



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



Return of Private Foundation

2013

Department of the Treasury
Internal Revenue Service

or Section 4947(a)(1) Trust Treated as Private Foundation
Do not enter Social Security numbers on this form as it may be made public.

Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf

Open to Public Inspection

For calendar year 2013 or tax year beginning 04/01, 2013, and ending 03/31, 2014

Name of foundation TTEE U/W OF LLOYD G. BALFOUR		A Employer identification number 22-2751372						
Number and street (or P.O. box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) 888-866-3275						
P O BOX 1802								
City or town, state or province, country, and ZIP or foreign postal code PROVIDENCE, RI 02901-1802								
G Check all that apply: <table border="1" style="display:inline-table; width:100%"> <tr> <td>☐ Initial return</td> <td>☐ Initial return of a former public charity</td> </tr> <tr> <td>☐ Final return</td> <td>☐ Amended return</td> </tr> <tr> <td>☐ Address change</td> <td>☐ Name change</td> </tr> </table>		☐ Initial return	☐ Initial return of a former public charity	☐ Final return	☐ Amended return	☐ Address change	☐ Name change	C If exemption application is pending, check here ☐ D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐ E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
☐ Initial return	☐ Initial return of a former public charity							
☐ Final return	☐ Amended return							
☐ Address change	☐ Name change							
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation								
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 114,181,974.		J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis.)						

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)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	2,990,964.	2,966,225.		STMT 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	6,410,839.			
	b Gross sales price for all assets on line 6a 84,239,982.				
	7 Capital gain net income (from Part IV, line 2)		6,410,839.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	10,878.			STMT 2
	12 Total. Add lines 1 through 11	9,412,681.	9,377,064.		
	13 Compensation of officers, directors, trustees, etc.	278,228.	166,937.		111,291.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule) STMT. 3	75,778.	NONE	NONE	75,778.
	b Accounting fees (attach schedule) STMT. 4	1,250.	NONE	NONE	1,250.
	c Other professional fees (attach schedule) STMT. 5	371,496.	114,122.		257,374.
	17 Interest				
	18 Taxes (attach schedule) (see instructions) STMT. 6	162,272.	15,803.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) STMT. 7	1,529,844.	1,525,804.		4,040.
	24 Total operating and administrative expenses. Add lines 13 through 23	2,418,868.	1,822,666.	NONE	449,733.
25 Contributions, gifts, grants paid	4,344,040.			4,344,040.	
26 Total expenses and disbursements. Add lines 24 and 25	6,762,908.	1,822,666.	NONE	4,793,773.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	2,649,773.				
b Net investment income (if negative, enter -0-)		7,554,398.			
c Adjusted net income (if negative, enter -0-)					

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	5,759,712.	16,606,913.	16,606,913.
	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 schedule) ▶ Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule)			
	b	Investments - corporate stock (attach schedule) . STMT 8	80,416,820.	81,187,597.	97,575,061.
	c	Investments - corporate bonds (attach schedule)			
	11	Investments - land, buildings, and equipment basis ▶ Less: accumulated depreciation ▶ (attach schedule)			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) STMT 9	8,995,792.		
	14	Land, buildings, and equipment basis ▶ Less: accumulated depreciation ▶ (attach schedule)			
	15	Other assets (describe ▶)			
	16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	95,172,324.	97,794,510.	114,181,974.
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)		NONE	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here . ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted			
	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	95,172,324.	97,794,510.	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see instructions)	95,172,324.	97,794,510.	
	31	Total liabilities and net assets/fund balances (see instructions)	95,172,324.	97,794,510.	

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	95,172,324.
2	Enter amount from Part I, line 27a	2	2,649,773.
3	Other increases not included in line 2 (itemize) ▶ SALES ADJUSTMENT	3	12,463.
4	Add lines 1, 2, and 3	4	97,834,560.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 10	5	40,050.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	97,794,510.

Form 990-PF (2013)

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 shs. MLC Co.)			(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a PUBLICLY TRADED SECURITIES					
b					
c					
d					
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 84,239,982.		77,829,143.	6,410,839.		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a			6,410,839.		
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			2	6,410,839.	
If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7					
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):			3		
If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8					

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 (col. (b) divided by col. (c))
2012	4,624,919.	100,226,323.	0.046145
2011	4,520,239.	96,356,775.	0.046911
2010	4,560,691.	93,392,855.	0.048833
2009	4,961,411.	87,044,824.	0.056998
2008	4,400,538.	90,317,754.	0.048723
2 Total of line 1, column (d)			2 0.247610
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 0.049522
4 Enter the net value of noncharitable-use assets for 2013 from Part X, line 5			4 108,841,380.
5 Multiply line 4 by line 3			5 5,390,043.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 75,544.
7 Add lines 5 and 6			7 5,465,587.
8 Enter qualifying distributions from Part XII, line 4			8 4,793,773.

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 instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b.		1	151,088.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2.		3	151,088.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	151,088.
6 Credits/Payments:			
a 2013 estimated tax payments and 2012 overpayment credited to 2013.	6a	161,754.	
b Exempt foreign organizations - tax withheld at source.	6b	NONE	
c Tax paid with application for extension of time to file (Form 8868).	6c	NONE	
d Backup withholding erroneously withheld.	6d		
7 Total credits and payments. Add lines 6a through 6d.	7	161,754.	
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	10,666.	
11 Enter the amount of line 10 to be: Credited to 2014 estimated tax ☐ 10,666. Refunded ☐ 11	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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? 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.		X
c Did the foundation file Form 1120-POL for this year?		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.		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.		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		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?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ MA		
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.	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 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? If "Yes," complete Part XIV.		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses.		X

Part VII-A Statements Regarding Activities (continued)

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 N/A				
14	The books are in care of US TRUST FIDUCIARY TAX SERV Telephone no. (888) 866-3275 Located at P.O. BOX 1802, PROVIDENCE, RI ZIP+4 02901-1802			
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		
16	At any time during calendar year 2013, 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? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶	16	Yes	No X

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 2013?	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 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013? ☐ Yes ☒ No If "Yes," list the years ▶ _____		
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. ▶ _____		
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 2013 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 2013.)	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 2013?	4b	X

Form 990-PF (2013)

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)?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? ☐ Yes ☐ No

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? ☐ Yes ☐ No**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
BANK OF AMERICA, N.A. 225 FRANKLIN STREET, BOSTON, MA 02110	TRUSTEE 1	278,228.	-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		NONE	NONE	NONE

Total number of other employees paid over \$50,000 ☐ NONE

Form 990-PF (2013)

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		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 NONE	
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 NONE	
2	
All other program-related investments. See instructions.	
3 NONE	
Total. Add lines 1 through 3	

Form **990-PF** (2013)

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	103,863,146.
b	Average of monthly cash balances	1b	6,635,717.
c	Fair market value of all other assets (see instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	110,498,863.
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	NONE
3	Subtract line 2 from line 1d	3	110,498,863.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,657,483.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	108,841,380.
6	Minimum investment return. Enter 5% of line 5	6	5,442,069.

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	5,442,069.
2a	Tax on investment income for 2013 from Part VI, line 5	2a	151,088.
b	Income tax for 2013. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	151,088.
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3	5,290,981.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	5,290,981.
6	Deduction from distributable amount (see instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	5,290,981.

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	4,793,773.
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	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	4,793,773.
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	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,793,773.

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 2012	(c) 2012	(d) 2013
1 Distributable amount for 2013 from Part XI, line 7				5,290,981.
2 Undistributed income, if any, as of the end of 2013:				
a Enter amount for 2012 only			4,539,215.	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2013:				
a From 2008	NONE			
b From 2009	NONE			
c From 2010	NONE			
d From 2011	NONE			
e From 2012	NONE			
f Total of lines 3a through e	NONE			
4 Qualifying distributions for 2013 from Part XII, line 4: ► \$ 4,793,773.				
a Applied to 2012, but not more than line 2a . . .			4,539,215.	
b Applied to undistributed income of prior years (Election required - see instructions)		NONE		
c Treated as distributions out of corpus (Election required - see instructions)	NONE			
d Applied to 2013 distributable amount				254,558.
e Remaining amount distributed out of corpus . .	NONE			
5 Excess distributions carryover applied to 2013 (If an amount appears in column (d), the same amount must be shown in column (a).)	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
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		NONE		
d Subtract line 6c from line 6b. Taxable amount - see instructions		NONE		
e Undistributed income for 2012. Subtract line 4a from line 2a. Taxable amount - see instructions				
f Undistributed income for 2013. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2014				5,036,423.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions) . . .	NONE			
8 Excess distributions carryover from 2008 not applied on line 5 or line 7 (see instructions) . . .	NONE			
9 Excess distributions carryover to 2014. Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9:				
a Excess from 2009 . . .	NONE			
b Excess from 2010 . . .	NONE			
c Excess from 2011 . . .	NONE			
d Excess from 2012 . . .	NONE			
e Excess from 2013 . . .	NONE			

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)**NOT APPLICABLE**

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, 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)

2a 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

Prior 3 years

(e) Total

(a) 2013

(b) 2012

(c) 2011

(d) 2010

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).)

N/A

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.

N/A

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 address of the person to whom applications should be addressed:

N/A

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

N/A

c Any submission deadlines:

N/A

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

N/A

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	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
Name and address (home or business)				
a Paid during the year				
SEE ATTACHED STATEMENT	N/A	PC	UNRESTRICTED GENERAL SUPPORT	4,344,040.
Total			▶ 3a	4,344,040.
b Approved for future payment				
Total			▶ 3b	

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
USGI REPORTED AS NONQUALIFIED DIVIDENDS	66.	66.
FOREIGN DIVIDENDS	224,420.	224,420.
NONDIVIDEND DISTRIBUTIONS	24,739.	
DOMESTIC DIVIDENDS	1,062,495.	1,062,495.
OTHER INTEREST	722,165.	722,165.
FOREIGN INTEREST	68,986.	68,986.
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE	23,913.	23,913.
FEDERALLY TAXABLE MUNICIPAL INTEREST	27,050.	27,050.
NONDISTRIBUTIVE U.S. GOVERNMENT INTEREST	10,747.	10,747.
ACCRUED MARKET DISCOUNT INTEREST	9,276.	9,276.
NONQUALIFIED FOREIGN DIVIDENDS	31,774.	31,774.
NONQUALIFIED DOMESTIC DIVIDENDS	785,333.	785,333.
	-----	-----
TOTAL	2,990,964.	2,966,225.
	=====	=====

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
NON-TAXABLE FOREIGN INCOME	1,583.
EXCISE TAX REFUND	9,295.

TOTALS	10,878.
	=====

FORM 990PF, PART I - LEGAL FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
LEGAL FEES - CHARITABLE	75,778.			75,778.
TOTALS	75,778.	NONE	NONE	75,778.
	=====	=====	=====	=====

FORM 990PF, PART I - ACCOUNTING FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
TAX PREPARATION FEE - BOA	1,250.			1,250.
TOTALS	1,250.	NONE	NONE	1,250.
	=====	=====	=====	=====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
GRANTMAKING FEES - BOA	257,374.		257,374.
INVESTMENT ADVISORY FEES	114,122.	114,122.	
	-----	-----	-----
TOTALS	371,496.	114,122.	257,374.
	=====	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
FOREIGN TAXES	6,091.	6,091.
EXCISE TAX - PRIOR YEAR	5,969.	
EXCISE TAX ESTIMATES	140,500.	
FOREIGN TAXES ON QUALIFIED FOR	6,131.	6,131.
FOREIGN TAXES ON NONQUALIFIED	3,581.	3,581.
	-----	-----
TOTALS	162,272.	15,803.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
SUPERFUND EXPENSES	1,517,872.	1,517,872.	
BRISTOL COUNTY PROBATE FEES	3,500.		3,500.
MA PC FILING FEES	500.		500.
DOCUMENT RETRIEVAL EXPENSE	40.		40.
INVESTMENT EXPENSES	7,932.	7,932.	
TOTALS	1,529,844. =====	1,525,804. =====	4,040. =====

TTEE U/W OF LLOYD G. BALFOUR
 FORM 990PF, PART II - CORPORATE STOCK
 =====

22-2751372

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----	ENDING FMV ---
SEE ATTACHED STATEMENT	80,416,820.	81,187,597.	97,575,061.
	-----	-----	-----
TOTALS	80,416,820.	81,187,597.	97,575,061.
	=====	=====	=====

TTEE U/W OF LLOYD G. BALFOUR

22-2751372

FORM 990PF, PART II - OTHER INVESTMENTS
=====

DESCRIPTION -----	COST/ FMV C OR F -----	BEGINNING BOOK VALUE -----
GROSVENOR HEDGE FUND	C	8,995,792.

TOTALS		8,995,792.
		=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES
=====

DESCRIPTION -----	AMOUNT -----
INCOME ADJUSTMENT	31,179.
ADJ CARRYING VALUE	8,871.

TOTAL	40,050.
	=====

FORM 990PF, PART VII-B, LN 5(c) EXPENDITURE RESPONSIBILITY STATEMENT

NAME:

BALFOUR GOLD DUSTERS

ADDRESS:

P.O. BOX 1293

MANSFIELD, MA 02048-5293

GRANT DATE: 10/24/2012

GRANT AMOUNT 70,800.

GRANT PURPOSE:

PROGRAMS AND SERVICES FOR FORMER BALFOUR
COMPANY EMPLOYEES

FEDERAL FOOTNOTES

=====

THE COMPENSATION SHOWN ON THE RETURN THAT IS PAID TO BANK OF AMERICA, N.A. AS CORPORATE TRUSTEE IS NOT CALCULATED BASED UPON AN HOURLY RATE FOR TIME SPENT BY THE TRUSTEE; RATHER, BANK OF AMERICA'S COMPENSATION AS CORPORATE TRUSTEE IS CALCULATED USING A MARKET VALUE FEE SCHEDULE. THE TRUST OFFICER'S TIME SPENT PERFORMING ADMINISTRATIVE RESPONSIBILITIES FOR THIS FOUNDATION AVERAGES ONE HOUR PER WEEK. IN ADDITION, TIME IS SPENT BY OTHER STAFF MEMBERS FOR RECORDKEEPING, INVESTMENT MANAGEMENT, INCOME COLLECTION, RENDERING STATEMENTS AND ACCOUNTINGS, REGULATORY REPORTING, REGULATORY COMPLIANCE, AND TAX SERVICES.

TUW LLOYD G BALFOUR

EIN. 22-2751372

Distribution	Relationship to substantial contributor	Purpose	Foundation Status of Recipient	Amount
BIG BROS BIG SISTERS OF MASS BAY	N/A	THE ONE-TO-ONE MENTORING IN GREATER	PC	25,000.00
COMMUNITY VISITING NURSE AGENCY	N/A	THE ALZHEIMER'S DISEASE ASSISTANCE	PC	25,000.00
HEBRON FOOD PANTRY, INC.	N/A	UNRESTRICTED GENERAL SUPPORT	PC	20,000.00
MASS. AUDUBON SOCIETY, INC.	N/A	OAK KNOLL AND ATTLEBORO SPRINGS WILDLIFE	PC	10,000.00
TRIBORO YOUTH THEATRE, INC.	N/A	UNRESTRICTED GENERAL SUPPORT	PC	7,500.00
ATTLEBORO ARTS MUSEUM, INC.	N/A	UNRESTRICTED GENERAL SUPPORT	PC	40,000.00
NEW HOPE, INC.	N/A	UNRESTRICTED GENERAL SUPPORT	PC	20,000.00
ATTLEBORO AREA COUNCIL CHURCHES	N/A	UNRESTRICTED GENERAL SUPPORT	PC	15,000.00
REGIS COLLEGE	N/A	TO SUPPORT THE PROJECT SINE	PC	40,000.00
SOUTH COASTAL COUNTIES LEGAL SVS	N/A	TO SUPPORT THE ATTLEBORO	PC	30,000.00
ARC OF NORTHERN BRISTOL COUNTY	N/A	TO SUPPORT THE ADULT FOSTER	PC	50,000.00
MARKMAN CHILDREN'S PROGRAMS, INC	N/A	BUILDING IMPROVEMENTS AT 803 N MAIN ST &	PC	53,000.00
SIGMA CHI FOUNDATION	N/A	UNRESTRICTED GENERAL SUPPORT	PC	250,000.00
YMCA OF ATTLEBORO	N/A	UNRESTRICTED GENERAL SUPPORT	PC	120,000.00
LITERACY CENTER	N/A	UNRESTRICTED GENERAL SUPPORT	PC	65,000.00
GRANTMAKERS FOR EDUCATION	N/A	UNRESTRICTED GENERAL SUPPORT	PC	7,000.00
CITY YEAR, INC.	N/A	THE WHOLE SCHOOL WHOLE CHILD PROGRAM.	PC	50,000.00
SUMMER SEARCH FOUNDATION	N/A	UNRESTRICTED GENERAL SUPPORT	PC	50,000.00
GORDON COLLEGE	N/A	TO SUPPORT THE CLARENDON	PC	50,000.00
LINKING LEARNING TO LIFE, INC.	N/A	TO SUPPORT THE COLLEGE CONNECTIONS	PC	50,000.00
MASS 2020 FOUNDATION, INC	N/A	THE EXPANDED LEARNING TIME IN	PC	75,000.00
HYDE SQUARE TASK FORCE, INC.	N/A	MADE TO SUPPORT THE PATHS TO COLLEGE	PC	75,000.00
CITY OF ATTLEBORO	N/A	ATTLEBORO H.S. STADIUM RENOVATION.	PC	100,000.00
COMMUNITY PREPARATORY SCHOOL	N/A	UNRESTRICTED GENERAL SUPPORT	PC	40,000.00
WELLESLEY COLLEGE	N/A	SUPPORT THE NIOST	PC	5,000.00
ATTLEBORO PUBLIC SCHOOLS	N/A	ACADEMIC SUPPORT SERVICES	PC	100,000.00
MIT OFFICE ENGINEERING OUTREACH	N/A	TO SUPPORT THE OUTREACH PROGRAM	PC	150,000.00
THE POSSE FOUNDATION	N/A	TO SUPPORT POSSE BOSTON'S ONGOING	PC	100,000.00
PHOENIX CHARTER ACADEMY FND	N/A	UNRESTRICTED GENERAL SUPPORT	PC	100,000.00
SAINT ANSELM COLLEGE	N/A	TO SUPPORT AN INCLUSIVE COLLEGE CAMPUS	PC	65,000.00
HARTFORD CONSORTIUM HIGHER ED	N/A	TO SUPPORT CAREER	PC	50,000.00
NORTHEASTERN UNIVERSITY	N/A	TO SUPPORT FOUNDATION	PC	50,000.00
UNIVERSITY OF CONNECTICUT	N/A	TO THE COMMPACT	PC	90,000.00
ENDICOTT COLLEGE	N/A	TO SUPPORT THE KEYS	PC	75,000.00

TUW LLOYD G BALFOUR

EIN: 22-2751372

Distribution	Relationship to substantial contributor	Purpose	Foundation Status of Recipient	Amount
CITY OF ATTLEBORO	N/A	ATTLEBORO STADIUM RENOVATION PROJECT	PC	200,000.00
SOC. ST. VINCENT DEPAUL CNSL US	N/A	ATTLEBORO ENERGY FUND.	PC	35,000 00
CONNECTICUT PRE-ENGINEERING PROG	N/A	UNRESTRICTED GENERAL SUPPORT	PC	50,000 00
ISLAND INSTITUTE	N/A	TO SUPPORT THE ISLAND SCHOLARS NETWORK.	PC	25,000.00
SOCIEDAD LATINA	N/A	TO SUPPORT THE MISSION POSSIBLE	PC	25,000 00
STEPPINGSTONE FOUNDATION, INC.	N/A	UNRESTRICTED GENERAL SUPPORT	PC	50,000 00
THE BOTTOM LINE, INC.	N/A	SUPPORT THE MASSACHUSETTS	PC	40,000 00
EDVESTORS, INC.	N/A	SUPPORT THE IMPROVING	PC	75,000 00
INDIANA UNIVERSITY FOUNDATION	N/A	SUPPORT THE BALFOUR	PC	200,000.00
STONEHILL COLLEGE	N/A	SUPPORT THE MASSASOIT	PC	88,690.00
URBAN COLLEGE OF BOSTON	N/A	SUPPORT THE GENERAL	PC	100,000.00
SPRINGFIELD TECH. COMM. COLLEGE	N/A	SINGLE STOP USA CENTER.	PC	75,000.00
SOC ST VINCNET DEPAUL CNCL OF US	N/A	ATTLEBORO ENERGY FUND	PC	50,000 00
ACHIEVEMENT FIRST, INC	N/A	HIGH SCHOOL THROUGH COLLEGE COMPLETION	PC	50,000.00
FACING HISTORY AND OURSELVES	N/A	PROGRAMMING IN NEW ENGLAND.	PC	50,000.00
BROOKLINE COMMUNITY FOUNDATION	N/A	UNRESTRICTED GENERAL SUPPORT	PC	25,000.00
ASSOCIATED GRANT MAKERS	N/A	2014 ANNUAL MEMBERSHIP.	PC	15,850.00
ATTLEBORO SCHOLARSHIP FOUNDATION	N/A	BALFOUR SCHOLARSHIP PROGRAM.	PC	398,000.00
BUILD	N/A	YOUTH ENTREPRENEURSHIP PROGRAM IN	PC	75,000.00
CITIZEN SCHOOLS, INC.	N/A	BUILDING A FOUNDATION FOR COLLEGE	PC	100,000 00
MASS INSIGHT EDUCATION	N/A	THE ADVANCED PLACEMENT PROGRAM	PC	100,000 00
STURDY MEMORIAL FOUNDATION, INC.	N/A	THE AMAZING MEDICINE SURPRISINGLY	PC	250,000.00
CONGREGATION LEON DE JUDA	N/A	SUPPORT THE PASSPORT TO COLLEGE	PC	75,000.00
UNIVERSITY OF RHODE ISLAND FDN.	N/A	SUPPORT THE SMILE PROGRAM'S	PC	64,000 00
COLLEGE CRUSADE OF RHODE ISLAND	N/A	SUPPORT THE RI GEAR UP	PC	75,000.00
				4,344,040.00

TTEE U/W OF LLOYD G. BALFOUR
22-2751372
Balance Sheet

3/31/2014

Cusip	Cusip	Description	Units	Cost	Market
00130H105		AES CORP	2247	29,990.38	32,087.16
00206R102		AT&T INC	1689	56,412.44	59,233.23
00206RBH4		AT&T INC	100000	85,021.00	88,608.00
002824100		ABBOTT LABS	8958	287,390.35	344,972.58
00287Y109		ABBVIE INC	2652	23,077.42	136,312.80
00287YAH2		ABBVIE INC	120000	121,292.40	121,183.20
003881307		ACACIA RESH CORP	1170	27,923.34	17,877.60
00404A109		ACADIA HEALTHCARE CO INC	1989	44,453.27	89,743.68
004225108		ACADIA PHARMACEUTICALS INC	2517	15,981.44	61,238.61
00507V109		ACTIVISION BLIZZARD INC	1285	20,621.61	26,265.40
00846U101		AGILENT TECHNOLOGIES INC	1401	55,170.70	78,343.92
009363102		AIRGAS INC	559	51,541.41	59,539.09
010392DZ8		ALABAMA PWR CO	80000	79,888.00	90,532.00
017175100		ALLEGHANY CORP DEL	99	34,415.27	40,330.62
018490102		ALLERGAN INC	3978	310,316.45	493,669.80
018581108		ALLIANCE DATA SYS CORP	62	7,848.02	16,891.90
018802108		ALLIANT CORP	470	18,902.15	26,700.70
020002101		ALLSTATE CORP	768	40,495.49	43,453.44
02006JAB4		ALLY AUTO RECEIVABLES TR 2013-1	65000	64,992.56	65,099.45
021441100		ALTERA CORP	1339	44,325.78	48,518.67
02208R106		ALTRA INDL MOTION CORP	894	28,419.81	31,915.80
02209S103		ALTRIA GROUP INC	1588	49,509.22	59,438.84
023135106		AMAZON COM INC	1348	340,694.21	453,420.02
023551AF1		AMERADA HESS CORP	90000	101,117.70	118,200.60
023608102		AMEREN CORP	424	13,706.38	17,468.80
025537101		AMERICAN ELEC PWR INC	1487	62,329.94	75,331.42
025676206		AMERICAN EQUITY INVT LIFE HLDG	1951	23,927.69	46,082.62
025816109		AMERICAN EXPRESS CO	3002	177,433.66	270,270.06
03027X100		AMERICAN TOWER CORP	4994	382,479.57	408,858.78
03073E105		AMERISOURCEBERGEN CORP	2348	93,642.03	154,005.32
031100100		AMETEK INC NEW	574	30,128.80	29,555.26
031162100		AMGEN INC	1166	99,951.28	143,814.44
032095101		AMPHENOL CORP NEW	637	39,846.23	58,381.05
032654105		ANALOG DEVICES INC	830	33,713.20	44,106.20
032657207		ANALOGIC CORP	691	55,112.74	56,738.01
035290105		ANIXTER INTL INC	314	19,115.28	31,877.28
03674X106		ANTERO RES CORP	334	17,471.59	20,908.40
037604105		APOLLO EDUCATION GROUP INC	652	20,541.85	22,324.48
037833100		APPLE INC	130	66,674.00	69,776.20
037833AL4		APPLE INC	75000	65,283.00	66,510.00
03834A103		APPROACH RES INC	1205	31,822.12	25,196.55
039670104		ARCTIC CAT INC	671	36,632.88	32,067.09
042068106		ARM HLDGS PLC	5845	222,471.72	297,919.65
042735100		ARROW ELECTRS INC	808	31,036.17	47,962.88
04314H204		ARTISAN INTERNATIONAL FUND	113356.7	2,755,000.00	3,391,631.78
04314H881		ARTISAN INTL VALUE FUND	93731.18	2,845,617.02	3,453,056.49
043436104		ASBURY AUTOMOTIVE GROUP INC	511	17,375.10	28,263.41
04685W103		ATHENAHEALTH INC	1633	164,268.54	261,671.92

04963C209	ATRICURE INC	1529	31,987.91	28,760.49
053015103	AUTOMATIC DATA PROCESSING INC	931	52,603.45	71,929.06
05379B107	AVISTA CORP	958	24,308.24	29,362.70
053807103	AVNET INC	915	31,739.14	42,574.95
05463D100	AXIALL CORP	751	32,448.46	33,734.92
054937107	BB&T CORP	1515	45,340.85	60,857.55
05565QCP1	BP CAP MKTS P L C	140000	140,110.40	141,251.60
05573WAC9	BMW VEH OWNER TR 2011-A	33967.71	34,026.10	34,007.45
063904106	BANK OF THE OZARKS INC	1465	57,514.42	99,707.90
06406HCH0	BANK NEW YORK INC	130000	130,000.00	130,074.10
067383109	BARD C R INC	601	63,852.04	88,935.98
06739FFZ9	BARCLAYS BANK PLC	135000	150,531.28	136,767.15
067806109	BARNES GROUP INC	1338	34,238.58	51,472.86
06846N104	BARRETT BILL CORP	1872	41,199.92	47,923.20
073685109	BEACON ROOFING SUPPLY INC	813	30,486.29	31,430.58
07388YAE2	BEAR STEARNS COML MTG SECS TR	135000	120,856.64	151,017.75
075887AN9	BECTON DICKINSON & CO	150000	163,564.08	191,377.50
077454106	BELDEN INC	441	22,972.28	30,693.60
08579W103	BERRY PLASTICS GROUP INC	1398	31,009.43	32,363.70
09061G101	BIOMARIN PHARMACEUTICAL INC	3505	219,319.64	239,076.05
09062X103	BIOGEN IDEC INC	597	88,973.89	182,604.39
092113109	BLACK HILLS CORP	695	25,826.81	40,066.75
09247X101	BLACKROCK INC	311	63,748.27	97,803.28
094235108	BLOOMIN BRANDS INC	1041	25,280.89	25,088.10
095180105	BLOUNT INTL INC NEW	2786	37,695.59	33,153.40
097023105	BOEING CO	916	68,206.74	114,948.84
09739D100	BOISE CASCADE CO DEL	1299	37,602.61	37,203.36
101137107	BOSTON SCIENTIFIC CORP	1361	15,997.19	18,400.72
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS	761	28,072.30	29,762.71
110394103	BRISTOW GROUP INC	1047	54,959.66	79,069.44
111621306	BROCADE COMMUNICATIONS SYS INC	2454	14,258.39	26,036.94
117043109	BRUNSWICK CORP	782	19,366.35	35,416.78
124857202	CBS CORP	765	25,243.86	47,277.00
12504L109	CBRE GROUP INC	3627	81,901.74	99,488.61
12514AAE1	CD 2007-CD5 MTG TR	63301.79	64,463.99	70,980.30
125509109	CIGNA CORP	511	24,364.77	42,786.03
12561W105	CLECO CORP NEW	1336	53,275.79	67,574.88
12572Q105	CME GROUP INC	743	37,224.22	54,996.86
125896100	CMS ENERGY CORP	979	23,618.96	28,665.12
126117AL4	CNA FINL CORP	25000	25,010.25	25,909.75
126117AP5	CNA FINL CORP	25000	25,861.85	30,623.00
126408GW7	CSX CORP	80000	78,988.80	81,408.00
126650100	CVS CAREMARK CORP	2657	81,482.31	198,903.02
126650BR0	CVS CAREMARK CORP	50000	50,541.31	60,290.50
126650CC2	CVS CAREMARK CORP	25000	25,713.00	25,543.00
129603106	CALGON CARBON CORP	2328	34,843.26	50,820.24
13063A5G5	CALIFORNIA ST	45000	41,750.10	62,526.60
13342B105	CAMERON INTL CORP	1010	48,113.52	62,387.70
136385AL5	CANADIAN NAT RES LTD	55000	60,974.31	65,782.75
14040HAN5	CAPITAL ONE FINL CORP	95000	103,510.86	106,020.95
14149Y108	CARDINAL HEALTH INC	375	23,149.35	26,242.50
14161H108	CARDTRONICS INC	2059	57,790.65	79,992.15
14170T101	CAREFUSION CORP	2236	72,381.60	89,931.92
142339100	CARLISLE COS INC	185	12,649.34	14,677.90
144141CV8	CAROLINA PWR & LT CO	100000	104,770.00	115,801.00

147448104	CASELLA WASTE SYS INC	5759	27,787.65	29,428.49
147528103	CASEYS GEN STORES INC	979	52,748.03	66,170.61
149205106	CATO CORP NEW	1530	43,780.07	41,371.20
151020104	CELGENE CORP	1752	213,075.16	244,579.20
15670R107	CEPHEID	801	28,526.40	41,315.58
156782104	CERNER CORP	7004	277,690.87	393,975.00
157210105	CEVA INC	1427	21,656.43	25,058.12
166764100	CHEVRON CORP	2047	214,302.58	243,408.77
168905107	CHILDRENS PL RETAIL STORES INC	596	30,058.77	29,686.76
169656105	CHIPOTLE MEXICAN GRILL INC	104	36,482.48	59,077.20
171232101	CHUBB CORP	734	54,727.91	65,546.20
171340102	CHURCH & DWIGHT INC	615	31,911.47	42,478.05
17243V102	CINEMARK HLDGS INC	1066	27,422.62	30,924.66
17275R102	CISCO SYS INC	3365	73,755.07	75,426.48
172967FT3	CITIGROUP INC	45000	49,442.59	47,679.75
17305EEQ4	CITIBANK CR CARD ISSUANCE TR	190000	205,266.80	191,964.60
17305EFC4	CITIBANK CR CARD ISSUANCE TR	125000	124,974.79	125,556.25
17310MAE0	CITIGROUP COML MTG TR 2006-C5	135000	136,824.61	147,251.25
179895107	CLARCOR INC	692	32,108.84	39,686.20
19075DAE1	COBALT CMBS COML MTG TR 2007-C3	35000	38,997.66	38,777.55
191216100	COCA COLA CO	3109	114,796.09	120,193.94
19122T109	COCA-COLA ENTERPRISES INC	1266	40,455.26	60,464.16
192422103	COGNEX CORP	600	21,957.12	20,316.00
192479103	COHERENT INC	505	23,116.37	33,001.75
194162103	COLGATE PALMOLIVE CO	2573	135,593.24	166,910.51
19765H321	COLUMBIA LARGE CAP INDEX FUND	398572.2	7,540,985.29	14,468,169.44
19765Y852	COLUMBIA EMERGING MARKETS	136710	1,395,140.46	1,395,808.98
20030N101	COMCAST CORP	934	45,346.64	46,737.36
20030N200	COMCAST CORP	3242	116,457.50	158,112.34
20030NAB7	COMCAST CORP DTD 1/10/2003 6 50%	100000	103,190.58	104,587.00
200340107	COMERICA INC	784	26,433.96	40,611.20
20173QAE1	COMMERCIAL MTG TR 2007-GG9	120000	132,656.25	131,464.80
20173VAE0	COMMERCIAL MTG TR 2007-GG11	180000	209,404.69	200,485.80
204166102	COMMVAULT SYS INC	644	46,244.41	41,827.80
205887BQ4	CONAGRA FOODS INC	90000	89,687.70	89,240.40
20825C104	CONOCOPHILLIPS	939	64,411.37	66,058.65
21036P108	CONSTELLATION BRANDS INC	896	32,380.94	76,133.12
212015AH4	CONTINENTAL RES INC	35000	36,205.91	36,750.00
21925Y103	CORNERSTONE ONDEMAND INC	981	24,991.80	46,960.47
22160K105	COSTCO WHSL CORP NEW	2671	263,187.20	298,297.28
22545DAD9	CREDIT SUISSE COML MTG TR SER	270790.6	268,833.20	293,442.23
228368106	CROWN HLDGS INC	1125	35,688.03	50,332.50
229669106	CUBIC CORP	202	10,550.63	10,316.14
231561101	CURTISS WRIGHT CORP	319	10,990.02	20,269.26
235851102	DANAHER CORP DEL	1052	58,817.32	78,900.00
23918K108	DAVITA HEALTHCARE PARTNERS INC	273	13,208.54	18,796.05
243537107	DECKERS OUTDOOR CORP	470	24,679.66	37,473.10
250847EF3	DETROIT EDISON CO	135000	137,762.10	140,084.10
252131107	DEXCOM INC COM	1181	15,234.90	48,846.16
25243Q205	DIAGEO PLC	532	62,089.39	66,281.88
253393102	DICKS SPORTING GOODS INC	786	39,237.12	42,923.46
254543101	DIODES INC	1379	21,708.75	36,019.48
25459HBF1	DIRECTV HLDGS LLC / DIRECTV FING	75000	73,158.75	74,215.50
254687106	DISNEY WALT CO	1059	33,518.73	84,794.13
254709108	DISCOVER FINL SVCS	1079	39,694.50	62,787.01

25470F104	DISCOVERY COMMUNICATIONS INC	457	35,000.83	37,793.90
256677105	DOLLAR GEN CORP	1516	78,708.85	84,107.68
25746U109	DOMINION RES INC VA NEW	423	21,681.59	30,028.77
258278100	DORMAN PRODS INC	422	20,658.55	24,923.32
260003108	DOVER CORP	1331	71,974.96	108,809.25
260543BX0	DOW CHEM CO	95000	97,424.40	121,642.75
2.61E+113	DR PEPPER SNAPPLE INC	232	8,758.17	12,634.72
262037104	DRIL-QUIP INC	2226	236,651.21	249,534.60
263534109	DU PONT E I DE NEMOURS & CO	1258	56,191.21	84,411.80
26441C204	DUKE ENERGY CORP	361	23,455.15	25,710.42
26441YAW7	DUKE RLTY LTD PARTNERSHIP NEW	110000	112,076.80	107,422.70
26442EAC4	DUKE ENERGY OHIO INC	55000	55,000.00	55,048.40
268648102	EMC CORP	3802	96,556.36	104,212.82
26884L109	EQT CORP	353	18,756.92	34,230.41
27033X101	EARTHLINK HLDGS CORP	7132	44,181.52	25,746.52
27579R104	EAST WEST BANCORP INC	1302	28,593.67	47,523.00
278642103	EBAY INC	3404	104,405.44	188,036.96
278865100	ECOLAB INC	375	27,047.34	40,496.25
281020107	EDISON INTL	639	28,002.38	36,173.79
283677854	EL PASO ELEC CO	1172	41,355.18	41,875.56
29081YAC0	EMBRAER OVERSEAS LTD	155000	161,834.72	170,500.00
291011104	EMERSON ELEC CO	630	33,041.42	42,084.00
292505AK0	ENCANA CORP	45000	44,822.70	46,234.35
29250RAH9	ENBRIDGE ENERGY PARTNERS L P	195000	205,946.25	216,771.75
29265N108	ENERGEN CORP	493	29,123.84	39,839.33
29266S106	ENDOLOGIX INC	2498	35,924.97	32,149.26
29273RAE9	ENERGY TRANSFER PARTNERS L P	50000	50,083.69	55,986.00
29273RAR0	ENERGY TRANSFER PARTNERS L P	45000	49,332.05	50,999.85
29355X107	ENPRO INDS INC	719	28,435.90	52,249.73
29379VAV5	ENTERPRISE PRODS OPER LLC	35000	39,071.99	38,852.10
29414B104	EPAM SYS INC	783	27,485.70	25,760.70
294429105	EQUIFAX INC	437	21,091.57	29,729.11
29444U502	EQUINIX INC	2016	409,458.36	372,637.44
294751EY4	EQUITY ONE SER 2004-3 CLASS AV2	3501.5	3,501.50	1,739.68
296315104	ESCO TECHNOLOGIES INC	1455	51,784.02	51,201.45
29977A105	EVERCORE PARTNERS INC	533	16,635.55	29,448.25
30161MAF0	EXELON GENERATION CO LLC	120000	135,493.20	131,173.20
30212P303	EXPEDIA INC DEL	356	18,679.10	25,810.00
30219G108	EXPRESS SCRIPTS HLDG CO	1341	85,907.40	100,695.69
30231G102	EXXON MOBIL CORP	3150	224,428.80	307,692.00
302520101	FNB CORP PA	2803	30,247.96	37,560.20
302941109	FTI CONSULTING INC	349	11,826.75	11,635.66
311900104	FASTENAL CO	4488	207,657.94	221,258.40
3128GG6F5	FEDERAL NATL MTG ASSN	186.16	186.38	186.76
3128GVMY3	FHLMC GOLD #E91275 DTD 9/1/2002	8075.02	8,362.70	8,586.33
3128JPLD0	FEDERAL HOME LN MTG CORP	17660.6	17,770.99	18,666.90
3128PP2Y8	FEDERAL HOME LN MTG CORP	60303.33	62,852.09	64,551.70
3129405K1	FEDERAL HOME LN MTG CORP	246326.7	264,416.28	275,925.28
31294J6S2	FEDERAL HOME LN MTG CORP	511.17	518.35	527.76
31294KC94	FEDERAL HOME LN MTG CORP	2470.43	2,487.03	2,584.34
3129642E8	FHLMC GOLD #B12573 DTD 3/1/04	7102.7	7,231.44	7,559.55
31371KA68	FEDERAL NATL MTG ASSN	14196.42	14,525.85	17,090.22
31371KT43	FNMA POOL #254471 DTD 8/1/2002	25910.31	26,606.65	28,827.55
31371MF77	FEDERAL NATL MTG ASSN	24433.31	24,082.06	25,920.08
31380HF77	FNMA POOL #440390 DTD 9/1/98	7467.16	7,623.50	8,049.52

31381C2G1	FNMA POOL #457175 DTD 8/1/99	14835 64	14,485.59	16,335.82
31385PWD2	FNMA POOL #548844 DTD 8/1/2000	1937.34	1,994.55	1,958.18
31386EXY9	FNMA POOL #561495 DTD 2/1/2001	629.61	648.2	635.89
31387WK22	FNMA POOL #596213 DTD 7/1/2001	1061.93	1,070 39	1,184 95
3138A1CZ2	FEDERAL NATL MTG ASSN	83396 08	82,470.90	86,833 67
3138A2BM0	FEDERAL NATL MTG ASSN	116304 4	117,558.30	121,114 75
3138AFV23	FEDERAL NATL MTG ASSN	254291.7	266,132.17	272,855.00
3138AKF79	FEDERAL NATL MTG ASSN	392384.8	414,088.58	420,993.57
3138AKQJ1	FEDERAL NATL MTG ASSN	165618.3	173,019.36	177,763.09
3138W9MB3	FEDERAL NATL MTG ASSN	659367.1	659,727.67	664,167.28
3138X6DW2	FEDERAL NATL MTG ASSN	266336 5	274,909.23	273,745 99
31390K3W6	FNMA POOL #648913 DTD 9/1/2002	12105.08	12,400.13	12,872.30
31398CTX6	FEDERAL HOME LN MTG CORP	45585.65	47,284 42	48,106.08
31404BU83	FNMA POOL #763907 DTD 1/1/2004	15957.38	16,298 96	16,973 23
31410GME0	FEDERAL NATL MTG ASSN	24962 75	25,214.33	26,890 87
31411YXK4	FEDERAL NATL MTG ASSN	26447.25	26,635 27	28,365 20
31416CCS3	FEDERAL NATL MTG ASSN	70847.72	75,120.70	78,922.23
31418U4M3	FEDERAL NATL MTG ASSN	454829.4	473,502 29	486,772.08
31418UWC4	FEDERAL NATL MTG ASSN	477827 8	506,572 08	524,683 55
31419BDA0	FEDERAL NATL MTG ASSN	136580.9	138,629 60	142,238 07
31419HC59	FEDERAL NATL MTG ASSN	247259	245,308 03	257,500 51
31620M106	FIDELITY NATL INFORMATION SVCS	994	43,218.76	53,129.30
316773100	FIFTH THIRD BANCORP	4492	74,362.22	103,113.86
316773CQ1	FIFTH THIRD BANCORP	100000	99,859.00	99,302.00
317485100	FINANCIAL ENGINES INC	669	16,043.09	33,971 82
320867104	FIRST MIDWEST BANCORP DEL	1781	28,041.97	30,419.48
33616C100	FIRST REP BK SAN FRANCISCO	919	32,289 61	49,616.81
337932107	FIRSTENERGY CORP	307	9,995 77	10,447.21
33829M101	FIVE BELOW INC	1053	44,624.40	44,731.44
339041105	FLEETCOR TECHNOLOGIES INC	487	45,260 76	56,053 70
343412102	FLUOR CORP	389	20,917.52	30,236.97
34354P105	FLOWSERVE CORP	678	26,097.12	53,114.52
344849104	FOOT LOCKER INC	693	24,118.93	32,557.14
34530CAC5	FORD CR AUTO LEASE TR 2013-A	65000	64,993.62	65,078.00
34530HAC4	FORD CREDIT AUTO OWNER TR	90000	89,986 61	89,993 70
34959E109	FORTINET INC	1561	27,174.99	34,388 83
351793104	FRANCESCAS HLDGS CORP	1487	35,060.31	26,974.18
353514102	FRANKLIN ELEC INC	909	27,548.51	38,650.68
354613101	FRANKLIN RES INC	2908	137,270.12	157,555.44
359694106	FULLER H B CO	1422	52,413.45	68,654.16
361268105	G & K SVCS INC	495	17,046 44	30,279 15
361448103	GATX CORP	1094	46,634.25	74,260.72
36163AAD6	GE EQUIP TRANSN LLC SER 2012-2	156000	155,972.72	156,163.80
36198EAE5	GS MTG SECS TR 2013-GC13	70000	71,970.77	73,330.60
36202UAN3	GNMA POOL #609413	23567.84	24,160.73	26,372.88
36207BCM0	GNMA POOL #426776 DTD 6/1/2001	5118.71	5,181.08	5,455.06
36207MLL8	GNMA POOL #436031 DTD 12/1/1997	3188 6	3,263.84	3,288.43
36209DKF0	GNMA POOL #468394 DTD 3/1/2001	7213.34	7,335.06	7,433.06
36209FVJ5	GNMA POOL #470517 DTD 6/1/99	2413.66	2,408.33	2,490.37
36210L4Z3	GNMA POOL #495940 DTD 2/1/99	19963.47	19,417.58	22,895.31
36213JP25	GNMA POOL #555841 DTD 7/1/2001	8163.53	8,107.41	9,206.75
36213UL57	GNMA POOL #564748 DTD 8/1/2001	12236.82	12,623.04	13,738.64
362332AE8	GS MTG SECS TR	220000	217,456.25	239,991.40
36237H101	G-III APPAREL GROUP LTD	1063	41,694.36	76,089.54
36241LT97	GOVERNMENT NATL MTG ASSN	303682.9	312,651.03	328,630.44

36246LAE1	GS MTG SECS TR 2007 GG10	72896.4	80,445.17	80,836.27
369604103	GENERAL ELEC CO	4974	95,818.64	128,776.86
369604BD4	GENERAL ELEC CO	50000	49,882.50	48,460.50
36962G4B7	GENERAL ELEC CAP CORP	45000	40,610.70	59,262.30
36962G6S8	GENERAL ELEC CAP CORP	185000	185,155.11	181,031.75
370334104	GENERAL MLS INC	2726	111,547.65	141,261.32
370334BM5	GENERAL MLS INC	100000	101,321.72	100,499.00
371559105	GENESEE & WYO INC	399	20,998.83	38,830.68
375558103	GILEAD SCIENCES INC	2929	177,369.76	207,548.94
37940X102	GLOBAL PMTS INC	186	9,389.39	13,226.46
38141G104	GOLDMAN SACHS GROUP INC	1107	133,459.56	181,381.95
38259P508	GOOGLE INC	671	424,868.37	747,836.21
384109104	GRACO INC	1017	66,763.12	76,010.58
384802104	GRAINGER W W INC	224	56,935.53	56,595.84
388689101	GRAPHIC PACKAGING HLDG CO	5973	39,957.70	60,685.68
391164100	GREAT PLAINS ENERGY INC	819	17,742.80	22,145.76
39153L106	GREATBATCH INC	1765	46,403.11	81,048.80
40171V100	GUIDEWIRE SOFTWARE INC	383	18,333.90	18,786.15
402629208	GULFMARK OFFSHORE INC	1609	58,004.93	72,308.46
40425J101	HMS HLDGS CORP	2799	70,599.75	53,320.95
40428HPB2	HSBC USA INC NEW	100000	99,907.00	109,048.00
405024100	HAEMONETICS CORP	1291	52,925.27	42,073.69
405217100	HAIN CELESTIAL GROUP INC	995	58,706.23	90,972.85
413875105	HARRIS CORP DEL	367	18,434.92	26,849.72
415864107	HARSCO CORP	1685	44,842.66	39,479.55
421906108	HEALTHCARE SVCS GROUP INC	642	16,357.50	18,656.52
428291108	HEXCEL CORP NEW	1034	30,541.93	45,020.36
437076102	HOME DEPOT INC	2075	126,962.82	164,194.75
43739Q100	HOMEAWAY INC	974	37,303.37	36,690.58
438516106	HONEYWELL INTL INC	2616	152,903.26	242,660.16
443510201	HUBBELL INC	669	62,318.08	80,193.03
446150104	HUNTINGTON BANCSHARES INC	3311	22,972.37	33,010.67
446150AG9	HUNTINGTON BANKSHARES INC	90000	90,727.50	106,411.50
446413106	HUNTINGTON INGALLS INDS INC	483	21,490.68	49,391.58
447462102	HURON CONSULTING GROUP INC	423	12,210.32	26,809.74
44890QAC7	HYUNDAI AUTO RECEIVABLES TR	40000	39,992.88	40,270.80
44890RAC5	HYUNDAI AUTO RECEIVABLES TR	40000	39,992.85	39,915.60
44919P508	IAC / INTERACTIVECORP	179	7,725.65	12,778.81
45321L100	IMPERVA INC	899	31,296.41	50,074.30
45666Q102	INFORMATICA CORP	736	23,009.13	27,806.08
45774N108	INNOPHOS HLDGS INC	284	15,604.40	16,102.80
45784P101	INSULET CORP	877	13,472.34	41,587.34
458140100	INTEL CORP	3488	71,476.10	90,039.23
45866F104	INTERCONTINENTALEXCHANGE	360	60,396.37	71,218.80
459200101	INTERNATIONAL BUSINESS MACHS	1035	158,289.70	199,227.15
459506101	INTERNATIONAL	581	45,968.07	55,584.27
460146103	INTERNATIONAL PAPER CO	751	30,302.46	34,455.88
46625H100	J P MORGAN CHASE & CO	7459	296,926.70	452,835.89
46625HBV1	JPMORGAN CHASE & CO	135000	147,197.34	137,837.70
46625HHS2	JPMORGAN CHASE & CO	15000	16,219.65	16,169.10
46625YUC5	J P MORGAN CHASE COMML MTG SECS	90000	93,002.34	94,763.70
46625YXP3	J P MORGAN CHASE COMML MTG SECS	135000	141,713.09	142,497.90
46627QBB3	J P MORGAN CHASE COMML MTG SEC	52236.27	54,848.10	53,975.21
466313103	JABIL CIRCUIT INC	1193	21,667.78	21,474.00
466367109	JACK IN THE BOX INC	1239	34,421.06	73,026.66

46638UAC0	J P MORGAN CHASE COML MTG SECS	50000	51,558.59	47,927.50
46639EAE1	J P MORGAN CHASE COML MTG SECS	70000	71,749.72	66,887.10
46640LAD4	JPMBB COML MTG SEC	55000	56,649.78	57,433.75
47760A108	JIVE SOFTWARE INC	3299	38,102.04	26,424.99
47787RAC4	JOHN DEERE OWNER TR 2012-B	118000	117,996.35	118,055.46
478160104	JOHNSON & JOHNSON	3547	228,782.21	348,421.81
478366107	JOHNSON CTLS INC	2852	85,294.76	134,956.64
48123UAA2	JPMORGAN CHASE CAP XXIII	115000	90,562.50	87,400.00
48203R104	JUNIPER NETWORKS INC	6375	127,435.62	164,220.00
482480100	KLA-TENCOR CORP	850	47,970.68	58,769.00
485865109	KATE SPADE & CO	1516	33,469.27	56,228.44
489170100	KENNAMETAL INC	1018	42,385.79	45,097.40
491189FC5	KENTUCKY ASSET / LIABILITY COM	103313.3	103,313.31	106,859.02
49271M100	KEURIG GREEN MTN INC	178	11,303.75	18,795.02
492914106	KEY ENERGY SVCS INC	5438	46,174.11	50,247.12
494368103	KIMBERLY CLARK CORP	780	65,135.24	85,995.00
494550BF2	KINDER MORGAN ENERGY PARTNERS	75000	82,510.92	85,836.75
498904200	KNOLL INC	1771	29,659.74	32,214.49
499064103	KNIGHT TRANSN INC	2300	39,333.34	53,199.00
49926D109	KNOWLES CORP	271	5,729.44	8,555.47
50060P106	KOPPERS HLDGS INC	1078	39,629.04	44,445.94
501014104	KRISPY KREME DOUGHNUTS INC	1154	18,047.99	20,460.42
501044BV2	KROGER CO	50000	58,305.38	65,090.00
501044CM1	KROGER CO	45000	45,908.10	47,081.70
501797104	L BRANDS INC	1354	68,463.45	76,866.58
50180JAD7	LB-UBS COML MTG TR 2007-C2	98867.36	109,418.36	108,945.90
502161102	LSI CORP	3941	26,944.99	43,626.87
518439104	LAUDER ESTEE COS INC	2529	170,133.84	169,139.52
521865204	LEAR CORP	959	49,034.36	80,287.48
534187AX7	LINCOLN NATL CORP IND	50000	49,831.05	64,465.50
535678106	LINEAR TECHNOLOGY CORP	750	28,229.81	36,517.50
53578A108	LINKEDIN CORP	1646	238,903.49	304,411.24
539830109	LOCKHEED MARTIN CORP	1209	110,267.58	197,357.16
540424108	LOEWS CORP	665	28,028.27	29,293.25
544147101	LORILLARD INC	3594	140,516.08	194,363.52
552848103	MGIC INVT CORP WIS	3287	25,324.31	28,005.24
55354G100	MSCI INC	1125	38,837.92	48,397.50
55616P104	MACYS INC	2214	92,565.78	131,268.06
55616XAE7	MACYS RETAIL HLDGS INC	45000	53,324.03	48,861.00
55616XAH0	MACYS RETAIL HLDGS INC	85000	80,800.20	79,588.05
556269108	MADDEN STEVEN LTD	792	25,882.54	28,496.16
559079207	MAGELLAN HEALTH SVCS INC	719	37,282.00	42,672.65
55973B102	MAGNUM HUNTER RES CORP DEL	5611	21,161.03	47,693.50
55973B110	MAGNUM HUNTER RES CORP DEL	587	0	1,623.29
56418H100	MANPOWERGROUP INC	542	26,551.55	42,725.86
565849106	MARATHON OIL CORP	533	17,381.49	18,932.16
56585A102	MARATHON PETE CORP	331	26,882.47	28,810.24
57063L107	MARKETO INC	743	28,831.34	24,273.81
571748102	MARSH & MCLENNAN COS INC	2434	82,301.03	119,996.20
571903202	MARRIOTT INTL INC NEW	625	25,432.13	35,012.50
574599106	MASCO CORP	1379	22,767.41	30,627.59
577128101	MATTHEWS INTL CORP	714	21,395.03	29,138.34
579780206	MCCORMICK & CO INC	447	29,163.22	32,067.78
580135101	MCDONALDS CORP	1282	113,346.80	125,674.46
580645109	MCGRAW HILL FINL INC	379	19,587.69	28,917.70

58155Q103	MCKESSON CORP	1449	215,512.21	255,849.93
582839106	MEAD JOHNSON NUTRITION CO	2949	210,393.16	245,179.86
58501N101	MEDIVATION INC	743	32,889.41	47,826.91
58502B106	MEDNAX INC	348	16,020.35	21,569.04
58768WAC3	MERCEDES-BENZ AUTO	54000	53,998.01	54,178.20
58933Y105	MERCK & CO INC	2884	117,201.15	163,724.68
59156R108	METLIFE INC	3485	115,319.70	184,008.00
59156RAU2	METLIFE INC	70000	69,979.60	78,502.20
59259YDC0	METROPOLITAN TRANSN AUTH N Y R	95000	95,839.80	120,411.55
592688105	METTLER TOLEDO INTERNATIONAL	76	16,368.75	17,911.68
594918104	MICROSOFT CORP	4090	108,577.23	167,649.10
603158106	MINERALS TECHNOLOGIES INC	1170	42,462.52	75,535.20
609207105	MONDELEZ INTL INC	6108	157,045.23	211,031.40
61166W101	MONSANTO CO	1674	138,209.62	190,450.98
615369105	MOODYS CORP	212	9,327.31	16,815.84
617453AT2	MORGAN STANLEY CAP I TR 2006-IQ-	55709.26	58,442.49	59,271.31
61747WAL3	MORGAN STANLEY	90000	87,586.20	101,688.30
61751NAF9	MORGAN STANLEY CAP TR I 2007-	100000	106,312.50	109,993.00
620071100	MOTORCAR PTS AMER INC	1268	25,350.87	33,690.76
625453105	MULTIMEDIA GAMES HLDG CO INC	916	32,660.27	26,600.64
628530107	MYLAN INC	1058	57,162.76	51,662.14
631103108	NASDAQ OMX GROUP	2104	79,802.50	77,721.76
637432LR4	NATIONAL RURAL UTILS COOP FIN	145000	155,106.50	195,507.85
641069406	NESTLE S A	1960	89,160.15	147,662.48
64110W102	NETEASE INC	180	12,634.52	12,114.00
64128K868	NEUBERGER BERMAN HIGH INCOME	175502.4	1,685,000.00	1,667,273.05
646139X83	NEW JERSEY ST TPK AUTH TPK REV	135000	135,000.00	183,435.30
651229106	NEWELL RUBBERMAID INC	1407	30,446.18	42,069.30
652482BG4	NEWS AMER INC	100000	101,066.00	103,400.00
65334HAG7	NEXEN INC	35000	39,795.35	40,267.50
65339F101	NEXTERA ENERGY INC	481	32,896.79	45,993.22
654106103	NIKE INC	1754	91,977.39	129,550.44
65473QBB8	NISOURCE FIN CORP	75000	74,898.00	76,603.50
655044105	NOBLE ENERGY INC	401	20,532.03	28,487.04
655844AW8	NORFOLK SOUTHERN CORP	71000	70,439.09	79,396.46
668074305	NORTHWESTERN CORP	1219	45,307.13	57,817.17
674599105	OCCIDENTAL PETE CORP DEL	3459	280,933.43	329,608.11
675232102	OCEANEERING INTL INC	2799	153,653.78	201,136.14
681904108	OMNICARE INC	1020	35,132.48	60,863.40
681919106	OMNICOM GROUP INC	393	20,968.27	28,531.80
682159108	ON ASSIGNMENT INC	1167	28,512.46	45,034.53
682189105	ON SEMICONDUCTOR CORP	3357	24,967.58	31,555.80
68233DAL1	ONCOR ELEC DELIVERY CO	120000	134,785.11	125,222.40
68389X105	ORACLE CORP	3339	78,253.61	136,598.49
68389XAP0	ORACLE CORP	40000	37,465.60	37,624.00
68619AAN7	ORIGEN MANFCTRD HSG SER 2002-A	3464.98	3,650.69	3,481.82
690768403	OWENS ILL INC	1095	26,483.22	37,043.85
693304AH0	PECO ENERGY CO	65000	64,800.45	80,190.50
69331C108	PG&E CORP	293	11,960.14	12,657.60
693475105	PNC FINL SVCS GROUP INC	942	54,650.76	81,954.00
69352PAF0	PPL CAP FDG INC	140000	139,962.25	135,438.80
693656100	PVH CORP	617	67,631.36	76,983.09
695263103	PACWEST BANCORP DEL	1055	27,939.63	45,375.55
698354107	PANDORA MEDIA INC	1241	19,181.21	37,627.12
69840W108	PANERA BREAD CO	204	34,644.25	35,999.88

698813102	PAPA JOHNS INTL INC	638	19,984.97	33,246 18
701094104	PARKER HANNIFIN CORP	803	70,603.21	96,127.13
713448108	PEPSICO INC	1475	102,743 64	123,162.50
714046109	PERKINELMER INC	685	25,086 35	30,866.10
716768106	PETSMART INC	684	45,208 68	47,134.44
716933106	PHARMACYCLICS INC	153	13,276.69	15,333.66
717081103	PFIZER INC	13588	272,180.71	436,446.56
718172109	PHILIP MORRIS INTL INC	4405	370,201.50	360,637.35
718546104	PHILLIPS 66	648	38,729.20	49,934.88
72346Q104	PINNACLE FINL PARTNERS INC	372	14,401 76	13,946.28
723787107	PIONEER NAT RES CO	128	23,113 88	23,953.92
72650RAP7	PLAINS ALL AMERN PIPELINE L P/	95000	104,597.69	106,712.55
729132100	PLEXUS CORP	1422	39,284.63	56,979 54
74005P104	PRAXAIR INC	1937	209,948 60	253,688.89
740189105	PRECISION CASTPARTS CORP	1495	282,963 36	377,876.20
74144T108	PRICE T ROWE GROUP INC	1360	95,005 98	111,996.00
741503403	PRICELINE COM INC	403	291,241.47	480,331.67
742718109	PROCTER & GAMBLE CO	3753	258,359.79	302,491 80
743312100	PROGRESS SOFTWARE CORP	2149	44,181 66	46,848 20
743424103	PROOFPOINT INC	1565	27,604 32	58,030.20
744320102	PRUDENTIAL FINL INC	768	40,969.43	65,011.20
74432QBG9	PRUDENTIAL FINL INC	65000	75,754.90	79,641 25
74460D109	PUBLIC STORAGE INC	215	31,013.73	36,225 35
74733T105	QLIK TECHNOLOGIES INC	1435	28,836 72	38,156 65
74733V100	QEP RES INC	580	18,160 63	17,075.20
747525103	QUALCOMM INC	6764	371,604 22	533,409.04
74758T303	QUALYS INC	1338	30,065 93	34,025.34
74762E102	QUANTA SVCS INC	1056	28,808.77	38,966 40
751212101	RALPH LAUREN CORP	955	158,773.06	153,688 15
754730109	RAYMOND JAMES FINL INC	1066	40,706 88	59,621.38
755111507	RAYTHEON CO	1152	65,423 01	113,806.08
75689M101	RED ROBIN GOURMET BURGERS INC	592	20,868.38	42,434.56
75886F107	REGENERON PHARMACEUTICALS	101	23,156.08	30,328 28
7591EPAF7	REGIONS FINL CORP	27000	26,726.22	28,136 16
759351604	REINSURANCE GROUP AMER INC	494	30,717 45	39,337.22
76116FAA5	RESOLUTION FDG CORP FED	140000	123,988 15	124,019.00
76116FAB3	RESOLUTION FDG CORP	250000	132,975.53	139,787.50
76116FAG2	RESOLUTION FDG CORP FED BOOK	155000	128,183.54	129,930.30
761283100	RESTORATION HARDWARE HLDGS INC	805	42,023.36	59,239.95
770323103	ROBERT HALF INTL INC	1245	37,762 46	52,227.75
771195104	ROCHE HLDG LTD	1994	71,293 47	74,773.01
772739207	ROCK-TENN CO	201	15,690.73	21,219.57
773111109	ROCKET FUEL INC	396	21,337.57	16,980.48
776696106	ROPER INDS INC NEW	146	16,122 67	19,492.46
777779307	ROSETTA RES INC	343	14,458.57	15,976.94
780259206	ROYAL DUTCH SHELL PLC	945	64,812.49	69,041.70
781846209	RUSH ENTERPRISES INC	1486	29,381.22	48,265 28
78388J106	SBA COMMUNICATIONS CORP	1010	67,386.42	91,869.60
784117103	SEI INVESTMENTS CO	888	20,791.70	29,845.68
78442P106	SLM CORP	3885	85,207.76	95,104.80
78447NAD8	SMART ABS SER 2013-1US TR	98000	97,996 75	97,980.40
78467J100	SS&C TECHNOLOGIES HLDGS INC	758	18,032.60	30,335.16
790849103	ST JUDE MED INC	493	17,894.27	32,237.27
79466L302	SALESFORCE COM INC	8703	367,036.41	496,854.27
806407102	SCHEIN HENRY INC	449	34,566.18	53,597.13

806857108	SCHLUMBERGER LTD	4774	352,530.15	465,465.00
808513105	SCHWAB CHARLES CORP NEW	8299	120,433.35	226,811.67
811065101	SCRIPPS NETWORKS INTERACTIVE INC	572	37,751.13	43,420.52
816300107	SELECTIVE INS GROUP INC	2081	39,950.34	48,528.92
816850101	SEMTECH CORP	890	28,759.11	22,552.60
816851109	SEMPRA ENERGY	383	26,895.94	37,059.08
81762P102	SERVICENOW INC	3020	189,592.66	180,958.40
824348106	SHERWIN WILLIAMS CO	803	131,159.62	158,295.39
82481R106	SHIRE PLC	258	25,816.74	38,320.74
82669G104	SIGNATURE BK NEW YORK N Y	343	25,217.82	43,077.37
82706L108	SILICON GRAPHICS INTL CORP	2876	36,866.38	35,317.28
828336107	SILVER WHEATON CORP	4611	148,546.86	104,669.70
828806109	SIMON PPTY GROUP INC NEW	238	37,354.67	39,032.00
828807CG0	SIMON PPTY GROUP L P	115000	116,994.10	122,560.10
82966C103	SIRONA DENTAL SYS INC	403	23,466.99	30,092.01
83162CVH3	SMALL BUSINESS ADMIN GTD DEV	94059.84	94,278.59	88,413.43
83162CVK6	SMALL BUSINESS ADMIN GTD DEV	90418.47	90,418.47	84,901.13
83162CVL4	SMALL BUSINESS ADMIN GTD DEV	97753.61	97,753.61	91,486.63
83162CVN0	SMALL BUSINESS ADMIN GTD DEV	77857.51	71,555.92	72,490.01
83162CVS9	SMALL BUSINESS ADMIN GTD DEV	117414.1	117,414.06	117,421.10
83162CVX8	SMALL BUSINESS ADMIN GTD DEV	30000	30,000.00	30,518.40
83162CVY6	SMALL BUSINESS ADMIN PARTN	50000	50,000.00	51,085.00
84760C107	SPECTRANETICS CORP	1718	33,836.30	52,072.58
848637104	SPLUNK INC	3837	182,798.53	274,307.13
85254C305	STAGE STORES INC	2203	50,240.44	53,863.35
854502101	STANLEY BLACK & DECKER INC	194	12,998.65	15,760.56
855244109	STARBUCKS CORP	7327	402,126.60	537,655.26
857477103	STATE STR CORP	3029	188,542.76	210,666.95
863667101	STRYKER CORP	1442	80,717.10	117,479.74
867328601	SUNESIS PHARMACEUTICALS INC	2054	14,958.46	13,576.94
867914103	SUNTRUST BKS INC	957	24,627.60	38,079.03
871237103	SYKES ENTERPRISES INC	1909	27,610.87	37,931.83
871503108	SYMANTEC CORP	539	8,668.19	10,763.83
87151Q106	SYMETRA FINL CORP	619	7,326.01	12,268.58
87157B103	SYNCHRONOSS TECHNOLOGIES INC	1275	28,981.00	43,719.75
87157D109	SYNAPTICS INC	412	26,263.85	24,728.24
87159A103	SYNAGEVA BIOPHARMA CORP	224	21,451.62	18,585.28
87236Y108	TD AMERITRADE HLDG CORP	2121	43,104.62	72,007.95
872540109	TJX COS INC NEW	3213	134,830.92	194,868.45
87264S106	TRW AUTOMOTIVE HLDGS CORP	538	31,426.99	43,911.56
87311L104	TW TELECOM INC	1547	42,099.42	48,359.22
87612E106	TARGET CORP	1421	68,308.18	85,984.71
87817A107	TEAM HEALTH HOLDINGS INC	504	23,124.48	22,554.00
87938WAH6	TELEFONICA EMISIONES S A U	50000	56,451.93	56,245.00
880349105	TENNECO INC	396	20,890.11	22,995.72
881609101	TESORO CORP	338	19,096.04	17,099.42
88224Q107	TEXAS CAP BANCSHARES INC	485	29,253.16	31,495.90
882508104	TEXAS INSTRS INC	1471	45,125.44	69,372.36
883556102	THERMO FISHER SCIENTIFIC CORP	770	35,173.29	92,584.80
885175307	THORATEC CORP	896	30,095.61	32,085.76
88579Y101	3M CO	993	92,522.77	134,710.38
886547108	TIFFANY & CO NEW	3354	251,010.10	288,947.10
88706M103	TIM HORTONS INC	787	45,481.21	43,528.97
887317303	TIME WARNER INC	1451	68,801.63	94,793.83
887389104	TIMKEN CO	237	12,915.22	13,930.86

889478103	TOLL BROTHERS INC	500	19,667.80	17,950.00
891027104	TORCHMARK CORP	673	35,116.35	52,965.10
891092108	TORO CO	890	38,883.40	56,239.10
89114QAL2	TORONTO DOMINION BK UNSECD	125000	125,000.00	125,580.00
891894107	TOWERS WATSON & CO	410	21,498.17	46,760.50
891906109	TOTAL SYS SVCS INC	377	11,695.03	11,464.57
89231MAC9	TOYOTA AUTO RECEIVABLES 2014-A	75000	74,986.14	74,986.14
893521AB0	TRANSATLANTIC HLDGS INC	55000	62,885.90	72,520.25
89352HAB5	TRANSCANADA PIPELINES LTD	50000	49,860.50	58,076.00
89417E109	TRAVELERS COS INC	1926	97,342.05	163,902.60
89469A104	TREEHOUSE FOODS INC	1355	81,171.61	97,546.45
896215209	TRIMAS CORP	906	34,013.17	30,079.20
896818101	TRIUMPH GROUP INC NEW	496	33,201.48	32,031.68
8EQQ69994	GROSVENOR REGISTERED MULTI-	7187.655	9,585,735.11	7,223,432.99
902494103	TYSON FOODS INC	898	24,128.08	39,520.98
902788108	UMB FINL CORP	721	32,460.63	46,648.70
902973304	US BANCORP DEL	2350	74,421.68	100,721.00
90333L201	U S CONCRETE INC	952	24,980.10	22,372.00
904214103	UMPQUA HLDGS CORP	2504	32,852.13	46,674.56
904311107	UNDER ARMOUR INC	137	15,367.26	15,705.68
907818108	UNION PAC CORP	319	59,022.11	59,863.54
909907107	UNITED BANKSHARES INC WEST VA	768	18,632.40	23,516.16
91086QAW8	UNITED MEXICAN STS	220000	252,293.97	255,750.00
911312106	UNITED PARCEL SVC INC	3739	287,550.56	364,103.82
912803CH4	UNITED STATES TREAS BD	115000	54,179.56	66,589.60
912803EE9	UNITED STATES TREAS BD	135000	43,384.90	44,510.85
912810RC4	UNITED STATES TREAS BD	465000	446,183.79	470,668.35
912828A26	UNITED STATES TREAS NT	240000	239,803.13	239,832.00
912828A34	UNITED STATES TREAS NT	575000	568,966.80	564,937.50
912828A75	UNITED STATES TREAS NT	265000	262,236.13	263,012.50
912828TD2	UNITED STATES TREAS NT	1240000	1,238,343.75	1,241,116.00
912828TZ3	UNITED STATES TREAS NT	265000	265,010.35	265,288.85
912828WD8	UNITED STATES TREAS NT	75000	75,171.88	73,804.50
912828WE6	UNITED STATES TREAS NT	285000	282,738.87	286,291.05
912828WF3	UNITED STATES TREAS NT	545000	544,465.04	543,468.55
912834MZ8	UNITED STATES TREAS SEC	300000	89,356.58	97,869.00
913004107	UNITED STATIONERS INC	681	20,406.81	27,968.67
913017109	UNITED TECHNOLOGIES CORP	1484	94,932.51	173,390.56
913017BV0	UNITED TECHNOLOGIES CORP	60000	59,953.80	59,893.80
91529YAG1	UNUM GROUP	95000	100,396.56	107,945.65
917542QR6	UTAH ST	90000	91,086.30	98,904.60
918204108	V F CORP	1078	52,115.66	66,706.64
91911TAM5	VALE OVERSEAS LTD	90000	87,529.50	89,354.70
91913Y100	VALERO ENERGY CORP NEW	422	21,201.36	22,408.20
920355104	VALSPAR CORP	339	23,776.71	24,448.68
922042858	VANGUARD FTSE EMERGING MKTS	33470	1,143,669.90	1,358,212.60
92210H105	VANTIV INC	780	21,475.79	23,571.60
922908553	VANGUARD REIT	34395	2,311,985.51	2,428,974.90
92343V104	VERIZON COMMUNICATIONS INC	10985	506,384.61	522,556.45
92343VBP8	VERIZON COMMUNICATIONS INC	161000	164,484.19	171,389.33
92344XAB5	VERIZON NEW YORK INC	65000	75,596.95	77,595.70
92345Y106	VERISK ANALYTICS INC	4062	207,928.84	243,557.52
92532F100	VERTEX PHARMACEUTICALS INC	582	26,416.04	41,159.04
92826C839	VISA INC	2512	378,428.16	542,240.32
928563402	VMWARE INC	2427	215,629.92	262,164.54

92857W308	VODAFONE GROUP PLC NEW	821	38,193.85	30,221.01
92922FAS7	WAMU MTG PASS-THROUGH CTFS	99742 45	101,425.61	101,167.77
92930RBB7	WFRBS COML MTG TR 2012-C9	210000	215,240.97	201,637 80
929766YX5	WACHOVIA BK COML MTG TR 2004-	150000	156,281.25	152,545 50
92976BBN1	WACHOVIA BK COML MTG TR	105000	115,007.81	111,185 55
92976BBQ4	WACHOVIA BK COML MTG TR 2005-C22	95000	94,465.63	100,749 40
92976GAA9	WACHOVIA BK NATL ASSN	200000	200,412.74	211,872.00
92977RAD8	WACHOVIA BK COML MTG TR COML	100000	104,125.00	109,131.00
930427109	WAGEWORKS INC	583	11,256 61	32,712.13
931142103	WAL-MART STORES INC	584	39,548.65	44,635 12
931142DB6	WAL-MART STORES INC	70000	83,846 70	83,030.50
931422109	WALGREEN CO	1510	101,467.91	99,705.30
941053100	WASTE CONNECTIONS INC	529	22,278 52	23,201 94
94106L109	WASTE MGMT INC DEL	782	26,092.60	32,898 74
947075AD9	WEATHERFORD INTL LTD	15000	12,568.95	16,895.55
947075AF4	WEATHERFORD INTL LTD	75000	79,438 31	97,363.50
94946T106	WELLCARE GROUP INC	521	28,335.45	33,093.92
949746101	WELLS FARGO & CO	12948	421,260.67	644,033 52
95082P105	WESCO INTL INC	323	20,132 16	26,880 06
95709T100	WESTAR ENERGY INC	497	14,308 97	17,474.52
958102105	WESTERN DIGITAL CORP	698	26,766.77	64,090.36
966387102	WHITING PETE CORP	776	37,441.05	53,846 64
966837106	WHOLE FOODS MKT INC	2988	166,494 74	151,521 48
969904101	WILLIAMS SONOMA INC	303	11,654 40	20,191.92
976657106	WISCONSIN ENERGY CORP	612	22,290.01	28,488.60
980745103	WOODWARD INC	610	21,742.03	25,333.30
981464CN8	WORLD FINL NETWORK CR CARD	150000	149,978 21	150,799 50
983793100	XPO LOGISTICS INC	1868	30,993.73	54,937 88
983919101	XILINX INC	1555	54,915.20	84,389.85
984121CA9	XEROX CORP	95000	106,752.45	107,644.50
988498101	YUM BRANDS INC	758	58,546.87	57,145 62
988498AK7	YUM BRANDS INC	65000	66,846.00	67,891 20
989207105	ZEBRA TECHNOLOGIES CORP	935	34,577.32	64,898.35
98978V103	ZOETIS INC	651	19,402.36	18,839.94
989817101	ZUMIEZ INC	1253	31,357 89	30,372 72
G0083B108	ACTAVIS PLC	213	43,847.33	43,846 05
G02602103	AMDOCS LTD	962	31,106.66	44,694.52
G0450A105	ARCH CAP GROUP LTD	249	5,731.04	14,327.46
G0464B107	ARGO GROUP INTL HLDGS LTD	1113	36,150 76	51,031.05
G0692U109	AXIS CAP HLDGS LTD	528	18,562.03	24,208 80
G1151C101	ACCENTURE PLC	4836	308,710.16	385,525.92
G2554F113	COVIDIEN PLC	1626	100,926.34	119,771.16
G27823106	DELPHI AUTOMOTIVE PLC	1166	41,973.32	79,124 76
G29183103	EATON CORP PLC	825	58,542.82	61,974.00
G3157S106	ENSCO PLC	239	13,132.84	12,614.42
G3323L100	FABRINET	2505	25,823.37	52,028.85
G4388N106	HELEN OF TROY LTD	697	24,425.09	48,253.31
G4705A100	ICON PLC	419	10,061.57	19,923.45
G5315B107	KOSMOS ENERGY LLC	1141	12,402.52	12,551.00
G66721104	NORWEGIAN CRUISE LINE HLDGS LTD	1234	40,963.91	39,821.18
G7945M107	SEAGATE TECH	589	16,448.16	33,078.24
H0023R105	ACE LTD	5177	395,093.63	512,833.62
H84989104	TE CONNECTIVITY LTD	397	13,961.29	23,903.37
H89128104	TYCO INTL LTD	1785	52,313.53	75,684.00
M0854Q105	ALLOT COMMUNICATIONS LTD	1867	29,321.71	25,129.82

M51363113	MELLANOX TECHNOLOGIES LTD	873	32,980.29	34,160.49
N22717107	CORE LABORATORIES N V	135	14,644.31	26,789.40
N47279109	INTERXION HLDG NV	940	18,234.41	22,541.20
N53745100	LYONDELLBASELL INDUSTRIES NV	586	36,763.83	52,118.84
N7902X106	SENSATA TECH HLDG NV	1766	62,849.26	75,302.24
Y0486S104	AVAGO TECHNOLOGIES LTD	554	26,451.43	35,683.14
Y2573F102	FLEXTRONICS	1588	10,545.07	14,673.12
	Totals:		81,187,596.84	97,575,061.29