CUSIP 25388B104							
365 00	14 3900000	0 00	5,252 35	5,321 70	- 69 35	0 00	- 69 35
DIME CMNTY BANCSHARES INC COM CUSIP 253922108							
280 00	13 8900000	0 00	3,889 20	3,667 78	221 42	0 00	221 42

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DINEEQUITY INC COM STK CUSIP 254423106							
155 00	67 0000000	0 00	10,385 00	3,944 40	6,440 60	0 00	6,440 60
DIODES INC COM CUSIP 254543101							
410 00	17 3500000	0 00	7,113 50	6,688 71	424 79	0 00	424 79
DIRECTV COM COM CUSIP 25490A309							
1,800 00	50 1600000	0 00	90,288 00	59,790 95	30,497 05	0 00	30,497 05
DISCOVER FINL SVCS COM STK CUSIP 254709108							
1,340 00	38 5500000	187 60	51,657 00	21,583 43	30,073 57	0 00	30,073 57
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK CUSIP 25470F104							
460 00	63 4800000	0 00	29,200 80	16,278 90	12,921 90	0 00	12,921 90
DOLAN CO COM STK CUSIP 25659P402							
350 00	3 8900000	0 00	1,361 50	1,402 49	- 40 99	0 00	- 40 99
DOLLAR TREE INC COM STK CUSIP 256746108							
620 00	40 5600000	0 00	25,147 20	24,224 38	922 82	0 00	922 82
DOMINION RES INC VA NEW COM CUSIP 25746U109							
1,490 00	51 8000000	0 00	77,182 00	58,854 54	18,327 46	0 00	18,327 46
DOVER CORP COM CUSIP 260003108							
540 00	65 7100000	0 00	35,483 40	22,230 29	13,253 11	0 00	13,253 11
DOW CHEMICAL CO COM CUSIP 260543103							
3,010 00	32 3200000	0 00	97,283 20	80,852 18	16,431 02	0 00	16,431 02
DR PEPPER SNAPPLE GROUP INC COM STK CUSIP 26138E109							
630 00	44 1800000	214 20	27,833 40	10,856 54	16,976 86	0 00	16,976 86

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
DREW INDS INC COM NEW COM NEW CUSIP 26168L205							
185 00	32 2500000	0 00	5,966 25	4,324 25	1,642 00	0 00	1,642 00
DSP GROUP INC COM CUSIP 23332B106							
200 00	5 7600000	0 00	1,152 00	1,149 00	3 00	0 00	3 00
DTE ENERGY CO COM CUSIP 233331107							
400 00	60 0500000	248 00	24,020 00	17,684 52	6,335 48	0 00	6,335 48
DTS INC COM CUSIP 23335C101							
215 00	16 7000000	0 00	3,590 50	4,054 00	- 463 50	0 00	- 463 50
DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109							
2,240 00	44 9700000	0 00	100,732 80	73,102 14	27,630 66	0 00	27,630 66
DUKE ENERGY CORP NEW COM NEW COM NEW CUSIP 26441C204							
2,214 00	63 8000000	0 00	141,253 20	115,911 94	25,341 26	0 00	25,341 26
DYCOM INDS INC COM CUSIP 267475101							
310 00	19 8000000	0 00	6,138 00	2,501 70	3,636 30	0 00	3,636 30
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW CUSIP 269246401							
810 00	8 9500000	0 00	7,249 50	6,795 82	453 68	0 00	453 68
EAGLE MATLS INC COM CUSIP 26969P108							
440 00	58.5000000	44 00	25,740 00	10,393 43	15,346 57	0 00	15,346 57
EASTGROUP PPTYS INC REIT CUSIP 277276101							
270 00	53 8100000	0 00	14,528 70	10,760 54	3,768 16	0 00	3,768 16
EASTMAN CHEM CO COM CUSIP 277432100							
360 00	68 0500000	0 00	24,498 00	4,706 48	19,791 52	0 00	19,791 52

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
EATON CORP PLC COM USD0 50 CUSIP G29183103							
1,447 00	54 2000000	0 00	78,427 40	74,744 79	3,682 61	0 00	3,682 61
EBAY INC COM USD0 001 CUSIP 278642103							
3,070 00	51 0200000	0 00	156,631 40	77,659 70	78,971 70	0 00	78,971 70
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW CUSIP 278715206							
270 00	16 0700000	0 00	4,338 90	3,983 40	355 50	0 00	355 50
ECOLAB INC COM CUSIP 278865100							
750 00	71 9000000	0 00	53,925 00	34,315 02	19,609 98	0 00	19,609 98
EDISON INTL COM CUSIP 281020107							
720 00	45 1900000	243 00	32,536 80	24,294 52	8,242 28	0 00	8,242 28
EDWARDS LIFESCIENCES CORP COM CUSIP 28176E108							
290 00	90 1700000	0 00	26,149 30	18,951 50	7,197 80	0 00	7,197 80
EHEALTH INC COM STK CUSIP 28238P109							
220 00	27 4800000	0 00	6,045 60	2,754 40	3,291 20	0 00	3,291 20
EL PASO ELEC CO COM NEW CUSIP 283677854							
395 00	31 9100000	0 00	12,604 45	8,299 96	4,304 49	0 00	4,304 49
ELECTR ARTS COM CUSIP 285512109							
1,010 00	14 5300000	0 00	14,675 30	13,170 40	1,504 90	0 00	1,504 90
ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100							
240 00	9 9500000	0 00	2,388 00	2,652 00	- 264 00	0 00	- 264 00
ELECTRONICS FOR IMAGING INC COM CUSIP 286082102							
360 00	18 9900000	0 00	6,836 40	6,662 77	173 63	0 00	173 63

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ELI LILLY & CO COM CUSIP 532457108							
2,590 00	49 3200000	0 00	127,738 80	92,198 77	35,540 03	0 00	35,540 03
ELLIS PERRY INTL INC COM CUSIP 288853104							
90 00	19 9000000	0 00	1,791 00	1,244 70	546 30	0 00	546 30
EMC CORP COM CUSIP 268648102							
5,170 00	25 3000000	0 00	130,801 00	91,744 40	39,056 60	0 00	39,056 60
EMCOR GROUP INC COM CUSIP 29084Q100							
625 00	34 6100000	0 00	21,631 25	16,051 15	5,580 10	0 00	5,580 10
EMERGENT BIOSOLUTIONS INC COM CUSIP 29089Q105							
275 00	16 0400000	0 00	4,411 00	3,757 15	653 85	0.00	653 85
EMERSON ELECTRIC CO COM CUSIP 291011104							
1,880 00	52 9600000	0 00	99,564 80	86,148 84	13,415 96	0 00	13,415 96
EMPLOYERS HLDGS INC COM CUSIP 292218104							
320 00	20 5800000	0 00	6,585 60	4,642 58	1,943 02	0 00	1,943 02
ENCORE CAP GROUP INC COM CUSIP 292554102							
180 00	30 6200000	0 00	5,511 60	3,755 50	1,756 10	0 00	1,756 10
ENCORE WIRE CORP COM CUSIP 292562105							
210 00	30 3100000	0 00	6,365 10	3,853 37	2,511 73	0 00	2,511 73
ENERSYS COM CUSIP 29275Y102							
435 00	37 6300000	0 00	16,369 05	11,658 00	4,711 05	0 00	4,711 05
ENGILITY HLDGS INC COM CUSIP 29285W104							
160 00	19 2600000	0 00	3,081 60	2,815 81	265 79	0 00	265 79

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ENPRO INDS INC COM CUSIP 29355X107							
215 00	40 9000000	0 00	8,793 50	5,422 35	3,371 15	0 00	3,371 15
ENSCO PLC SHS CLASS A COM CUSIP G3157S106							
340 00	59 2800000	0 00	20,155 20	19,322 20	833 00	0 00	833 00
ENSIGN GROUP INC COM STK CUSIP 29358P101							
165 00	27 1900000	0 00	4,486 35	3,223 80	1,262 55	0 00	1,262 55
ENTERGY CORP NEW COM CUSIP 29364G103							
360 00	63 7500000	0 00	22,950 00	23,022 00	- 72 00	0 00	- 72 00
ENTROPIC COMMUNICATIONS INC COM STK CUSIP 29384R105							
865 00	5 2900000	0 00	4,575 85	4,679 65	- 103 80	0 00	- 103 80
ENZO BIOCHEM INC COM CUSIP 294100102							
380 00	2 7000000	0 00	1,026 00	995 60	30 40	0 00	30 40
EOG RESOURCES INC COM CUSIP 26875P101							
850 00	120 7900000	0 00	102,671 50	76,497 79	26,173 71	0 00	26,173 71
EPIQ SYS INC COM CUSIP 26882D109							
310 00	12 7800000	0 00	3,961 80	4,027 80	- 66 00	0 00	- 66 00
EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP 26884U109							
450 00	46 1100000	337 50	20,749 50	15,647 82	5,101 68	0 00	5,101 68
EQT CORP COM CUSIP 26884L109							
450 00	58 9800000	0 00	26,541 00	16,778 90	9,762.10	0 00	9,762 10
EQTY RESDNTL EFF 5/15/02 CUSIP 29476L107							
680 00	56 6700000	521 90	38,535 60	23,735 40	14,800 20	0 00	14,800 20

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
EQUIFAX INC COM CUSIP 294429105							
310 00	54 1200000	0 00	16,777 20	9,466 80	7,310 40	0 00	7,310 40
ESCO TECHNOLOGIES INC CUSIP 296315104							
270 00	37 4100000	0 00	10,100 70	7,947 30	2,153 40	0 00	2,153 40
ESTEE LAUDER COMPANIES INC CL A USD0 01 CUSIP 518439104							
580 00	59 8600000	0 00	34,718 80	14,509 90	20,208 90	0 00	20,208 90
ETHAN ALLEN INTERIORS INC COM CUSIP 297602104							
250 00	25 7100000	0 00	6,427 50	3,278 75	3,148 75	0 00	3,148 75
EXAR CORP COM CUSIP 300645108							
430 00	8 9000000	0 00	3,827 00	2,532 70	1,294 30	0 00	1,294 30
EXELON CORP COM CUSIP 30161N101							
845 00	29 7400000	0 00	25,130 30	32,072 75	- 6,942 45	0 00	- 6,942 45
EXLSERVICE COM INC COM STK CUSIP 302081104							
200 00	26 5000000	0 00	5,300 00	5,412 34	- 112 34	0 00	- 112 34
EXPEDIA INC DEL COM NEW CUSIP 30212P303							
325 00	61 4500000	0 00	19,971 25	7,149 69	12,821 56	0 00	12,821 56
EXPEDITORS INTL WASH INC COM CUSIP 302130109							
10 00	39 5500000	0 00	395 50	351 89	43 61	0 00	43 61
EXPONENT INC COM STK CUSIP 30214U102							
120 00	55 8300000	0 00	6,699 60	3,403 20	3,296 40	0 00	3,296 40
EXPRESS SCRIPTS HLDG CO COM CUSIP 30219G108							
1,966 00	54 0000000	0 00	106,164 00	93,171 33	12,992 67	0 00	12,992 67

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
EXTERRAN HLDGS INC COM STK CUSIP 30225X103							
645 00	21 9200000	0 00	14,138 40	6,298 50	7,839 90	0 00	7,839 90
EXTRA SPACE STORAGE INC COM CUSIP 30225T102							
1,005 00	36 3900000	0 00	36,571 95	15,252 08	21,319 87	0 00	21,319 87
EXXON MOBIL CORP COM CUSIP 30231G102							
12,209 00	86 5500000	0 00	1,056,688 95	824,261 23	232,427 72	0 00	232,427 72
EZCORP INC CL A NON VTG CUSIP 302301106							
435 00	19 8600000	0 00	8,639 10	7,169 81	1,469 29	0 00	1,469 29
F N B CORP PA COM CUSIP 302520101							
1,345 00	10 6200000	0 00	14,283 90	13,658 51	625 39	0 00	625.39
FAMILY DLR STORES INC COM CUSIP 307000109							
120 00	63 4100000	0 00	7,609 20	4,515 60	3,093 60	0 00	3,093 60
FARO TECHNOLOGIES INC COM CUSIP 311642102							
160 00	35 6800000	0 00	5,708 80	3,629 21	2,079 59	0 00	2,079 59
FASTENAL CO COM CUSIP 311900104							
640 00	46 6900000	0 00	29,881 60	13,286 40	16,595 20	0 00	16,595 20
FEDERAL SIGNAL CORP COM CUSIP 313855108							
630 00	7 6100000	0 00	4,794 30	3,591 00	1,203 30	0 00	1,203 30
FEDEX CORP COM CUSIP 31428X106							
740 00	91 7200000	0 00	67,872 80	57,926 88	9,945 92	0 00	9,945 92
FEI CO COM CUSIP 30241L109							
370 00	55 4600000	0 00	20,520 20	9,597 45	10,922 75	0 00	10,922 75

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP 31620M106							
810 00	34 8100000	0 00	28,196 10	19,309 02	8,887 08	0 00	8,887 08
FIFTH & PAC COS INC COM CUSIP 316645100							
1,020 00	12 4500000	0 00	12,699 00	5,820 49	6,878 51	0 00	6,878 51
FINANCIAL ENGINES INC COM CUSIP 317485100							
455 00	27 7500000	0 00	12,626 25	8,468 70	4,157 55	0 00	4,157 55
FINISH LINE INC CL A CUSIP 317923100							
475 00	18 9300000	0 00	8,991 75	4,400 16	4,591 59	0 00	4,591 59
FIRST CASH FINANCIAL SERVICES INC CUSIP 31942D107							
255 00	49 6200000	0 00	12,653 10	6,023 85	6,629 25	0 00	6,629 25
FIRST FINL BANCORP OHIO COM CUSIP 320209109							
565 00	14 6200000	131 60	8,260 30	7,975 10	285 20	0 00	285 20
FIRST FINL BANKSHARES INC COM CUSIP 32020R109							
305 00	39 0100000	0 00	11,898 05	9,909 65	1,988 40	0 00	1,988 40
FIRST MIDWEST BANCORP INC DEL COM CUSIP 320867104							
855 00	12 5200000	8 55	10,704 60	8,889 25	1,815 35	0 00	1,815 35
FIRST SOLAR INC COM CUSIP 336433107							
190 00	30 8800000	0 00	5,867 20	4,064 10	1,803 10	0 00	1,803 10
FIRSTENERGY CORP COM CUSIP 337932107							
1,353 00	41 7600000	0 00	56,501 28	48,345 73	8,155 55	0 00	8,155 55
FISERV INC COM CUSIP 337738108							
380 00	79 0300000	0 00	30,031 40	11,301 85	18,729 55	0 00	18,729 55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
FLIR SYS INC COM CUSIP 302445101							
490 00	22 3100000	0 00	10,931 90	10,304 65	627 25	0 00	627 25
FLOWSERVE CORP COM CUSIP 34354P105							
180 00	146 8000000	64 80	26,424 00	17,100 60	9,323 40	0 00	9,323 40
FLUOR CORP NEW COM CUSIP 343412102							
470 00	58 7400000	0 00	27,607 80	21,158 60	6,449 20	0 00	6,449 20
FMC CORP COM (NEW) CUSIP 302491303							
360 00	58 5200000	48 60	21,067 20	10,138 70	10,928 50	0 00	10,928 50
FMC TECHNOLOGIES INC COM CUSIP 30249U101							
600 00	42 8300000	0 00	25,698 00	17,628 60	8,069 40	0 00	8,069 40
FORD MTR CO DEL COM PAR $0 01 COM PAR $0 01 CUSIP 345370860							
10,320 00	12 9500000	0 00	133,644 00	103,175 04	30,468 96	0 00	30,468 96
FOREST LABORATORIES INC CUSIP 345838106							
850 00	35 3200000	0 00	30,022 00	27,405 49	2,616 51	0 00	2,616 51
FORESTAR GROUP INC CUSIP 346233109							
335 00	17 3300000	0 00	5,805 55	4,689 38	1,116 17	0 00	1,116 17
FORRESTER RESH INC COM CUSIP 346563109							
130 00	26 8000000	0 00	3,484 00	3,347 50	136 50	0 00	136 50
FORWARD AIR CORP COM CUSIP 349853101							
280 00	35 0100000	0 00	9,802 80	6,771 20	3,031 60	0 00	3,031 60
FOSSIL INC COM CUSIP 349882100							
170 00	93 1000000	0 00	15,827 00	12,386 20	3,440 80	0 00	3,440 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK CUSIP DCA517101							
118,889 00	0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
FRANKLIN ELEC INC COM CUSIP 353514102							
190 00	62 1700000	0 00	11,812 30	8,452 85	3,359 45	0 00	3,359 45
FRANKLIN STR PPTYS CORP COM CUSIP 35471R106							
700 00	12 3100000	0 00	8,617 00	7,287 32	1,329 68	0 00	1,329 68
FREDS INC CL A CUSIP 356108100							
340 00	13 3100000	0 00	4,525 40	3,117 80	1,407 60	0 00	1,407 60
FREEPORT-MCMORAN COPPER & GOLD INC CUSIP 35671D857							
2,530 00	34 2000000	0 00	86,526 00	41,513 43	45,012 57	0 00	45,012 57
FRKLN RES INC COM CUSIP 354613101							
370 00	125 7000000	0 00	46,509 00	39,731 10	6,777 90	0 00	6,777 90
FRONTIER COMMUNICATIONS CORP COM CUSIP 35906A108							
3,180 00	4 2800000	0 00	13,610 40	12,370 20	1,240 20	0 00	1,240 20
FULLER H B CO COM CUSIP 359694106							
445 00	34 8200000	0 00	15,494 90	9,158 51	6,336 39	0 00	6,336 39
F5 NETWORKS INC COM STK CUSIP 315616102							
220 00	97 1500000	0 00	21,373 00	16,893 80	4,479 20	0 00	4,479 20
G & K SVCS INC CL A CL A CUSIP 361268105							
180 00	34 1500000	0 00	6,147 00	4,627 20	1,519 80	0 00	1,519 80
GAMESTOP CORP NEW CL A CUSIP 36467W109							
420 00	25 0900000	0 00	10,537 80	7,345 80	3,192 00	0 00	3,192 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GANNETT INC COM CUSIP 364730101							
190 00	18 0100000	38 00	3,421 90	2,080 50	1,341 40	0 00	1,341 40
GAP INC COM CUSIP 364760108							
1,040 00	31 0400000	130 00	32,281 60	18,986 50	13,295 10	0 00	13,295 10
GDR CNINSURE INC SPONSORED ADR CUSIP 18976M103							
155 00	6 5500000	0 00	1,015 25	934 70	80 55	0 00	80 55
GEN COMMUNICATION INC CL A CUSIP 369385109							
315 00	9 5900000	0 00	3,020 85	1,940 10	1,080 75	0 00	1,080 75
GENCORP INC COM CUSIP 368682100							
600 00	9 1500000	0 00	5,490 00	2,825 91	2,664 09	0 00	2,664 09
GENERAL DYNAMICS CORP COM CUSIP 369550108							
810 00	69 2700000	0 00	56,108 70	49,961 00	6,147 70	0 00	6,147 70
GENERAL ELECTRIC CO CUSIP 369604103							
27,920 00	20 9900000	5,304 80	586,040 80	446,114 02	139,926 78	0 00	139,926 78
GENERAL MILLS INC COM CUSIP 370334104							
1,530 00	40 4100000	0 00	61,827 30	52,858 97	8,968 33	0 00	8,968 33
GENESCO INC COM CUSIP 371532102							
210 00	55 0000000	0 00	11,550 00	5,578 90	5,971 10	0 00	5,971 10
GENTIVA HEALTH SVCS INC COM CUSIP 37247A102							
310 00	10 0500000	0 00	3,115 50	1,354 70	1,760 80	0 00	1,760 80
GENUINE PARTS CO COM CUSIP 372460105							
500 00	63 5800000	247 50	31,790 00	20,595 91	11,194 09	0 00	11,194 09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GEO GROUP INC COM STK CUSIP 36159R103							
754 56	28 2000000	0 00	21,278 59	16,165 64	5,112 95	0 00	5,112 95
GEOSPACE TECHNOLOGIES CORP COM CUSIP 37364X109							
140 00	88 8700000	0 00	12,441 80	5,795 45	6,646 35	0 00	6,646 35
GETTY RLTY CORP NEW COM CUSIP 374297109							
310 00	18 0600000	38 75	5,598 60	4,600 60	998 00	0 00	998 00
GIBRALTAR INDS INC COM CUSIP 374689107							
280 00	15 9200000	0 00	4,457 60	2,555 63	1,901 97	0 00	1,901 97
GILEAD SCIENCES INC CUSIP 375558103							
1,970 00	73 4500000	0 00	144,696 50	71,157 04	73,539 46	0 00	73,539 46
GLACIER BANCORP INC NEW COM CUSIP 37637Q105							
735 00	14 7100000	0 00	10,811 85	9,431 77	1,380 08	0 00	1,380 08
GLATFELTER CUSIP 377316104							
415 00	17 4800000	0 00	7,254 20	6,681 50	572 70	0 00	572 70
GLOBE SPECIALTY METALS INC COM STK CUSIP 37954N206							
715 00	13 7500000	0 00	9,831 25	8,664 82	1,166 43	0 00	1,166 43
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104							
1,390 00	127 5600000	0 00	177,308 40	139,941 90	37,366 50	0 00	37,366 50
GOODYEAR TIRE & RUBBER CO COM CUSIP 382550101							
590 00	13 8100000	0 00	8,147 90	5,964 78	2,183 12	0 00	2,183 12
GOOGLE INC CL A CL A CUSIP 38259P508							
680 00	709 3700000	0 00	482,371 60	377,792 65	104,578 95	0 00	104,578 95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT CUSIP 38376A103							
495 00	23 9700000	0 00	11,865 15	11,201 85	663 30	0 00	663 30
GRAINGER W W INC COM CUSIP 384802104							
160 00	202 3700000	0 00	32,379 20	15,672 05	16,707 15	0 00	16,707 15
GREATBATCH INC COM CUSIP 39153L106							
250 00	23 2400000	0 00	5,810 00	4,801 00	1,009 00	0 00	1,009 00
GRIFFON CORP COM CUSIP 398433102							
420 00	11 4600000	0 00	4,813 20	4,151 45	661 75	0 00	661 75
GROUP 1 AUTOMOTIVE INC COM CUSIP 398905109							
210 00	61 9900000	0 00	13,017 90	5,871 41	7,146 49	0 00	7,146 49
GT ADVANCED TECHNOLOGIES INC COM USD0 01 CUSIP 36191U106							
765 00	3 0200000	0 00	2,310 30	3,167 64	- 857 34	0 00	- 857 34
GULF IS FABRICATION INC COM CUSIP 402307102							
140 00	24 0300000	0 00	3,364 20	2,739 80	624 40	0 00	624 40
GULFPORT ENERGY CORP COM NEW COM NEW CUSIP 402635304							
480 00	38 2200000	0 00	18,345 60	10,149 11	8,196 49	0 00	8,196 49
H J HEINZ CUSIP 423074103							
780 00	57 6800000	0 00	44,990 40	33,611 20	11,379 20	0 00	11,379 20
HAEMONETICS CORP MASS COM CUSIP 405024100							
490 00	40 8400000	0 00	20,011 60	14,514 52	5,497 08	0 00	5,497 08
HAIN CELESTIAL GROUP INC COM CUSIP 405217100							
430 00	54 2200000	0 00	23,314 60	8,696 49	14,618 11	0 00	14,618 11

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HALLIBURTON CO COM CUSIP 406216101							
2,920 00	34 6900000	0 00	101,294 80	86,016 60	15,278 20	0 00	15,278 20
HANGER INC COM CUSIP 41043F208							
330 00	27 3600000	0 00	9,028 80	4,979 10	4,049 70	0 00	4,049 70
HANMI FINL CORP COM NEW COM NEW CUSIP 410495204							
374 00	13 5900000	0 00	5,082 66	3,146 74	1,935 92	0 00	1,935 92
HARLEY DAVIDSON COM USD0 01 CUSIP 412822108							
580 00	48 8400000	0 00	28,327 20	15,808 20	12,519 00	0 00	12,519 00
HARMAN INTL INDS INC NEW COM STK USD0 01 CUSIP 413086109							
170 00	44 6400000	0 00	7,588 80	6,152 30	1,436 50	0 00	1,436 50
HARMONIC INC COM CUSIP 413160102							
1,125 00	5 0700000	0 00	5,703 75	5,061 70	642 05	0 00	642 05
HARRIS CORP COM CUSIP 413875105							
340 00	48 9600000	0 00	16,646 40	12,495 00	4,151 40	0 00	4,151 40
HARTE-HANKS INC COM (NEW) CUSIP 416196103							
495 00	5 9000000	0 00	2,920 50	3,294 50	- 374 00	0 00	- 374 00
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104							
1,150 00	22 4400000	115 00	25,806 00	23,703 40	2,102 60	0 00	2,102 60
HASBRO INC COM CUSIP 418056107							
300 00	35 9000000	0 00	10,770 00	9,306 99	1,463 01	0 00	1,463 01
HAVERTY FURNITURE COS INC COM STK CUSIP 419596101							
150 00	16 3100000	0 00	2,446 50	1,684 50	762 00	0 00	762 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HAWKINS INC COM CUSIP 420261109							
100 00	38 6400000	0 00	3,864 00	3,089 50	774 50	0 00	774 50
HAYNES INTL INC COM NEW COM NEW CUSIP 420877201							
100 00	51 8700000	0 00	5,187 00	5,346 80	- 159 80	0 00	- 159 80
HCP INC COM REIT CUSIP 40414L109							
1,030 00	45 1800000	0 00	46,535 40	33,151 01	13,384 39	0 00	13,384 39
HEADWATERS INC COM CUSIP 42210P102							
695 00	8 5600000	0 00	5,949 20	2,159 85	3,789 35	0 00	3,789 35
HEALTH CARE REIT INC COM CUSIP 42217K106							
490 00	61 2900000	0 00	30,032 10	21,820 59	8,211 51	0 00	8,211 51
HEALTHCARE RLTY TR CUSIP 421946104							
750 00	24 0100000	0 00	18,007 50	13,243 75	4,763 75	0 00	4,763 75
HEALTHCARE SVCS GROUP INC COM CUSIP 421906108							
640 00	23 2300000	0 00	14,867.20	9,300 24	5,566 96	0 00	5,566 96
HEALTHSTREAM INC COM STK ISIN# US42222N1037 CUSIP 42222N103							
60 00	24 3100000	0 00	1,458 60	1,437 00	21.60	0 00	21 60
HEALTHWAYS INC COM STK CUSIP 422245100							
305 00	10 7000000	0 00	3,263 50	2,086 20	1,177.30	0 00	1,177 30
HEARTLAND EXPRESS INC COM CUSIP 422347104							
465 00	13 0700000	0 00	6,077 55	6,254 40	- 176 85	0 00	- 176 85
HEARTLAND PMT SYS INC COM STK CUSIP· 42235N108							
325 00	29 5000000	0 00	9,587 50	3,878 44	5,709 06	0 00	5,709 06

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 CUSIP 422819102							
185 00	15 2600000	0 00	2,823 10	2,494 25	328 85	0 00	328 85
HELEN TROY LTD COM STK CUSIP G4388N106							
285 00	33 3900000	0 00	9,516 15	6,586 50	2,929 65	0 00	2,929 65
HELMERICH & PAYNE INC COM CUSIP 423452101							
160 00	56 0100000	0 00	8,961 60	7,764 80	1,196 80	0 00	1,196 80
HERSHEY COMPANY COM STK USD1 CUSIP 427866108							
400 00	72 2200000	0 00	28,888 00	14,541 52	14,346 48	0 00	14,346 48
HESS CORP COM STK CUSIP 42809H107							
800 00	52 9600000	0 00	42,368 00	34,871 04	7,496 96	0 00	7,496 96
HEWLETT PACKARD CO COM CUSIP 428236103							
5,870 00	14 2500000	774 84	83,647 50	88,340 64	- 4,693 14	0 00	- 4,693 14
HFF INC CL A CL A CUSIP 40418F108							
295 00	14 9000000	0 00	4,395 50	3,970 70	424 80	0 00	424 80
HI-TECH PHARMACAL INC COM CUSIP 42840B101							
80 00	34 9800000	0 00	2,798 40	1,552 00	1,246 40	0 00	1,246 40
HIBBETT SPORTS INC COM STK CUSIP 428567101							
240 00	52 7000000	0 00	12,648 00	4,927 20	7,720.80	0 00	7,720 80
HIGHER ONE HLDGS INC COM CUSIP 42983D104							
370 00	10.5400000	0 00	3,899 80	4,189 30	- 289 50	0 00	- 289 50
HILLENBRAND INC COM STK CUSIP 431571108							
590 00	22 6100000	0 00	13 339 90	11,417 45	1,922 45	0 00	1,922 45

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HITTITE MICROWAVE CORP COM STK CUSIP 43365Y104							
265 00	62 1000000	0 00	16,456 50	11,519 06	4,937 44	0 00	4,937 44
HOME BANCSHARES INC COM CUSIP 436893200							
219 00	33 0200000	0 00	7,231 38	5,130 67	2,100 71	0 00	2,100 71
HOME DEPOT INC COM CUSIP 437076102							
4,190 00	61 8500000	0 00	259,151 50	120,346 20	138,805 30	0 00	138,805 30
HONEYWELL INTL INC COM STK CUSIP 438516106							
2,270 00	63 4700000	0 00	144,076 90	94,530 44	49,546 46	0 00	49,546 46
HORACE MANN EDUCATORS CORP COM CUSIP 440327104							
365 00	19 9600000	0 00	7,285 40	5,619 50	1,665 90	0 00	1,665 90
HORMEL FOODS CORP COM CUSIP 440452100							
340 00	31 2100000	0 00	10,611 40	6,527 80	4,083 60	0 00	4,083 60
HORNBECK OFFSHORE SVCS INC NEW COM CUSIP 440543106							
310 00	34 3400000	0 00	10,645 40	7,073 00	3,572 40	0 00	3,572 40
HOST HOTELS & RESORTS INC REIT CUSIP 44107P104							
1,950 00	15 6700000	175 50	30,556 50	23,305 44	7,251 06	0 00	7,251 06
HOT TOPIC INC COM CUSIP 441339108							
430 00	9 6500000	0 00	4,149.50	2,841 90	1,307 60	0 00	1,307.60
HUB GROUP INC CL A CUSIP 443320106							
345 00	33 6000000	0 00	11,592 00	9,654 78	1,937 22	0 00	1,937 22
HUDSON CITY BANCORP INC COM STK CUSIP 443683107							
1,650 00	8 1300000	0 00	13,414 50	11,049 89	2,364 61	0 00	2,364 61

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
HUMANA INC COM CUSIP 444859102							
420 00	68 6300000	109 20	28,824 60	19,214 80	9,609 80	0 00	9,609 80
HUNTINGTON BANCSHARES INC COM CUSIP 446150104							
2,680 00	6 3900000	107 20	17,125 20	11,375 44	5,749 76	0 00	5,749 76
ICONIX BRAND GROUP INC COM CUSIP 451055107							
650 00	22 3200000	0 00	14,508 00	8,171 13	6,336 87	0 00	6,336 87
ICU MED INC COM CUSIP 44930G107							
120 00	60 9300000	0 00	7,311 60	4,312 90	2,998 70	0 00	2,998 70
IGATE CORP COM STK ISIN# US45169U1051 CUSIP 45169U105							
205 00	15 7700000	0 00	3,232 85	2,837 05	395 80	0 00	395 80
II-VI INC COM CUSIP 902104108							
525 00	18 2700000	0 00	9,591 75	8,107 74	1,484 01	0 00	1,484 01
ILL TOOL WKS INC COM CUSIP 452308109							
1,280 00	60 8100000	486 40	77,836 80	58,055 75	19,781 05	0 00	19,781 05
INDEPENDENT BK CORP MASS COM CUSIP 453836108							
200 00	28 9500000	0 00	5,790 00	4,254 04	1,535 96	0 00	1,535 96
INFINITY PPTY & CAS CORP COM CUSIP 45665Q103							
120 00	58 2400000	0 00	6,988.80	4,786 80	2,202 00	0 00	2,202.00
INGERSOLL-RAND PLC COM STK CUSIP G47791101							
860 00	47 9600000	0 00	41,245 60	28,351 00	12,894 60	0 00	12,894 60
INLAND REAL ESTATE CORP COM NEW STK CUSIP 457461200							
730 00	8 3800000	34 67	6,117 40	5,520 07	597 33	0 00	597 33

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
INNOPHOS HLDGS INC COM STK CUSIP 45774N108							
180 00	46 5000000	0 00	8,370 00	8,781 52	- 411 52	0 00	- 411 52
INSIGHT ENTERPRISES INC COM CUSIP 45765U103							
360 00	17 3700000	0 00	6,253 20	3,877 67	2,375 53	0 00	2,375 53
INSPERITY INC COM CUSIP 45778Q107							
220 00	32 5600000	0 00	7,163 20	5,536 64	1,626 56	0 00	1,626 56
INTEGRA LIFESCIENCES HLDG CORP COM DESP CUSIP 457985208							
180 00	38 9700000	0 00	7,014 60	6,199 20	815 40	0 00	815 40
INTEGRYS ENERGY GROUP INC COM STK CUSIP 45822P105							
190 00	52 2200000	0 00	9,921 80	8,067 70	1,854 10	0 00	1,854 10
INTEL CORP COM CUSIP 458140100 INTC							
13,740 00	20 6300000	0 00	283,456 20	273,794 05	9,662 15	0 00	9,662 15
INTER PARFUMS INC COM CUSIP 458334109							
185 00	19 4600000	14 80	3,600 10	3,161 35	438.75	0 00	438 75
INTERACTIVE BROKERS GROUP INC CL COM CUSIP 45841N107							
360 00	13 6800000	0 00	4,924 80	5,456 70	- 531 90	0 00	- 531 90
INTERACTIVE INTELLIGENCE GROUP INC COM COM CUSIP 45841V109							
140 00	33 5400000	0 00	4,695 60	3,048 60	1,647 00	0 00	1,647 00
INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100							
190 00	123 8100000	0 00	23,523 90	22,386.73	1,137 17	0 00	1,137 17
INTERFACE INC COM CUSIP 458665304							
550 00	16 0800000	0 00	8,844 00	4,727 79	4,116 21	0 00	4,116 21

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
INTERMEC INC COM CUSIP 458786100							
515 00	9 8600000	0 00	5,077 90	3,841 90	1,236 00	0 00	1,236 00
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP 459200101							
3,010 00	191 5500000	0 00	576,565 50	391,093 24	185,472 26	0 00	185,472 26
INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100							
1,410 00	11 0200000	0 00	15,538 20	10,363 64	5,174 56	0 00	5,174 56
INTERVAL LEISURE GROUP INC COM STK CUSIP 46113M108							
440 00	19 3900000	0 00	8,531 60	5,961 40	2,570 20	0 00	2,570 20
INTEVAC INC COM CUSIP 461148108							
195 00	4 5700000	0 00	891 15	937 95	- 46 80	0 00	- 46 80
INTL FLAVORS & FRAGRANCES INC COM CUSIP 459506101							
190 00	66 5400000	0 00	12,642 60	7,879 30	4,763 30	0 00	4,763 30
INTL GAME TECH COM CUSIP 459902102							
830 00	14 1700000	0 00	11,761 10	10,980 32	780 78	0 00	780 78
INTL PAPER CO COM CUSIP 460146103							
1,200 00	39 8400000	0 00	47,808 00	29,984 30	17,823 70	0 00	17,823 70
INTUIT COM CUSIP 461202103							
780 00	59 5000000	0 00	46,410 00	23,983 67	22,426 33	0 00	22,426 33
INTUITIVE SURGICAL INC COM NEW STK CUSIP 46120E602							
90 00	490 3700000	0 00	44,133 30	27,159 50	16,973 80	0 00	16,973 80
INVACARE CORP COM CUSIP 461203101							
300 00	16 3000000	0 00	4,890 00	4,310 00	580 00	0 00	580 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
INVESCO LTD COM STK USD0 10 CUSIP G491BT108							
1,440 00	26 0900000	0 00	37,569 60	26,327 03	11,242 57	0 00	11,242 57
INVT TECH GROUP INC NEW COM CUSIP 46145F105							
365 00	9 0000000	0 00	3,285 00	3,617 68	- 332 68	0 00	- 332 68
ION GEOPHYSICAL CORP COM STK CUSIP 462044108							
1,155 00	6 5100000	0 00	7,519 05	6,357 79	1,161 26	0 00	1,161 26
IPC THE HOSPITALIST CO INC STK CUSIP 44984A105							
160 00	39 7100000	0 00	6,353 60	5,351 80	1,001 80	0 00	1,001 80
IROBOT CORP COM CUSIP 462726100							
180 00	18 7400000	0 00	3,373 20	3,337 90	35 30	0 00	35 30
IRON MTN INC COM STK CUSIP 462846106							
250 00	31 0500000	67 50	7,762 50	6,480 44	1,282 06	0 00	1,282 06
J & J SNACK FOODS CORP COM STK NPV CUSIP 466032109							
145 00	63 9400000	0 00	9,271 30	5,848 80	3,422 50	0 00	3,422 50
JABIL CIRCUIT INC COM CUSIP 466313103							
590 00	19 2900000	0 00	11,381 10	8,206 90	3,174 20	0 00	3,174 20
JACK IN THE BOX INC COM CUSIP 466367109							
435 00	28 6000000	0 00	12,441 00	8,554 44	3,886 56	0 00	3,886.56
JACOBS ENGR GROUP INC COM CUSIP 469814107							
270 00	42 5700000	0 00	11,493 90	10,133 60	1,360.30	0 00	1,360 30
JAKKS PAC INC COM CUSIP 47012E106							
234 00	12 5200000	19 40	2,929 68	2,756 02	173 66	0 00	173 66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
JDS UNIPHASE CORP COM PAR $0 001 COM PAR$0 001 CUSIP 46612J507							
520 00	13 5400000	0 00	7,040 80	4,179 81	2,860 99	0 00	2,860 99
JOHN BEAN TECHNOLOGIES CORP COM STK CUSIP 477839104							
325 00	17 7700000	0 00	5,775 25	5,166 50	608 75	0 00	608 75
JOHNSON & JOHNSON COM USD1 CUSIP 478160104							
7,240 00	70 1000000	0 00	507,524 00	461,826 84	45,697 16	0 00	45,697 16
JOHNSON CTL INC COM CUSIP 478366107							
2,180 00	30 7000000	0 00	66,926 00	52,842 81	14,083 19	0 00	14,083 19
JOS A BK CLOTHIERS INC COM CUSIP 480838101							
265 00	42 5800000	0 00	11,283 70	7,628 60	3,655 10	0 00	3,655 10
JOY GLOBAL INC COM CUSIP 481165108							
330 00	63 7800000	0 00	21,047 40	18,398 69	2,648 71	0 00	2,648 71
JPMORGAN CHASE & CO COM CUSIP 46625H100							
9,600 00	43 9700000	0 00	422,112 00	358,817 54	63,294 46	0 00	63,294 46
JUNIPER NETWORKS INC COM CUSIP 48203R104							
1,670 00	19 6700000	0 00	32,848 90	32,998 98	- 150 08	0 00	- 150 08
J2 GLOBAL INC COM CUSIP 48123V102							
380 00	30 5800000	0 00	11,620 40	8,775 61	2,844 79	0 00	2,844 79
K-SWISS INC CL A CUSIP 482686102							
275 00	3 3600000	0 00	924 00	877 25	46 75	0 00	46.75
KAISER ALUM CORP COM PAR $0 01 COM PAR $0 01 CUSIP 483007704							
155 00	61 6900000	0 00	9,561 95	6,632 65	2,929 30	0 00	2,929 30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KAMAN CORP COM CUSIP 483548103							
265 00	36 8000000	42 40	9,752 00	7,081 77	2,670 23	0 00	2,670 23
KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK CUSIP 48562P103							
350 00	22 1900000	0 00	7,766 50	5,247 60	2,518 90	0 00	2,518 90
KAYDON CORP COM CUSIP 486587108							
275 00	23 9300000	0 00	6,580 75	6,250 75	330 00	0 00	330 00
KELLOGG CO COM USD0 25 CUSIP 487836108							
290 00	55 8500000	0 00	16,196 50	15,578 80	617 70	0 00	617 70
KELLY SERVICES INC CL A COM CUSIP 488152208							
320 00	15 7400000	0 00	5,036 80	3,893 23	1,143.57	0 00	1,143 57
KEYCORP NEW COM CUSIP 493267108							
2,550 00	8 4200000	0 00	21,471 00	16,063 60	5,407 40	0 00	5,407 40
KILROY RLTY CORP COM CUSIP 49427F108							
655 00	47 3700000	229 25	31,027 35	20,981 83	10,045 52	0 00	10,045 52
KIMBERLY-CLARK CORP COM CUSIP 494368103							
1,050 00	84 4300000	777 00	88,651 50	68,316.04	20,335 46	0 00	20,335 46
KIMCO RLTY CORP COM CUSIP 49446R109							
1,280 00	19 3200000	268 80	24,729 60	18,819 96	5,909 64	0 00	5,909 64
KINDER MORGAN INC DEL COM CUSIP 49456B101							
1,432 00	35 3300000	0 00	50,592 56	38,316 69	12,275 87	0 00	12,275 87
KINDRED HEALTHCARE INC COM STK CUSIP 494580103							
510 00	10 8200000	0 00	5,518 20	4,754 80	763 40	0 00	763 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KIRKLANDS INC COM CUSIP 497498105							
110 00	10 5900000	0 00	1,164 90	998 80	166 10	0 00	166 10
KITE RLTY GROUP TR COM CUSIP 49803T102							
690 00	5 5900000	0 00	3,857 10	2,711 03	1,146 07	0 00	1,146 07
KLA-TENCOR CORP CUSIP 482480100							
420 00	47 7600000	0 00	20,059 20	15,093 57	4,965 63	0 00	4,965 63
KNIGHT TRANSN INC COM CUSIP 499064103							
400 00	14 6300000	0 00	5,852 00	6,019 15	- 167 15	0 00	- 167 15
KOHLS CORP COM CUSIP 500255104							
760 00	42 9800000	0 00	32,664 80	21,766 40	10,898 40	0 00	10,898 40
KOPIN CORP COM CUSIP 500600101							
590 00	3 3300000	0 00	1,964 70	2,030 76	- 66 06	0 00	- 66 06
KOPPERS HLDGS INC COM CUSIP 50060P106							
205 00	38 1500000	49 20	7,820 75	6,953 31	867 44	0 00	867 44
KORN / FERRY INTL COM NEW CUSIP 500643200							
460 00	15 8600000	0 00	7,295 60	6,327 88	967 72	0 00	967 72
KRAFT FOODS GROUP INC COM CUSIP 50076Q106							
1,570 00	45 4700000	785 00	71,387 90	46,717 79	24,670 11	0 00	24,670 11
KRATON PERFORMANCE POLYMERS INC COM STK CUSIP 50077C106							
320 00	24 0300000	0 00	7,689 60	6,217 60	1,472 00	0 00	1,472 00
KROGER CO COM CUSIP 501044101							
1,210 00	26 0200000	0 00	31,484 20	24,896 54	6,587 66	0 00	6,587 66

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
KULICKE & SOFFA INDS INC COM CUSIP 501242101							
840 00	11 9900000	0 00	10,071 60	5,214 00	4,857 60	0 00	4,857 60
L-3 COMMUNICATIONS HLDG CORP COM CUSIP 502424104							
270 00	76 6200000	0 00	20,687 40	18,309 15	2,378 25	0 00	2,378 25
LA Z BOY INC COM CUSIP 505336107							
470 00	14 1500000	0 00	6,650 50	3,856 00	2,794 50	0 00	2,794 50
LABORATORY CORP AMER HLDGS COM NEW COM NEW CUSIP 50540R409							
260 00	86 6200000	0 00	22,521 20	19,459 00	3,062 20	0 00	3,062 20
LACLEDE GROUP INC COM CUSIP 505597104							
180 00	38 6100000	93 50	6,949 80	6,129 00	820 80	0 00	820 80
LAM RESH CORP COM CUSIP 512807108							
638 00	36 1300000	0 00	23,050 94	19,869 07	3,181 87	0 00	3,181 87
LANDAUER INC COM CUSIP 51476K103							
110 00	61 2100000	60 50	6,733 10	5,589 80	1,143 30	0 00	1,143 30
LASALLE HOTEL PPTYS COM SH BEN INT CUSIP 517942108							
900 00	25 3900000	180 00	22,851 00	19,167 10	3,683 90	0 00	3,683 90
LEGG MASON INC COM CUSIP 524901105							
390 00	25 7200000	0 00	10,030 80	9,976 20	54 60	0 00	54 60
LEGGETT & PLATT INC COM CUSIP 524660107							
380 00	27 2200000	0 00	10,343 60	7,614 78	2,728 82	0 00	2,728 82
LENNAR CORP CL A CL A CUSIP 526057104							
400 00	38 6700000	0 00	15,468 00	5,314 10	10,153 90	0 00	10,153 90

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LEUCADIA NATL CORP COM CUSIP 527288104							
550 00	23 7900000	0 00	13,084 50	12,109 35	975 15	0 00	975 15
LEXINGTON RLTY TR COM CUSIP 529043101							
1,320 00	10 4500000	198 00	13,794 00	7,650 52	6,143 48	0 00	6,143 48
LHC GROUP INC COM CUSIP 50187A107							
95 00	21 3000000	0 00	2,023 50	1,650 13	373 37	0 00	373 37
LIFE TECHNOLOGIES CORP COM STK CUSIP 53217V109							
520 00	49 0800000	0 00	25,521 60	20,477 60	5,044 00	0 00	5,044 00
LINCOLN EDL SVCS CORP COM STK CUSIP 533535100							
220 00	5 5900000	0 00	1,229 80	1,196 29	33 51	0 00	33 51
LINCOLN NATL CORP COM CUSIP 534187109							
890 00	25 9000000	0 00	23,051 00	18,601 20	4,449 80	0 00	4,449 80
LINDSAY CORPORATION COM CUSIP 535555106							
125 00	80 1200000	0 00	10,015 00	4,859 00	5,156 00	0 00	5,156 00
LINEAR TECH CORP DEL CUSIP 535678106							
280 00	34 3000000	0 00	9,604 00	8,741 60	862 40	0 00	862 40
LIQUIDITY SVCS INC COM STK CUSIP 53635B107							
215 00	40 8600000	0 00	8,784 90	3,830 60	4,954 30	0 00	4,954 30
LITHIA MTRS INC CL A CUSIP 536797103							
220 00	37 4200000	0 00	8,232 40	1,840 10	6,392 30	0 00	6,392 30
LITTELFUSE INC COM CUSIP 537008104							
205 00	61 7100000	0 00	12,650 55	6,463 56	6,186 99	0 00	6,186 99

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LIVE NATION ENTERTAINMENT INC CUSIP 538034109							
1,306 00	9 3100000	0 00	12,158 86	10,793 23	1,365 63	0 00	1,365 63
LIVEPERSON INC COM STK ISIN# US5381461012 CUSIP 538146101							
430 00	13 1400000	0 00	5,650 20	5,128 27	521 93	0 00	521 93
LOCKHEED MARTIN CORP COM CUSIP 539830109							
770 00	92 2900000	0 00	71,063 30	53,229 72	17,833 58	0 00	17,833 58
LOEWS CORP COM CUSIP 540424108							
760 00	40 7500000	0 00	30,970 00	27,576 80	3,393 20	0 00	3,393 20
LOGMEIN INC COM CUSIP 54142L109							
240 00	22 4100000	0 00	5,378 40	5,582 40	- 204 00	0 00	- 204 00
LORILLARD INC COM STK CUSIP 544147101							
460 00	116 6700000	0 00	53,668 20	36,243 40	17,424 80	0 00	17,424 80
LOWES COS INC COM CUSIP 548661107							
3,090 00	35 5200000	0 00	109,756 80	60,301 55	49,455 25	0 00	49,455 25
LSB INDS INC COM CUSIP 502160104							
180.00	35 4200000	0 00	6,375 60	4,076 25	2,299 35	0 00	2,299.35
LSI CORP COM STK CUSIP 502161102							
1,950 00	7 0800000	0 00	13,806 00	8,383 64	5,422 36	0 00	5,422.36
LTC PPTYS INC COM CUSIP 502175102							
290 00	35 1900000	0 00	10,205 10	7,560 66	2,644 44	0 00	2,644 44
LTD BRANDS CUSIP 532716107							
660 00	47 0600000	0 00	31,059 60	12,882 80	18,176 80	0 00	18,176 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
LUFKIN INDS INC COM CUSIP 549764108							
320 00	58 1300000	0 00	18,601 60	11,261 50	7,340 10	0 00	7,340 10
LUMBER LIQUIDATORS HLDGS INC COM CUSIP 55003T107							
260 00	52 8300000	0 00	13,735 80	3,648 40	10,087 40	0 00	10,087 40
LUMINEX CORP DEL COM CUSIP 55027E102							
285 00	16 7600000	0 00	4,776 60	5,486 75	- 710 15	0 00	- 710 15
LUMOS NETWORKS CORP COM CUSIP 550283105							
60 00	10 0200000	20 30	601 20	581 16	20 04	0 00	20 04
LYDALL INC COM CUSIP 550819106							
150 00	14 3400000	0 00	2,151 00	885 00	1,266 00	0 00	1,266 00
LYONDELLBASELL INDU-CL A-W/I CUSIP N53745100							
370 00	57 0900000	0 00	21,123 30	18,303 90	2,819 40	0 00	2,819 40
M & T BK CORP COM CUSIP 55261F104							
270 00	98 4700000	0 00	26,586 90	18,319 20	8,267 70	0 00	8,267 70
M / I HOMES INC CUSIP 55305B101							
160 00	26 5000000	0 00	4,240 00	1,555 20	2,684 80	0 00	2,684 80
MACYS INC COM STK CUSIP 55616P104							
1,250 00	39 0200000	250 00	48,775 00	23,022 38	25,752 62	0 00	25,752 62
MADDEN STEVEN LTD COM CUSIP 556269108							
380 00	42.2700000	0 00	16,062 60	10,382 15	5,680.45	0 00	5,680 45
MAGELLAN HLTH SVCS INC COM NEW CUSIP 559079207							
250 00	49 0000000	0 00	12,250 00	9,225 80	3,024 20	0 00	3,024 20

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MAIDENFORM BRANDS INC COM CUSIP 560305104							
265 00	19 4900000	0 00	5,164 85	4,418 90	745 95	0 00	745 95
MANHATTAN ASSOCS INC COM CUSIP 562750109							
195 00	60 3400000	0 00	11,766 30	5,119 15	6,647 15	0 00	6,647 15
MARATHON OIL CORP COM CUSIP 565849106							
2,060 00	30 6600000	0 00	63,159 60	39,552 99	23,606 61	0 00	23,606 61
MARATHON PETE CORP COM CUSIP 56585A102							
900 00	63 0000000	0 00	56,700 00	22,452 63	34,247 37	0 00	34,247 37
MARCUS CORP DEL COM CUSIP 566330106							
180 00	12 4700000	0 00	2,244 60	1,770 20	474 40	0 00	474 40
MARINEMAX INC COM CUSIP 567908108							
190 00	8 9400000	0 00	1,698 60	1,506 60	192 00	0 00	192 00
MARKETAXESS HLDGS INC COM STK CUSIP 57060D108							
360 00	35 3000000	0 00	12,708 00	11,376 90	1,331 10	0 00	1,331 10
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202							
670 00	37 2700000	0 00	24,970 90	17,959 61	7,011 29	0 00	7,011 29
MARRIOTT VACATIONS WORLDWIDE CORP COM CUSIP 57164Y107							
285 00	41 6700000	0 00	11,875 95	5,161 35	6,714 60	0 00	6,714 60
MARSH & MCLENNAN CO'S INC COM CUSIP 571748102							
1,460 00	34 4700000	0 00	50,326 20	32,356 56	17,969 64	0 00	17,969 64
MASCO CORP COM CUSIP 574599106							
1,130 00	16 6600000	0 00	18,825 80	14,368 91	4,456 89	0 00	4,456 89

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MASTERCARD INC CL A CUSIP 57636Q104							
230 00	491 2800000	0 00	112,994 40	53,114 60	59,879 80	0 00	59,879 80
MATERION CORP COM CUSIP 576690101							
230 00	25 7800000	0 00	5,929 40	4,520 20	1,409 20	0 00	1,409 20
MATRIX SVC CO COM CUSIP 576853105							
260 00	11 5000000	0 00	2,990 00	2,581 80	408 20	0 00	408 20
MATTEL INC COM CUSIP 577081102							
890 00	36 6200000	0 00	32,591 80	17,844 47	14,747 33	0 00	14,747 33
MAXIMUS INC COM CUSIP 577933104							
325 00	63 2200000	0 00	20,546 50	8,072 25	12,474 25	0 00	12,474.25
MC CORMICK & CO INC COM NON-VTG CUSIP 579780206							
320 00	63 5300000	108 80	20,329 60	11,618 21	8,711 39	0 00	8,711 39
MC DONALDS CORP COM CUSIP 580135101							
2,780 00	88 2100000	0 00	245,223 80	127,598 09	117,625 71	0 00	117,625 71
MCGRAW-HILL COS COM USD1 CUSIP 580645109							
980 00	54 6700000	0 00	53,576 60	34,588 14	18,988 46	0 00	18,988 46
MCKESSON CORP CUSIP 58155Q103							
660 00	96 9600000	132 00	63,993 60	41,701 61	22,291 99	0 00	22,291 99
MEAD JOHNSON NUTRITION COM USD0 01 CUSIP 582839106							
549 00	65 8900000	164 70	36,173 61	15,913 06	20,260 55	0 00	20,260 55
MEADOWBROOK INS GROUP INC COM CUSIP 58319P108							
275 00	5 7800000	0 00	1,589 50	1,586 75	2 75	0 00	2 75

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MEADWESTVACO CORP COM CUSIP 583334107							
460 00	31 8700000	0 00	14,660 20	11,026 49	3,633 71	0 00	3,633 71
MEASUREMENT SPECIALTIES INC COM CUSIP 583421102							
135 00	34 3600000	0 00	4,638 60	4,104 00	534 60	0 00	534 60
MEDICAL PPTYS TR INC COM REIT CUSIP 58463J304							
1,295 00	11 9600000	259 00	15,488 20	12,242 90	3,245 30	0 00	3,245 30
MEDICINES COMPANY COM CUSIP 584688105							
525 00	23 9700000	0 00	12,584 25	8,831 72	3,752 53	0 00	3,752 53
MEDIDATA SOLUTIONS INC COM CUSIP 58471A105							
245 00	39 1900000	0 00	9,601 55	6,232 80	3,368 75	0 00	3,368 75
MEDIFAST INC COM CUSIP 58470H101							
140 00	26 3900000	0 00	3,694 60	2,378 60	1,316 00	0 00	1,316 00
MEDTRONIC INC COM CUSIP 585055106							
2,900 00	41 0200000	0 00	118,958 00	98,591 48	20,366 52	0 00	20,366 52
MEN S WEARHOUSE INC COMMOM CUSIP 587118100							
460 00	31 1600000	0 00	14,333 60	11,073 59	3,260 01	0 00	3,260 01
MERCK & CO INC NEW COM CUSIP 58933Y105							
8,140 00	40 9400000	3,500 20	333,251 60	264,591 85	68,659 75	0 00	68,659 75
MERCURY SYSTEMS INC CUSIP 589378108							
230 00	9 2000000	0 00	2,116 00	1,846 90	269 10	0 00	269 10
MERIDIAN BIOSCIENCE INC COM CUSIP 589584101							
405 00	20 2500000	0 00	8,201 25	7,257 75	943 50	0 00	943 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MERIT MED SYS INC COM CUSIP 589889104							
347 00	13 9000000	0 00	4,823 30	4,178 58	644 72	0 00	644 72
MERITAGE HOMES CORP COM CUSIP 59001A102							
280 00	37 3500000	0 00	10,458 00	5,029 97	5,428 03	0 00	5,428 03
METHODE ELECTRS INC COM CUSIP 591520200							
335 00	10 0300000	0 00	3,360 05	2,774 86	585 19	0 00	585 19
METLIFE INC COM CUSIP 59156R108							
2,050 00	32 9400000	0 00	67,527 00	65,784 25	1,742 75	0 00	1,742 75
METROPCS COMMUNICATIONS INC COM COM CUSIP 591708102							
760 00	9 9400000	0 00	7,554 40	5,897 39	1,657 01	0 00	1,657 01
MICREL INC COM CUSIP 594793101							
370 00	9 5000000	0 00	3,515 00	2,832 68	682 32	0 00	682 32
MICROCHIP TECHNOLOGY INC COM CUSIP 595017104							
450 00	32 5900000	0 00	14,665 50	11,668 03	2,997 47	0 00	2,997 47
MICRON TECH INC COM CUSIP 595112103							
600 00	6 3500000	0 00	3,810 00	3,186 00	624 00	0 00	624 00
MICROSEMI CORP COM CUSIP 595137100							
855 00	21 0400000	0 00	17,989 20	14,302 63	3,686 57	0 00	3,686 57
MICROSOFT CORP COM CUSIP 594918104							
19,350 00	26 7300000	0 00	517,225 50	515,593 99	1,631 51	0 00	1,631 51
MICROSTRATEGY INC CL A NEW CUSIP 594972408							
70 00	93 3800000	0 00	6,536 60	5,417 30	1,119 30	0 00	1,119 30

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MID-AMER APT CMNTYS INC COM CUSIP 59522J103							
380 00	64 7500000	0 00	24,605 00	19,390 59	5,214 41	0 00	5,214 41
MKS INSTRS INC COM CUSIP 55306N104							
505 00	25 7800000	0 00	13,018 90	8,901 38	4,117 52	0 00	4,117 52
MOBILE MINI INC COM CUSIP 60740F105							
380 00	20 8300000	0 00	7,915 40	5,637 71	2,277 69	0 00	2,277 69
MOLEX INC COM CUSIP 608554101							
330 00	27 3300000	0 00	9,018 90	7,101 60	1,917 30	0 00	1,917 30
MOLINA HEALTHCARE INC COM CUSIP 60855R100							
285 00	27 0600000	0 00	7,712 10	4,827 40	2,884 70	0 00	2,884 70
MOLSON COORS BREWING CO CL B CL B CUSIP 60871R209							
480 00	42 7900000	0 00	20,539 20	16,002 48	4,536 72	0 00	4,536 72
MOMENTA PHARMACEUTICALS INC COM STK CUSIP 60877T100							
440 00	11 7800000	0 00	5,183 20	6,372 60	- 1,189 40	0 00	- 1,189 40
MONARCH CASINO & RESORT INC COM CUSIP 609027107							
100 00	10 9100000	0 00	1,091 00	763 00	328 00	0 00	328 00
MONDELEZ INTL INC COM CUSIP 609207105							
4,710 00	25 4700000	612 30	119,963 70	86,419 26	33,544 44	0 00	33,544 44
MONOLITHIC PWR SYS INC COM CUSIP 609839105							
315 00	22 2800000	0 00	7,018 20	4,697 77	2,320 43	0 00	2,320 43
MONOTYPE IMAGING HLDGS INC COM STK CUSIP 61022P100							
355 00	15 9800000	14 20	5,672 90	4,711 25	961 65	0 00	961 65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
MONRO MUFFLER BRAKE INC COM CUSIP 610236101							
265 00	34 9700000	0 00	9,267 05	3,121 99	6,145 06	0 00	6,145 06
MONSANTO CO NEW COM CUSIP 61166W101							
1,470 00	94 6500000	0 00	139,135 50	71,378 47	67,757 03	0 00	67,757 03
MONSTER BEVERAGE CORP COM CUSIP 611740101							
60 00	52 8800000	0 00	3,172 80	3,431 41	- 258 61	0 00	- 258 61
MOODYS CORP COM CUSIP 615369105							
480 00	50 3200000	0 00	24,153 60	12,800 20	11,353 40	0 00	11,353 40
MOOG INC CL A CUSIP 615394202							
430 00	41 0300000	0 00	17,642 90	12,822 16	4,820 74	0 00	4,820 74
MORGAN STANLEY COM STK USD0 01 CUSIP 617446448							
3,470 00	19 1200000	0 00	66,346 40	49,898 51	16,447 89	0 00	16,447 89
MOSAIC CO/THE CUSIP 61945C103							
800 00	56 6300000	0 00	45,304 00	36,990 64	8,313 36	0 00	8,313 36
MOTOROLA SOLUTIONS INC CUSIP 620076307							
818 00	55 6800000	212 68	45,546 24	22,792 59	22,753 65	0 00	22,753 65
MOVADO GROUP INC COM CUSIP 624580106							
190 00	30 6800000	0 00	5,829 20	1,921 40	3,907 80	0 00	3,907 80
MTS SYS CORP COM CUSIP 553777103							
140 00	50 9300000	0 00	7,130 20	3,838 80	3,291 40	0 00	3,291 40
MUELLER INDS INC COM CUSIP 624756102							
345 00	50 0300000	0 00	17,260 35	8,927 10	8,333 25	0 00	8,333 25

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
MULTIMEDIA GAMES HOLDING COMPANY COM CUSIP 625453105							
240 00	14 7100000	0 00	3,530 40	1,128 00	2,402 40	0 00	2,402 40
MURPHY OIL CORP COM CUSIP 626717102							
330 00	59 5500000	0 00	19,651 50	17,653 09	1,998 41	0 00	1,998 41
MWI VETERINARY SUPPLY INC COM STK CUSIP· 55402X105							
125 00	110 0000000	0 00	13,750 00	5,378 90	8,371 10	0 00	8,371 10
MYERS INDS INC COM CUSIP 628464109							
300 00	15 1500000	0 00	4,545 00	2,761 20	1,783 80	0 00	1,783 80
MYLAN INC CUSIP 628530107							
860 00	27 4800000	0 00	23,632 80	16,018 80	7,614 00	0 00	7,614 00
NABORS INDUSTRIES COM USD0 10 CUSIP G6359F103							
930 00	14 4500000	0 00	13,438 50	12,024 90	1,413 60	0 00	1,413 60
NANOMETRICS INC COM DELAWARE CUSIP 630077105							
200 00	14 4200000	0 00	2,884 00	2,796 00	88 00	0 00	88 00
NASDAQ OMX GROUP CUSIP 631103108							
360 00	25 0100000	0 00	9,003 60	7,169 88	1,833 72	0 00	1,833 72
NASH FINCH CO COM CUSIP 631158102							
115 00	21 2800000	0 00	2,447 20	2,360 25	86 95	0 00	86 95
NATIONAL OILWELL VARCO COM STK CUSIP 637071101							
1,250 00	68 3500000	0 00	85,437 50	36,112 00	49,325 50	0 00	49,325 50
NATIONAL PENN BANCSHARES INC COM CUSIP 637138108							
1,195 00	9 3200000	0 00	11,137 40	6,695 80	4,441 60	0 00	4,441 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NATL FINL PARTNERS CORP COM CUSIP 63607P208							
400 00	17 1400000	0 00	6,856 00	3,731 72	3,124 28	0 00	3,124 28
NATL PRESTO INDS INC COM CUSIP 637215104							
45 00	69 1000000	0 00	3,109 50	3,282 75	- 173 25	0 00	- 173 25
NATUS MED INC DEL COM CUSIP 639050103							
250 00	11 1800000	0 00	2,795 00	2,020 00	775 00	0 00	775 00
NAVIGANT CONSULTING INC COM CUSIP 63935N107							
470 00	11 1600000	0 00	5,245 20	4,328 70	916 50	0 00	916 50
NAVIGATORS GROUP INC COM CUSIP 638904102							
105 00	51 0700000	0 00	5,362 35	4,550 70	811 65	0 00	811 65
NBT BANCORP INC COM CUSIP 628778102							
380 00	20 2700000	0 00	7,702 60	7,635 99	66 61	0 00	66 61
NCI BUILDING SYSTEMS INC COM NEW CUSIP 628852204							
186 00	13 9000000	0 00	2,585 40	1,873 40	712 00	0 00	712 00
NCI INC CL A CL A CUSIP 62886K104							
90 00	4 6900000	0 00	422 10	502 20	- 80 10	0 00	- 80 10
NEENAH PAPER INC COM CUSIP 640079109							
160 00	28 4700000	0 00	4,555 20	2,373 10	2,182 10	0 00	2,182 10
NEOGEN CORP COM CUSIP 640491106							
225 00	45 3200000	0 00	10,197 00	5,505 60	4,691 40	0 00	4,691 40
NETAPP INC COM STK CUSIP 64110D104							
1,130 00	33 5500000	0 00	37,911 50	9,555 61	28,355 89	0 00	28,355 89

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NETFLIX INC COM STK CUSIP 64110L106							
170 00	92 7800000	0 00	15,772 60	10,162 60	5,610 00	0 00	5,610 00
NETGEAR INC COM CUSIP 64111Q104							
365 00	39 4200000	0 00	14,388 30	8,657 65	5,730 65	0 00	5,730 65
NETSCOUT SYS INC COM CUSIP 64115T104							
355 00	25 9900000	0 00	9,226 45	4,812 59	4,413 86	0 00	4,413 86
NEUTRAL TANDEM INC D/B/A INTELIQUENT INC CUSIP 64128B108							
335 00	2 5700000	0 00	860 95	1,013 88	- 152 93	0 00	- 152 93
NEWELL RUBBERMAID INC COM CUSIP 651229106							
910 00	22 2700000	0 00	20,265 70	13,314 23	6,951 47	0 00	6,951 47
NEWMONT MINING CORP NEW COM CUSIP 651639106							
1,330 00	46 4400000	0 00	61,765 20	66,467 51	- 4,702 31	0 00	- 4,702 31
NEWPORT CORP COM CUSIP 651824104							
400 00	13 4500000	0 00	5,380 00	3,636 83	1,743 17	0 00	1,743 17
NEWS CORP CL A COM CUSIP 65248E104							
5,850 00	25 5400000	0 00	149,409 00	82,277 00	67,132 00	0 00	67,132 00
NEXTERA ENERGY INC COM CUSIP 65339F101							
960 00	69 1900000	0 00	66,422 40	48,710 48	17,711 92	0 00	17,711 92
NIC INC COM CUSIP 62914B100							
460 00	16 3400000	0 00	7,516 40	7,488 75	27 65	0 00	27 65
NIKE INC CL B CUSIP 654106103							
1,920 00	51 6000000	0 00	99,072 00	62,475 49	36,596 51	0 00	36,596 51

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
NISOURCE INC COM CUSIP 65473P105							
890 00	24 8900000	0 00	22,152 10	14,537 70	7,614 40	0 00	7,614 40
NJ RES CORP COM CUSIP 646025106							
400 00	39 6200000	0 00	15,848 00	15,387 30	460 70	0 00	460 70
NOBLE CORPORATION (SWITZERLAND) COM USD0 10 CUSIP H5833N103							
660 00	34 8200000	0 00	22,981 20	18,526 20	4,455 00	0 00	4,455 00
NOBLE ENERGY INC COM CUSIP 655044105							
400 00	101 7400000	0 00	40,696 00	26,769 77	13,926 23	0 00	13,926 23
NORDSTROM INC COM CUSIP 655664100							
400 00	53 5000000	0 00	21,400 00	14,602 52	6,797 48	0 00	6,797 48
NORFOLK SOUTHN CORP COM CUSIP 655844108							
580 00	61 8400000	0 00	35,867 20	34,789 10	1,078 10	0 00	1,078 10
NORTHEAST UTILITIES COM CUSIP 664397106							
420 00	39 0800000	0 00	16,413 60	10,841 71	5,571 89	0 00	5,571 89
NORTHERN TR CORP COM CUSIP 665859104							
580 00	50 1600000	0 00	29,092 80	27,238 20	1,854 60	0 00	1,854 60
NORTHROP GRUMMAN CORP COM CUSIP 666807102							
770 00	67 5800000	0 00	52,036 60	39,407 45	12,629 15	0 00	12,629 15
NORTHWEST BANCSHARES INC MD COM CUSIP 667340103							
935 00	12 1400000	0 00	11,350 90	11,659 44	- 308 54	0 00	- 308 54
NORTHWEST NAT GAS CO COM CUSIP 667655104							
255 00	44 2000000	0 00	11,271 00	11,502 60	- 231 60	0 00	- 231 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
NORTHWESTERN CORP COM NEW COM NEW CUSIP 668074305							
350 00	34 7300000	0 00	12,155 50	10,097 10	2,058 40	0 00	2,058 40
NOVATEL WIRELESS INC COM NEW CUSIP 66987M604							
375 00	1 3400000	0 00	502 50	528 75	- 26 25	0 00	- 26 25
NQ MOBILE INC CUSIP 64118U108							
65 00	6 0400000	0 00	392 60	521 95	- 129 35	0 00	- 129 35
NRG ENERGY INC COM NEW CUSIP 629377508							
710 00	22 9900000	0 00	16,322 90	14,711 20	1,611 70	0 00	1,611 70
NTELOS HOLDINGS CORP COM NEW COM NEW CUSIP 67020Q305							
65 00	13 1100000	0 00	852 15	1,084 36	- 232 21	0 00	- 232 21
NUCOR CORP COM CUSIP 670346105							
650 00	43 1800000	238 87	28,067 00	23,774 79	4,292 21	0 00	4,292 21
NUTRI SYS INC NEW COM CUSIP 67069D108							
320 00	8 1900000	0 00	2,620 80	2,767 84	- 147 04	0 00	- 147 04
NUVASIVE INC COM CUSIP 670704105							
415 00	15 4600000	0 00	6,415 90	5,270 50	1,145 40	0 00	1,145 40
NVIDIA CORP COM CUSIP 67066G104							
1,920 00	12 2900000	0 00	23,596 80	21,011 91	2,584 89	0 00	2,584 89
NYSE EURONEXT COM STK CUSIP 629491101							
110 00	31 5400000	0 00	3,469 40	2,597 24	872 16	0 00	872 16
O REILLY AUTOMOTIVE INC NEW COM USD0 01 CUSIP 67103H107							
330 00	89 4200000	0 00	29,508 60	12,507 20	17,001 40	0 00	17,001 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OCCIDENTAL PETROLEUM CORP CUSIP 674599105							
2,030 00	76 6100000	0 00	155,518 30	124,387 70	31,130 60	0 00	31,130 60
OFFICEMAX INC DEL COM CUSIP 67622P101							
955 00	9 7600000	0 00	9,320 80	4,567 45	4,753 35	0 00	4,753 35
OLD DOMINION FGHT LINE INC COM CUSIP 679580100							
660 00	34 2800000	0 00	22,624 80	9,693 16	12,931 64	0 00	12,931 64
OLD NATL BANCORP IND COM CUSIP 680033107							
940 00	11 8700000	0 00	11,157 80	9,997 10	1,160 70	0 00	1,160 70
OLYMPIC STL INC COM CUSIP 68162K106							
100 00	22 1400000	0 00	2,214 00	1,579 00	635 00	0 00	635 00
OM GROUP INC COM CUSIP 670872100							
365 00	22 2000000	0 00	8,103 00	6,927 42	1,175 58	0 00	1,175 58
OMNICELL INC COM CUSIP 68213N109							
335 00	14 8700000	0 00	4,981 45	4,173 70	807 75	0 00	807 75
OMNICOM GROUP INC COM CUSIP 681919106							
920 00	49 9600000	0 00	45,963 20	35,107 13	10,856 07	0 00	10,856 07
ON ASSIGNMENT INC COM CUSIP 682159108							
430 00	20 2800000	0 00	8,720 40	3,060 50	5,659 90	0 00	5,659 90
ONEOK INC COM STK CUSIP 682680103							
420 00	42 7500000	0 00	17,955 00	9,605 40	8,349 60	0 00	8,349 60
OPENTABLE INC COM CUSIP 68372A104							
240 00	48 8000000	0 00	11,712 00	9,021 35	2,690 65	0 00	2,690 65

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
OPLINK COMMUNICATIONS INC COM NEW CUSIP 68375Q403							
130 00	15 5800000	0 00	2,025 40	1,716 25	309 15	0 00	309 15
ORACLE CORP COM CUSIP 68389X105 ORCL							
10,120 00	33 3200000	0 00	337,198 40	252,840 20	84,358 20	0 00	84,358 20
ORBITAL SCI CORP COM CUSIP 685564106							
560 00	13 7700000	0 00	7,711 20	7,816 71	- 105 51	0 00	- 105 51
ORION MARINE GROUP INC COM STK CUSIP 68628V308							
220 00	7 3100000	0 00	1,608 20	1,520 20	88 00	0 00	88 00
ORITANI FINL CORP NEW COM STK CUSIP 68633D103							
385 00	15 3200000	0 00	5,898 20	5,162 85	735.35	0 00	735 35
OSI SYS INC COM CUSIP 671044105							
195 00	64 0400000	0 00	12,487 80	5,772 50	6,715 30	0 00	6,715 30
OWENS ILL INC COM NEW CUSIP 690768403							
450 00	21 2700000	0 00	9,571.50	8,262 00	1,309 50	0 00	1,309 50
OXFORD INDS INC COM CUSIP 691497309							
115 00	46 3600000	0 00	5,331 40	2,437 45	2,893 95	0 00	2,893 95
PACCAR INC COM CUSIP 693718108							
1,070 00	45 2100000	0 00	48,374 70	39,027 79	9,346 91	0 00	9,346 91
PACWEST BANCORP DEL COM CUSIP 695263103							
330 00	24 7800000	0 00	8,177 40	6,166 15	2,011 25	0 00	2,011 25
PALL CORP COM CUSIP 696429307							
280 00	60 2600000	0 00	16,872 80	10,158 40	6,714 40	0 00	6,714 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PALOMAR MED TECHNOLOGIES INC COM NEW CUSIP 697529303							
150 00	9 2100000	0 00	1,381 50	1,389 00	- 7 50	0 00	- 7 50
PAPA JOHNS INTL INC COM CUSIP 698813102							
190 00	54 9400000	0 00	10,438 60	4,143 90	6,294 70	0 00	6,294 70
PAREXEL INTL CORP COM CUSIP 699462107							
585 00	29 5900000	0 00	17,310 15	8,665 65	8,644 50	0 00	8,644 50
PARK ELECTROCHEMICAL CORP COM CUSIP 700416209							
180 00	25 7300000	0 00	4,631 40	4,642 20	- 10 80	0 00	- 10 80
PARKER-HANNIFIN CORP COM CUSIP 701094104							
480 00	85 0600000	0 00	40,828 80	29,038 08	11,790 72	0 00	11,790 72
PATTERSON COS INC COM CUSIP 703395103							
220 00	34 2300000	0 00	7,530 60	6,030 90	1,499 70	0 00	1,499 70
PAYCHEX INC COM CUSIP 704326107							
970 00	31 1400000	0 00	30,205 80	25,536 53	4,669 27	0 00	4,669 27
PC-TEL INC COM CUSIP 69325Q105							
160 00	7 2000000	0 00	1,152 00	949 81	202 19	0 00	202 19
PEABODY ENERGY CORP COM STK CUSIP 704549104							
850 00	26 6100000	0 00	22,618 50	20,136 50	2,482.00	0 00	2,482 00
PENN VA CORP COM CUSIP 707882106							
520 00	4 4100000	0 00	2,293 20	2,614 61	- 321 41	0 00	- 321 41
PENNEY J C CO INC COM CUSIP 708160106							
440 00	19 7100000	0 00	8,672 40	7,937 60	734 80	0 00	734 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT CUSIP 709102107							
575 00	17 6400000	0 00	10,143 00	5,104 11	5,038 89	0 00	5,038 89
PENTAIR LTD SHS CUSIP H6169Q108							
292 00	49 1500000	0 00	14,351 80	8,481 15	5,870 65	0 00	5,870 65
PEOPLES UTD FINL INC COM CUSIP 712704105							
1,080 00	12 0900000	0 00	13,057 20	12,009 60	1,047 60	0 00	1,047 60
PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109							
480 00	9 8300000	0 00	4,718 40	4,284 36	434 04	0 00	434 04
PEPCO HLDGS INC COM CUSIP 713291102							
720 00	19 6100000	0 00	14,119 20	12,662 98	1,456 22	0 00	1,456 22
PEPSICO INC COM CUSIP 713448108							
4,123 00	68 4300000	2,216 11	282,136 89	253,729 77	28,407 12	0 00	28,407 12
PERFICIENT INC COM STK CUSIP 71375U101							
270 00	11 7800000	0 00	3,180 60	2,282 20	898 40	0 00	898 40
PERICOM SEMICONDUCTOR CORP COM CUSIP 713831105							
185 00	8 0300000	0 00	1,485 55	1,673 34	- 187 79	0 00	- 187 79
PERKINELMER INC COM CUSIP 714046109							
280 00	31 7400000	0 00	8,887 20	5,705 00	3,182 20	0 00	3,182 20
PERRIGO CO COM CUSIP 714290103							
110 00	104 0300000	0 00	11,443 30	11,143 00	300 30	0 00	300 30
PETMED EXPRESS INC COM STK CUSIP 716382106							
195 00	11 1000000	0 00	2,164 50	2,029 95	134 55	0 00	134 55

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PETROQUEST ENERGY INC COM CUSIP 716748108							
315 00	4 9500000	0 00	1,559 25	1,823 90	- 264 65	0 00	- 264 65
PFIZER INC COM CUSIP 717081103							
19,790 00	25 0800000	0 00	496,333 20	357,363 89	138,969 31	0 00	138,969 31
PG& E CORP COM CUSIP 69331C108							
1,080 00	40 1800000	491 40	43,394 40	46,188 00	- 2,793 60	0 00	- 2,793 60
PHARMERICA CORP COM STK CUSIP 71714F104							
320 00	14 2400000	0 00	4,556 80	3,551 40	1,005 40	0 00	1,005 40
PHILIP MORRIS INTL COM STK NPV CUSIP 718172109							
4,490 00	83 6400000	3,816 50	375,543 60	222,863 90	152,679 70	0 00	152,679 70
PHILLIPS 66 COM CUSIP 718546104							
1,980 00	53 1000000	0 00	105,138 00	50,381 19	54,756 81	0 00	54,756 81
PHOENIX NEW MEDIA LTD - ADR CUSIP 71910C103							
190 00	3 6400000	0 00	691 60	649 15	42 45	0 00	42 45
PIEDMONT NAT GAS INC COM CUSIP 720186105							
705 00	31 3100000	0 00	22,073 55	18,651 30	3,422 25	0 00	3,422 25
PINNACLE ENTMT INC COM CUSIP 723456109							
625.00	15 8300000	0 00	9,893 75	6,624 08	3,269 67	0 00	3,269 67
PINNACLE FINL PARTNERS INC COM CUSIP 72346Q104							
330 00	18 8400000	0 00	6,217 20	4,779 50	1,437 70	0 00	1,437 70
PINNACLE W CAP CORP COM CUSIP 723484101							
350 00	50 9800000	0 00	17,843 00	13,598 61	4,244 39	0 00	4,244 39

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PIONEER ENERGY SVCS CORP COM CUSIP 723664108							
595 00	7 2600000	0 00	4,319 70	4,271 94	47 76	0 00	47 76
PIONEER NAT RES CO COM STK CUSIP 723787107							
280 00	106 5900000	0 00	29,845 20	13,720 00	16,125 20	0 00	16,125 20
PIPER JAFFRAY COS COM CUSIP 724078100							
155 00	32 1300000	0 00	4,980 15	3,914 30	1,065 85	0 00	1,065 85
PITNEY BOWES INC COM CUSIP 724479100							
630 00	10 6400000	0 00	6,703 20	8,571 28	- 1,868 08	0 00	- 1,868 08
PKWY PPTYS INC REIT CUSIP 70159Q104							
225 00	13 9900000	0 00	3,147 75	2,339 87	807 88	0 00	807 88
PLEXUS CORP COM CUSIP 729132100							
335 00	25 8000000	0 00	8,643 00	9,444 79	- 801 79	0 00	- 801 79
PLUM CREEK TIMBER CO INC COM CUSIP 729251108							
310 00	44 3700000	0 00	13,754 70	10,946 10	2,808 60	0 00	2,808 60
PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105							
1,270 00	58 3100000	0 00	74,053 70	64,695 30	9,358 40	0 00	9,358 40
POLYONE CORP COM CUSIP 73179P106							
870 00	20 4200000	43 50	17,765 40	6,681 38	11,084 02	0 00	11,084 02
POOL CORP COM STK CUSIP 73278L105							
445 00	42 3200000	0 00	18,832 40	8,718 03	10,114 37	0 00	10,114 37
PORTFOLIO RECOVERY ASSOCS INC COM CUSIP 73640Q105							
160 00	106 8600000	0 00	17,097 60	7,614 80	9,482 80	0 00	9,482 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
POST PPTYS INC REIT CUSIP 737464107							
505 00	49 9500000	126 25	25,224 75	10,945 27	14,279 48	0 00	14,279 48
POWELL INDS INC COM CUSIP 739128106							
80 00	41 5300000	0 00	3,322 40	2,664 00	658 40	0 00	658 40
POWER INTEGRATIONS INC COM CUSIP 739276103							
275 00	33 6100000	0 00	9,242 75	9,059 85	182 90	0 00	182 90
PPDC ENERGY INC COM CUSIP 69327R101							
320 00	33 2100000	0 00	10,627 20	6,629 05	3,998 15	0 00	3,998 15
PPG IND INC COM CUSIP 693506107							
410 00	135 3500000	0 00	55,493 50	24,168 62	31,324 88	0 00	31,324 88
PPL CORP COM ISIN US69351T1060 CUSIP 69351T106							
1,790 00	28 6300000	644 40	51,247 70	48,040 56	3,207 14	0 00	3,207 14
PRAXAIR INC COM CUSIP 74005P104							
600 00	109 4500000	0 00	65,670 00	49,681 80	15,988 20	0 00	15,988 20
PRECISION CASTPARTS CORP COM CUSIP 740189105							
330 00	189 4200000	0 00	62,508 60	37,172 75	25,335 85	0 00	25,335 85
PRESTIGE BRANDS HLDGS INC COM CUSIP 74112D101							
460 00	20 0300000	0 00	9,213 80	5,147 40	4,066 40	0 00	4,066 40
PRICELINE COM INC COM NEW STK CUSIP 741503403							
110.00	621 2000000	0 00	68,332 00	24,266 60	44,065 40	0 00	44,065 40
PRINCIPAL FINL GROUP INC COM STK CUSIP 74251V102							
920 00	28 5200000	0 00	26,238 40	23,162 60	3,075 80	0 00	3,075 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PRIVATEBANCORP INC COM CUSIP 742962103							
540 00	15 3200000	0 00	8,272 80	4,953 94	3,318 86	0 00	3,318 86
PROASSURANCE CORP COM CUSIP 74267C106							
540 00	42 1900000	0 00	22,782 60	15,152 58	7,630 02	0 00	7,630 02
PROCTER & GAMBLE COM NPV CUSIP 742718109							
6,940 00	67 8900000	0 00	471,156 60	429,786 19	41,370 41	0 00	41,370 41
PROGRESS SOFTWARE CORP COM CUSIP 743312100							
610 00	20 9900000	0 00	12,803 90	10,224 67	2,579 23	0 00	2,579 23
PROGRESSIVE CORP OH COM CUSIP 743315103							
1,530 00	21 1000000	0 00	32,283 00	26,631 46	5,651 54	0 00	5,651 54
PROLOGIS INC COM CUSIP 74340W103							
1,261 00	36 4900000	0 00	46,013 89	32,613 21	13,400 68	0 00	13,400 68
PROSPECT CAP CORP COM CUSIP 74348T102							
1,685 00	10 8700000	185 35	18,315 95	15,020 20	3,295 75	0 00	3,295 75
PROVIDENT FINL SVCS INC COM CUSIP 74386T105							
535 00	14 9200000	0 00	7,982 20	7,016 45	965 75	0 00	965 75
PRUDENTIAL FINL INC COM CUSIP 744320102							
1,290 00	53 3300000	0 00	68,795 70	64,475 38	4,320 32	0 00	4,320 32
PS BUSINESS PKS INC CALIF COM CUSIP 69360J107							
180 00	64 9800000	0 00	11,696 40	8,713 60	2,982 80	0 00	2,982 80
PSS WORLD MED INC COM CUSIP 69366A100							
550 00	28 8800000	0 00	15,884 00	11,441 92	4,442 08	0 00	4,442 08

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573106							
1,350 00	30 6000000	0 00	41,310 00	40,878 50	431 50	0 00	431 50
PUB STORAGE COM CUSIP 74460D109							
360 00	144 9600000	0 00	52,185 60	29,630 70	22,554 90	0 00	22,554 90
PULTE GROUP INC CUSIP 745867101							
1,040 00	18 1600000	0 00	18,886 40	4,440 80	14,445 60	0 00	14,445 60
QEP RES INC COM STK CUSIP 74733V100							
550 00	30 2700000	0 00	16,648 50	16,148 64	499 86	0 00	499 86
QUAKER CHEM CORP COM CUSIP 747316107							
125 00	53 8600000	0 00	6,732 50	2,954 25	3,778 25	0 00	3,778 25
QUALCOMM INC COM CUSIP 747525103 QCOM							
4,270 00	62 0200000	0 00	264,825 40	156,911 56	107,913 84	0 00	107,913 84
QUALITY SYS INC COM STK CUSIP 747582104							
450 00	17 3600000	0 00	7,812 00	8,153 16	- 341 16	0 00	- 341 16
QUANEX BLDG PRODS CORP COM STK CUSIP 747619104							
370 00	20 4100000	0 00	7,551 70	5,029 00	2,522 70	0 00	2,522 70
QUANTA SVCS INC COM CUSIP 74762E102							
690 00	27 2900000	0 00	18,830 10	13,530 90	5,299 20	0 00	5,299.20
QUEST DIAGNOSTICS INC COM CUSIP 74834L100							
450 00	58 2700000	0 00	26,221 50	20,488 50	5,733 00	0 00	5,733 00
QUESTCOR PHARMACEUTICALS INC COM CUSIP 74835Y101							
575 00	26 7200000	0 00	15,364 00	8,232 05	7,131 95	0 00	7,131 95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
QUIKSILVER INC COM CUSIP 74838C106							
1,110 00	4 2500000	0 00	4,717 50	1,961 70	2,755 80	0 00	2,755 80
QUINSTREET INC COM STK CUSIP 74874Q100							
290 00	6 7200000	0 00	1,948 80	2,209 11	- 260 31	0 00	- 260 31
RADISYS CORP COM CUSIP 750459109							
255 00	2 9800000	0 00	759 90	691 05	68 85	0 00	68 85
RALPH LAUREN CORP CL A CL A CUSIP 751212101							
190 00	149 9200000	0 00	28,484 80	15,251 00	13,233 80	0 00	13,233 80
RANGE RES CORP COM CUSIP 75281A109							
460 00	62 8300000	0 00	28,901 80	16,532 40	12,369 40	0 00	12,369 40
RAYTHEON CO USD0 01 CUSIP 755111507							
770 00	57 5600000	385 00	44,321 20	34,043 20	10,278 00	0 00	10,278 00
RED HAT INC COM CUSIP 756577102							
590 00	52 9600000	0 00	31,246 40	9,079 06	22,167 34	0 00	22,167.34
RED ROBIN GOURMET BURGERS INC COM CUSIP 75689M101							
100 00	35 2900000	0 00	3,529 00	1,595 00	1,934 00	0 00	1,934 00
REGIONS FINL CORP NEW COM CUSIP 7591EP100							
3,360 00	7 1200000	33 60	23,923 20	16,514 00	7,409 20	0 00	7,409 20
REPUBLIC SVCS INC COM CUSIP 760759100							
950 00	29 3300000	223 25	27,863 50	21,628 67	6,234 83	0 00	6,234 83
RESOURCES CONNECTION INC COM CUSIP 76122Q105							
450 00	11 9400000	0 00	5,373 00	4,882 50	490 50	0 00	490 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
REYNOLDS AMERICAN INC COM CUSIP 761713106							
820 00	41 4300000	483 80	33,972 60	22,116 51	11,856 09	0 00	11,856 09
RIVERBED TECHNOLOGY INC COM CUSIP 768573107							
47 16	19 7200000	0 00	929 99	901 94	28 05	0 00	28 05
RLI CORP COM CUSIP 749607107							
150 00	64 6600000	0 00	9,699 00	8,115 00	1,584 00	0 00	1,584 00
ROBBINS & MYERS INC COM CUSIP 770196103							
435 00	59 4500000	0 00	25,860 75	12,758 45	13,102 30	0 00	13,102 30
ROBERT HALF INTL INC COM CUSIP 770323103							
470 00	31 8200000	0 00	14,955 40	12,457 50	2,497 90	0 00	2,497 90
ROCKWELL AUTOMATION CUSIP 773903109							
440 00	83 9900000	0 00	36,955 60	22,273 61	14,681 99	0 00	14,681 99
ROCKWELL COLLINS INC COM CUSIP 774341101							
450 00	58 1700000	0 00	26,176 50	22,455 00	3,721 50	0 00	3,721 50
ROFIN SINAR TECHNOLOGIES INC COM CUSIP 775043102							
270 00	21 6800000	0 00	5,853 60	5,602 98	250 62	0 00	250 62
ROGERS CORP COM CUSIP 775133101							
140 00	49 6600000	0 00	6,952 40	4,385 25	2,567 15	0 00	2,567 15
ROPER INDS INC NEW COM CUSIP 776696106							
220 00	111 4800000	0 00	24,525 60	11,717 20	12,808 40	0 00	12,808 40
ROSS STORES INC COM CUSIP 778296103 ROST							
620 00	54 1500000	0 00	33,573 00	13,274 20	20,298 80	0 00	20,298 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ROWAN COMPANIES PLC CUSIP G7665A101							
270 00	31 2700000	0 00	8,442 90	6,410 10	2,032 80	0 00	2,032 80
RTI INTL METALS INC COM CUSIP 74973W107							
345 00	27 5600000	0 00	9,508 20	7,640 83	1,867 37	0 00	1,867 37
RUBICON TECHNOLOGY INC COM MON STK CUSIP 78112T107							
160 00	6 1100000	0 00	977 60	1,058 50	- 80 90	0 00	- 80 90
RUBY TUESDAY INC COM CUSIP 781182100							
550 00	7 8600000	0 00	4,323 00	3,762 99	560 01	0 00	560 01
RUDOPLH TECHNOLOGIES INC COM CUSIP 781270103							
260 00	13 4500000	0 00	3,497 00	1,830 40	1,666 60	0 00	1,666.60
RUE21 INC COM CUSIP 781295100							
145 00	28 3900000	0 00	4,116 55	4,234 48	- 117 93	0 00	- 117 93
RUTHS HOSPITALITY GROUP INC CUSIP 783332109							
250 00	7 2700000	0 00	1,817 50	797 90	1,019 60	0 00	1,019 60
RYDER SYS INC COM CUSIP 783549108							
100 00	49 9300000	0 00	4,993 00	4,209 00	784 00	0 00	784 00
RYLAND GROUP INC COM CUSIP 783764103							
445 00	36 5000000	0 00	16,242 50	7,151 75	9,090.75	0 00	9,090 75
S & T BANCORP INC COM STK CUSIP 783859101							
280 00	18 0700000	0 00	5,059 60	4,798 50	261 10	0 00	261 10
S W AIRL CO COM CUSIP 844741108							
2,430 00	10 2400000	24 30	24,883 20	19,367 10	5,516 10	0 00	5,516 10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SABRA HEALTH CARE REIT INC COM CUSIP 78573L106							
420 00	21 7200000	0 00	9,122 40	6,858 60	2,263 80	0 00	2,263 80
SAFETY INS GROUP INC COM CUSIP 78648T100							
155 00	46 1700000	0 00	7,156 35	5,742 00	1,414 35	0 00	1,414 35
SAFEWAY INC COM NEW CUSIP 786514208							
580 00	18 0900000	0 00	10,492 20	10,347 20	145 00	0 00	145 00
SAIC INC COM STK USD0 0001 CUSIP 78390X101							
870 00	11 3200000	0 00	9,848 40	10,500 90	- 652 50	0 00	- 652 50
SALESFORCE COM INC COM STK CUSIP 79466L302							
270 00	168 1000000	0 00	45,387 00	7,084 53	38,302.47	0 00	38,302 47
SALIX PHARMACEUTICALS LTD COM DE CUSIP 795435106							
495 00	40 4800000	0 00	20,037 60	11,983 60	8,054 00	0 00	8,054 00
SANDERSON FARMS INC COM CUSIP 800013104							
205 00	47 5500000	0 00	9,747 75	8,308 80	1,438 95	0 00	1,438 95
SANDISK CORP COM CUSIP 80004C101							
770 00	43 5600000	0 00	33,541 20	25,498 30	8,042 90	0 00	8,042 90
SAUL CTRS INC COM CUSIP 804395101							
110 00	42 7900000	0 00	4,706 90	4,318 20	388 70	0 00	388 70
SCANA CORP NEW COM CUSIP 80589M102							
360 00	45 6400000	178 20	16,430 40	13,653 69	2,776 71	0 00	2,776 71
SCANSOURCE INC COM CUSIP 806037107							
230 00	31 7700000	0 00	7,307 10	5,519 01	1,788 09	0 00	1,788 09

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SCHLUMBERGER LTD COM COM CUSIP 806857108							
3,527 00	69 2900000	969 92	244,385 83	175,644 06	68,741 77	0 00	68,741 77
SCHULMAN A INC COM CUSIP 808194104							
245 00	28 9300000	0 00	7,087 85	4,522 79	2,565 06	0 00	2,565 06
SCHWAB CHARLES CORP COM NEW CUSIP 808513105							
2,270 00	14 3600000	0 00	32,597 20	28,749 40	3,847 80	0 00	3,847 80
SCHWEITZER-MAUDUIT INTL INC COM CUSIP 808541106							
260 00	39 0300000	0 00	10,147 80	6,355 57	3,792 23	0 00	3,792 23
SCRIPPS E W CO OHIO CL A NEW COM STK CUSIP 811054402							
340 00	10 8100000	0 00	3,675 40	2,675 50	999 90	0 00	999 90
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK CUSIP 811065101							
290 00	57 9200000	0 00	16,796 80	11,692 80	5,104 00	0 00	5,104 00
SEACOR HLDGS INC COM CUSIP 811904101							
160 00	83 8000000	0 00	13,408 00	12,135 00	1,273 00	0 00	1,273 00
SEAGATE TECHNOLOGY PLC COM USD0 00001 CUSIP G7945M107							
840 00	30 4800000	0 00	25,603 20	24,138 80	1,464 40	0 00	1,464 40
SEALED AIR CORP NEW COM STK CUSIP 81211K100							
610 00	17 5100000	0 00	10,681 10	8,907 30	1,773 80	0 00	1,773 80
SELECT COMFORT CORP OC-CAP STK OC-CAP STK CUSIP 81616X103							
510 00	26 1700000	0 00	13,346 70	8,493 30	4,853 40	0 00	4,853 40
SELECTIVE INS GROUP INC COM CUSIP 816300107							
545 00	19 2700000	0 00	10,502 15	8,604 27	1,897 88	0 00	1,897 88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SEMPRA ENERGY INC COM STK CUSIP 816851109							
740 00	70 9400000	444 00	52,495 60	34,909 17	17,586 43	0 00	17,586 43
SENECA FOODS CORP NEW CL A CUSIP 817070501							
70 00	30 4000000	0 00	2,128 00	1,597 40	530 60	0 00	530 60
SHERWIN-WILLIAMS CO COM CUSIP 824348106							
240 00	153 8200000	0 00	36,916 80	15,077 21	21,839 59	0 00	21,839 59
SHFL ENTMT INC COM CUSIP 78423R105							
545 00	14 5000000	0 00	7,902 50	4,303 25	3,599 25	0 00	3,599 25
SIGMA DESIGNS INC COM CUSIP 826565103							
365 00	5 1500000	0 00	1,879 75	1,839 56	40 19	0 00	40 19
SIGMA-ALDRICH CORP COM CUSIP 826552101							
330 00	73 5800000	0 00	24,281 40	20,127 00	4,154 40	0 00	4,154 40
SIMMONS 1ST NATL CORP CL A $5 PAR CUSIP 828730200							
185 00	25 3600000	0 00	4,691 60	4,633 94	57 66	0 00	57 66
SIMON PROPERTY GROUP INC COM CUSIP 828806109							
740 00	158 0900000	0 00	116,986 60	60,411 99	56,574 61	0 00	56,574 61
SIMPSON MFG INC COM CUSIP 829073105							
400 00	32 7900000	50 00	13,116 00	10,109 69	3,006 31	0 00	3,006 31
SKECHERS U S A INC CL A CL A ISIN #US8305661055 CUSIP 830566105							
365 00	18.5000000	0 00	6,752 50	5,257 50	1,495 00	0 00	1,495 00
SKYWEST INC COM CUSIP 830879102							
580 00	12 4600000	0 00	7,226 80	4,730 80	2,496 00	0 00	2,496 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SLM CORP COM CUSIP 78442P106							
1,600 00	17 1300000	0 00	27,408 00	20,850 94	6,557 06	0 00	6,557 06
SMITH A O CORP COM CUSIP 831865209							
380 00	63 0700000	0 00	23,966 60	12,231 30	11,735 30	0 00	11,735 30
SMUCKER J M CO COM NEW COM NEW CUSIP 832696405							
290 00	86 2400000	0 00	25,009 60	11,649 21	13,360 39	0 00	13,360 39
SNAP-ON INC COM CUSIP 833034101							
140 00	78 9900000	0 00	11,058 60	6,063 40	4,995 20	0 00	4,995 20
SNYDERS-LANCE INC COM CUSIP 833551104							
420 00	24 1100000	0 00	10,126 20	8,678 20	1,448 00	0 00	1,448 00
SONIC AUTOMOTIVE INC CL A CUSIP 83545G102							
330 00	20 8900000	0 00	6,893 70	3,596 99	3,296 71	0 00	3,296 71
SONIC CORP COM CUSIP 835451105							
690 00	10 4100000	0 00	7,182 90	5,424 20	1,758 70	0 00	1,758 70
SOURCEFIRE INC COM CUSIP 83616T108							
260 00	47 2200000	0 00	12,277 20	5,974 50	6,302 70	0 00	6,302.70
SOUTH JERSEY INDS INC COM CUSIP 838518108							
340.00	50 3300000	0 00	17,112 20	13,655 11	3,457 09	0 00	3,457 09
SOUTHERN CO COM STK CUSIP 842587107							
2,280 00	42 8100000	0 00	97,606 80	77,890 78	19,716 02	0 00	19,716.02
SOUTHWEST GAS CORP COM CUSIP 844895102							
455 00	42 4100000	0 00	19,296 55	13,638 29	5,658 26	0 00	5,658 26

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SOUTHWESTERN ENERGY CO COM CUSIP 845467109							
1,100 00	33 4100000	0 00	36,751 00	32,285 00	4,466 00	0 00	4,466 00
SOVRAN SELF STORAGE INC COM CUSIP 84610H108							
270 00	62 1000000	0 00	16,767 00	9,297 27	7,469 73	0 00	7,469 73
SPARTAN MTRS INC COM CUSIP 846819100							
320 00	4 9300000	0 00	1,577 60	1,362 21	215 39	0 00	215 39
SPARTAN STORES INC COM CUSIP 846822104							
240 00	15 3600000	0 00	3,686 40	3,310 40	376 00	0 00	376 00
SPECTRA ENERGY CORP COM STK CUSIP 847560109							
1,590 00	27 3800000	0 00	43,534 20	32,915 35	10,618 85	0 00	10,618 85
SPECTRUM PHARMACEUTICALS INC COM CUSIP 84763A108							
485 00	11 1900000	0 00	5,427 15	5,587 20	- 160 05	0 00	- 160 05
SPRINT NEXTEL CORP CUSIP 852061100							
9,480 00	5 6700000	0 00	53,751 60	24,600 60	29,151 00	0 00	29,151 00
ST JUDE MED INC COM CUSIP 790849103							
820 00	36 1400000	188 60	29,634 80	31,862 15	- 2,227 35	0 00	- 2,227 35
STAGE STORES INC COM NEW COM NEW CUSIP 85254C305							
340 00	24 7800000	0 00	8,425 20	4,259 97	4,165 23	0 00	4,165 23
STAMPS COM INC COM NEW CUSIP 852857200							
140 00	25 2000000	0 00	3,528 00	1,823 00	1,705 00	0 00	1,705 00
STANDARD MTR PRODS INC COM CUSIP 853666105							
210 00	22 2200000	0 00	4,666 20	2,350 60	2,315 60	0 00	2,315 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
STANDEX INTL CORP COM CUSIP 854231107							
135 00	51 2900000	0 00	6,924 15	3,267 75	3,656 40	0 00	3,656 40
STANLEY BLACK & DECKER INC COM CUSIP 854502101							
511 00	73 9700000	0 00	37,798 67	27,217 48	10,581 19	0 00	10,581 19
STAPLES INC COM CUSIP 855030102							
2,140 00	11 4000000	0 00	24,396 00	23,818 20	577 80	0 00	577 80
STARBUCKS CORP COM CUSIP 855244109							
1,910 00	53 6200000	0 00	102,414 20	46,268 10	56,146 10	0 00	56,146 10
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK CUSIP 85590A401							
550 00	57 3600000	0 00	31,548 00	20,820 90	10,727 10	0 00	10,727 10
STATE STR CORP COM CUSIP 857477103							
1,060 00	47 0100000	254 40	49,830 60	38,327 40	11,503 20	0 00	11,503 20
STD PAC CORP NEW COM CUSIP 85375C101							
1,070 00	7 3500000	0 00	7,864 50	3,800 91	4,063 59	0.00	4,063 59
STEIN MART INC COM CUSIP 858375108							
240 00	7 5400000	0 00	1,809 60	1,646 40	163 20	0 00	163.20
STEPAN CO COM CUSIP 858586100							
140 00	55 5400000	0 00	7,775 60	4,478 90	3,296 70	0 00	3,296 70
STERICYCLE INC COM CUSIP 858912108							
210 00	93 2700000	0 00	19,586 70	12,111 50	7,475 20	0 00	7,475 20
STERLING BANCORP COM CUSIP 859158107							
160 00	9 1100000	0 00	1,457 60	1,019 20	438 40	0 00	438 40

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
STEWART INFORMATION SVCS CORP COM CUSIP 860372101							
200 00	26 0000000	0 00	5,200 00	1,875 90	3,324 10	0 00	3,324 10
STIFEL FINL CORP COM CUSIP 860630102							
420 00	31 9700000	0 00	13,427 40	13,153 90	273 50	0 00	273 50
STILLWATER MNG CO COM CUSIP 86074Q102							
1,020 00	12 7800000	0 00	13,035 60	13,005 00	30 60	0 00	30 60
STONE ENERGY CORP COM CUSIP 861642106							
475 00	20 5200000	0 00	9,747 00	7,868 31	1,878 69	0 00	1,878 69
STR HLDGS INC COM CUSIP 78478V100							
440 00	2 5200000	0 00	1,108 80	1,166 00	- 57 20	0 00	- 57 20
STRATASYS INC SHS CUSIP M85548101							
25 00	80 1500000	0 00	2,003 75	1,825 25	178 50	0 00	178 50
STRYKER CORP CUSIP 863667101							
1,010 00	54 8200000	267 65	55,368 20	48,514 00	6,854 20	0 00	6,854 20
STURM RUGER & CO INC COM CUSIP 864159108							
170 00	45 4000000	0 00	7,718 00	1,711 90	6,006 10	0 00	6,006 10
SUN TR BANKS INC COM CUSIP 867914103							
1,680 00	28 3500000	0 00	47,628 00	35,457 72	12,170 28	0 00	12,170 28
SUNCOKE ENERGY INC COM USD0 01 CUSIP 86722A103							
705 00	15 5900000	0 00	10,990 95	8,122 40	2,868 55	0 00	2,868 55
SUPER MICRO COMPUTER INC COM CUSIP 86800U104							
295 00	10 2000000	0 00	3,009 00	2,357 05	651 95	0 00	651 95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SUPERIOR INDS INTL INC COM CUSIP 868168105							
230 00	20 4000000	0 00	4,692 00	3,644 00	1,048 00	0 00	1,048 00
SUPERTEX INC COM CUSIP 868532102							
135 00	17 5500000	0 00	2,369 25	2,425 95	- 56 70	0 00	- 56 70
SURMODICS INC COM CUSIP 868873100							
170 00	22 3600000	0 00	3,801 20	2,013 50	1,787 70	0 00	1,787 70
SUSQUEHANNA BANCSHARES INC PA COM STK CUSIP 869099101							
1,795 00	10 4800000	0 00	18,811 60	12,266 70	6,544 90	0 00	6,544 90
SWIFT ENERGY CO COM CUSIP 870738101							
365 00	15 3900000	0 00	5,617 35	5,592 24	25 11	0 00	25 11
SWS GROUP INC COM CUSIP 78503N107							
260 00	5 2900000	0 00	1,375 40	1,180 40	195 00	0 00	195 00
SYKES ENTERPRISES INC COM CUSIP 871237103							
370 00	15 2200000	0 00	5,631 40	5,169 40	462 00	0 00	462 00
SYMANTEC CORP COM CUSIP 871503108							
2,150 00	18 8100000	0 00	40,441 50	30,176 47	10,265 03	0.00	10,265 03
SYMMETRICOM INC DEL CUSIP 871543104							
380 00	5 7700000	0 00	2,192 60	1,965 40	227 20	0 00	227 20
SYMMETRY MED INC COM STK CUSIP 871546206							
310 00	10 5200000	0 00	3,261 20	2,390 69	870 51	0 00	870 51
SYNAPTICS INC COM CUSIP 87157D109							
315 00	29 9700000	0 00	9,440 55	8,358 95	1,081 60	0 00	1,081 60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
SYNCHRONOSS TECHNOLOGIES INC COM STK CUSIP 87157B103							
260 00	21 0900000	0 00	5,483 40	5,238 67	244 73	0 00	244 73
SYNNEX CORP COM STK CUSIP 87162W100							
250 00	34 3800000	0 00	8,595 00	6,705 60	1,889 40	0 00	1,889 40
SYSCO CORP COM CUSIP 871829107							
1,570 00	31 6600000	0 00	49,706 20	44,569 20	5,137 00	0 00	5,137 00
T ROWE PRICE GROUP INC CUSIP 74144T108							
800 00	65 1300000	0 00	52,104 00	42,080 69	10,023 31	0 00	10,023 31
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM CUSIP 874054109							
915 00	11 0100000	0 00	10,074 15	7,704 75	2,369 40	0 00	2,369 40
TANGER FACTORY OUTLET CTRS INC COM CUSIP 875465106							
895 00	34 2000000	0 00	30,609 00	19,489 25	11,119 75	0 00	11,119 75
TARGET CORP COM STK CUSIP 87612E106							
1,650 00	59 1700000	0 00	97,630 50	80,616 60	17,013 90	0 00	17,013 90
TE CONNECTIVITY LTD CUSIP H84989104							
900 00	37 1200000	0 00	33,408 00	28,498 50	4,909 50	0 00	4,909 50
TECO ENERGY INC COM CUSIP 872375100							
510 00	16 7600000	0 00	8,547 60	8,476 20	71 40	0 00	71 40
TELEDYNE TECHNOLOGIES INC COM CUSIP 879360105							
345 00	65 0700000	0 00	22,449 15	14,087 20	8,361 95	0 00	8,361.95
TELETECH HLDGS INC COM CUSIP 879939106							
250 00	17 8000000	0 00	4,450 00	3,087 00	1,363 00	0 00	1,363 00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
TENET HEALTHCARE CORP COM NEW CUSIP 88033G407							
382 00	32 4700000	0 00	12,403 54	7,196 88	5,206 66	0 00	5,206 66
TENNANT CO COM CUSIP 880345103							
185 00	43 9500000	0 00	8,130 75	7,619 20	511 55	0 00	511 55
TERADATA CORP DEL COM STK CUSIP 88076W103							
420 00	61 8900000	0 00	25,993 80	12,896 07	13,097 73	0 00	13,097 73
TERADYNE INC COM CUSIP 880770102							
420 00	16 8900000	0 00	7,093 80	4,536 00	2,557 80	0 00	2,557 80
TESORO CORP CUSIP 881609101							
340 00	44 0500000	0 00	14,977 00	4,473 01	10,503 99	0 00	10,503 99
TESSERA TECHNOLOGIES INC COM STK CUSIP 88164L100							
500 00	16 4200000	0 00	8,210 00	7,109 70	1,100 30	0 00	1,100 30
TETRA TECH INC NEW COM CUSIP 88162G103							
605 00	26 4500000	0 00	16,002 25	13,549 65	2,452 60	0 00	2,452.60
TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105							
720 00	7 5900000	0 00	5,464 80	4,541 61	923 19	0 00	923 19
TEXAS INDS INC COM CUSIP 882491103							
185 00	51 0100000	0 00	9,436 85	6,294 90	3,141 95	0 00	3,141 95
TEXAS INSTRUMENTS INC COM CUSIP 882508104							
3,430 00	30 9400000	0 00	106,124 20	87,283 42	18,840 78	0 00	18,840 78
TEXAS ROADHOUSE INC COMMON STOCK CUSIP 882681109							
480 00	16 8000000	0 00	8,064 00	4,966 12	3,097 88	0 00	3,097 88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TEXTRON INC COM CUSIP 883203101							
740 00	24 7900000	14 80	18,344 60	14,890 20	3,454 40	0 00	3,454 40
THERMO FISHER CORP CUSIP 883556102							
1,060 00	63 7800000	159 00	67,606 80	52,030 80	15,576 00	0 00	15,576 00
TIFFANY & CO COM CUSIP 886547108							
300 00	57 3400000	96 00	17,202 00	12,761 01	4,440 99	0 00	4,440 99
TIME WARNER CABLE INC COM CUSIP 88732J207							
870 00	97 1900000	0 00	84,555 30	37,049 09	47,506 21	0 00	47,506 21
TIME WARNER INC USD0 01 CUSIP 887317303							
2,790 00	47 8300000	0 00	133,445 70	84,726 04	48,719 66	0 00	48,719 66
TJX COS INC COM NEW CUSIP 872540109 TJX							
2,060 00	42 4500000	0 00	87,447 00	38,824 01	48,622 99	0 00	48,622 99
TOMPKINS FINL CORP COM USD0 10 CUSIP 890110109							
126 00	39 6400000	0 00	4,994 64	4,840 40	154 24	0 00	154 24
TORCHMARK CORP COM CUSIP 891027104 TMK							
360 00	51 6700000	0 00	18,601 20	10,861 10	7,740 10	0 00	7,740 10
TORO CO COM CUSIP 891092108							
630 00	42 9800000	0 00	27,077 40	14,344 66	12,732 74	0 00	12,732 74
TOTAL SYS SVCS INC COM CUSIP 891906109							
570 00	21 4200000	0 00	12,209 40	8,042 47	4,166 93	0 00	4,166 93
TOWER GROUP INC COM CUSIP 891777104							
380 00	17 7700000	0 00	6,752 60	7,309 77	- 557 17	0 00	- 557 17

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TRANSALTA CORP COM CUSIP 89346D107							
233 00	15 2400000	68 00	3,550 92	3,585 87	- 34 95	0 00	- 34 95
TRAVELERS COS INC COM STK CUSIP 89417E109							
1,060 00	71 8200000	0 00	76,129 20	53,530 75	22,598 45	0 00	22,598 45
TREDEGAR CORP INC CUSIP 894650100							
210 00	20 4200000	12 60	4,288 20	3,208 60	1,079 60	0 00	1,079 60
TREEHOUSE FOODS INC COM CUSIP 89469A104							
345 00	52 1300000	0 00	17,984 85	12,873 60	5,111 25	0 00	5,111 25
TRIPADVISOR INC COM COM STK CUSIP 896945201							
325 00	41 9600000	0 00	13,637 00	8,086 31	5,550 69	0 00	5,550 69
TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103							
1,035 00	4 8400000	0 00	5,009 40	5,523 55	- 514 15	0 00	- 514 15
TRUE RELIGION APPAREL INC COM STK CUSIP 89784N104							
265 00	25 4200000	0 00	6,736 30	5,544 37	1,191 93	0 00	1,191 93
TRUEBLUE INC COM STK CUSIP 89785X101							
340 00	15 7500000	0 00	5,355 00	4,479 92	875 08	0 00	875 08
TRUSTCO BK CORP N Y COM CUSIP 898349105							
1,045 00	5 2800000	68 57	5,517 60	5,460 45	57 15	0 00	57 15
TTM TECHNOLOGIES INC COM CUSIP 87305R109							
365 00	9 2000000	0 00	3,358 00	3,514 91	- 156 91	0 00	- 156 91
TUESDAY MORNING CORP COM NEW ISIN US8990355054 CUSIP 899035505							
400 00	6 2500000	0 00	2,500 00	1,396 30	1,103 70	0 00	1,103 70

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
TX CAP BANCSHARES INC COM CUSIP 88224Q107							
370 00	44 8200000	0 00	16,583 40	8,465 17	8,118 23	0 00	8,118 23
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0 80 CUSIP H89128104							
1,190 00	29 2500000	0 00	34,807 50	22,993 22	11,814 28	0 00	11,814 28
TYLER TECHNOLOGIES INC COM STK CUSIP 902252105							
225 00	48 4400000	0 00	10,899 00	4,245 06	6,653 94	0 00	6,653 94
TYSON FOODS INC CL A COM (DELAWARE) CUSIP 902494103							
730 00	19 4000000	0 00	14,162 00	9,316 77	4,845 23	0 00	4,845 23
UIL HLDGS CORP COM CUSIP 902748102							
480 00	35 8100000	207 36	17,188 80	13,631 91	3,556 89	0 00	3,556 89
ULTRATECH INC EFF 06-10-03 CUSIP 904034105							
250 00	37 3000000	0 00	9,325 00	4,352 00	4,973 00	0 00	4,973 00
UMB FINL CORP COM STK CUSIP 902788108							
300 00	43 8400000	0 00	13,152 00	11,115 58	2,036 42	0 00	2,036 42
UMPQUA HLDGS CORP COM CUSIP 904214103							
1,050 00	11 7900000	0 00	12,379 50	11,489 00	890 50	0 00	890 50
UNIFIRST CORP MASS COM CUSIP 904708104							
150 00	73 3200000	0 00	10,998 00	7,071 67	3,926 33	0 00	3,926 33
UNION PAC CORP COM CUSIP 907818108 UNP							
1,240 00	125 7200000	855 60	155,892 80	81,571 40	74,321 40	0 00	74,321 40
UNITED BANKSHARES INC W VA COM CUSIP 909907107							
445 00	24 3200000	120 90	10,822 40	8,849 59	1,972 81	0 00	1,972 81

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP 90984P303							
525 00	9 4200000	0 00	4,945 50	4,116 26	829 24	0 00	829 24
UNITED FIRE GROUP INC COM USD0 001 CUSIP 910340108							
220 00	21 8400000	0 00	4,804 80	3,953 40	851 40	0 00	851 40
UNITED NAT FOODS INC COM CUSIP 911163103							
460 00	53 5900000	0 00	24,651 40	13,658 32	10,993 08	0 00	10,993 08
UNITED ONLINE INC COM CUSIP 911268100							
865 00	5 5900000	0 00	4,835 35	4,195 25	640 10	0 00	640 10
UNITED PARCEL SVC INC CL B CUSIP 911312106							
2,470 00	73 7300000	0 00	182,113 10	105,801 71	76,311 39	0 00	76,311 39
UNITED STS STL CORP NEW COM CUSIP 912909108							
460 00	23 8700000	0 00	10,980 20	10,713 40	266 80	0 00	266 80
UNITED TECHNOLOGIES CORP COM CUSIP 913017109							
2,300 00	82 0100000	0 00	188,623 00	159,685 08	28,937 92	0 00	28,937 92
UNITEDHEALTH GROUP INC COM CUSIP 91324P102							
2,860 00	54 2400000	0 00	155,126 40	88,805 34	66,321 06	0 00	66,321 06
UNIVERSAL FST PRODS INC COM CUSIP 913543104							
200 00	38 0400000	0 00	7,608 00	5,739 80	1,868 20	0 00	1,868 20
UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT CUSIP 91359E105							
130 00	50 6100000	0 00	6,579 30	4,558 98	2,020 32	0 00	2,020 32
UNS ENERGY CORP COM CUSIP 903119105							
390 00	42 4200000	0 00	16,543 80	12,777 70	3,766 10	0 00	3,766 10

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
UNUM GROUP CUSIP 91529Y106							
970 00	20 8200000	0 00	20,195 40	18,920 05	1,275 35	0 00	1,275 35
UNVL ELECTRS INC COM CUSIP 913483103							
175 00	19 3500000	0 00	3,386 25	2,749 05	637 20	0 00	637 20
UNVL TECH INST INC COM CUSIP 913915104							
105 00	10 0400000	0 00	1,054 20	1,289 40	- 235 20	0 00	- 235 20
URBAN OUTFITTERS INC COM CUSIP 917047102							
340 00	39 3600000	0 00	13,382 40	9,185 40	4,197 00	0 00	4,197 00
URSTADT BIDDLE PPTYS INC CL A CUSIP 917286205							
210 00	19 6800000	0 00	4,132 80	3,075 12	1,057 68	0 00	1,057 68
US BANCORP CUSIP 902973304 USB							
5,420 00	31 9400000	1,056 90	173,114 80	127,456 36	45,658 44	0 00	45,658 44
USA MOBILITY INC COM STK CUSIP 90341G103							
215 00	11 6800000	0 00	2,511 20	2,102 44	408 76	0 00	408 76
UTD STATIONERS INC COM CUSIP 913004107							
390 00	30 9900000	54 60	12,086 10	10,459 30	1,626 80	0 00	1,626 80
V F CORP COM CUSIP 918204108							
230 00	150 9700000	0 00	34,723 10	20,295 60	14,427 50	0 00	14,427 50
VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100							
1,430 00	34 1200000	0 00	48,791 60	24,233 38	24,558 22	0 00	24,558 22
VARIAN MEDICAL SYSTEMS INC CUSIP 92220P105							
300 00	70 2400000	0 00	21,072 00	13,981 50	7,090 50	0 00	7,090 50

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
VASCO DATA SEC INTL INC COM CUSIP· 92230Y104							
290 00	8 1600000	0 00	2,366 40	2,137 30	229 10	0 00	229 10
VEECO INSTRS INC DEL COM CUSIP 922417100							
345 00	29 5200000	0 00	10,184 40	10,755 95	- 571 55	0 00	- 571 55
VENTAS INC REIT CUSIP 92276F100							
830 00	64 7200000	0 00	53,717 60	36,336 80	17,380 80	0 00	17,380 80
VERISIGN INC COM CUSIP 92343E102							
460 00	38 8200000	0 00	17,857 20	9,531 13	8,326 07	0 00	8,326 07
VERIZON COMMUNICATIONS COM CUSIP 92343V104							
7,610 00	43 2700000	0 00	329,284 70	247,683 29	81,601 41	0 00	81,601 41
VIACOM INC NEW CL B CUSIP 92553P201							
1,410 00	52 7400000	0 00	74,363 40	53,397 34	20,966 06	0 00	20,966 06
VIAD CORP COM NEW CUSIP 92552R406							
225 00	27 1600000	22 50	6,111 00	4,286 98	1,824 02	0 00	1,824.02
VIASAT INC COM CUSIP 92552V100							
380 00	38 9000000	0 00	14,782 00	12,511 43	2,270 57	0 00	2,270 57
VICOR CORP COM CUSIP 925815102							
225 00	5 4200000	0 00	1,219 50	1,360 60	- 141 10	0 00	- 141 10
VIEWPOINT FINL GROUP INC MD COM CUSIP 92672A101							
320 00	20 9400000	0 00	6,700 80	4,940 80	1,760 00	0 00	1,760 00
VIROPHARMA INC COM STK CUSIP 928241108							
640 00	22 7600000	0 00	14,566 40	5,016 44	9,549 96	0 00	9,549 96

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
VIRTUS INVT PARTNERS INC COM CUSIP 92828Q109							
55 00	120 9400000	0 00	6,651 70	4,515 00	2,136 70	0 00	2,136 70
VIRTUSA CORP COM CUSIP 92827P102							
105 00	16 4300000	0 00	1,725 15	1,733 55	- 8 40	0 00	- 8 40
VISA INC COM CL A STK CUSIP 92826C839 V							
1,370 00	151 5800000	0 00	207,664 60	119,118 70	88,545 90	0 00	88,545 90
VITAMIN SHOPPE INC COM CUSIP 92849E101							
285 00	57 3600000	0 00	16,347 60	9,533 15	6,814 45	0 00	6,814 45
VOLTERRA SEMICONDUCTOR CORP COM CUSIP 928708106							
285 00	17 1700000	0 00	4,893 45	5,671 75	- 778 30	0 00	- 778 30
VORNADO RLTY TR COM CUSIP 929042109							
390 00	80 0800000	0 00	31,231 20	27,657 34	3,573 86	0 00	3,573 86
VOXX INTL CORP CL A CL A CUSIP 91829F104							
160 00	6 7300000	0 00	1,076 80	1,070 40	6 40	0 00	6 40
VULCAN MATERIALS CO COM CUSIP 929160109							
350 00	52 0500000	0 00	18,217 50	11,363 70	6,853 80	0 00	6,853 80
WAL-MART STORES INC COM CUSIP 931142103 WMT							
4,620 00	68 2300000	0 00	315,222 60	244,110 48	71,112 12	0 00	71,112 12
WALGREEN CO COM CUSIP 931422109							
1,860 00	37 0100000	0 00	68,838 60	57,743 87	11,094 73	0 00	11,094 73
WALT DISNEY CO CUSIP 254687106							
4,690 00	49 7900000	0 00	233,515 10	120,901 31	112,613 79	0 00	112,613 79

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
WASTE MGMT INC DEL COM STK CUSIP 94106L109							
630 00	33 7400000	0 00	21,256 20	19,429 20	1,827 00	0 00	1,827 00
WATERS CORP COM CUSIP 941848103							
230 00	87 1200000	0 00	20,037 60	14,140 40	5,897 20	0 00	5,897 20
WATTS WTR TECHNOLOGIES INC CUSIP 942749102							
260 00	42 9900000	0 00	11,177 40	7,739 54	3,437 86	0 00	3,437 86
WAUSAU PAPER CORP COM CUSIP 943315101							
530 00	8 6600000	0 00	4,589 80	3,333 70	1,256 10	0 00	1,256 10
WD 40 CO COM STK CUSIP 929236107							
160 00	47 1100000	0 00	7,537 60	5,369 80	2,167 80	0 00	2,167 80
WEBSENSE INC COM STK ISIN# US9476841062 CUSIP 947684106							
380 00	15 0400000	0 00	5,715 20	5,959 67	- 244 47	0 00	- 244 47
WELLPOINT INC COM CUSIP 94973V107							
740 00	60 9200000	0 00	45,080 80	42,928 90	2,151 90	0 00	2,151 90
WELLS FARGO & CO NEW COM STK CUSIP 949746101							
13,420 00	34 1800000	0 00	458,695 60	359,581 27	99,114 33	0 00	99,114 33
WEST PHARMACEUTICAL SVCS INC COM CUSIP 955306105							
320 00	54 7500000	0 00	17,520 00	12,206 80	5,313 20	0 00	5,313 20
WESTERN UNION CO CUSIP 959802109							
620 00	13 6100000	0 00	8,438 20	9,957 14	- 1,518 94	0 00	- 1,518 94
WESTN DIGITAL CORP COM CUSIP 958102105							
690 00	42 4900000	0 00	29,318 10	18,386 22	10,931 88	0 00	10,931 88

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
WEYERHAEUSER CO COM CUSIP 962166104							
1,690 00	27 8200000	0 00	47,015 80	28,297 73	18,718 07	0 00	18,718 07
WHIRLPOOL CORP COM CUSIP 963320106							
210 00	101 7500000	0 00	21,367 50	12,163 20	9,204 30	0 00	9,204 30
WHOLE FOODS MKT INC COM CUSIP 966837106							
490 00	91 3300000	0 00	44,751 70	15,044 70	29,707 00	0 00	29,707 00
WILLIAMS CO INC COM CUSIP 969457100							
1,510 00	32 7400000	0 00	49,437 40	26,478 42	22,958 98	0 00	22,958 98
WILSHIRE BANCORP INC COM CUSIP 97186T108							
530 00	5 8700000	0 00	3,111 10	1,750 01	1,361 09	0 00	1,361 09
WINDSTREAM CORP COM STK CUSIP 97381W104							
1,560 00	8 2800000	390 00	12,916 80	13,197 60	- 280 80	0 00	- 280 80
WINNEBAGO INDS INC COM CUSIP 974637100							
310 00	17.1300000	0 00	5,310 30	2,104 99	3,205 31	0 00	3,205 31
WINTRUST FINL CORP COM CUSIP 97650W108							
360 00	36 7000000	0 00	13,212 00	10,499 29	2,712 71	0 00	2,712 71
WIS ENERGY COM CUSIP 976657106							
750 00	36 8500000	0 00	27,637 50	14,685 67	12,951 83	0 00	12,951 83
WOLVERINE WORLD WIDE INC COM CUSIP 978097103							
465 00	40 9800000	55 80	19,055 70	13,386 42	5,669 28	0 00	5,669 28
WORLD ACCEP CORP S C NEW COM CUSIP 981419104							
145 00	74 5600000	0 00	10,811 20	5,361 40	5,449 80	0 00	5,449 80

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
WPX ENERGY INC COM SHS CUSIP 98212B103							
606 00	14 8800000	0 00	9,017 28	7,410 20	1,607 08	0 00	1,607 08
WYNDHAM WORLDWIDE CORP COM STK CUSIP 98310W108 WYN							
430 00	53 2100000	0 00	22,880 30	8,809 41	14,070 89	0 00	14,070 89
WYNN RESORTS LTD COM CUSIP 983134107							
170 00	112 4900000	0 00	19,123 30	10,577 40	8,545 90	0 00	8,545 90
XCEL ENERGY INC COM CUSIP 98389B100							
1,120 00	26 7100000	302 40	29,915 20	24,126 75	5,788 45	0 00	5,788 45
XEROX CORP COM CUSIP 984121103							
1,114 00	6 8200000	47 34	7,597 48	8,182 33	- 584 85	0 00	- 584 85
XILINX INC COM CUSIP 983919101							
680 00	35 9000000	0 00	24,412 00	17,047 38	7,364 62	0 00	7,364 62
XL GROUP PLC ORD USD0 01 CUSIP G98290102							
840 00	25 0600000	0 00	21,050 40	15,428 84	5,621 56	0 00	5,621 56
XO GROUP INC COM CUSIP 983772104							
170 00	9 3000000	0 00	1,581 00	1,359 80	221.20	0 00	221 20
XYLEM INC W/I CUSIP 98419M100							
580 00	27 1000000	0 00	15,718 00	14,424.60	1,293 40	0 00	1,293 40
YAHOO INC COM CUSIP 984332106							
3,310 00	19 9000000	0 00	65,869 00	46,627 90	19,241 10	0 00	19,241 10
YUM BRANDS INC COM CUSIP 988498101							
1,150 00	66 4000000	0 00	76,360 00	39,818 52	36,541 48	0 00	36,541 48

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
ZALE CORP NEW COM STK CUSIP 988858106							
230 00	4 1100000	0 00	945 30	455 35	489 95	0 00	489 95
ZEP INC COM STK CUSIP 98944B108							
140 00	14 4400000	0 00	2,021 60	1,872 21	149 39	0 00	149 39
ZIMMER HLDGS INC COM CUSIP 98956P102							
360 00	66 6600000	64 80	23,997 60	17,723 38	6,274 22	0 00	6,274 22
ZIONS BANCORP COM CUSIP 989701107							
420 00	21 4000000	0 00	8,988 00	6,526 51	2,461 49	0 00	2,461 49
ZUMIEZ INC COM CUSIP 989817101							
210 00	19 4100000	0 00	4,076 10	2,746 80	1,329 30	0 00	1,329 30
1ST COMWLTH FNCL CORP COM LM CUSIP 319829107							
955 00	6 8200000	0 00	6,513 10	4,403 26	2,109 84	0 00	2,109 84
1ST HORIZON NATL CORP COM CUSIP 320517105							
195 00	9 9100000	1 95	1,932 45	2,055 38	- 122 93	0 00	- 122 93
3D SYS CORP DEL COM NEW STK CUSIP 88554D205							
435 00	53 3500000	0 00	23,207 25	12,458 05	10,749 20	0 00	10,749 20
3M CO COM CUSIP 88579Y101							
1,770 00	92 8500000	0 00	164,344 50	144,434 40	19,910 10	0 00	19,910 10
5TH 3RD BANCORP COM CUSIP 316773100							
2,880 00	15 1900000	288 00	43,747 20	29,939 31	13,807 89	0 00	13,807 89
Total USD		42,132 14	38,890,894 96	27,370,377 01	11,520,517 95	0 00	11,520,517.95
Total United States		42,132 14	38,890,894 96	27,370,377 01	11,520,517.95	0.00	11,520,517.95

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Total Common Stock							
1,507,159.24		**52,207.78**	**48,226,655.71**	**35,508,827.28**	**12,717,828.43**	**0.00**	**12,717,828.43**
Preferred stock							
Brazil - USD							
ADR BRASKEM S A SPONSORED ADR REPSTG PFDA CUSIP 105532105							
410 00	13 3500000	0 00	5,473 50	6,097 73	- 624 23	0 00	- 624 23
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS CUSIP 20441W203							
4,246 00	41 9900000	2,014 42	178,289 54	101,311 40	76,978 14	0 00	76,978 14
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR $0 01 REP NON VTG PFD CUSIP 204409601							
2,658 00	10 8600000	4,566 57	28,865 88	33,666 61	- 4,800 73	0 00	- 4,800 73
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR CUSIP 465562106							
13,118 00	16 4600000	96 15	215,922 28	255,953 75	- 40,031 47	0 00	- 40,031 47
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS CUSIP 71654V101							
11,472 00	19 3000000	0 00	221,409 60	350,292 52	- 128,882 92	0 00	- 128,882 92
ADR VALE S A ADR REPSTG PFD PREF ADR CUSIP 91912E204							
12,127.00	20 3000000	0 00	246,178 10	284,503 92	- 38,325 82	0 00	- 38,325 82
COMPANHIA BRASILEIRA DE DISTRIBUICAO S APREFERRED SHARES CUSIP 20440T201							
640 00	44 3900000	0 00	28,409 60	24,167 56	4,242 04	0 00	4,242 04
Total USD		6,677 14	924,548 50	1,055,993 49	- 131,444 99	0 00	- 131,444 99
Total Brazil		6,677 14	924,548 50	1,055,993 49	- 131,444 99	0 00	- 131,444.99

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Preferred stock							
Russian Federation - USD							
MECHEL OAO ADR CUSIP 583840509							
450 00	1 9400000	0 00	873 00	1,953 00	- 1,080 00	0 00	- 1,080 00
Total USD		0 00	873 00	1,953 00	- 1,080.00	0 00	- 1,080.00
Total Russian Federation		0 00	873 00	1,953 00	- 1,080 00	0 00	- 1,080 00
Total Preferred Stock							
45,121.00		**6,677.14**	**925,421.50**	**1,057,946.49**	**- 132,524.99**	**0.00**	**- 132,524.99**
Rights/warrants							
United States - USD							
AMERICAN INTL GRP FRACTIONAL WTS/PROD 19/01/21 CUSIP ACG874152							
57,320 00	0 0000000	0 00	0 00	9 74	- 9 74	0 00	- 9 74
Total USD		0 00	0 00	9 74	- 9 74	0 00	- 9 74
Total United States		0 00	0 00	9.74	- 9.74	0.00	- 9.74
Total Rights/Warrants							
57,320.00		**0.00**	**0.00**	**9.74**	**- 9 74**	**0.00**	**- 9.74**
Total Equities							
1,609,600.24		**58,884.92**	**49,152,077.21**	**36,566,783.51**	**12,585,293.70**	**0.00**	**12,585,293.70**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government agencies							
United States - USD							
FEDERAL HOME LN MTG CORP 75 BDS DUE 03-28-2013 REG CUSIP 3137EACS6							
1,000,000 00	100 1504000	1,937 50	1,001,504 00	1,008,910 00	- 7,406 00	0 00	- 7,406 00
Issue Date 4 Feb 11 Rate 0 75% Yield to Maturity 0 137% Maturity Date 28 Mar 13							
FEDERAL HOME LN MTG CORP 1 75 DUE 09-10-2015 CUSIP 3137EACM9							
1,000,000 00	103 6637000	5,395 83	1,036,637 00	1,037,653 00	- 1,016 00	0 00	- 1,016 00
Issue Date 10 Sep 10 Rate 1 75% Yield to Maturity 0 389% Maturity Date 10 Sep 15							
FHLMC 875 10-28-2013 CUSIP 3137EACL1							
1,000,000 00	100 5707000	1,531 25	1,005,707 00	1,012,486 00	- 6,779 00	0 00	- 6,779 00
Issue Date 20 Aug 10 Rate 0 875% Yield to Maturity 0 18% Maturity Date 28 Oct 13							
FHLMC PREASSIGN 00046 2 5 01-07-2014 CUSIP 3137EABX6							
1,000,000 00	102 3876000	12,083 33	1,023,876 00	1,052,360 00	- 28,484 00	0 00	- 28,484 00
Issue Date 8 Jan 09 Rate 2 5% Yield to Maturity 0 14% Maturity Date 7 Jan 14							
FHLMC PREASSIGN 00050 2 5 04-23-2014 CUSIP 3137EACB3							
1,000,000 00	103 0126000	4,722 22	1,030,126 00	1,057,599 00	- 27,473 00	0 00	- 27,473 00
Issue Date 24 Apr 09 Rate 2 5% Yield to Maturity 0 186% Maturity Date 23 Apr 14							
FHLMC PREASSIGN 00067 1 07-30-2014 CUSIP 3137EACU1							
1,000,000 00	101 1997000	4,194 44	1,011,997 00	1,016,322 00	- 4,325 00	0 00	- 4,325 00
Issue Date 2 Jun 11 Rate 1% Yield to Maturity 0 24% Maturity Date 30 Jul 14							
FHLMC PREASSIGN 00068 1 08-27-2014 CUSIP 3137EACV9							
1,000,000 00	101 2938000	3,444 44	1,012,938 00	1,016,047 00	- 3,109 00	0 00	- 3,109 00
Issue Date 5 Jul 11 Rate 1% Yield to Maturity 0 217% Maturity Date 27 Aug 14							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
FNMA DTD 05/15/2009 2 5 05-15-2014 CUSIP 31398AXJ6							
1,000,000 00	103 0995000	3,194 44	1,030,995 00	1,058,115 00	- 27,120 00	0 00	- 27,120 00
Issue Date 15 May 09 Rate 2 5% Yield to Maturity 0 225% Maturity Date 15 May 14							
FNMA FNMABOND 1 125 06-27-2014 CUSIP 3135G0BJ1							
1,000,000 00	101 3298000	125 00	1,013,298 00	1,019,785 00	- 6,487 00	0 00	- 6,487 00
Issue Date 16 May 11 Rate 1 125% Yield to Maturity 0 225% Maturity Date 27 Jun 14							
FNMA PREASSIGN 00480 2 75 03-13-2014 CUSIP· 31398AVZ2							
1,000,000 00	103 0384000	8,250 00	1,030,384 00	1,061,641 00	- 31,257 00	0 00	- 31,257 00
Issue Date 13 Mar 09 Rate 2 75% Yield to Maturity 0 198% Maturity Date 13 Mar 14							
FNMA PREASSIGN 1 25 02-27-2014 CUSIP 3135G0AP8							
1,000,000 00	101 3337000	4,305 55	1,013,337 00	1,021,794 00	- 8,457 00	0 00	- 8,457 00
Issue Date 1 Feb 11 Rate 1 25% Yield to Maturity 0 082% Maturity Date 27 Feb 14							
FNMA 0 75% BDS 18/12/13 USD100 75 12-18-2013 CUSIP 31398A5W8							
400,000 00	100 5760000	108 33	402,304 00	403,917 60	- 1,613 60	0 00	- 1,613 60
Issue Date 1 Nov 10 Rate 0 75% Yield to Maturity 0 15% Maturity Date 18 Dec 13							
FNMA 1 DUE 09-23-2013 REG CUSIP 31398A2S0							
1,000,000 00	100 5792000	2,722 22	1,005,792 00	1,014,899 00	- 9,107 00	0 00	- 9,107 00
Issue Date 6 Aug 10 Rate 1% Yield to Maturity 0 2% Maturity Date 23 Sep 13							
FNMA 1 625 10-26-2015 CUSIP 31398A4M1							
1,000,000 00	103 4511000	2,934 02	1,034,511 00	1,032,115 00	2,396 00	0 00	2,396 00
Issue Date 27 Sep 10 Rate 1 625% Yield to Maturity 0 412% Maturity Date 26 Oct 15							
Total USD		54,948.57	13,653,406.00	13,813,643 60	- 160,237 60	0 00	- 160,237.60

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
Total United States		54,948 57	13,653,406 00	13,813,643 60	- 160,237 60	0 00	- 160,237 60
Total Government Agencies							
13,400,000.00		**54,948.57**	**13,653,406.00**	**13,813,643.60**	**- 160,237.60**	**0.00**	**- 160,237.60**
Corporate bonds							
Australia - USD							
BHP BILLITON FIN 4 8% DUE 04-15-2013 CUSIP 055451AA6							
1,000,000 00	101 2530000	10,133 33	1,012,530 00	1,069,660 00	- 57,130 00	0 00	- 57,130 00
Issue Date 17 Apr 03 Rate 4 8% Yield to Maturity 0 531% Maturity Date 15 Apr 13							
WESTPAC BKG CORP 3% DUE 12-09-2015 CUSIP 961214BP7							
1,000,000 00	106 0626000	1,833 33	1,060,626 00	1,022,440 00	38,186 00	0 00	38,186 00
Issue Date· 9 Dec 10 Rate 3% Yield to Maturity 0 955% Maturity Date 9 Dec 15							
Total USD		11,966 66	2,073,156 00	2,092,100 00	- 18,944 00	0 00	- 18,944 00
Total Australia		11,966 66	2,073,156 00	2,092,100 00	- 18,944 00	0 00	- 18,944.00
Canada - USD							
ROYAL BK CDA 2 3% DUE 07-20-2016 CUSIP 78008TLB8							
1,000,000 00	104 2130000	10,286 11	1,042,130 00	1,016,620 00	25,510 00	0 00	25,510 00
Issue Date 20 Jul 11 Rate 2 3% Yield to Maturity 1 078% Maturity Date 20 Jul 16							
Total USD		10,286 11	1,042,130 00	1,016,620 00	25,510 00	0 00	25,510 00
Total Canada		10,286 11	1,042,130 00	1,016,620 00	25,510 00	0.00	25,510.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
France - USD							
TOTAL CAP 3 125% DUE 10-02-2015 CUSIP 89152UAA0							
1,000,000 00	106 4360000	7,725 69	1,064,360 00	1,071,470 00	- 7,110 00	0 00	- 7,110 00
Issue Date 2 Oct 09 Rate 3 125% Yield to Maturity 0 788% Maturity Date 2 Oct 15							
Total USD		7,725 69	1,064,360.00	1,071,470 00	- 7,110 00	0 00	- 7,110 00
Total France		7,725 69	1,064,360 00	1,071,470 00	- 7,110 00	0 00	- 7,110 00
Norway - USD							
STATOIL ASA 3 125 DUE 08-17-2017 CUSIP 85771PAB8							
1,000,000 00	108 8366000	11,631 94	1,088,366 00	1,055,260 00	33,106 00	0 00	33,106 00
Issue Date 17 Aug 10 Rate 3 125% Yield to Maturity 1 346% Maturity Date 17 Aug 17							
Total USD		11,631 94	1,088,366 00	1,055,260 00	33,106 00	0 00	33,106 00
Total Norway		11,631 94	1,088,366 00	1,055,260 00	33,106 00	0 00	33,106.00
Switzerland - USD							
NOVARTIS SECS INVT 5 125% DUE 02-10-2019 CUSIP 66989GAA8							
1,500,000 00	119 5174000	30,109 37	1,792,761 00	1,785,330 00	7,431 00	0 00	7,431 00
Issue Date 10 Feb 09 Rate 5 125% Yield to Maturity 1 757% Maturity Date 10 Feb 19							
Total USD		30,109 37	1,792,761.00	1,785,330 00	7,431 00	0.00	7,431 00
Total Switzerland		30,109 37	1,792,761 00	1,785,330 00	7,431 00	0 00	7,431.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United Kingdom - USD							
ASTRAZENECA PLC 1 95% DUE 09-18-2019 CUSIP 046353AF5							
1,000,000 00	101 3495000	5,579 16	1,013,495 00	1,022,820 00	- 9,325 00	0 00	- 9,325 00
Issue Date 18 Sep 12 Rate 1 95% Yield to Maturity 1 902% Maturity Date 18 Sep 19							
Total USD		5,579 16	1,013,495 00	1,022,820 00	- 9,325 00	0 00	- 9,325.00
Total United Kingdom		5,579 16	1,013,495 00	1,022,820 00	- 9,325 00	0 00	- 9,325 00
United States - USD							
BERKSHIRE HATHAWAY 2 2 DUE 08-15-2016 CUSIP 084670BB3							
900,000 00	104 3387000	7,479 99	939,048 30	909,333 00	29,715 30	0 00	29,715 30
Issue Date 15 Aug 11 Rate 2 2% Yield to Maturity 0 938% Maturity Date 15 Aug 16							
BOTTLING GROUP LLC 6 95% DUE 03-15-2014 CUSIP 10138MAH8							
1,000,000 00	107 5284000	20,463 88	1,075,284 00	1,152,050 00	- 76,766 00	0 00	- 76,766 00
Issue Date 24 Oct 08 Rate 6 95% Yield to Maturity 0 709% Maturity Date 15 Mar 14							
CAMPBELL SOUP CO 3 05% DUE 07-15-2017 CUSIP 134429AV1							
1,000,000 00	108 1110000	14,063 88	1,081,110 00	1,075,600 00	5,510 00	0 00	5,510 00
Issue Date 6 Jul 10 Rate 3 05% Yield to Maturity 1 416% Maturity Date 15 Jul 17							
CISCO SYS INC 4 45% DUE 01-15-2020 CUSIP 17275RAH5							
1,250,000 00	115 9568000	25,649 30	1,449,460 00	1,410,625 00	38,835 00	0 00	38,835 00
Issue Date 17 Nov 09 Rate 4 45% Yield to Maturity 2 138% Maturity Date 15 Jan 20							
DEERE JOHN CAP CORP 2 25 DUE 04-17-2019 CUSIP 24422ERR2							
750,000 00	102 9219000	3,468 75	771,914 25	784,072 50	- 12,158 25	0 00	- 12,158 25
Issue Date 17 Apr 12 Rate 2 25% Yield to Maturity 1 816% Maturity Date 17 Apr 19							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
GEN ELEC CAP CORP 2 95 DUE 05-09-2016 CUSIP 36962G5C4							
1,000,000 00	105 3368000	4,261 11	1,053,368 00	999,530 00	53,838 00	0 00	53,838 00
Issue Date 9 May 11 Rate 2 95% Yield to Maturity 1 19% Maturity Date 9 May 16							
JPMORGAN CHASE & 3 15% DUE 07-05-2016 CUSIP 46625HJA9							
1,000,000 00	105 9450000	15,400 00	1,059,450 00	997,140 00	62,310 00	0 00	62,310 00
Issue Date 29 Jun 11 Rate 3 15% Yield to Maturity 1 409% Maturity Date 5 Jul 16							
LILLY ELI & CO 4 5% DUE 03-15-2018 CUSIP 532457AX6							
1,000,000 00	114 5952000	13,250 00	1,145,952 00	1,127,890 00	18,062 00	0 00	18,062 00
Issue Date 17 Mar 03 Rate 4 5% Yield to Maturity 1 717% Maturity Date 15 Mar 18							
PHILIP MORRIS INTL 4 875% DUE 05-16-2013 CUSIP 718172AB5							
1,000,000 00	101 6193000	6,093 75	1,016,193 00	1,072,730 00	- 56,537 00	0 00	- 56,537 00
Issue Date 16 May 08 Rate 4 875% Yield to Maturity 0 402% Maturity Date 16 May 13							
PRAXAIR INC 3 25% DUE 09-15-2015 CUSIP 74005PAV6							
1,000,000 00	106 7495000	9,569 44	1,067,495 00	1,075,590 00	- 8,095 00	0 00	- 8,095 00
Issue Date 1 Sep 09 Rate 3 25% Yield to Maturity 0 743% Maturity Date 15 Sep 15							
TARGET CORP 5 375% DUE 05-01-2017 CUSIP 87612EAP1							
1,000,000 00	117 7116000	8,958 33	1,177,116 00	1,182,700 00	- 5,584 00	0 00	- 5,584 00
Issue Date 1 May 07 Rate 5 375% Yield to Maturity 1 292% Maturity Date 1 May 17							
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00858 3 3 DUE 01-12-2022 CUSIP 89233P5T9							
1,250,000 00	107 8874000	19,364 58	1,348,592 50	1,262,075 00	86,517 50	0 00	86,517 50
Issue Date 12 Jan 12 Rate 3 3% Yield to Maturity 2 566% Maturity Date 12 Jan 22							

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
WACHOVIA CORP 5 75% DUE 02-01-2018 CUSIP 92976WBH8							
1,000,000 00	119 8042000	23,958 33	1,198,042 00	1,132,870 00	65,172 00	0 00	65,172 00
Issue Date 31 Jan 08 Rate 5 75% Yield to Maturity 1 7% Maturity Date 1 Feb 18							
WAL-MART STORES 4 25% DUE 04-15-2021 CUSIP 931142DD2							
1,250,000 00	116 1335000	11,215 27	1,451,668 75	1,392,237 50	59,431 25	0 00	59,431 25
Issue Date 18 Apr 11 Rate 4 25% Yield to Maturity 2 337% Maturity Date 15 Apr 21							
Total USD		183,196 61	15,834,693 80	15,574,443 00	260,250.80	0 00	260,250 80
Total United States		183,196 61	15,834,693 80	15,574,443 00	260,250.80	0 00	260,250 80
Total Corporate Bonds							
21,900,000.00		**260,495.54**	**23,908,961.80**	**23,618,043.00**	**290,918.80**	**0.00**	**290,918.80**
Funds - corporate bond							
United States - USD							
MFO VANGUARD FXD INC SECS FD INC HI-YIELD CORP FD ADMIRAL SHS #529 CUSIP 922031760							
827,537 42	6 1100000	25,911 44	5,056,253 63	4,566,734 18	489,519 45	0 00	489,519 45
Issue Date 2 Sep 08							
Total USD		25,911 44	5,056,253 63	4,566,734.18	489,519 45	0 00	489,519 45
Total United States		25,911 44	5,056,253 63	4,566,734 18	489,519 45	0 00	489,519 45
Total Funds - Corporate Bond							
827,537.42		**25,911.44**	**5,056,253.63**	**4,566,734.18**	**489,519.45**	**0.00**	**489,519.45**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Funds - fixed income etf							
United States - USD							
MFC ISHARES S&P/CITIGROUP INTERNATIONAL TREASURY BOND FUND CUSIP 464288117							
47,040 00	102 9000000	30,432 52	4,840,416 00	4,889,832 88	- 49,416 88	0 00	- 49,416 88
Total USD		30,432 52	4,840,416 00	4,889,832 88	- 49,416 88	0 00	- 49,416 88
Total United States		30,432 52	4,840,416 00	4,889,832 88	- 49,416 88	0 00	- 49,416 88
Total Funds - Fixed Income ETF							
47,040.00		**30,432.52**	**4,840,416.00**	**4,889,832.88**	**- 49,416.88**	**0.00**	**- 49,416.88**
Total Fixed Income							
36,174,577.42		**371,788.07**	**47,459,037.43**	**46,888,253.66**	**570,783.77**	**0.00**	**570,783.77**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
United States - USD							
ESC GERBER SCIENTIFIC INC CUSIP 37373ESC5							
280 00	0 0000000	0 00	0 00	7 00	- 7 00	0 00	- 7 00
Total USD		0 00	0 00	7.00	- 7.00	0 00	- 7.00
Total United States		0 00	0 00	7.00	- 7 00	0 00	- 7.00

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Other Assets							
Miscellaneous							
Total Miscellaneous							
280.00		**0.00**	**0.00**	**7.00**	**- 7.00**	**0.00**	**- 7.00**
Total Other Assets							
280.00		**0.00**	**0.00**	**7.00**	**- 7.00**	**0.00**	**- 7.00**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Funds - short term investment							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107							
1 0000000		28 74	1,917,103 58	1,917,103 58	0 00	0 00	0.00
NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107							
1 0000000		0 16	- 26,985.76	- 26,985 76	0 00	0 00	0 00
Total funds - short term investment - all currencies		28.90	1,890,117 82	1,890,117 82	0 00	0 00	0.00
Total funds - short term investment - all countries		28 90	1,890,117 82	1,890,117 82	0.00	0 00	0 00
Total Funds - Short Term Investment							
1,890,117.82		**28.90**	**1,890,117.82**	**1,890,117.82**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
1,890,117.82		**28.90**	**1,890,117.82**	**1,890,117.82**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss Market	 Translation	 Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 0000000	0 00	- 25,911 44	- 25,911 44	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 25,911.44	- 25,911 44	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 25,911 44	- 25,911 44	0 00	0 00	0 00
Total Pending trade purchases							
0.00		**0.00**	**- 25,911.44**	**- 25,911.44**	**0.00**	**0.00**	**0.00**
Other receivables							
USD - United States dollar							
	1 0000000	0 00	5,312 65	5,312 65	0 00	0 00	0 00
Total other receivables - all currencies		0 00	5,312 65	5,312 65	0 00	0 00	0 00
Total other receivables - all countries		0 00	5,312.65	5,312 65	0 00	0 00	0 00
Total Other Receivables							
0.00		**0.00**	**5,312.65**	**5,312.65**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash							
0.00		**0.00**	**- 20,598.79**	**- 20,598.79**	**0.00**	**0.00**	**0.00**
Total							
39,674,575.48		**430,701.89**	**98,480,633.67**	**85,324,563.20**	**13,156,070.47**	**0.00**	**13,156,070.47**

THE JIM MORAN FOUNDATION, INC. 65-1058044

Attachments to 2012 Form 990-PF, Return of Private Foundation

Part XV: Supplemental Information

Line 2(a)-(d)

Contact Info:

Address 100 Jim Moran Boulevard
Deerfield Beach, Florida 33442

Phone 954/429-2122
Fax 954/429-2699
Email information@jimmoranfoundation.org

Applications should be submitted on-line via The Jim Moran Foundation's website, which can be found at:

www jimmoranfoundation.org

See Grant Making Guidelines Below:

Grant Making Guidelines

The Jim Moran Foundation has established Grant Making Guidelines to assist organizations in the process of requesting funds to support projects that align with the mission of The Foundation, as follows

The mission of The Jim Moran Foundation is to improve the quality of life for the youth and families of Florida through the support of innovative programs and opportunities that meet the ever-changing needs of the community

General Parameters

The Foundation will consider only organizations that have received tax exempt status under Section 501(c)(3) under the Internal Revenue Code Additionally, the organizations must be appropriately recognized by state statutes, laws and regulations that govern tax exempt organizations Grants will be primarily awarded to the Florida counties of Broward, Palm Beach and Duval Furthermore, The Foundation generally will not consider requests for capital campaigns, capacity building, health care/medical research or event sponsorships The Foundation will consider requests for operating dollars that do not exceed 50% of the grant request Proposals for programs that improve the quality of life for those who are at-risk and economically disadvantaged without extenuating medical or developmental disabilities will receive priority consideration Generally, grantees will not receive consecutive year funding with the exception of multi-year grants

The Foundation's funding focuses include

- Education
- Elder care programs
- Family strengthening programs
- Meaningful after school programs
- Youth transitional living programs

Application Process

Qualifying organizations interested in receiving funds from The Jim Moran Foundation should submit a Letter of Inquiry which will be reviewed to determine whether the program meets the giving guidelines and funding focus of The Foundation.

To complete the Letter of Inquiry, please click here

All organizations will be notified within 90 days as to the status of their request If the program is considered priority funding, The Foundation will invite the organization to complete an on-line Grant Application.* A representative from The Foundation will be responsible for evaluating the request and submitting a funding recommendation to the Grants Review Committee. If the request is approved, the Committee will present a recommendation to the Board of Directors for a final funding decision

**If on-line access is not practical, please contact The Jim Moran Foundation directly for a hard copy of the application*

Funding and Project Monitoring

Funding of approved projects will be made based on the timeframe established by the Board of Directors at the time of grant approval In addition, The Foundation representative will be responsible for monitoring outcomes and compliance of the organization with the requirements, if any, established in the commitment letter The representative will provide a status report on each project, on a semi-annual basis, to the Board of Directors

Form 990-PF (2012) The Jim Moran Foundation, Inc.			65-1058044	
Part XV Supplemental Information				
Line 3a. Grants and Contributions Paid During The Year				
Recipient Name and Address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation Status of recipient	Purpose of Grant or Contribution	Amount
a Paid during the year				
After School Programs Inc. 1520 S Powerline Road Deerfield Beach, FL 33442	N/A	Public	A C C E S S (All Children Can Excel, Shine & Succeed)	$33,879 00
Achievement Centers for Children & Families 555 NW 4th Street Delray Beach, FL 33444	N/A	Public	Family Strengthening	$64,818 00
ARC Broward 10250 NW 53rd Street Sunrise, FL 33351	N/A	Public	Adult Day Care for Seniors	$78,665 00
Areawide Council on Aging of Broward County 5300 Hiatus Road Sunrise, FL 33351	N/A	Public	Senior Intervention and Education Program	$66,000 00
Beaches Habitat for Humanity 1671 Francis Avenue Atlantic Beach, FL 32233	N/A	Public	Education Program Education Program	$59,175 00 $69,000 00
Best Foot Forward Foundation 21441 Boca Rio Road Boca Raton, FL 33433	N/A	Public	Over-18 Program	$17,500 00
Big Brothers Big Sisters of Broward 4101 Ravenswood Road-Suite 226 Fort Lauderdale, FL 33312	N/A	Public	Bigs In Schools Inspire Within	$94,000 00 $50,000 00
Big Brothers Big Sisters of Northeast Florida 3100 University Boulevard South Jacksonville, FL 32216	N/A	Public	Bigs In Schools	$94,000 00
Blue Planet Writers' Room 439 Northwood Road West Palm Beach, FL 33407	N/A	Public	Reach Out & Write	$10,000 00
Boca Helping Hands 1500 NW 1st Court Boca Raton, FL 33432	N/A	Public	Job Readiness	$100,000 00
Boys & Girls Clubs of Broward County 877 NW 61st Street Fort Lauderdale, FL 33309	N/A	Public	KISS Saturday Program	$241,744 00
Boys & Girls Clubs of Broward 27 South Dixie Highway Deerfield Beach, FL 33441	N/A	Public	Book Scholarship Fund	$5,000 00

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a Paid during the year				
Boys & Girls Clubs of Palm Beach County 800 Northpoint Parkway #204 West Palm Beach, FL 33407	N/A	Public	Teen Program	$111,145 00
Brotherly Love Social Services 81 N Deerfield Avenue, Suite 3 Deerfield Beach, FL 33441	N/A	Public	Bakari Program	$83,443 00
Broward Housing Solutions 305 SE 18th Court Fort Lauderdale, FL 33316	N/A	Public	Housing Solutions for Young Adults	$32,472 00
Broward Partnership for the Homeless, Inc. 920 NW 7th Avenue Fort Lauderdale, FL 33311	N/A	Public	Family Services	$100,000 00
Broward Regional Health Planning Council 200 Oakwood Lane, Suite 100 Hollywood, FL 33020	N/A	Public	Housing Stability	$500,000 00
Carver Middle School 101 Barwick Road Delray Beach, FL 33445	N/A	Public	Success for Life	$6,000 00
Center for Group Counseling 22455 Boca Rio Road Boca Raton, FL 33433	N/A	Public	Targeting Family Program Schools Prev Counseling	$40,000 00 $49,940 00
Center for Strategic Philanthropy & Civic 7015 Berasca Way, Suite 206 Boca Raton, FL 33433	N/A	Public	Center for Strat Philanthropy TIL Palm Beach County	$15,000 00 $15,000 00
ChildNet 313 North State Road 7 Plantation, FL 33317	N/A	Public	TIL Recognition Program TIL Holiday	$1,500 00 $1,500 00
Children's Home Society South Coastal Div. 3333 Forest Hill Boulevard West Palm Beach, FL 33413	N/A	Public	Project 18 Ready to Work	$10,000 00
Children's Home Society of Florida, Intercoastal 401 NE 4th Street Fort Lauderdale, FL 33301	N/A	Public	Safe Babies Program	$44,000 00
Children's Place at Home Safe 2840 Sixth Avenue South Lake Worth, FL 33461	N/A	Public	Lifeskills Coordinators Lifeskills Program	$50,000 00 $64,215 00

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a Paid during the year				
Children's Services Council of Broward County 6600 W Commercial Blvd Lauderhill, FL 33319	N/A	Public	Back to School TIL Collaboration	$15,000 00 $340,000 00
City of Deerfield Beach 150 N E 2nd Avenue Deerfield Beach, FL 33441	N/A	Public	School Resource Deputies Police Athletic League College Tour 2012-2013	$166,160 00 $31,000 00 $185,000 00
Communities In Schools of Jacksonville 3100 University Blvd South, Suite 300 Jacksonville, FL 32216	N/A	Public	Student Enrichment Program	$174,000 00
Community Connections of Jacksonville 327 East Duval Street Jacksonville, FL 32202	N/A	Public	Homeless Prevention	$247,420 00
Covenant House Florida 733 Breakers Avenue Fort Lauderdale, FL 33304	N/A	Public	Youth Enrichment Services	$104,750 00
CROS Ministries 301 1st Avenue South Lake Worth, FL 33460	N/A	Public	Gleaning and Community Food Pantry	$50,000 00
Daniel Memorial 4203 Southpoint Boulevard Jacksonville, FL 32216	N/A	Public	Education Services	$66,668 30
Emmanuel Human Services 216 SW 2nd Court Deerfield Beach, FL 33441	N/A	Public	Back on Track	$29,000 00
Family Central Inc. 840 SW 81st Ave North Lauderdale, FL 33068	N/A	Public	C-QuELL Project Community for Quality Early Learning and Literacy	$323,013 79
Family Support Services of North Florida 4057 Carmichael Ave , Suite 101 Jacksonville, FL 32207	N/A	Public	Independent Living - Youth Development	$128,716 78
Fantasy Theatre Factory 7069 SW 47th Street Miami, FL 33155	N/A	Public	Bringing Books to Children	$62,000 00
Farmworkers Children's Council 130 Island Drive Ocean Ridge, FL 33435	N/A	Public	Help w/Homework and Campo Alegre 2012 Foundation Award	$45,500 00 $50,000 00

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a Paid during the year				
Father Flanagan's Boys Home 975 Oklahoma Street Oviedo, FL 32765	N/A	Public	In-Home Family Services	$25,000 00
Father Flanagan's Boys Home Boys Town of South Florida 3111 S Dixie Hwy, Suite 200 West Palm Beach, FL 33405	N/A	Public	Family Preservation	$156,200 00
Feeding South Florida 2501 SW 32nd Terrace Pembroke Park, FL 33023	N/A	Public	Core Distribution & Food Sustainability	$200,000 00
FLITE Center 3521 W Broward Boulevard, Suite 105 Lauderhill, FL 33312	N/A	Public	TIL College Boost TIL Housing Coordinator	$138,243 00 $72,614 00
Florida Atlantic University Foundation, Inc. 777 Glades Road Boca Raton, FL 33431	N/A	Public	Good FIT	$102,500 00
Florida Resource Center for Women & Child 1923 Broadway Riviera Beach, FL 33404	N/A	Public	Family Self-Sufficiency Program	$37,500 00
The Florida State University Foundation, Inc. College of Business Dean's Office, Room 314 Tallahassee, FL 32306	N/A	Public	Jim Moran Institute for Global Entrepreneurship	$425,000 00
Florida Youth Orchestra 1708 N 40 Avenue Hollywood, FL 33021	N/A	Public	STEPS Program STEPS Program	$1,090 00 $39,460 00
Gateway Community Outreach 291 SE 1st Terrace Deerfield Beach, FL 33441	N/A	Public	Bridging the Gap Assistance Food Purchase	$56,000 00 $15,000 00
HANDY 501 NE 8th Street Fort Lauderdale, FL 33304	N/A	Public	LIFE Extended TIL	$85,000 00
Harvest Drive 5190 NW 165 Street Miami, FL 33014	N/A	Public	Thanksgiving Harvest	$10,000 00

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a Paid during the year				
Hispanic Unity of Florida 5840 Johnson Street Hollywood, FL 33021	N/A	Public	Center for Working Families FCAT Student Lunches	$300,000 00 $2,580 00
Healthy Mothers Healthy Babies 1100 W State Road 84, 2nd Floor Fort Lauderdale, FL 33315	N/A	Public	Healthy Families Fatherhood Mentorship Fatherhood Mentorship	$18,000 00 $41,811 00 $95,343 00
Henderson Behavioral Health 4740 N SR 7, Suite 201 Fort Lauderdale, FL 33319	N/A	Public	Wilson Gardens	$36,000 00
H.O M.E.S. 690 N E 13 Street, Suite 102 Fort Lauderdale, FL 33304	N/A	Public	TIL Youth Apartment Rental Program	$154,616 00
The I.M. Sulzbacher Center for the Homeless 622 E Adams Street Jacksonville, FL 32202	N/A	Public	Emergency Shelter Services	$135,788 00
Impact Broward 4701 NW 33 Avenue Fort Lauderdale, FL 33309	N/A	Public	Case Management	$51,818 00
JAFCO 4200 North University Drive Sunrise, FL 33351	N/A	Public	Independent Living Program	$31,000 00
Jason Taylor Foundation Inc. 1575 Northpark Drive, Suite 99 Weston, FL 33326	N/A	Public	Reading Room	$46,200 00
Joseph Meyerhoff Senior Center 3081 Taft Street Hollywood, FL 33021	N/A	Public	Making a Difference in Senior Living	$75,000 00
Junior Achievement of North Florida 4049 Woodcock Drive, Suite 200 Jacksonville, FL 32207	N/A	Public	JA Satellite Office	$10,000 00
Kids In Distress, Inc. 819 N E 26 St Fort Lauderdale, FL 33305	N/A	Public	KIDS Therapeutic pre-school Dental Kits	$50,000 00 $816 48
Lake Worth West Resident Planning Group 4730 Maine Street Lake Worth, FL 33461	N/A	Public	After-School Homework Assistance	$12,754 00 $17,301 25

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a Paid during the year				
Learning For Success, Inc. 5532 SW 114th Avenue Cooper City, FL 33330	N/A	Public	Kids and the Power of Work	$12,000 00
LifeNet4Families 1 NW 33rd Terrace Fort Lauderdale, FL 33311	N/A	Public	Emergency Food Services	$70,000 00
MaliVai Washington Kids Foundation 1096 West 6th Street Jacksonville, FL 32209	N/A	Public	Tennis N Tutoring (TnT)	$30,000 00
Minority Development & Empowerment 5225 NW 3rd Ave, Bldg 5 Suite 5225 Fort Lauderdale, FL 33309	N/A	Public	Youth Bridge Program Development Director Youth Bridge Program	$52,181 00 $94,592 00 $209,802 00
Metro Kids Konnection P O Box 60754 Jacksonville, FL 32236	N/A	Public	Healthy Start Café	$35,545 00
Museum of Discovery & Science 401 SW 2nd Street Fort Lauderdale, FL 33312	N/A	Public	TIL Internship	$75,000 00
Network for Teaching Entrepreneurship 5901 SW 74 Street, Suite 210 South Miami, FL 33143	N/A	Public	Building Entrepreneurial Community	$50,000 00
New River Regional Children & Family Center 2250 SW 31st Avenue Fort Lauderdale, FL 33312	N/A	Public	I Learn By Playing	$23,250 00
Northwest Federated Women's Club 2185 NW 19th Street Fort Lauderdale, FL 33311	N/A	Public	Senior day care	$36,156 20
Oasis Compassion Agency 4888 10th Avenue North Greenacres, FL 33463	N/A	Public	Career Center/Case Mgt	$45,000 00
Opportunity, Inc. 1713 Quail Drive W Palm Beach, FL 33409	N/A	Public	Budding Readers	$40,000 00
Oscar Thomas Foundation 8930 W State Road 84 #101 Fort Lauderdale, FL 33324	N/A	Public	Empowerment Through Literacy	$78,000 00

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a Paid during the year				
PACE Center for Girls, Palm Beach 1225 D Military Trail West Palm Beach, FL 33415	N/A	Public	Spirited Girls	$50,000 00
The Senior Life Foundation P O Box 57443 Jacksonville, FL 32241	N/A	Public	Lifelines for Seniors	$10,000 00
SOS Children's Villages 3681 NW 59th Place Coconut Creek, FL 33073	N/A	Public	After Care Program	$50,000 00
The Salvation Army 1445 West Broward Boulevard Fort Lauderdale, FL 33312	N/A	Public	Plymouth Colony TIL Case Management	$124,045 00 $51,286 00
Sanctuary on 8th Street P O Box 3301 Jacksonville, FL 32206	N/A	Public	After School Academics	$22,000 00
Second Harvest North Florida 1502 Jessie Street Jacksonville, FL 32206	N/A	Public	BackPack Program	$14,000 00
South Florida Science Museum 4801 Dreher Trail North West Palm Beach, FL 33405	N/A	Public	Science Passport Program	$30,000 00
Spirit of Giving Network 261 NW 13th Street Boca Raton, FL 33432	N/A	Public	Back to School Bash	$15,000 00
Susan B. Anthony Recovery Center 1633 Poinciana Drive Pembroke Pines, FL 33025	N/A	Public	Stop the Cycle	$127,009 00
United Way of Palm Beach County 2600 Quantum Boulevard Boynton Beach, FL 33426	N/A	Public	Feed The Hungry	$50,000 00
United Way of Broward County 1300 S Andrews Avenue Fort Lauderdale, FL 33316	N/A	Public	Project Lifeline Choose Peace/Stop Violence	$225,000 00 $188,014 00
Urban League of Broward County 11 NW 36th Avenue Fort Lauderdale, FL 33311	N/A	Public	College Tour Holiday Exp	$4,200 00

Form 990-PF (2012) The Jim Moran Foundation, Inc.			65-1058044	
Part XV Supplemental Information				
Line 3a. Grants and Contributions Paid During The Year				
Recipient Name and Address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation Status of recipient	Purpose of Grant or Contribution	Amount
a Paid during the year				
Vita Nova Inc. 1800 South Australian Avenue W Palm Beach, FL 33407	N/A	Public	Palm Beach TIL Coordinator Case Management	$30,000 00 $70,000 00
Volunteers for the Homebound & Family Caregiver 1515 N Federal Highway #218 Boca Raton, FL 33432	N/A	Public	Caregiving Youth	$25,000 00
West Palm Beach Library Foundation 411 Clematis Street, 3rd Floor West Palm Beach, FL 33401	N/A	Public	Homework Center Homework Center	$15,145 00 $52,598 00
Women's Circle 912 SE 4th Street Boynton Beach, FL 33435	N/A	Public	Educational Programs	$35,000 00
Women In Distress of Broward County P O Box 676 Fort Lauderdale, FL 33302	N/A	Public	Children's Program	$100,000 00
YMCA of Broward County 900 SE 3rd Avenue Fort Lauderdale, FL 33316	N/A	Public	FCAT Lunches Community Senior Health	$2,125 00 $93,750 00
Young at Art of Broward 11584 W State Road 84 Davie, FL 33325	N/A	Public	ArtReach	$41,958 00
Youth Crisis Center 3015 Parental Home Road Jacksonville, FL 32216	N/A	Public	Touchstone Village	$210,000 00
		Total Line 3a		**$9,056,515.80**

Form 990-PF (2012) The Jim Moran Foundation, Inc.			65-1058044	
Part XV Supplemental Information				
Line 3b. Approved for Future Payment				
Recipient Name and Address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation Status of recipient	Purpose of Grant or Contribution	Amount
b Approved for future payment				
ARC Broward 10250 NW 53rd Street Sunrise, FL 33351	N/A	Public	Adult Day Care for Seniors	$78,665 00
Broward Housing Solutions 305 SE 18th Court Fort Lauderdale, FL 33316	N/A	Public	Housing Solutions for Young Adults	$32,472 00
Children's Place at Home Safe 2840 Sixth Avenue South Lake Worth, FL 33461	N/A	Public	Lifeskills Program	$65,754 00
City of Deerfield Beach 150 N E 2nd Avenue Deerfield Beach, FL 33441	N/A	Public	Police Athletic League	$31,000 00
Family Support Services of North Florida 4057 Carmichael Ave , Suite 101 Jacksonville, FL 32207	N/A	Public	Independent Living - Youth Development	$96,537 59
FLITE Center 3521 W Broward Boulevard, Suite 105 Lauderhill, FL 33312	N/A	Public	TIL College Boost	$174,000 00
Healthy Mothers Healthy Babies 1100 W State Road 84, 2nd Floor Fort Lauderdale, FL 33315	N/A	Public	Fatherhood Mentorship	$48,000 00
Henderson Behavioral Health 4740 N SR 7, Suite 201 Fort Lauderdale, FL 33319	N/A	Public	Wilson Gardens	$36,000 00
Joseph Meyerhoff Senior Center 3081 Taft Street Hollywood, FL 33021	N/A	Public	Making a Difference in Senior Living	$75,000 00
Junior Achievement of North Florida 4049 Woodcock Drive, Suite 200 Jacksonville, FL 32207	N/A	Public	JA Satellite Office	$10,000 00
LifeNet4Families 1 NW 33rd Terrace Fort Lauderdale, FL 33311	N/A	Public	Emergency Food Services	$50,000 00
MaliVai Washington Kids Foundation 1096 West 6th Street Jacksonville, FL 32209	N/A	Public	Tennis N Tutoring (TnT)	$30,000 00
Minority Development & Empowerment 5225 NW 3rd Ave, Bldg 5 Suite 5225 Fort Lauderdale, FL 33309	N/A	Public	Youth Bridge Program	$52,581 00
Museum of Discovery & Science 401 SW 2nd Street Fort Lauderdale, FL 33312	N/A	Public	TIL Internship	$37,500 00

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Part XV Supplemental Information				
Line 3b. Approved for Future Payment				
Recipient Name and Address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation Status of recipient	Purpose of Grant or Contribution	Amount
b Approved for future payment				
Oasis Compassion Agency 4888 10th Avenue North Greenacres, FL 33463	N/A	Public	Career Center/Case Mgt	$35,000 00
The Salvation Army 1445 West Broward Boulevard Fort Lauderdale, FL 33312	N/A	Public	Case Management	$50,514 00
South Florida Science Museum 4801 Dreher Trail North West Palm Beach, FL 33405	N/A	Public	Science Passport Program	$30,000 00
YMCA of Broward County 900 SE 3rd Avenue Fort Lauderdale, FL 33316	N/A	Public	Community Senior Health	$47,000 00
		Total Line 3a		$980,023.59