Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2012

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A This return/report is for: ☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____

B This return/report is: ☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under: ☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/01/1941

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)

R. R. DONNELLEY & SONS COMPANY

111 SOUTH WACKER DRIVE
36TH FLOOR
CHICAGO, IL 60606-4301

111 SOUTH WACKER DRIVE
36TH FLOOR
CHICAGO, IL 60606-4301

2b Employer Identification Number (EIN) 36-1004130

2c Sponsor's telephone number 312-326-8000

2d Business code (see instructions) 323100

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2013	ANNE PEASE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2013	ANNE PEASE
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)

Preparer's telephone number (optional)

3a Plan administrator's name and address ☐ Same as Plan Sponsor Name ☒ Same as Plan Sponsor Address

BENEFITS COMMITTEE
C/O R. R. DONNELLEY & SONS COMPANY

3b Administrator's EIN
20-1730106

3c Administrator's telephone number
312-326-7092

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	46965
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	18191
b	Retired or separated participants receiving benefits	**6b**	10881
c	Other retired or separated participants entitled to future benefits	**6c**	13912
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	42984
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	1713
f	Total. Add lines **6d** and **6e**	**6f**	44697
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	286
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 1C 1G 3F 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** ☒ Insurance
- **(2)** ☐ Code section 412(e)(3) insurance contracts
- **(3)** ☒ Trust
- **(4)** ☐ General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** ☒ Insurance
- **(2)** ☐ Code section 412(e)(3) insurance contracts
- **(3)** ☒ Trust
- **(4)** ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** ☒ **R** (Retirement Plan Information)
- **(2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** ☒ **H** (Financial Information)
- **(2)** ☐ **I** (Financial Information – Small Plan)
- **(3)** ☒ 3 **A** (Insurance Information)
- **(4)** ☒ **C** (Service Provider Information)
- **(5)** ☒ **D** (DFE/Participating Plan Information)
- **(6)** ☐ **G** (Financial Transaction Schedules)

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPLE LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
42-0127290	61271	308664		01/01/2012	12/31/2012

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☒ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	630061
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6) Total additions			7c(6)	
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	630061
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	630061

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance

e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug

i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract

m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPLE LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
42-0127290	61271	361147		01/01/2012	12/31/2012

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☒ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	503633
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6) Total additions			7c(6)	
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	503633
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	503633

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance

e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug

i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract

m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

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OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPLE LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	361148		01/01/2012	12/31/2018

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☒ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	138090
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6) Total additions			7c(6)	
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	138090
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	138090

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance

e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug

i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract

m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2012

2	Assets:			
	a Market value		**2a**	2064760121
	b Actuarial value		**2b**	2120109168
3	Funding target/participant count breakdown:		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	12541	911224343
	b For terminated vested participants	**3b**	14519	432148316
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		15457394
	(2) Vested benefits	**3c(2)**		701423803
	(3) Total active	**3c(3)**	22007	716881197
	d Total	**3d**	49067	2060253856
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions		**4a**	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		**4b**	
5	Effective interest rate		**5**	7.04 %
6	Target normal cost		**6**	9136778

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

08/27/2013
Date

DANIEL F. MCFALL
Type or print name of actuary

11-04341
Most recent enrollment number

HEWITT ASSOCIATES LLC
Firm name

847-295-5000
Telephone number (including area code)

4 OVERLOOK POINT
LINCOLNSHIRE, IL 60069
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	10105275	11027819
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	10105275	10999112
9	Amount remaining (line 7 minus line 8)	0	28707
10	Interest on line 9 using prior year's actual return of 60.00%		-459
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		4115
	b Interest on (a) using prior year's effective interest rate of 60.00% except as otherwise provided (see instructions)		-66
	c Total available at beginning of current plan year to add to prefunding balance		4049
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	28248

Part III Funding Percentages

14	Funding target attainment percentage	14	102.90 %
15	Adjusted funding target attainment percentage	15	102.90 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	87.30 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)		18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.54%	6.85%	7.52 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	9136778
b Excess assets, if applicable, but not greater than line 31a	**31b**	9136778

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2012** **This Form is Open to Public Inspection.**

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GREAT WEST FINANCIAL
8515 ORCHARD RD
GREENWOOD VILLAGE, CO 80111

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

HEWITT ASSOCIATES LLC

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	RDKPINMT	2556479	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

SANDS CAPITAL MANAGEMENT

20-2830751

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	INVESTMENT MANAGEMENT	1827773	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE COMPANY	1053439	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FRONTIER CAPITAL MANAGEMENT COMPANY

04-3492668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	INVESTMENT MANAGEMENT	1027047	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

JP MORGAN INVESTMENT MGT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50	INVESTMENT MANAGEMENT	690097	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INVESTMENT MANAGEMENT	670634	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WINSLOW CAPITAL MANAGEMENT

41-1719690

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INVESTMENT MANAGEMENT	659931	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	INVESTMENT MANAGEMENT	674577	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

PZENA INVESTMENT MANAGEMENT

13-3860154

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	INVESTMENT MANAGEMENT	188386	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ACADIAN ASSET MANAGEMENT

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	INVESTMENT MANAGEMENT	354299	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	INVESTMENT MANAGEMENT	278297	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

ARONSON JOHNSON AND ORTIZ

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	INVESTMENT MANAGEMENT	199669	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WURTS AND ASSOCIATES INC

91-1320111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	INVESTMENT CONSULTANT	172500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

JOHN HANCOCK

04-1414660

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	27999	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes [ ] No [ ]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2012

This Form is Open to Public Inspection.

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: RET BEN TR OF RR DONNELLEY AND SONS

b Name of sponsor of entity listed in (a): RR DONNELLEY AND SONS

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
36-6031950-001	M	0

a Name of MTIA, CCT, PSA, or 103-12 IE: ENHANCED TALF STRATEGY MONEY MKT FD

b Name of sponsor of entity listed in (a): METWEST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
26-4573336-000	C	7355

a Name of MTIA, CCT, PSA, or 103-12 IE: PRIN LG CAP S AND P 500 INDEX SA R6

b Name of sponsor of entity listed in (a): PRINCIPLE LIFE INSURANCE COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
42-0127290-000	P	0

a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE RUSSELL 1000 VALUE ID FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-089	C	131844813

a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL CAP VALUE TRUST

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
11-1111111-000	C	152102819

a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVT FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	29506424

a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE S AND P 500 INDEX FD NL

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-003	C	237118546

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	82800000	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	0	125158490
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	0	410321375
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	0	123051139
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	3049606
(B) Common	1c(4)(B)	0	940466464
(5) Partnership/joint venture interests	1c(5)	0	38932257
(6) Real estate (other than employer real property)	1c(6)	0	103685343
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	550579957
(10) Value of interest in pooled separate accounts	1c(10)	3494582	349479
(11) Value of interest in master trust investment accounts	1c(11)	1955507474	0
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	0	535874905
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	1006933
(15) Other	1c(15)	1348346	46683737

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2043150402	2879159685
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	0	192849029
i Acquisition indebtedness	1i		
j Other liabilities	1j	2105982	5189267
k Total liabilities (add all amounts in lines 1g through1j)	1k	2105982	198038296
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2041044420	2681121389

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	50135	
(B) U.S. Government securities	2b(1)(B)	3354590	
(C) Corporate debt instruments	2b(1)(C)	4632799	
(D) Loans (other than to participants)	2b(1)(D)	47586	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2951778	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		11036888
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	577214	
(B) Common stock	2b(2)(B)	21762352	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6132450	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		28472016
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	9175539	
(B) Other	2b(5)(B)	176422709	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		185598248

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		73126363
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		378923
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		6162062
c Other income	2c		-58627
d Total income. Add all **income** amounts in column (b) and enter total	2d		304715873
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	119812120	
(2) To insurance carriers for the provision of benefits	2e(2)	3036148	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		122848268
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: **(1)** Professional fees	2i(1)	3609918	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	6743210	
(4) Other	2i(4)	8280624	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		18633752
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		141482020
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		163233853
l Transfers of assets:			
(1) To this plan	2l(1)		476846116
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [ ] Unqualified **(2)** [ ] Qualified **(3)** [X] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] Yes [ ] No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: BAKER TILLY VIRCHOW KRAUSE LLP **(2)** EIN: 39-0859910

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		25000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
If "Yes," enter the amount of any plan assets that reverted to the employer this year ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

Part V Trust Information (optional)

6a Name of trust	**6b** Trust's EIN

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2012

This Form is Open to Public Inspection.

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

A Name of plan
RETIREMENT BENEFIT PLAN OF R. R. DONNELLEY & SONS COMPANY

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
R. R. DONNELLEY & SONS COMPANY

D Employer Identification Number (EIN)
36-1004130

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 36-3046063

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year. **3** 506

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☒ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 69% Investment-Grade Debt: 23% High-Yield Debt: 1% Real Estate: 5% Other: 2%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

FINANCIAL STATEMENTS

DECEMBER 31, 2012 AND 2011

TOGETHER WITH INDEPENDENT AUDITORS' REPORT

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

TABLE OF CONTENTS

INDEPENDENT AUDITORS' REPORT	1 – 2
STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS AS OF DECEMBER 31, 2012 AND 2011	3
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2012 AND 2011	4
NOTES TO FINANCIAL STATEMENTS	5 – 26
SUPPLEMENTAL SCHEDULE H, LINE 4i – SCHEDULE OF ASSETS (HELD AT END OF YEAR)	27 - 43
SUPPLEMENTAL SCHEDULE H, LINE 4i – SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED WITHIN YEAR)	44 - 55
SUPPLEMENTAL SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS	56 - 59

NOTE: ALL OTHER SCHEDULES REQUIRED BY SECTION 2520.103-10 OF THE DEPARTMENT OF LABOR'S RULES AND REGULATIONS FOR REPORTING AND DISCLOSURE UNDER THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974 HAVE BEEN OMITTED BECAUSE THEY ARE NOT APPLICABLE TO THE R.R. DONNELLEY & SONS RETIREMENT BENEFIT PLAN.

BAKER TILLY

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INDEPENDENT AUDITORS' REPORT

To the Plan Administrator of the
Retirement Benefit Plan of R.R. Donnelley & Sons Company
Chicago, Illinois

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Retirement Benefit Plan of RR Donnelley & Sons Company (the "Plan"), which comprise the statements of net assets available for plan benefits as of December 31, 2012 and 2011, and the related statements of changes in net assets available for plan benefits for the years ended December 31, 2012 and 2011, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the investment information summarized in Notes 4 and 5, which was certified by Northern Trust Company and Principal, the Trustees of the Plan, except for comparing such information with the related information included in the financial statements and supplemental schedules. We have been informed by the Plan administrator that the Trustees hold the Plan's investment assets and execute investment transactions. The Plan administrator has obtained a certification from the Trustees, as of December 31, 2012 and 2011 and for the years ended December 31, 2012 and 2011, that the information provided to the Plan administrator by the Trustees is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements as a whole.

Other Matter – Supplemental Schedules
The supplemental schedules, Schedule H, Line 4i - Schedule of Assets (Held at End of Year), Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed within Year) and Schedule H, Line 4j - Schedule of Reportable Transactions, as of and for the year ended December 31, 2012 are required by the DOL Rules and Regulations for Reporting and Disclosure under the ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with DOL Rules and Regulations
The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the Trustees, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Baker Tilly Virchow Krause, LLP

Chicago, Illinois
October 8, 2013

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS

AS OF DECEMBER 31, 2012 AND 2011

Employer Identification Number: 36-1004130, Plan Number 001

	2012	2011
ASSETS:		
Investments, at fair market value -		
Plan interest in the R.R. Donnelley & Sons Company Defined Benefit Master Trust	$ -	$ 1,955,507,474
U.S. government securities	388,665,423	-
Foreign government securities	10,464,749	-
Municipal bonds	21,655,952	-
Corporate debt securities	123,051,139	-
Preferred stock	3,049,606	-
Common stock	940,466,464	-
Short-term investments and common collective trusts	565,087,308	-
Registered investment companies	535,874,905	-
Annuity contracts, at contract value	12,438,482	-
Partnership/Joint Venture interest	38,932,257	-
Real estate	103,685,343	-
U.S. asset backed securities	9,273,155	-
Unallocated contracts	1,006,933	1,348,346
Pooled separate account	349,479	3,494,582
Receivables -		
Due from brokers for unsettled transactions	116,917,151	-
Accrued interest and dividends receivable	8,241,339	-
Employer contribution receivable	-	82,800,000
Total assets	2,879,159,685	2,043,150,402
LIABILITIES:		
Accrued expenses and other liabilities	$ 2,737,906	$ 2,105,982
Due to brokers for unsettled transactions	192,849,029	-
Other payables	2,448,361	-
NET ASSETS AVAILABLE FOR PLAN BENEFITS	$ 2,681,124,389	$ 2,041,044,420

The accompanying notes are an integral part of these statements.

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

STATEMENTS OF CHANGES IN NET ASSETS
AVAILABLE FOR PLAN BENEFITS

FOR THE YEARS ENDED DECEMBER 31, 2012 AND 2011

Employer Identification Number: 36-1004130, Plan Number 001

	2012	2011
ADDITIONS TO PLAN ASSETS:		
Net income from the R.R. Donnelley & Sons Company Defined Benefit Master Trust:		
Interest and dividends	$ -	$ 42,383,523
Plan interest and dividends	42,548,993	-
Plan net appreciation in fair market value of investments	261,851,358	-
Net income from the Banta Pension Plans:		
Net appreciation in fair market value of investments	-	12,116,239
Employer contributions	-	82,800,000
Net investment income:		
Net appreciation from common collective trust fund	-	45,032
Net appreciation in fair market value of unallocated account	6,326	15,512
Net appreciation in fair market value of pooled separate account	378,923	87,693
Interest income on unallocated contract	14,052	34,648
Transfer of assets from Retired Life Reserves	-	222,838
Total additions	$ 304,799,652	$ 137,705,485
DEDUCTIONS FROM PLAN ASSETS:		
Net loss from the R.R. Donnelley & Sons Company Defined Benefit Master Trust:		
Net depreciation in fair market value of investments	$ -	$ 80,187,289
Annuity contracts purchased	3,036,148	2,055,765
Benefits paid to participants	119,812,120	109,045,122
Administrative expenses	18,633,752	14,180,799
Transfer of assets to Retired Life Reserves	83,779	-
Total deductions	141,565,799	205,468,975
Net increase (decrease) in plan assets before transfers	163,233,853	(67,763,489)
Net assets transferred from the Retirement Income Plan of Moore Wallace North America	476,846,116	-
Net increase (decrease) in plan assets after transfers	640,079,969	(67,763,489)
NET ASSETS AVAILABLE FOR PLAN BENEFITS:		
Beginning of Year	2,041,044,420	2,108,807,910
END OF YEAR	$ 2,681,124,389	$ 2,041,044,420

The accompanying notes are an integral part of these statements.

NOTE 1 – DESCRIPTION OF THE PLAN

The following description of the Retirement Benefit Plan of R.R. Donnelley & Sons Company (the "Plan") is provided for general information purposes only. The Plan is a defined benefit pension plan sponsored by R.R. Donnelley & Sons Company (the "Company") for the benefit of certain of its employees and certain employees of the Company's participating subsidiaries. The description covers current Plan provisions, except as specifically noted otherwise. For more complete information, refer to the Summary Plan Descriptions and the Plan document, including any modifications and amendments thereto.

General

The Plan is a defined benefit pension plan covering most domestic employees of the Company and its participating subsidiaries, other than employees hired after December 31, 2011 who are not covered by a collective bargaining agreement requiring their participation in the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

The Plan consists of the following Component Plans, each of which reflects historical terms of a plan that was merged into the Plan: (i) the RR Donnelley Component Plan (which reflects historical terms of the Plan as in effect prior to such mergers); (ii) the R.R. Donnelley Printing Companies Component Plan (which reflects historical terms of the Merged Retirement Income Plan for Employees of R.R. Donnelley Print Company, L.P. and R.R. Donnelley Printing Company (sometimes referred to as the Meredith Burda Plan)) (the "Printing Companies Component Plan"); (iii) the Banta Employees Component Plan (which reflects historical terms of the Banta Corporation Employees Pension Plan); (iv) the Banta Book Group Component Plan; (v) the Banta Danbury Component Plan; (vi) the Banta Specialty Converting Component Plan (which collectively with the Component Plans described in clauses (iv) and (v) reflect historical terms of the Banta Hourly Pension Plan and are referred to herein as the "Banta Hourly Component Plans"); (vii) the Haddon Component Plan (which reflects historical terms of the Haddon Craftsmen, Inc. Retirement Plan); and (viii) the Moore Wallace Component Plan (which reflects historical terms or the Retirement Income Plan of Moore Wallace North America, Inc.), which was merged into the Plan on December 31, 2012. The term "Legacy Plan" is used herein to refer to a plan prior to the time it was merged with and into the Plan or to the terms of the Plan prior to the mergers, as applicable. The Plan consists of (i) a base document, which includes terms generally applicable to all participants in the Plan, and (ii) multiple supplements, each of which includes terms applicable to a Component Plan. In connection with the mergers, each Legacy Plan became subject to the Plan's governance and administrative provisions.

The Plan is administered by the Plan's Benefits Committee and its delegates and allocatees. Aon Hewitt, LLC is the Plan recordkeeper. The Northern Trust Company acts as the trustee of the R.R. Donnelley & Sons Company Defined Benefit Trust (the "Trust") pursuant to a trust agreement with the Company. Effective January 1, 2012 the Trust was amended resulting in it not being administered as a Master Trust during 2012. The Northern Trust Company also acts as the trustee of the Retirement Benefit Trust of Moore Wallace North America, Inc., the trust established under the Retirement Income Plan of Moore Wallace North America, Inc., which was merged into the Plan effective December 31, 2012.

Amendments to the Plan

In 2011, the Plan was amended (i) to require employees to provide accurate social security numbers to become eligible to participate in the Plan, and (ii) to reflect modified benefit accrual rates for certain participants in the Haddon Component Plan. In addition, effective December 31, 2011, the Plan was amended to close the RR Donnelley Component Plan and the Banta Employees Component Plan to new participants and to cease benefit accruals under such Component Plans. The Legacy Moore Wallace Plan, which has been merged into the Plan, was also amended effective December 31, 2011 to be closed to new participants and to cease benefit accruals.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

In 2012, the Plan was amended (i) to include additional provisions regarding required minimum distributions and limitations on benefits, (ii) to provide for domestic partner pre-retirement survivor benefits under the Printing Companies Component Plan, (iii) to coordinate eligibility provisions with the Bowne Pension Plan, (iv) to modify benefit accruals and distribution restrictions in the event of insufficient funding, as required by an applicable Internal Revenue Service Notice, and (v) to add additional situations in which retroactive annuity starting dates may be available. On December 31, 2012, the Plan was amended to reflect the merger of the Retirement Income Plan of Moore Wallace North America, Inc. into the Plan.

In addition, in 2012 the Trust was amended to clarify the circumstances under which it will serve as either a master trust or a single-plan trust. As a result of this amendment, the Trust is not being administered as a Master Trust during 2012.

Participation and Vesting

RR Donnelley Component Plan

Individuals who were not eligible to participate in the RR Donnelley Component Plan on December 31, 2011, cannot become participants therein after December 31, 2011.

Prior to December 31, 2011, generally, employees of participating divisions and units of the Company and its participating subsidiaries (other than Banta Corporation, Moore Wallace North America, Inc., RR Donnelley Financial, Inc. and their respective subsidiaries) who were age 21 or older and had been employees for at least one year became participants in the RR Donnelley Component Plan, although collectively bargained employees were eligible for the RR Donnelley Component Plan only if the applicable collective bargaining agreement so provided. Employees who were age 18 or older, but less than age 21, had service counted only for vesting, but could not participate in the Plan or accrue benefits before they reached age 21. In addition, employees of the Company's subsidiaries were generally eligible to actively participate in the RR Donnelley Component Plan if they were already participants due to a period of prior employment, a transfer of employment or certain other circumstances.

Generally, participants in the RR Donnelley Component Plan are fully vested in benefits when they have completed five years of 1,000 or more hours of service without first incurring a five year break in service, or when they have attained age 65, whichever occurs first. Prior to completing such service, participants are not vested with respect to any benefits (other than, in the case of certain participants, benefits attributable to participant contributions).

Printing Companies Component Plan

In 1991, the Legacy Printing Companies Plan was frozen as to participation and benefit accruals. Accordingly, no individuals are eligible to become participants in the Printing Companies Component Plan. Generally, the classes of employees covered by the Legacy Printing Companies Plan were certain employees who were represented by certain collective bargaining units and certain non-bargaining unit employees. All participants are 100% vested in their accrued benefits under the Legacy Printing Companies Plan.

Banta Hourly Component Plans

Certain employees of Banta Corporation and certain of its subsidiaries ("Banta") who are members of certain collective bargaining units are eligible to participate in one of the Banta Hourly Component Plans pursuant to the terms of collective bargaining agreements between Banta and such collective bargaining units and the terms of the applicable Banta Hourly Component Plan. Generally, participants in the Banta Hourly Component Plans become vested in their accrued benefit after completing five years of 1,000 or more hours of service per year (without first incurring a five-year break in service), or when they have attained age 65, whichever occurs first. Prior to completing such service, members are not vested with respect to any earned benefits.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Banta Employees Component Plan

Individuals who were not eligible to participate in the Banta Employees Component Plan on December 31, 2011, cannot become participants therein after December 31, 2011.

Prior to December 31, 2011, generally, employees of participating divisions and units of Banta who were age 21 or older and had been employees for at least one year became participants in the Banta Employees Component Plan, although collectively bargained employees were eligible for the Banta Employees Component Plan only if the collective bargaining agreement so provided. Generally, participants in the Banta Employees Component Plan are fully vested in benefits when they have completed five years of 1,000 or more hours of service without first incurring a five-year break in service, or when they have attained age 65, whichever occurs first. Prior to completing such service, participants are not vested with respect to any benefits.

Haddon Component Plan

Since January 1, 1998, only union employees of the Company and its participating subsidiaries have been eligible to become participants in or accrue benefits under the Legacy Haddon Plan (or the Haddon Component Plan). Generally, participants in the Haddon Component Plan are fully vested in benefits provided by the Company when they have completed three years of 1,000 or more hours of service (without first incurring a five year break in service), or when they have attained age 65, whichever occurs first. Prior to completing such service, participants are vested on a graded basis (beginning in year three) with respect to benefits not attributable to employee contributions. Participants are always fully vested in any employee contributions.

Moore Wallace Component Plan

Individuals who were not eligible to participate in the Legacy Moore Wallace Plan on December 31, 2011, cannot become therein after December 31, 2011.

Prior to December 31, 2011, generally, employees of participating divisions and units of Moore Wallace North America, Inc. and its participating subsidiaries who were age 21 or older and had been employees for at least one year became participants in the Legacy Moore Wallace Plan, although collectively bargained employees were eligible for the Legacy Moore Wallace Plan only if the applicable collective bargaining agreement so provided.

Generally, participants in the Moore Wallace Component Plan are fully vested in benefits when they have completed five years of 1,000 or more hours of service without first incurring a five year break in service, or when they have reached age 65, whichever occurs first. Prior to completing such service or attaining such age, participants are not vested with respect to any benefits (other than benefits attributable to participant contributions, if any). Notwithstanding the foregoing, participants who were employed by Moore Wallace North America, Inc. or one of its participating subsidiaries on December 1, 2000, are fully vested.

Pension Benefits

RR Donnelley Component Plan

The RR Donnelley Component Plan was frozen effective December 31, 2011, such that no participant may earn an accrued benefit under the RR Donnelley Component Plan with respect to any plan year which begins on or after January 1, 2012.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Prior to 2002, the Legacy Donnelley Plan provided a traditional benefit under various final average pay and career average benefit formulas, including, until 1979, a benefit attributable to employee after tax contributions. From 2002 through 2004, the Legacy Donnelley Plan had a cash balance benefit formula that applied to new, rehired and certain continuing employees. Other continuing employees were eligible to elect to continue under the traditional benefit in lieu of the cash balance formula.

From January 1, 2005, through December 31, 2011, the Legacy Donnelley Plan and the RR Donnelley Component Plan, as applicable, provided an annual career average benefit generally equal to 0.7% of pensionable compensation for the year. The benefit accrual percentage differed for certain grandfathered groups.

Generally, a participant's normal retirement date is the first day of the month following the participant's 65th birthday. Active participants can continue in the RR Donnelley Component Plan beyond that date subject to Plan provisions and legal requirements. Vested participants may terminate employment and begin receiving benefits on a reduced basis effective the first day of any month after attaining age 55 and before attaining age 65. Vested participants who have a cash balance benefit may elect to receive that portion of their benefit as early as the first day of the month following termination of employment, regardless of age.

Printing Companies Component

Prior to the merger of the Legacy Printing Companies Plan into the Plan, the Legacy Printing Companies Plan had been frozen as to participation and benefit accruals. As a result, benefit accruals have not been increased since the Legacy Printing Companies Plan was frozen, and contributions to the Legacy Printing Companies Plan were only made as needed to fund the frozen benefits.

The following summarizes the pension benefit provisions for each class of participants in the Printing Companies Component Plan.

Non-Bargaining Unit and Corporate Employees
Participants are eligible for monthly benefit payments upon reaching age 65, the normal retirement age. Monthly benefits generally are based upon years of credited service and the participant's compensation. Participants who terminate active employment (other than due to death or disability) (i) on or after age 62 but before age 65 and (ii) after completing 5 years of continuous service are entitled to additional benefits called readjustment allowance benefits. Participants may elect early retirement upon the earliest to occur of the following: (i) reaching age 55 with a minimum of 10 years of Plan participation, (ii) becoming physically or mentally disabled on or after attaining age 55, or (iii) reaching age 62. The amount payable at early retirement is a reduced amount to reflect the fact that the early retirement date precedes the normal retirement date.

Bargaining Unit Employees
Participants are eligible for monthly benefit payments on their normal retirement date, which is the earlier of reaching age 62 with a minimum of 15 years participation in the Plan or reaching age 65. Monthly benefits are based upon years of credited service and the participant's compensation. Participants may elect early retirement upon the earliest to occur of the following: (i) reaching age 55 with 20 years of Plan participation, (ii) becoming physically or mentally disabled after attaining age 55, (iii) reaching age 60 with a minimum of 15 years of Plan participation, or (iv) reaching age 62. The amount payable at early retirement is a reduced amount to reflect the fact that the early retirement date precedes the normal retirement date.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Banta Hourly Component Plans

The Banta Hourly Component Plans provide benefits under various benefit formulas pursuant to the terms of the applicable collective bargaining agreements. Generally, a participant's normal retirement date is the first day of the month following (or, in certain circumstances, upon the occurrence of) the later of the participant's attainment of age 65 or the fifth anniversary of commencing participation in a Banta Hourly Component Plan (or the Legacy Banta Hourly Plan, as applicable). Active participants can continue accruing a benefit under the Banta Hourly Component Plan beyond that date subject to Plan provisions and legal requirements. Generally, vested participants may terminate employment and begin receiving benefits on a reduced basis effective the first day of any month after the participant attains his or her early retirement age and satisfies the service requirements specified in the applicable Banta Hourly Component Plan (but before attaining age 65 and after reaching age 60).

Banta Employees Component Plan

The Banta Employees Component Plan was frozen effective December 31, 2011, such that no participant may earn an accrued benefit under the Banta Employees Component Plan with respect to any plan year which begins on or after January 1, 2012.

Prior to April 1, 2007, the Legacy Banta Employees Plan provided a traditional benefit under various career average benefit formulas. From April 1, 2007, though December 31, 2011, the Legacy Banta Employees Plan and the Banta Employees Component Plan, as applicable, provided an annual career average benefit generally equal to 0.7% of pensionable compensation for the year. The benefit accrual percentage differed for certain grandfathered groups. Generally, a participant's normal retirement date is the first day of the month following the participant's 65th birthday or, if later, the 5 year anniversary of plan participation. Active participants can continue in the Banta Employees Component Plan beyond that date subject to Plan provisions and legal requirements. Vested participants may terminate employment and begin receiving benefits on a reduced basis effective the first day of any month after attaining age 55 and before attaining age 65.

Haddon Component Plan

The Haddon Component Plan generally provides for a monthly retirement benefit equal to the sum of two benefits: (i) a Company provided noncontributory retirement income that varies based on a participant's collective bargaining unit, and (ii) an optional contributory retirement income based on participant contributions. Generally, a participant's normal retirement date is the first day of the month following the later of the participant's 65th birthday and the fifth anniversary of his or her participation in the Haddon Component Plan (or the Legacy Haddon Plan). Active participants can continue in the Haddon Component Plan beyond that date and subject to Plan provisions and legal requirements. Vested participants may terminate employment and begin receiving benefits on a reduced basis effective the first day of any month after attaining age 55, but, in the case of a participant who did not remain employed until age 55, only if the participant completed at least 20 years of service prior to his or her termination of employment.

Moore Wallace Component Plan

The Legacy Moore Wallace Plan was frozen effective December 31, 2011, such that no participant may earn an accrued benefit under the Legacy Moore Wallace Plan or the Moore Wallace Component Plan, as applicable, with respect to any plan year which begins on or after January 1, 2012.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Prior to July 1, 1997, the Legacy Moore Wallace Plan, at various times, provided a final average pay benefit formula or a career average pay benefit formula. In addition, until 1972, the Legacy Moore Wallace Plan permitted employee after tax contributions. From July 1, 1997 through December 31, 2000, the Legacy Moore Wallace Plan provided a pension equity benefit formula, although certain participants who met specified age and service requirements were permitted to elect to continue accruing a benefit under the prior career average benefit formula. The Legacy Moore Wallace Plan was frozen for new participants and benefit accruals from January 1, 2001 through December 31, 2004.

From January 1, 2005 through December 31, 2011, the Legacy Moore Wallace Plan provided an annual career average benefit generally equal to 0.7% of pensionable compensation for the year. The benefit accrual percentage differed for certain grandfathered groups.

Generally, a participant's normal retirement date is the first day of the month following the participant's 65th birthday. Active participants can continue in the Moore Wallace Component Plan beyond that age subject to Moore Wallace Component Plan provisions and legal requirements. In general, vested participants may terminate employment and begin receiving benefits on a reduced basis effective the first day of any month after attaining age 55 and before attaining age 65. Vested participants entitled to a pension equity benefit may elect to receive such benefit as early as the first day of the month following their termination of employment, regardless of age.

Forms of Payment and Death Benefits

For purposes of this summary, references to "spouses" and "married participants" generally include references to same-sex domestic partners and same-sex domestic partnerships.

RR Donnelley Component Plan

The RR Donnelley Component Plan's normal form of payment is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities and, in certain circumstances, a social security leveling option. Benefits accrued under the cash balance formula may be taken as a lump sum.

The RR Donnelley Component Plan also provides a pre-retirement death benefit under which the participant's surviving spouse receives a 50% survivor benefit (based on the benefit under the traditional formula), and/or, if applicable, the value of the participant's entire balance under the cash balance formula, should the participant die between the age at which the participant becomes fully vested and his or her benefit commencement date.

In the event of death before retirement of a participant who does not have an eligible spouse, a single-sum death benefit equal to the participant's contribution account, if any, as of the date of death will be payable to the participant's beneficiary. In lieu of such single-sum death benefit, the beneficiary may elect any annuity that is an optional form under the RR Donnelley Component Plan. For a participant who has an eligible spouse, the spouse may elect to start benefits on any first day of the month on or after the earliest date retirement benefits could have been paid to the participant if he or she had ceased to be an employee on the date of his or her death and survived until the benefit commencement date.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Printing Companies Component Plan

The Printing Companies Component Plan's normal form of benefit is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants, in either case payable monthly and guaranteed to be, in the aggregate, at least equal to the participant's contribution account. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities. The Printing Companies Component Plan also provides a preretirement death benefit to the participant's surviving spouse with a minimum payment equal to the participant's contributions, adjusted for interest, and a lump sum payment to the participant's or surviving spouse's beneficiary equal to the remaining amount, if any, of the participants contributions, adjusted for interest.

Banta Hourly Component Plans

The Banta Hourly Component Plan's normal form of benefit is a single life annuity for single participants (or, for participants in the Banta Specialty Converting Component Plan, a five year certain single life annuity) and a 50% qualified joint and survivor annuity for married participants, in either case payable monthly. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities and, in certain circumstances, a social security leveling option. The Banta Hourly Component Plans also provide a pre-retirement death benefit under which the Banta Hourly Component Plans provide the participant's surviving spouse with a survivor benefit, should the participant die between the age at which the participant becomes fully vested and his or her benefit commencement date.

Banta Employees Component Plan

The Banta Employees Component Plan's normal form of payment is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities and, in certain circumstances, a social security leveling option. The Banta Employees Component Plan also provides a pre-retirement death benefit under which the Banta Employees Component Plan provides the participant's surviving spouse with a survivor benefit, should the participant die between the age at which the participant becomes fully vested and his or her benefit commencement date.

Haddon Component Plan

The Haddon Component Plan's normal form of payment is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities or in the form of a lump sum payment. The Haddon Component Plan also provides a pre-retirement death benefit under which the Plan generally provides the participant's surviving spouse with a 50% survivor benefit or, in certain circumstances, a lump sum payment for the portion of a participant's benefit attributable to participant contributions.

Moore Wallace Component Plan

The Moore Wallace Component Plan's normal monthly form of payment for benefits earned after 2004 is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants. The Moore Wallace Component Plan's normal monthly form of payment for benefits earned before 2005 is a single life annuity with guaranteed payments for 60 months for single participants and a 66.7% qualified joint and survivor annuity for married participants. Participants may also elect to have monthly benefits paid in the form of actuarially equivalent annuities, and, in certain circumstances, a social security leveling option. Additionally, benefits under the pension equity formula, and benefits earned under a special formula enhancement, may be taken as a lump sum.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

The Moore Wallace Component Plan also provides a pre-retirement death benefit to the participant's surviving spouse should the participant die between the age at which the participant becomes fully vested and his or her benefit commencement date.

Employee After-Tax Contributions

Pursuant to certain component plans described below, certain participants have made contributions that may be withdrawn in certain circumstances.

RR Donnelley Component Plan

Prior to age 55, participants in the RR Donnelley Component Plan may withdraw their employee after-tax contributions (made prior to January 1, 1979) and accumulated interest thereon from the Plan. Upon withdrawal, participants forfeit all benefits attributable to their contributions-plus interest. Contributions left in the Plan will increase benefit distribution amounts at retirement. Interest on principal and prior accumulated interested is calculated and credited on an annual basis. The interest rate for the years ended December 31, 2012 and 2011 was 1.40% and 2.34%, respectively.

At December 31, 2012, remaining participant contributions plus accrued interest totaled approximately $301,465 (included in "Net Assets Available for Plan Benefits") for 243 participants. Of the participant contributions, $218,035 represents contributions plus interest for 116 active participants and $83,430 represents contributions plus interest for 127 deferred annuitants.

Printing Companies Component Plan

At December 31, 2012, remaining participant contributions plus accrued interest totaled approximately $901,553 (included in "Net Assets Available for Plan Benefits") for 191 participants.

Haddon Component Plan

Participants in the Haddon Component Plan may apply at any time to withdraw their optional employee contributions. Such a withdrawal consists of the amount of the participant's contributions, as adjusted for interest. The interest rate for the years ended December 31, 2012 and 2011 was 1.40% and 2.34%, respectively. Following such a withdrawal, the participant's benefit under the Haddon Component Plan consists only of the Company provided benefit required under the participant's applicable collective bargaining agreement.

Moore Wallace Component Plan

Prior to commencing benefits, participants may withdraw their employee after-tax contributions (made prior to January 1, 1972) and accumulated interest thereon from the Moore Wallace Component Plan. Upon withdrawal, participants forfeit all benefits attributable to their contributions plus interest. Contributions left in the Moore Wallace Component Plan will increase benefit distribution amounts at retirement.

At December 31, 2012, remaining participant contributions totaled $14,403 (included in "Net Assets Available for Plan Benefits") for 18 members. This is all attributable to deferred annuitants.

NOTE 1 – DESCRIPTION OF THE PLAN (continued)

Plan Expenses

Administrative expenses paid by the Plan include recordkeeping fees, investment consulting fees, and most other administrative fees, including various printing and postage fees. Expenses paid by the Company and its participating subsidiaries include audit fees, legal fees, and some actuarial and other administrative fees.

Administrative expenses not paid by the Company that are specifically identified to a plan are charged to that plan, while the remainder are allocated by the Trustee to each plan in the Trust based on the net assets held by the respective plan as a percentage of the total net assets of the Trust.

NOTE 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires the Plan administrator to make estimates and assumptions that affect the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

Reclassifications

Certain amounts previously reported have been reclassified to conform to the current-year presentation.

Retired Life Reserves

Retired life reserves are represented by an investment in the Allocated Equity Fund, separately maintained by the Principal (Trustee to the Legacy Printing Companies Plan) to support the variable annuities purchased for retired participants. Under the terms of the group contract, the Principal will, at least once a year, make a transfer of funds from the Plan assets held in the Contractholder Fund to the Allocated Equity Fund, or from the Allocated Equity Fund to the Contractholder Fund, so that the aggregate of the reserves in the Allocated Equity Fund as of such date shall be equal to the liabilities as of said date for all retirement annuities payable under the Plan. Assets held in the Allocated Equity Fund and the Contractholder Fund are reflected in the Statements of Net Assets Available for Plan Benefits in the pooled separate account and the unallocated contract. There were transfers to the retired life reserves of $83,779 and from the retired life reserves of $222,838 for the periods ending December 31, 2012 and 2011, respectively.

The Plan enters into variable annuity contracts with the Principal for the payment of benefits to retirees. These variable annuity contracts totaled $29,918,014 and $26,506,381 as of December 31, 2012 and 2011, respectively. These amounts are excluded from the Statements of Net Assets Available for Plan Benefits as the amount is allocated to contracts and the Principal guarantees these retirement benefits for retirees in pay status as specified in each individual contract.

In the event that the variable annuity contract fails to cover the entire benefit obligation to the retiree in pay status, the difference will be paid for using Plan assets. These amounts paid by the Plan are shown as "Benefits paid to participants" on the Statements of Changes in Net Assets Available for Plan Benefits.

NOTE 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Investment Valuation and Income Recognition

The Plan's investments held in the Trust are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6, Fair Value Measurements, for further discussion. The due to/from brokers amounts represent securities transactions that have not been settled at year-end (Refer to Note 5, Investments in Trust). When investments are sold, the difference between the sales price and fair market value of investments at the beginning of the year is recorded as realized gain or loss.

Unrealized appreciation or depreciation of investments held represents the change in the fair market value of the investments from the beginning of the plan year (or date the investments were purchased, if later) to the end of the plan year. Insurance contracts are stated at contract value as reported by the respective insurance companies.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The realized and unrealized gains or losses on investments are determined based on revalued cost. Revalued cost is the fair value of investments at the beginning of the year or the average cost of investments if purchased in the current year.

In addition, investments related to the Printing Companies Component Plan consist of group annuity contracts issued by the Principal. The group annuity contracts consist of the unallocated contract, or the Contractholder Fund, and the pooled separate account. The underlying assets of the Contractholder Fund are invested in private placement bonds and commercial mortgages with fair value determined using a discounted cash flow model for each type of investment. Unrealized appreciation or depreciation on investments represents the change in the fair value of the investments from the beginning of the plan year (or date the investments were purchased, if later) to the end of the plan year. The pooled separate account invests in a large cap stock index account which is comprised of various domestic stocks included in the Standard and Poor's top 500 companies. The Plan owns units of participation in the pooled separate account, which are valued based on quoted market prices of the securities in this fund and the number of units participating. Changes in the fair value are reported as unrealized gains or losses through appreciation or depreciation of the overall fund value.

The investments in the common collective trust are valued using quoted market prices. Net appreciation and depreciation in the current value of investments includes realized gains and losses on investments sold or disposed of during the year and unrealized gains and losses on investments held at year end.

Parties-in-Interest

The Plan invests in shares of certain mutual funds managed by the Trustee, as defined by the Plan, and, therefore, related transactions qualify as party-in-interest transactions. Fees paid by the Plan for these investment management services are paid to the Trustee and consequently are also party-in-interest transactions. In addition, the Plan pays administrative fees for services provided by the Plan's recordkeeper which are considered party-in-interest transactions. These fees are included as part of administrative expenses, a deduction from Plan assets for the years ended December 31, 2012 and 2011.

None of the forgoing party-in-interest transactions constitute prohibited transactions for which an exemption is not available under ERISA.

NOTE 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Risks and Uncertainties

The actuarial present value of accumulated Plan benefits is determined based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect participants' account balances and the actuarial present value of accumulated Plan benefits.

The Plan invests in various investment instruments including government securities, corporate debt instruments, and corporate stocks. Investment securities, in general, are exposed to various risks, such as interest rates, foreign exchange rates, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the Statements of Net Assets Available for Plan Benefits.

Recent Accounting Pronouncements

In May 2011, the FASB issued Accounting Standards Update No. 2011-04 "Fair Value Measurement (Topic 820): Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and IFRSs" ("ASU 2011-04"), which amends the definition of fair value measurement principles and disclosure requirements to eliminate differences between U.S. GAAP and International Financial Reporting Standards. ASU 2011-04 requires new quantitative and qualitative disclosures about the sensitivity of recurring Level 3 measurement disclosures, as well as transfers between Level 1 and Level 2 of the fair value hierarchy. ASU 2011-04 is effective for the Plan for the year ended December 31, 2012 and did not have a material impact on the Plan's Statements of Net Assets Available for Benefits or the Plan's disclosures.

Concentration of Credit Risk

The Trust invests primarily in equity securities, corporate bonds or government securities, or funds that invest in such securities. The investment managers invest in a large number of corporate and industry instruments to limit loss exposure. The equity securities are within a diverse portfolio of common stocks in multiple industries.

The corporate bond securities include a broad range of debt securities with various maturities and in various industries to diversify Trust investments.

NOTE 3 – ACTUARIAL INFORMATION

Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to the service employees have rendered to the valuation date. Accumulated Plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits payable under all circumstances (retirement, death, disability and termination of employment) are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated Plan benefits is determined by Aon Hewitt, LLC, the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

NOTE 3 – ACTUARIAL INFORMATION (continued)

The principal actuarial assumptions and methods used in the valuation were as follows:

	January 1, 2013	*January 1, 2012*
Salary Scale	N/A, frozen plan (unfrozen Banta Hourly component assumes a 3% rate increase)	Rate increase of 4%
Employee Turnover		
Salaried and Hourly Employees Less than Age 55		
Less than five years of service	15% to 25%	15% to 25%
Greater than five years of service	7% to 15%	7% to 15%
Mortality	2013 IRS 430 Static Nonannuitant (Projected to 2028) and Annuitant (Projected to 2020) Mortality Table	2012 IRS 430 Static Nonannuitant (Projected to 2027) and Annuitant (Projected to 2019) Mortality Table
Discount Rate	4.20 %	5.00 %
Normal Retirement Age	62	62
Expected Return on Assets	8.50%	8.50%

The actuarial valuations are done using the end-of-the-year method. Therefore, the accumulated plan benefits as of December 31, 2012 and 2011 are presented from information provided by the actuary as of January 1, 2013 and 2012, respectively.

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

Actuarial data from December 31, 2012 and 2011 are shown below:

	December 31, 2012	December 31, 2011
Actuarial present value of accumulated Plan benefits -		
Vested		
Participants and beneficiaries currently receiving payments	$ 1,373,164,863	$ 1,042,779,826
Other vested benefits	2,151,763,814	1,572,914,732
	3,524,928,677	2,615,694,558
Nonvested benefits	14,659,476	14,081,330
TOTAL ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS	$ 3,539,588,153	$ 2,629,775,888

NOTE 3 – ACTUARIAL INFORMATION (continued)

For the year ended December 31, 2012, the change in actuarial present value of accumulated Plan benefits is as follows:

	2012
Balance at beginning of year	$ 2,629,775,888
Increase (decrease) during the year attributable to:	
Plan amendments (Moore Wallace Plan merger)	617,210,543
Change in actuarial assumptions	282,457,029
Benefits accumulated and increase for interest due to passage of time	128,443,076
Net benefits paid	(123,333,007)
Other changes	5,034,624
ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS	$ 3,539,588,153

NOTE 4 – SUMMARY FINANCIAL DATA CERTIFIED BY THE TRUSTEES AND INVESTMENTS HELD BY TRUSTEE

The Plan administrator has elected the method of annual reporting permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Accordingly, Northern Trust Company has certified that the following data included in the accompanying financial statements is complete and accurate:

- Investments within the Trust and the investments transferred from the Retirement Income Plan of Moore Wallace North America, as shown in the Statements of Net Assets Available for Plan Benefits as of December 31, 2012 and 2011.
- Investment income within the Trust, as shown in the Statements of Changes in Net Assets Available for Plan Benefits for the years ended December 31, 2012 and 2011.
- Supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year).
- Supplemental Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed Within Year).
- Supplemental Schedule H, Line 4j – Schedule of Reportable Transactions

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

NOTE 4 – SUMMARY FINANCIAL DATA CERTIFIED BY THE TRUSTEES AND INVESTMENTS HELD BY TRUSTEE (continued)

A summary of the net assets of the Trust held by Northern Trust Company at December 31, 2012 and 2011 is as follows:

	2012	2011
Investments, at fair market value-		
U.S. government securities	$ 388,665,423	$ 235,164,921
Foreign government securities	10,464,749	19,413,198
Municipal bonds	21,655,952	11,769,078
Corporate debt securities	123,051,139	119,513,271
Preferred stock	3,049,606	1,394,989
Common stock	940,466,464	939,819,310
Short-term investments and common collective trusts	565,087,076	436,130,307
Registered investment companies	60,093,802	57,455,681
Annuity contracts, at contract value	12,438,482	13,481,938
Partnership/Joint Venture interest	38,932,257	30,115,596
Real estate	103,685,343	28,569,287
U.S. asset backed securities	9,273,155	37,783,642
Total investments*	2,276,863,448	1,930,611,218
Due from brokers for unsettled transactions	115,552,219	145,177,901
Accrued interest and dividends receivable	3,958,621	5,581,754
Total receivables	119,510,840	150,759,655
Total assets	2,396,374,288	2,081,370,873
Due to brokers for unsettled transactions	(188,566,312)	(120,009,766)
Other payables	(2,448,361)	(5,853,633)
Accrued expenses and other liabilities	(2,437,754)	(2,105,982)
Total liabilities	(193,452,427)	(127,969,381)
NET ASSETS AVAILABLE IN TRUST	$ 2,202,921,861	$ 1,953,401,492

*Total investments in 2011 were administered as a Master Trust.

NOTE 4 – SUMMARY FINANCIAL DATA CERTIFIED BY THE TRUSTEES AND INVESTMENTS HELD BY TRUSTEE (continued)

The Trust's net investment income (loss) for the years ended December 31, 2012 and 2011 is as follows:

	2012	2011
Interest and dividends	$ 42,544,218	$ 42,359,815
Net appreciation (depreciation) in fair value of investments-		
U.S. government securities	3,221,907	12,123,356
Foreign government securities	694,817	724,085
Municipal bonds	565,680	1,881,131
Corporate debt securities	9,228,189	(3,104,692)
Preferred stock	382,413	(275,316)
Common stock	160,611,157	(77,435,151)
Short-term investments and common collective trusts	73,126,363	1,591,996
Registered investment companies	6,162,062	(19,530,237)
Partnership/Joint Venture interest	2,903,667	3,254,314
Real estate	6,135,450	2,452,826
U.S. asset backed securities	(695,687)	(1,523,492)
Other income	4,774	23,709
Net investment income (loss)	304,885,010	(37,457,656)
Due from brokers for unsettled transactions	224,376	237,123
Net income (loss) from total assets	305,109,386	(37,220,533)
Due to brokers for unsettled transactions	(648,395)	(338,578)
Other payables	9,485	-
Net loss from total liabilities	(638,910)	(338,578)
TRUST NET INVESTMENT INCOME (LOSS)	$ 304,470,476	$ (37,559,111)

NOTE 4 – SUMMARY FINANCIAL DATA CERTIFIED BY THE TRUSTEES AND INVESTMENTS HELD BY TRUSTEE (continued)

The assets of the former Retirement Income Plan of Moore Wallace North America Trust were merged with and into the Plan on December 31, 2012. Northern Trust has been appointed as the successor trustee with respect to the assets of the Moore Wallace Trust. As of December 31, 2012, the following net assets were transferred into the Plan:

	2012	2011
Investments, at fair market value -		
Short term investment fund	$ 232	$ 578,001
Registered investment companies	475,781,103	409,824,896
Total investments*	475,781,335	410,402,897
Accrued interest	4,282,718	2,991,101
Due from broker for unsettled transactions	1,364,932	705,030
Total assets	481,428,985	414,099,028
Due to broker for unsettled transactions	(4,282,717)	(2,991,092)
Accrued expenses	(300,152)	(257,739)
Total liabilities	(4,582,869)	(3,248,831)
NET ASSETS OF THE TRUST	$ 476,846,116	$ 410,850,197

*Total investments in 2011 were administered as a Master Trust.

Investment income (loss) of the former Retirement Income Plan of Moore Wallace North America Plan for the years ended December 31, 2012 and 2011 is summarized as follows:

	2012	2011
Interest and dividends	$ 10,991,036	$ 10,316,050
Net appreciation (depreciation) of Registered investment companies	50,576,694	(12,180,108)
Investment income (loss)	$ 61,567,730	$ (1,864,058)

Group Contracts Certified by Principal

Under the terms of the group annuity contracts with the Company, funds can be held in the Contractholder Fund, part of the general fund of Principal, or in a pooled separate account, which is not commingled with the general fund assets. Assets held in the Contractholder Fund, part of the general fund of Principal, are recorded at market value, with substantially all investments in a fixed income deposit account. Related appreciation and depreciation in fair value is recognized in investment income (loss) and interest and dividend income is credited to the contract annually. Assets held in the pooled separate account, not commingled with the general assets, are recorded at fair market value and invested in a common stock pool.

The Plan administrator has elected the method of annual reporting permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

NOTE 4 – SUMMARY FINANCIAL DATA CERTIFIED BY THE TRUSTEES AND INVESTMENTS HELD BY TRUSTEE (continued)

Accordingly, as permitted under such election, the Plan administrator has obtained a certification from Principal that the following data included in the accompanying financial statements and supplemental schedule is complete and accurate:

- Investments within the unallocated contract and pooled separate account in the Printing Companies Component Plan, as shown in the Statements of Net Assets Available for Plan Benefits as of December 31, 2012 and 2011.
- Investment income within the unallocated contract and pooled separate account in the Printing Companies Component Plan, as shown in the Statements of Changes in Net Assets Available for Plan Benefits for the period ended December 31, 2012 and 2011.
- Supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year).

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedule.

A summary of the net assets held by Principal at December 31, 2012 and 2011 is as follows:

	2012	2011
Investments, at fair market value -		
Unallocated contracts	$ 1,006,933	$ 1,348,346
Pooled separate accounts	349,479	3,494,582
Total investments	$ 1,356,412	$ 4,842,928

The net investment income for the years ended December 31, 2012 and 2011 is as follows:

	2012	2011
Net appreciation in fair market value of unallocated account	$ 6,326	$ 15,512
Net appreciation in fair market value of pooled separate account	378,923	87,693
Interest income on unallocated contract	14,052	34,648
Investment income	$ 399,301	$ 137,853

NOTE 5 – INVESTMENTS IN TRUST

The fair values of the Trust's investments that represent 5% or more of the Trust's net assets, at December 31, 2012 and 2011, are summarized as follows:

	2012	2011
MFB NT Collective S&P 500 Index Fund	$ 237,118,546	$ 99,781,579
Dimensional Fund Advisors Small Cap Value	152,102,819	127,065,573
Western Asset Management US Index Plus	-	109,622,178

NOTE 6 – FAIR VALUE MEASUREMENTS

Various inputs are used in determining the fair value of the Plan's investments. These inputs are categorized in the three tier value hierarchy, which prioritizes valuation methodology based on the reliability of inputs, as listed below:

Level 1 – Valuation based on quoted prices for identical assets and liabilities in active markets.

Level 2 – Valuations based on observable inputs other than quoted prices included in Level 1, such as quoted prices for similar assets and liabilities in active markets, quoted prices for identical or similar assets and liabilities in markets that are not active, or other inputs that are observable or can be corroborated by observable market data.

Level 3 – Valuations based on unobservable inputs reflecting the Company's own assumptions, consistent with reasonably available assumptions made by other market participants. The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of the input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description by major asset categories of the valuation methodologies and levels used for determining fair value. There have been no changes in the methodology used at December 31, 2012 and 2011.

Cash and cash equivalents – Carrying value approximates fair value. As such, these assets were classified as Level 1. The collective short term investment funds were valued by using an amortized cost method, which due to the short time period until maturity approximates fair value. As such, these were deemed a Level 2 investment.

Equity – The values of individual equity securities were based on quoted prices in active markets. As such, these assets are classified as Level 1. Additionally, the Company invests in certain equity funds that are valued at calculated net asset value per share ("NAV"), but are not quoted on active markets. As such, these assets were classified as Level 2. Additionally, this category includes underlying securities in trust owned life insurance policies which are invested in certain equity securities. These investments are not quoted on active markets; therefore, they are classified as Level 2.

Fixed income – Fixed income securities are typically priced based on a valuation model rather than a last trade basis and are not exchange-traded. These valuation models involve utilizing dealer quotes, analyzing market information, estimating prepayment speeds and evaluating underlying collateral. Accordingly, the Company classified these fixed income securities as Level 2. Fixed income securities also include investments in various asset-backed securities that are part of a government sponsored program. The prices of these asset-backed securities were obtained by independent third parties using multi-dimensional, collateral specific prepayments tables.

NOTE 6 – FAIR VALUE MEASUREMENTS (continued)

Inputs include monthly payment information and collateral performance. As the values of these assets were determined based on models incorporating observable inputs, these assets were classified as Level 2. The Company also invests in certain fixed income funds that were priced on active markets and were classified as Level 1. Additionally, this category includes underlying securities in trust owned life insurance policies which are invested in certain fixed income securities. These investments are not quoted on active markets; therefore, they are classified as Level 2.

Derivatives and other – This category includes assets and liabilities that are futures or swaps traded on a primary exchange and are priced by multiple providers. As such, these were deemed a Level 1 investment. This category also includes various other assets in which carrying value approximates fair value, which are classified as Level 1. Additionally, this category includes investments in commodity and structured credit funds that are not quoted on active markets. As such, these were deemed a Level 2 investment.

Real estate – The fair market value of real estate investment trusts is based on observable inputs for similar assets in active markets, such as, appraisals and market comparables. Accordingly, the real estate investments were categorized as Level 2.

Private equity – Includes the Company's interest in various private equity funds that are valued by the investment manager on a periodic basis with models that use market, income and cost valuation methods. The valuation inputs are not highly observable, and these interests are not actively traded on an open market. Accordingly, this interest was categorized as Level 3.

The valuation methodologies described above may generate a fair value calculation that may not be indicative of net realizable value or future fair values. While the Plan believes the valuation methodologies used are appropriate, the use of different methodologies or assumptions in calculating fair value could result in different amounts. The Plan invests in various assets in which valuation is determined by NAV. The Plan believes that the NAV is representative of fair value at the reporting date, as there are no significant restrictions on redemption of these investments or other reasons to indicate that the investment would be redeemed at an amount different than the NAV.

The fair values of the Company's pension Plan assets at December 31, 2012, by asset category are as follows:

Asset Category	*Level 1*	*Level 2*	*Level 3*	*Total*
Cash and cash equivalents	$ 17,235,622	$ 29,506,657	$ -	$ 46,742,279
Equity	1,600,749,064	212,544,534	-	1,813,293,598
Fixed income	116,861,027	559,342,100	-	676,203,127
Derivatives and other	4,710,800	294,892	-	5,005,692
Real estate	-	103,685,342	-	103,685,342
Private equity	-	-	38,932,257	38,932,257
Total	$1,739,556,513	$ 905,373,525	$ 38,932,257	$ 2,683,862,295

The following table provides a summary of changes in fair value of the Plan's Level 3 assets:

	Private Equity
Balance – January 1, 2012	$ 30,115,596
Unrealized gains – net	5,778,877
Purchases, Sales, Issuances, and Settlements (net)	3,037,784
Balance – December 31, 2012	$ 38,932,257

NOTE 6 – FAIR VALUE MEASUREMENTS (continued)

The fair values of the Plan's assets at December 31, 2011, by asset category are as follows:

Asset Category	*Level 1*	*Level 2*	*Level 3*	*Total*
Cash and cash equivalents	$ 37,374,262	$ 21,256,589	$ -	$ 58,630,851
Equity	1,037,738,260	188,015,836	-	1,225,754,096
Fixed income	1,903,483	545,468,837	-	547,372,320
Derivatives and other	5,230,502	(1,802,367)	-	3,428,135
Real estate	-	95,049,404	-	95,049,404
Private equity	-	-	30,115,596	30,115,596
Total	$1,082,246,507	$ 847,988,299	$ 30,115,596	$ 1,960,350,402

The following table provides a summary of changes in fair value of the Plan's Level 3 assets:

	Private Equity
Balance – January 1, 2011	$ 15,524,617
Unrealized gains – net	3,190,423
Purchases, Sales, Issuances, and Settlements (net)	11,400,556
Balance – December 31, 2011	$ 30,115,596

NOTE 7 – INSURANCE COMPANY ANNUITY CONTRACTS

In 1976, the Plan entered into an insurance contract with Prudential Insurance Company of America ("Prudential") whereby $45,000,000 was transferred to Prudential. Terms of the contract provide for a schedule of annual repayments of principal and interest over a 40-year term. Interest is currently earned on the contract at a 7% rate. The contract is stated at contract value as reported to the Trust by Prudential. Contract value approximated fair market value at December 31, 2012 and 2011.

The John Hancock Mutual Life Insurance Company group annuity contract represents annuities purchased to cover benefits accrued under the Plan prior to January 25, 1951. The contract is stated at contract value as reported to the Trust by John Hancock Mutual Life Insurance Company. Contract value approximated fair market value at December 31, 2012 and 2011.

The Great-West Life & Annuity Insurance Company group pension investment contract represents annuities purchased to cover benefits accrued to participants under the former R.R. Donnelley Norwest, Inc. Retirement Plan. The Norwest Plan was merged with and into the Plan effective December 31, 1997. The contract is stated at contract value as reported to the Trust by the Great-West Life Annuity Insurance Company. Contract value approximated fair market value at December 31, 2012 and 2011.

NOTE 8 – TAX STATUS

The Internal Revenue Service ("IRS") issued a letter dated May 17, 2012, in which the Internal Revenue Service indicated that the Plan, as then designed, was in compliance with the applicable requirements of the Section 501(c)(9) Internal Revenue Code. The Plan has been amended since receiving the determination letter. However, the plan administrator, having consulted with the Plan's legal counsel, believes that the Plan remains tax-exempt as of the financial statement date.

NOTE 8 – TAX STATUS (continued)

U.S. GAAP requires the plan administrator to evaluate tax positions taken by the Plan. The financial statement effects of an uncertain tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by taxing jurisdictions. The Plan has recognized no tax interest or penalties related to uncertain tax positions. The Plan could be subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes the Plan is no longer subject to income tax examinations for years prior to 2009.

NOTE 9 – FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Company. The Company's funding policy is to make cash contributions to the Plan in amounts needed to satisfy the minimum funding requirements of ERISA as determined by the Plan's independent actuary and such additional amounts as the Company, solely, shall determine to be in its best interest.

This calculation includes current service costs and an amount necessary to amortize funding deficits over a period of 7 years. For fiscal year 2012, the minimum required contribution and the funding standard carryover balance were zero. For fiscal year 2011, the minimum required contribution was $96,367,742, offset by a funding standing carryover balance of $10,105,275. At December 31, 2012 and 2011, the Company believes it has met the minimum funding requirements of ERISA. As of the first day of the 2012 Plan year, there was a prefunding balance of $28,248 carried forward from prior years, which is less than or equal to the maximum allowed amount of such election. The Plan Sponsor has not elected to increase the prefunding balance of the Plan as of the first day of the 2013 Plan year, which is less than or equal to the maximum allowed amount of such election.

The Surface Transportation Extension Act of 2012 (the "Act") was passed in June 2012 and included certain pension stabilization provisions that will allow the Plan to take advantage of more favorable minimum funding requirements as compared to the Pension Protection Act of 2006. As a result of the Act, the Plan minimum funding requirements as compared to prior requirements decreased by $50.5 million to $82.8 million for 2012. Plan minimum funding requirements for the 2013 plan year are approximately $36.6 million, due by September 15, 2014.

NOTE 10 – PRIORITIES UPON TERMINATION AND PENSION BENEFIT GUARANTEE CORPORATION COVERAGE

The Plan provides that the portion of the Trust allocable to participants and former participants of a terminating employer, after providing for any expenses of the termination which are to be borne by the Trust, shall be allocated in the priority of categories set forth in Section 4044 of ERISA and regulations promulgated by the Pension Benefit Guaranty Corporation ("PBGC") unless otherwise provided by law and regulations.

The Company has expressed no intention to terminate the Plan. However, the Company reserves the right to change, amend or terminate the Plan, subject to ERISA. Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement benefits and certain disability and survivor's pensions. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to a certain statutory ceiling, which is adjusted periodically based on the amount of an individual's monthly benefit that the PBGC guarantees. For Plan terminations occurring during 2012 and 2011, that ceiling was $4,653 and $4,500 per month, respectively.

These ceilings apply to those pensioners who elect to receive their benefits in the form of a single-life annuity and are at least 65 years old at the time of retirement or Plan termination (whichever comes later). For younger annuitants or for those who elect to receive their benefits in some form more valuable than a single-life annuity, the corresponding ceilings are actuarially adjusted downward.

NOTE 11 – DERIVATIVE INSTRUMENTS

The Plan has limited involvement with derivative financial instruments and does not use them for trading or speculative purposes. The Plan owns shares in commingled international equity funds. The managers of these funds may, from time to time, use currency futures and forward contracts to manage the fund's currency position.

As part of an overall portfolio strategy, another investment manager for the Plan uses cash, including cash equivalents and futures contracts to manage exposure to U.S. treasury securities. At December 31, 2012 and 2011, the Trust held U.S. treasury securities of $24,082,675 and $82,749,363, respectively, with notional values of future contracts of equal amounts. Cash equivalents are defined as highly liquid debt instruments maturing within ninety days at the time of purchase. Daily margin settlement for future contracts results in maintaining a zero market value for the contracts. Gains and losses attributable to changes in market value are reflected in unrealized and realized gains and losses in the accompanying financial statements.

The investment manager also uses both written and purchased Eurodollar options in the portfolio to manage interest rate risk and volatility exposure. Written options are used to generate premium income in stable interest rate environments. However, written options create an obligation to buy or sell underlying securities under more volatile interest rate environments. The in-the-money portion of these written options is collateralized with cash equivalent securities. Purchase options provide protection from undesirable directional moves in interest rates while retaining upside potential. At December 31, 2012 and 2011, the Plan owned option contracts of $28,393 and $60,337, respectively.

NOTE 12 – PROHIBITED TRANSACTION

For the years ended December 31, 2012 and December 31, 2011, there were no nonexempt prohibited transactions in the Trust.

NOTE 13 – SUBSEQUENT EVENTS

The Plan has evaluated subsequent events through October 8, 2013, which is the date that the financial statements were approved and available to be issued, for events requiring recording or disclosure in the Plan's financial statements.

As of September 1, 2013, the Principal Group Annuity Contracts (GACs) were amended to name the Plan as the contract holder. Therefore, the related reserves will be considered Plan assets for the plan year ending December 31, 2013 and beyond.

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

Schedule H

SCHEDULE H, ITEM 4i--SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
US GOVERNMENT SECURITIES				
	FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040	US Government Securities	188,093	188,141
	FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO	US Government Securities	199,810	201,359
	FEDERAL HOME LN MTG CORP POOL #A37107 4.5% 09-01-2035 BEO	US Government Securities	390,653	391,794
	FEDERAL HOME LN MTG CORP POOL #C09001 4%06-01-2042 BEO	US Government Securities	32,142	32,466
	FEDERAL HOME LN MTG CORP POOL #C90676 5.5% 05-01-2023 BEO	US Government Securities	95,501	100,294
	FEDERAL HOME LN MTG CORP POOL #D95897 5.5% 03-01-2023 BEO	US Government Securities	58,394	61,103
	FEDERAL HOME LN MTG CORP POOL #G01838 5%07-01-2035 BEO	US Government Securities	594,503	592,857
	FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO	US Government Securities	430,445	429,253
	FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO	US Government Securities	1,067,590	1,165,538
	FEDERAL HOME LN MTG CORP POOL #G04913 5%03-01-2038 BEO	US Government Securities	626,711	630,654
	FEDERAL HOME LN MTG CORP POOL #G05132 5%12-01-2038 BEO	US Government Securities	232,281	233,716
	FEDERAL HOME LN MTG CORP POOL #G05205 5%01-01-2039 BEO	US Government Securities	177,662	178,851
	FEDERAL HOME LN MTG CORP POOL #G0-5262 4.5% 03-01-2039 BEO	US Government Securities	370,007	370,440
	FEDERAL HOME LN MTG CORP POOL #G0-6385 5.5% 08-01-2040 BEO	US Government Securities	75,683	74,966
	FEDERAL HOME LN MTG CORP POOL #G0-6774 4.5% 06-01-2041 BEO	US Government Securities	155,805	159,516
	FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO	US Government Securities	884,580	916,030
	FEDERAL HOME LN MTG CORP POOL #G08451 4.5% 06-01-2041 BEO	US Government Securities	3,062,893	3,132,657
	FEDERAL HOME LN MTG CORP POOL #G08492 4%05-01-2042 BEO	US Government Securities	225,749	228,019
	FEDERAL HOME LN MTG CORP Q10325 3.5 DUE 08-01-2042	US Government Securities	729,489	737,903
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1097 4% 12-01-2025 BEO	US Government Securities	307,628	315,128
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH2380 4% 01-01-2041 BEO	US Government Securities	725,365	735,386
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3394 4% 01-01-2041 BEO	US Government Securities	379,741	386,527
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO	US Government Securities	141,853	141,840
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9292 4.5% 04-01-2041 BEO	US Government Securities	2,842,238	2,970,347
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9873 4.5% 04-01-2041 BEO	US Government Securities	3,534,737	3,644,626
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1915 4% 04-01-2026 BEO	US Government Securities	2,744,615	2,812,350
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI3578 4% 06-01-2026 BEO	US Government Securities	108,751	111,435
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI5537 4.5% 06-01-2041 BEO	US Government Securities	31,376	32,364
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI6282 4.5% 07-01-2041 BEO	US Government Securities	765,459	789,569
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4046 4% 10-01-2041 BEO	US Government Securities	1,129,033	1,181,633
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6935 3.5% 11-01-2026 BEO	US Government Securities	310,702	316,378
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO	US Government Securities	390,326	395,290
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO	US Government Securities	726,460	724,062
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1711 4.5% 08-01-2041 BEO	US Government Securities	4,701,929	4,793,015
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1938 4% 12-01-2026 BEO	US Government Securities	414,333	417,508
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2683 4% 09-01-2026 BEO	US Government Securities	595,821	594,467
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2781 3.5% 12-01-2042 BEO	US Government Securities	1,061,467	1,064,152
	FHLB SUB NT 5.625 06-13-2016	US Government Securities	108,379	133,322
	FHLMC GOLD A8-4694 4.5 02-01-2039	US Government Securities	311,283	311,647
	FHLMC GOLD A9-7620 4.5 03-01-2041	US Government Securities	1,347,317	1,360,573
	FHLMC GOLD Q08313 4 05-01-2042	US Government Securities	178,251	180,043
	FHLMC GOLD Q08656 4 06-01-2042	US Government Securities	93,013	93,949
	FHLMC GOLD Q13216 3.5 11-01-2042	US Government Securities	317,731	319,393
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	US Government Securities	5,968,438	5,978,000
	FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	US Government Securities	428,063	429,188
	FHLMC MULTICLASS FLT RT SER 2411 CL FJ 12-15-2029	US Government Securities	37,566	37,665
	FHLMC MULTICLASS PREASSIGN 00490 3.5 07-15-2032	US Government Securities	16,053	16,478
	FHLMC MULTICLASS SER 3747 CL WF 10-15-2040	US Government Securities	1,011,636	1,017,623
	FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041	US Government Securities	527,617	566,038
	FHLMC MULTICLASS SER 4017 CL MA 3 03-15-2041	US Government Securities	320,256	321,912
	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG	US Government Securities	152,627	151,294
	FHLMC POOL #1B8062 ADJ RT 03-01-2041	US Government Securities	98,067	98,101
	FHLMC POOL #1G1115 ADJ RT 09-01-2035	US Government Securities	346,027	374,632
	FHLMC POOL #1J1214 ADJ RT 09-01-2035	US Government Securities	345,722	365,197
	FHLMC PREASSIGN 00012 5 02-16-2017	US Government Securities	1,128,745	1,260,526
	FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO	US Government Securities	75,858	76,484
	FNMA 15 YEAR PASS-THROUGHS 5.5% 15 YEARSSETTLES JANUARY	US Government Securities	428,063	429,219
	FNMA 2.375 DUE 07-28-2015	US Government Securities	1,833,206	1,892,443
	FNMA 2.7 03-28-2022	US Government Securities	725,000	728,514
	FNMA 2009-70 CL-FA FLTG RATE 09-25-2039	US Government Securities	307,637	306,593
	FNMA 2011-52 LB 5.5 06-25-2041	US Government Securities	385,205	408,698
	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES FEBRUARY	US Government Securities	2,816,063	2,825,875
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY	US Government Securities	1,093,281	1,092,810
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	US Government Securities	1,537,703	1,529,063
	FNMA BD 6.25 05-15-2029	US Government Securities	926,265	984,065
	FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041	US Government Securities	10,636,469	10,694,999
	FNMA POOL #254548 5.5% DUE 12-01-2032 REG	US Government Securities	553,004	611,782
	FNMA POOL #254764 5.5% 06-01-2023 BEO	US Government Securities	45,833	48,284
	FNMA POOL #255075 5.5% 02-01-2024 BEO	US Government Securities	116,686	126,918
	FNMA POOL #440734 6% DUE 12-01-2018 REG	US Government Securities	8,188	8,583
	FNMA POOL #452217 5% DUE 02-01-2014 REG	US Government Securities	6,091	7,472
	FNMA POOL #471252 2.92% DUE 06-01-2022 BEO	US Government Securities	104,008	105,406
	FNMA POOL #471713 2.85% DUE 06-01-2022 BEO	US Government Securities	102,805	105,697
	FNMA POOL #483904 5% DUE 02-01-2014 REG	US Government Securities	7,891	9,680
	FNMA POOL #527278 6% 11-01-2029 BEO	US Government Securities	83,631	89,276
	FNMA POOL #535412 ADJ RT DUE 06-01-2030 REG	US Government Securities	1,839	1,887
	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	US Government Securities	38,005	39,957
	FNMA POOL #555198 6% 01-01-2023 BEO	US Government Securities	44,042	46,247
	FNMA POOL #555424 5.5% 05-01-2033 BEO	US Government Securities	403,349	410,694
	FNMA POOL #555531 5.5% 06-01-2033 BEO	US Government Securities	245,322	244,705
	FNMA POOL #555541 2.326% 04-01-2033 BEO	US Government Securities	51,667	54,330
	FNMA POOL #555682 5% 08-01-2018 BEO	US Government Securities	189,837	206,447
	FNMA POOL #650890 6.5% 07-01-2032 BEO	US Government Securities	69,267	78,113
	FNMA POOL #670385 6.5% 09-01-2032 BEO	US Government Securities	29,077	31,814
	FNMA POOL #725594 5.5% 07-01-2034 BEO	US Government Securities	704,800	756,286
	FNMA POOL #725946 5.5% 11-01-2034 BEO	US Government Securities	488,968	541,546
	FNMA POOL #726843 5.5% 07-01-2033 BEO	US Government Securities	50,469	54,824
	FNMA POOL #735288 5% 03-01-2035 BEO	US Government Securities	1,026,560	1,056,156
	FNMA POOL #735642 1.363% 08-01-2042 BEO	US Government Securities	59,450	59,793
	FNMA POOL #735654 1.363% 10-01-2044 BEO	US Government Securities	74,637	75,325
	FNMA POOL #745017 4.5% 07-01-2020 BEO	US Government Securities	29,798	29,841
	FNMA POOL #745407 6% DUE 04-01-2024 REG	US Government Securities	572,366	569,032
	FNMA POOL #751786 5.5% 10-01-2033 BEO	US Government Securities	102,447	115,458
	FNMA POOL #752238 4.5% 11-01-2018 BEO	US Government Securities	442,465	443,117

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	FNMA POOL #756198 5.5% 12-01-2033 BEO	US Government Securities	16,269	17,903
	FNMA POOL #757555 5.5% DUE 12-01-2033 REG	US Government Securities	140,217	154,295
	FNMA POOL #759089 5.5% 01-01-2034 BEO	US Government Securities	22,166	24,392
	FNMA POOL #790460 2.864% 09-01-2034 BEO	US Government Securities	37,022	38,916
	FNMA POOL #804565 ADJ RT DUE 01-01-2035 BEO	US Government Securities	140,197	145,432
	FNMA POOL #825762 5% 08-01-2020 BEO	US Government Securities	627,411	703,544
	FNMA POOL #826129 ADJ RT DUE 07-01-2035 BEO	US Government Securities	315,439	335,458
	FNMA POOL #840852 6% 01-01-2036 BEO	US Government Securities	85,976	85,595
	FNMA POOL #841068 ADJ RT DUE 11-01-2034 BEO	US Government Securities	509,616	551,470
	FNMA POOL #844214 2.134% 11-01-2035 BEO	US Government Securities	77,538	80,055
	FNMA POOL #866066 ADJ RT DUE 03-01-2036 BEO	US Government Securities	91,783	96,093
	FNMA POOL #888876 5.5% DUE 05-01-2033 REG	US Government Securities	1,499,071	1,660,497
	FNMA POOL #889197 4.5% 11-01-2021 BEO	US Government Securities	210,085	210,394
	FNMA POOL #889466 6% 05-01-2038 BEO	US Government Securities	140,113	139,705
	FNMA POOL #889529 6% 03-01-2038 BEO	US Government Securities	48,261	48,226
	FNMA POOL #890446 4.5% 06-01-2026 BEO	US Government Securities	445,595	445,473
	FNMA POOL #900562 6% 09-01-2036 BEO	US Government Securities	529,547	535,876
	FNMA POOL #904066 6% DUE 11-01-2036 REG	US Government Securities	17,412	18,334
	FNMA POOL #904422 5% DUE 01-01-2022 REG	US Government Securities	202,974	214,448
	FNMA POOL #905694 ADJ RT DUE 12-01-2036 REG	US Government Securities	175,376	186,488
	FNMA POOL #905759 ADJ RT DUE 12-01-2036 REG	US Government Securities	193,310	205,409
	FNMA POOL #909592 ADJ RT DUE 02-01-2037 REG	US Government Securities	419,335	443,268
	FNMA POOL #914541 5% 04-01-2022 BEO	US Government Securities	7,432	7,852
	FNMA POOL #919591 5% DUE 06-01-2022 REG	US Government Securities	43,804	46,464
	FNMA POOL #928776 6% 10-01-2027 BEO	US Government Securities	8,067	8,034
	FNMA POOL #941587 4.5% 04-01-2040 BEO	US Government Securities	444,707	484,763
	FNMA POOL #949389 5% 08-01-2022 BEO	US Government Securities	2,480	2,620
	FNMA POOL #987393 6% 10-01-2038 BEO	US Government Securities	370,441	368,060
	FNMA POOL #995113 5.5% DUE 09-01-2036 REG	US Government Securities	722,627	741,150
	FNMA POOL #995203 5% 07-01-2035 BEO	US Government Securities	1,779,971	1,783,013
	FNMA POOL #AA7208 4% DUE 06-01-2024 REG	US Government Securities	12,658	12,970
	FNMA POOL #AA9442 4% 07-01-2024 BEO	US Government Securities	205,140	210,203
	FNMA POOL #AB5423 3.5% 06-01-2042 BEO	US Government Securities	100,448	101,986
	FNMA POOL #AB5477 4% 06-01-2042 BEO	US Government Securities	1,233,865	1,250,533
	FNMA POOL #AB6286 2.5% 09-01-2027 BEO	US Government Securities	558,356	557,135
	FNMA POOL #AB6648 2.5% 10-01-2027 BEO	US Government Securities	15,642,141	15,592,856
	FNMA POOL #AB6861 3% 11-01-2032 BEO	US Government Securities	315,588	314,737
	FNMA POOL #AB6956 3% 11-01-2032 BEO	US Government Securities	210,373	209,806
	FNMA POOL #AB7136 3% 12-01-2032 BEO	US Government Securities	209,764	209,898
	FNMA POOL #AB7343 3% 12-01-2032 BEO	US Government Securities	210,463	209,896
	FNMA POOL #AB7347 3% 12-01-2032 BEO	US Government Securities	105,232	104,949
	FNMA POOL #AB7443 3 DUE 12-01-2032 BEO	US Government Securities	211,078	210,509
	FNMA POOL #AD4319 4.5% 04-01-2040 BEO	US Government Securities	29,164	30,030
	FNMA POOL #AD6166 4.5% 06-01-2025 BEO	US Government Securities	69,433	69,575
	FNMA POOL #AE0028 6% 10-01-2039 BEO	US Government Securities	763,895	773,420
	FNMA POOL #AE0949 4% 02-01-2041 BEO	US Government Securities	757,929	768,967
	FNMA POOL #AE6121 4% 10-01-2040 BEO	US Government Securities	523,827	529,812
	FNMA POOL #AE7793 3.5% 11-01-2025 BEO	US Government Securities	197,922	196,566
	FNMA POOL #AO2986 4 05-01-2042 BEO	US Government Securities	1,353,022	1,379,756
	FNMA POOL #AO3369 3.5% 05-01-2042 BEO	US Government Securities	492,266	505,774
	FNMA POOL #AO4144 4 06-01-2042 BEO	US Government Securities	1,472,248	1,497,599
	FNMA POOL #AO8044 3.5% 07-01-2042 BEO	US Government Securities	0	0
	FNMA POOL #AO8632 3.5 07-01-2042 BEO	US Government Securities	104,102	105,696
	FNMA POOL #AO9368 3.5% 07-01-2042 BEO	US Government Securities	103,884	105,475
	FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO	US Government Securities	193,306	194,843
	FNMA POOL #AP8844 2.5% 10-01-2027 BEO	US Government Securities	3,610,675	3,602,791
	FNMA POOL #AP9736 3.5% 10-01-2042 BEO	US Government Securities	1,261,752	1,268,381
	FNMA POOL #MA1237 3% 11-01-2032 BEO	US Government Securities	314,280	313,410
	FNMA POOL #MA1275 3% 12-01-2032 BEO	US Government Securities	628,155	629,507
	FNMA PREASSIGN 00863 03-25-2017	US Government Securities	40,700	40,969
	FNMA REMIC PASS THRU TR SER 2011-86 CL-AF FLTG RT DUE 02-25-2040	US Government Securities	939,991	943,649
	FNMA SER 2011-52 CL KB 5.5 06-25-2041	US Government Securities	387,283	415,965
	FNMA SER 2012-35 CL MA 5.5 08-25-2029	US Government Securities	159,037	156,238
	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	US Government Securities	10,642,438	10,665,375
	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	US Government Securities	954,211	954,703
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	US Government Securities	27,890,420	27,932,685
	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES FEBRUARY	US Government Securities	534,688	534,920
	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY	US Government Securities	1,923,865	1,927,406
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	US Government Securities	6,632,155	6,645,625
	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JANUARY	US Government Securities	537,344	537,813
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	750,379	756,137
	FNMA SINGLE FAMILY MTG 3 15 YEARS SETTLES JAN	US Government Securities	4,005,023	4,010,782
	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	US Government Securities	6,815,375	6,824,670
	FNMA TBA 3 30 YEARS SETTLES	US Government Securities	-11,781,711	-11,735,506
	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	217,578	218,969
	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	US Government Securities	217,813	218,156
	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JANUARY	US Government Securities	-1,846,094	-1,847,023
	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	2,843,344	2,846,594
	GNMA POOL #004292 6.5% 11-20-2038 BEO	US Government Securities	190,634	192,170
	GNMA POOL #004559 5% 10-20-2039 BEO	US Government Securities	802,810	805,090
	GNMA POOL #004745 4% 07-20-2040 BEO	US Government Securities	198,664	197,333
	GNMA POOL #005018 5% 04-20-2041 BEO	US Government Securities	50,631	50,972
	GNMA POOL #005083 5% 06-20-2041 BEO	US Government Securities	127,577	128,358
	GNMA POOL #005116 5% 07-20-2041 BEO	US Government Securities	76,365	77,094
	GNMA POOL #525662 SER 2030 8.5% DUE 03-15-2030 REG	US Government Securities	326	330
	GNMA POOL #615516 4.5% 09-15-2033 BEO	US Government Securities	49,387	49,040
	GNMA POOL #676896 6.5% 01-15-2038 BEO	US Government Securities	479,568	480,764
	GNMA POOL #728627 4.5% 01-15-2040 BEO	US Government Securities	62,510	62,296
	GNMA POOL #738019 4.5% 02-15-2041 BEO	US Government Securities	149,205	147,777
	GNMA POOL #745793 4.5% 07-15-2040 BEO	US Government Securities	201,715	201,409
	GNMA POOL #782557 5% 01-15-2039 BEO	US Government Securities	543,972	538,812
	GNMA POOL #782561 6.5% 10-15-2038 BEO	US Government Securities	290,352	297,679
	GNMA POOL #782619 5% 04-15-2039 BEO	US Government Securities	364,092	364,943
	GNMA POOL #782832 5.5% 12-15-2039 BEO	US Government Securities	2,084,347	2,131,166
	GNMA POOL #782958 5% 05-15-2040 BEO	US Government Securities	184,971	182,476
	GNMA POOL #783571 5 DUE 12-15-2033	US Government Securities	92,069	91,244
	GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	US Government Securities	490,066	488,627
	GNMA POOL #783610 0 DUE 11-15-2041 REG	US Government Securities	361,915	361,347
	GNMA POOL #MA0319 4% 08-20-2042 BEO	US Government Securities	106,572	105,540
	GNMAII POOL #008781 SER 2026 ADJ RT 01-20-2026	US Government Securities	7,113	7,427
	GNMAII POOL #008814 SER 2026 ADJ RT 02-20-2026	US Government Securities	68,325	72,306
	GNMAII POOL #008830 SER 2026 ADJ RT 03-20-2026	US Government Securities	34,709	36,160
	GNMAII POOL #080395 SER 2030 ADJ RT 04-20-2030	US Government Securities	14,412	15,334
	GNMAII POOL #781217 SER 2030 8% DUE 04-20-2030 REG	US Government Securities	32,203	33,179
	GNMAII POOL #MA0221 4 DUE 07-20-2042 REG	US Government Securities	1,255,912	1,241,371
	GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG	US Government Securities	1,191,433	1,190,476
	GNMAII POOL #MA0534 3.5 DUE 11-20-2042 REG	US Government Securities	2,494,817	2,496,038
	I/O FHLMC MULTIFAMILY STRUCTURED PASS SRK501 CL X1A FLTG RT 08-25-2016	US Government Securities	32,677	26,201
	I/O FNMA REMIC TR 2010-109 CL-IM 5.5 09-25-2040	US Government Securities	246,336	182,663
	NCUA GTD NTS TR 2011-R4 GTD SR NT DUE 03-06-2020 REG	US Government Securities	293,075	293,092

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	P/O FNMA REMIC TR 2012-61 CL-PO 08-25-2037	US Government Securities	797,839	808,306
	P/O FNMA SER 373 CL 1 ZCP DUE 07-01-2036 REG	US Government Securities	272,623	269,563
	SMALL BUSINESS ADMIN GTD DEV DEB SER 1999-20 L 7.19 12-1-2019/6-1-00 BEO	US Government Securities	120,854	135,413
	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG	US Government Securities	494,410	657,858
	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2012SER B 3.5% DUE 12-15-2042 REG	US Government Securities	194,988	198,749
	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	US Government Securities	1,039,529	1,021,425
	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	US Government Securities	2,584,778	2,534,766
	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	US Government Securities	1,130,495	1,180,184
	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	US Government Securities	8,054,701	8,055,702
	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	US Government Securities	1,771,521	1,788,068
	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	US Government Securities	566,465	593,533
	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	US Government Securities	3,244,937	3,494,230
	UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG	US Government Securities	2,305,348	2,295,461
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	US Government Securities	2,326,761	2,288,165
	UNITED STATES TREAS BILLS 11-14-2013 UNITED STATES TREAS BILLS	US Government Securities	1,918,899	1,919,599
	UNITED STATES TREAS BILLS 12-12-2013 UNITED STATES TREAS BILLS	US Government Securities	3,195,940	3,195,648
	UNITED STATES TREAS BILLS DUE 07-25-2013	US Government Securities	15,979	15,989
	UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG	US Government Securities	554,611	554,848
	UNITED STATES TREAS NTS .625% DUE 11-30-2017 REG	US Government Securities	14,850,464	14,800,119
	UNITED STATES TREAS NTS 0.25 10-31-2013	US Government Securities	2,001,016	2,001,250
	UNITED STATES TREAS NTS 0.375 7-31-2013	US Government Securities	9,950,538	9,948,969
	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020	US Government Securities	8,901,865	8,807,705
	UNITED STATES TREAS NTS DTD 00307 .75% DUE 08-15-2013 REG	US Government Securities	863,984	863,225
	UNITED STATES TREAS NTS DTD 00399 04-15-2017	US Government Securities	5,068,985	5,125,847
	UNITED STATES TREAS NTS DTD 00423 .25% DUE 09-30-2014 REG	US Government Securities	3,829,036	3,830,896
	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG	US Government Securities	2,096,227	2,094,095
	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	US Government Securities	16,391,975	16,491,071
	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG	US Government Securities	703,090	702,297
	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG	US Government Securities	3,168,068	3,145,217
	UNITED STATES TREAS NTS DTD 7-15-10 1.0%DUE 07-15-2013	US Government Securities	1,234,570	1,230,646
	US FEDERAL TREASURY BILLS 05-02-2013	US Government Securities	140,792	140,960
	US FEDERAL TREASURY BILLS 08-22-2013 DTD08/23/2012	US Government Securities	85,865	85,929
	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	US Government Securities	6,814,969	7,035,185
	US TREAS NTS .125 DUE 08-31-2013	US Government Securities	4,397,422	4,398,970
	US TREAS NTS .50 DUE 11-15-2013 REG	US Government Securities	8,022,969	8,022,184
	US TREAS NTS .625 DUE 04-30-2013	US Government Securities	1,775,877	1,773,112
	US TREAS NTS 00377 .25 DUE 11-30-2013 REG	US Government Securities	30,014,063	30,017,580
	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	US Government Securities	7,261,533	7,880,015
	US TREAS NTS TIPS 07-15-2022	US Government Securities	1,405,689	1,419,537
	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	US Government Securities	1,731,455	1,866,656
	UTD STATES TREAS .25% DUE 11-30-2014	US Government Securities	4,711,104	4,710,184
	UTD STATES TREAS .25% DUE 12-15-2015	US Government Securities	2,848,365	2,846,524
	UTD STATES TREAS .375% DUE 11-15-2015	US Government Securities	23,726,541	23,717,226
	UTD STATES TREAS .75% DUE 09-15-2013	US Government Securities	788,989	788,281
	UTD STATES TREAS 1% DUE 08-31-2019	US Government Securities	4,559,118	4,573,049
	UTD STATES TREAS 1% DUE 11-30-2019	US Government Securities	12,895,911	12,839,395
	US GOVERNMENT SECURITIES		385,152,825	388,665,423
	FOREIGN GOVERNMENT SECURITIES			
	LEND LEASE GROUP NPV (STAPLED UNITS)	Foreign Government Securities	699,914	867,105
	CANADA HSG TR NO 1 CDA HSG TR SER 48 2.4% 144A 15/12/2022	Foreign Government Securities	602,529	606,070
	EXPORT IMPORT BK KOREA NT 5.125% DUE 06-29-2020 REG	Foreign Government Securities	396,916	459,639
	RUSSIAN FEDERATION 7.5%-BDS 3/30 USD REGS	Foreign Government Securities	143,404	154,529
	BONOS Y OBLIG DEL T-BOND 4.85% 31/10/2020	Foreign Government Securities	601,489	653,944
	SPAIN(KINGDOM OF) 4% BDS 30/04/2020 EUR	Foreign Government Securities	232,105	251,138
	SPAIN(KINGDOM OF) 5.5% NTS 30/04/21 EUR1000	Foreign Government Securities	1,265,356	1,352,353
	UK(GOVT OF) 0.125% IDX LKD 22/03/24 GBP	Foreign Government Securities	3,523,844	3,557,886
	UK(GOVT OF) 1.25% IDX-LKD 22/11/27 GBP	Foreign Government Securities	2,453,010	2,555,785
	&&& ICELANDIC BONDS 5150X0AA9	Foreign Government Securities	3,825	6,300
	FOREIGN GOVERNMENT SECURITIES		9,922,391	10,464,749
	MUNICIPAL BONDS			
	ONTARIO PROV OF 3.15% DUE 2/6/22	Municipal Bonds	1,861,344	1,871,394
	ONTARIO(PROV OF) 4.6% DEB 02/06/2039 CAD1000	Municipal Bonds	394,504	482,117
	MADRID(COMUNIDAD) 4.2% BDS 24/09/14 EUR1000	Municipal Bonds	1,008,241	1,039,173
	MADRID(COMUNIDAD) 4.305% MTN 06/03/2014 EUR	Municipal Bonds	638,157	655,047
	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE	Municipal Bonds	700,000	873,110
	AMERICAN MUN PWR OHIO INC REV 7.334% 02-15-2028 BEO TAXABLE	Municipal Bonds	1,100,000	1,448,997
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	Municipal Bonds	729,260	720,190
	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO	Municipal Bonds	291,246	268,698
	BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Municipal Bonds	0	0
	CALIFORNIA ST 5% 09-01-2024 BEO	Municipal Bonds	484,876	485,384
	CALIFORNIA ST 5% 09-01-2029 BEO	Municipal Bonds	458,312	453,196
	CALIFORNIA ST ECONOMIC RECOVERY 5% 07-01-2020 BEO	Municipal Bonds	616,146	733,554
	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEALTH CARE SYS REV 5% 01-15-2028 BEO	Municipal Bonds	1,161,550	1,177,220
	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.022% 12-01-2048 BEO TAXABLE	Municipal Bonds	1,700,000	2,024,207
	DALLAS TEX CONVENTION CTR HOTEL DEV CORPHOTEL REV 7.088% 01-01-2042 BEO TAXABLE	Municipal Bonds	900,000	1,082,025
	ILLINOIS FIN AUTH REV 5.5% 07-01-2037 BEO	Municipal Bonds	93,212	118,946
	MA EDL FING AUTH STUD LN ASSET-BKD NTS VAR RT DUE 04-25-2028 BEO N/C	Municipal Bonds	105,728	105,735
	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	Municipal Bonds	500,000	653,825
	NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE	Municipal Bonds	350,424	353,493
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	Municipal Bonds	506,405	620,990
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	Municipal Bonds	101,898	122,206
	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Municipal Bonds	900,000	1,079,055
	SANTA CLARITA CAL CMNTY CG DIST ELTN 2006 4.75 DUE 08-01-2037 REG	Municipal Bonds	887,625	965,358
	TEXAS MUN GAS ACQUISITION & SUPPLY CORP III GAS SUPPLY REV 5% 12-15-2024 BEO	Municipal Bonds	2,115,479	2,087,948
	TEXAS ST 4.631% 04-01-2033 BEO TAXABLE	Municipal Bonds	200,000	229,206
	TEXAS ST 4.681% 04-01-2040 BEO TAXABLE	Municipal Bonds	200,000	229,794
	TOB SETTLEMENT AUTH WASH TOB SETTLEM ASTBCED 6.625 06-01-32/13 BEO OID 6.875 SF	Municipal Bonds	169,090	205,996
	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE	Municipal Bonds	1,149,840	938,028
	VIRGINIA COMWLTH TRANSN BRD 5% 09-15-2022 BEO	Municipal Bonds	626,305	631,060
	MUNICIPAL BONDS		19,949,641	21,655,952
	CORPORATE DEBT SECURITIES			
	FINANCIERE CDP INC 4.4% DUE 11-25-2019	Corporate Debt Securities	679,710	690,380
	MANULIFE FINL CORP 3.4% DUE 09-17-2015	Corporate Debt Securities	499,270	525,756
	PVTPL C.I.B.C. COVERED BD 144A 2.75% DUE01-27-2016 BEO	Corporate Debt Securities	1,099,538	1,170,400
	TRANSCANADA 3.8% DUE 10-01-2020	Corporate Debt Securities	698,201	781,129
	TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022	Corporate Debt Securities	201,372	200,405
	BPCE NT FLTG RATE 144A DUE DUE 02-07-2014	Corporate Debt Securities	898,614	909,978
	PVTPL CR AGRICOLE S A FLTG RT DUE 01-21-2014	Corporate Debt Securities	1,700,000	1,714,193
	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023	Corporate Debt Securities	505,716	534,068
	PVTPL ING BANK NV BD 3.75 DUE 03-07-2017	Corporate Debt Securities	497,430	531,385
	DNB BOLIGKREDITT A 03/29/2011 2.9 29 MAR2016	Corporate Debt Securities	1,534,943	1,578,822
	PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	Corporate Debt Securities	1,048,930	1,065,060
	STATOIL ASA 3.125 DUE 08-17-2017	Corporate Debt Securities	99,782	108,837
	NORDEA BK AG MEDIUM TERM NTS BOOK ENTR TRANCHE # TR 00007 VAR RT DUE 01-14-2014	Corporate Debt Securities	600,000	604,344
	BP CAP MKTS P L C 3.2% DUE 03-11-2016	Corporate Debt Securities	1,283,772	1,280,068

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	BP CAP MKTS P L C 3.245 DUE 05-06-2022	Corporate Debt Securities	329,068	342,390
	CMO GRANITE MASTER ISSUER PLC 2007-1 CALLABLE CL NT 2A1 DUE 12-20-2054 REG	Corporate Debt Securities	254,433	250,512
	HSBC HLDGS PLC 4 DUE 03-30-2022	Corporate Debt Securities	153,989	169,704
	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Corporate Debt Securities	144,894	192,932
	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021	Corporate Debt Securities	838,784	944,705
	PVTPL B A T INTL FIN PLC NT 144A 3.25% DUE 06-07-2022 BEO	Corporate Debt Securities	232,169	244,950
	PVTPL CMO ARKLE MS ISSUER PLC MTG BKD NT2010-2 SER 144A CL A1 VAR DUE 5-17-2060	Corporate Debt Securities	685,000	689,957
	PVTPL CMO HOLMES MASTER ISSUER PLC 2011-1 MTG CL A2 VAR RT DUE 10-15-2054	Corporate Debt Securities	523,793	530,751
	PVTPL CMO LANARK MASTER SER 2012-2 NT CL1A FLTG RATE FLTG RT DUE 12-22-2054 BEO	Corporate Debt Securities	500,000	510,266
	PVTPL STANDARD CHARTERED PLC 5.5% DUE 11-18-2014 BEO	Corporate Debt Securities	427,864	430,760
	STD CHARTERED PLC 3.85% DUE 04-27-2015	Corporate Debt Securities	517,155	527,305
	VODAFONE GROUP PLC 2.5% DUE 09-26-2022	Corporate Debt Securities	157,918	159,366
	GOLDMAN SACHS GRP FRN 04/2016 AUD10000	Corporate Debt Securities	328,437	499,172
	GOLDMAN SACHS GRP FR SNR NTS 05/2015 EUR1000	Corporate Debt Securities	745,769	1,042,380
	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000	Corporate Debt Securities	478,057	652,410
	WM COVERED 4.375% 19/05/2014	Corporate Debt Securities	280,565	277,128
	ALLTEL CORP 6.5% DUE 11-01-2013	Corporate Debt Securities	895,768	838,032
	AMERN INTL GROUP 3% DUE 03-20-2015	Corporate Debt Securities	134,789	140,470
	AMERN INTL GROUP 3.8% DUE 03-22-2017	Corporate Debt Securities	279,432	303,054
	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017	Corporate Debt Securities	102,672	114,852
	AMGEN INC 5.375 DUE 05-15-2043	Corporate Debt Securities	219,967	259,386
	BANK AMER CORP 5.625% DUE 07-01-2020	Corporate Debt Securities	102,102	130,419
	BANK AMER CORP 5.625% DUE 10-14-2016	Corporate Debt Securities	778,129	859,334
	BANK AMER CORP 5.7% DUE 01-24-2022	Corporate Debt Securities	279,321	282,599
	BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Securities	129,426	138,571
	BEAR STEARNS COS 7.25% DUE 02-01-2018	Corporate Debt Securities	240,916	250,609
	BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	Corporate Debt Securities	297,675	360,299
	CARMAX AUTO OWNER TR SER 2012-3 CL A-2 .43 09-15-2015	Corporate Debt Securities	689,981	690,286
	CENTERPOINT ENERGY 6.25% DUE 02-01-2037	Corporate Debt Securities	76,072	74,583
	CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021	Corporate Debt Securities	199,856	227,450
	CHEVY CHASE FDG LLC SERIES 2004-3A CLASS-A1 08-25-2035 BEO	Corporate Debt Securities	147,606	116,415
	CITIGROUP INC 4.587% DUE 12-15-2015	Corporate Debt Securities	345,569	354,819
	CITIGROUP INC 4.75% DUE 05-19-2015	Corporate Debt Securities	248,618	269,509
	CITIGROUP INC 6.375% DUE 08-12-2014	Corporate Debt Securities	176,584	183,711
	CITIGROUP INC GLOBAL NT FLTG RATE DUE 03-07-2014 REG	Corporate Debt Securities	1,122,840	1,490,340
	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	Corporate Debt Securities	184,044	184,524
	CMO BANC AMER COML MTG TR 2007-5 PASSTHRU CTF CLA-3 5.62 DUE 02-10-51 REG	Corporate Debt Securities	400,987	406,000
	CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG	Corporate Debt Securities	350,016	333,136
	CMO BEAR STEARNS ARM TR DUE 08-25-2033 REG	Corporate Debt Securities	269,187	283,646
	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	Corporate Debt Securities	345,813	356,580
	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO	Corporate Debt Securities	78,214	81,032
	CMO BEAR STEARNS COM MTG TR 2007-PWR18 MTG PSSTHRU CL A-4 5.7 DUE 6-11-50 REG	Corporate Debt Securities	404,953	477,087
	CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG	Corporate Debt Securities	322,296	335,769
	CMO CD 2006-CD3 MTG TR CL A-5 5.617% DUE10-15-2048 BEO	Corporate Debt Securities	109,207	172,401
	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO	Corporate Debt Securities	73,632	107,213
	CMO GE COML MTG CORP 2005-C2 CTF CL A-AB4.866% DUE 05-10-2043 REG	Corporate Debt Securities	486,305	483,908
	CMO GE COML MTG CORP 2005-C4 CL A-3A 5.293591% DUE 11-10-2045 REG	Corporate Debt Securities	650,032	633,032
	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG	Corporate Debt Securities	1,085,065	1,218,759
	CMO J P MORGAN CHASE CML MTG SECS TR 07-C MTG PASST CTF CL A-3 5.447 06-12-47	Corporate Debt Securities	105,448	106,362
	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG	Corporate Debt Securities	1,337,955	1,484,547
	CMO J P MORGAN MTG TR 2006-A2 MTG PASSTHRU CTF CL 5-A-1 DUE 11-25-2033 REG	Corporate Debt Securities	190,959	198,036
	CMO ML-CFC COML MTG TR 2007-8 MTG PASS THRU CTF-CL A-3 DUE 08-12-2049 BEO	Corporate Debt Securities	341,184	364,600
	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS6 CTF CL A-7 DUE03-25-2033 BEO	Corporate Debt Securities	51,719	49,786
	CMO SEQUOIA MTG TR SER 2003-4 CL 2A1 1.44 DUE 08-20-2033 REG	Corporate Debt Securities	175,948	172,810
	COMCAST CORP NEW 4.65% DUE 07-15-2042	Corporate Debt Securities	99,918	105,406
	COMCAST CORP NEW 6.5 DUE 15-01-2017	Corporate Debt Securities	528,446	621,112
	COVENTRY HLTH CARE 6.125% DUE 01-15-2015	Corporate Debt Securities	166,174	163,870
	DEERE & CO 3.9% DUE 06-09-2042	Corporate Debt Securities	124,081	127,756
	DOMINION RES INC 6% DUE 11-30-2017	Corporate Debt Securities	407,786	452,270
	FL PWR & LT CO 4.95% DUE 06-01-2035	Corporate Debt Securities	157,834	192,791
	FL PWR & LT CO 5.95% DUE 02-01-2038	Corporate Debt Securities	372,960	499,168
	FLORIDA PWR CORP 6.4% DUE 06-15-2038	Corporate Debt Securities	199,156	269,380
	FORD CR FLOORPLAN 2.06999993324% DUE 09-15-2015	Corporate Debt Securities	541,519	543,458
	FORD CR FLOORPLAN MASTER OWNER TR A 2012-1 CL B FLTG 01-15-2016 REG	Corporate Debt Securities	630,000	631,323
	GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Securities	1,107,960	1,139,976
	GOLDMAN SACHS 5.75% DUE 01-24-2022	Corporate Debt Securities	436,481	455,152
	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG	Corporate Debt Securities	66,500	97,067
	HLTH CARE SVC CORP 4.7% DUE 01-15-2021	Corporate Debt Securities	199,396	222,810
	HSBC FIN CORP 6.676% DUE 01-15-2021	Corporate Debt Securities	108,526	118,637
	JPMORGAN CHASE & 3.25% DUE 09-23-2022	Corporate Debt Securities	248,480	257,445
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Securities	1,092,690	1,118,237
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	Corporate Debt Securities	798,832	939,484
	MORGAN STANLEY 5.5% DUE 07-24-2020	Corporate Debt Securities	1,001,310	1,125,010
	MORGAN STANLEY 5.5% DUE 07-28-2021	Corporate Debt Securities	269,400	272,490
	MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	Corporate Debt Securities	1,296,321	1,472,125
	MSBAM COML MTG 3.277 DUE 10-15-2022	Corporate Debt Securities	276,728	276,961
	PVTPL ABBVIE INC SR NT 144A 1.75% DUE 11-06-2017 BEO	Corporate Debt Securities	2,375,664	2,400,833
	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO	Corporate Debt Securities	94,016	100,998
	PVTPL CMO COMM 2012-LTRT MTG TR MTG PASSTHRU CTF CL A-2 3.3996 10-7-30 BEO	Corporate Debt Securities	234,350	235,595
	PVTPL CMO J P MORGAN CHASE COML MTG SECSTR 2012-W PASS THRU 3.9054 05-05-30	Corporate Debt Securities	244,688	246,275
	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21	Corporate Debt Securities	185,531	200,130
	PVTPL CR ACCEP AUTO LN TR 2011-1 AST BACKED NT CL A 144A 2.61 DUE 03-15-2019	Corporate Debt Securities	394,911	401,787
	PVTPL DT AUTO OWNER TR 2012-1 AST BACKEDNT CL A 144A 1.06 DUE 01-15-2015	Corporate Debt Securities	327,304	327,502
	PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00045 5.125 DUE 06-10-2014 BEO	Corporate Debt Securities	397,984	425,240
	PVTPL SANTANDER CNSMR ACQUIRED REC NT CL B 144A 1.66 DUE 8-15-2016	Corporate Debt Securities	266,997	269,267
	PVTPL SANTANDER CNSMR ACQUIRED REC NT CL C 144A 2.01 DUE 8-15-2016	Corporate Debt Securities	287,518	288,929
	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011 NT CL C 144A 1.89 DUE 05-15-2017	Corporate Debt Securities	282,665	283,738
	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011-S2 NT CL D 3.35 DUE 06-15-2017 BEO	Corporate Debt Securities	155,886	156,728
	PVTPL SANTANDER DR AUTO RECV TR 2010 NT CL A-4 144A 2.39 DUE 06-15-2017 BEO	Corporate Debt Securities	809,782	828,596
	PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO	Corporate Debt Securities	159,731	158,631
	PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95000004768% DUE 02-15-2046 BEO	Corporate Debt Securities	454,859	476,479
	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO	Corporate Debt Securities	500,000	547,330
	PVTPL SUMITOMO MITSUI BK CORP DTD 01-14-2011 1.95% DUE 01-14-2014 BEO	Corporate Debt Securities	499,405	505,020
	PVTPL TURLOCK CORP SR NT 144A 2.75% DUE 11-02-2022 BEO	Corporate Debt Securities	338,858	338,951
	SANTANDER DR AUTO 1.37000000477% DUE 03-16-2015	Corporate Debt Securities	349,796	351,003
	SANTANDER DR AUTO 3.01% DUE 04-16-2018	Corporate Debt Securities	449,880	464,032
	SANTANDER DR AUTO 3.779999997139% DUE 11-15-2017	Corporate Debt Securities	469,947	491,407
	SANTANDER DR AUTO 3.89% DUE 07-17-2017	Corporate Debt Securities	214,998	222,335
	SANTANDER DRIVE AUTO RECEIVABLES TR 2012NT CL A-2 .91 DUE 05-15-2013	Corporate Debt Securities	503,479	504,813
	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	Corporate Debt Securities	174,195	229,573
	STRUCTURED AST SECS CORP 2002-BC4 MTG PASSTHRU CTF CL A ADJ RATE 07-25-2032	Corporate Debt Securities	6,347	5,480
	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	Corporate Debt Securities	79,577	85,230
	UTD TECHNOLOGIES 3.1% DUE 06-01-2022	Corporate Debt Securities	474,820	481,840
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Corporate Debt Securities	136,090	138,895
	WELLPOINT INC 3.3% DUE 01-15-2023	Corporate Debt Securities	220,315	220,591
	WELLPOINT INC 4.65% DUE 01-15-2043	Corporate Debt Securities	104,392	109,422
	WELLS FARGO & CO 3.5 DUE 03-08-2022	Corporate Debt Securities	249,984	266,663
	WORLD FINL NETWORK 3.32% DUE 08-15-2022	Corporate Debt Securities	349,923	368,363
	BANCO SANTANDER S 4.625% DUE 02-13-2017	Corporate Debt Securities	822,000	846,000
	PETROBRAS INTL FIN CO 8.375 DUE 12-10-2018 REG	Corporate Debt Securities	624,850	634,342

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	PVTPL CAIXA ECONOMICA FEDERAL 2.375 11-6-17	Corporate Debt Securities	503,373	501,213
	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO	Corporate Debt Securities	332,250	345,000
	PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO	Corporate Debt Securities	297,153	330,000
	PVTPL GTL TRADE FIN INC 7.25% DUE 10-20-2017 BEO	Corporate Debt Securities	201,825	207,000
	NOVELIS INC 8.75% DUE 12-15-2020	Corporate Debt Securities	392,000	390,250
	ROGERS WIRELESS 7.5% DUE 03-15-2015	Corporate Debt Securities	37,538	39,862
	PVTPL STATE BK INDIA LONDON BRH NT 144A 4.5% DUE 07-27-2015 BEO	Corporate Debt Securities	404,304	419,600
	ASSET BACKED EUROPE SA SER 6 CL A1 FLTG RT 10/02/2018	Corporate Debt Securities	260,038	269,333
	TOKYO ELEC POWER 4.5% BDS 24/3/14 EUR50000	Corporate Debt Securities	238,317	268,426
	EXPORT IMPORT BK KOREA FLTG RT 144A 26/07/2013	Corporate Debt Securities	1,400,000	1,405,621
	FIAT FIN & TRADE 6.875% MTN 13/02/15 EUR1000	Corporate Debt Securities	395,720	415,494
	ALROSA FINANCE SA 7.75% 03/11/2020	Corporate Debt Securities	772,500	816,270
	BBVA BANCOMER S A INSTITUCION DE BANCA TEXAS 6.5 DUE 03-10-2021 BEO	Corporate Debt Securities	886,000	888,000
	PETROLEOS 5.5% DUE 01-21-2021	Corporate Debt Securities	213,953	220,847
	PETROLEOS 6% DUE 03-05-2020	Corporate Debt Securities	82,822	84,845
	PETROLEOS 8% DUE 05-03-2019	Corporate Debt Securities	63,875	65,375
	PVTPL MAJAPAHIT HLDG B V GTD NT 144A 7.25% DUE 06-28-2017 BEO	Corporate Debt Securities	221,000	237,000
	EKSPORTFINANS ASA 1.6% MTN 20/03/2014 JPY	Corporate Debt Securities	240,954	233,793
	EKSPORTFINANS A S 3% DUE 11-17-2014	Corporate Debt Securities	190,400	198,413
	EKSPORTFINANS A S A 2.375 DUE 05-25-2016REG	Corporate Debt Securities	531,375	572,402
	EKSPORTFINANS ASA 1.875% DUE 04-02-2013	Corporate Debt Securities	195,100	199,809
	PVTPL SEADRILL LTD 5.625 DUE 09-15-2017 BEO	Corporate Debt Securities	366,369	362,263
	GAZ CAPITAL SA 6.51% SNR MTN 07/03/22 USD	Corporate Debt Securities	619,500	718,500
	GAZ CAPITAL SA 8.146% SNR 04/18 USD'REGS	Corporate Debt Securities	296,875	309,263
	GAZ CAPITAL SA 9.25% NTS 23/04/19 USD10000	Corporate Debt Securities	370,450	396,885
	PVTPL SB CAP S A LN PARTN NT 4.95 DUE 02-07-2017 BEO	Corporate Debt Securities	854,000	863,000
	ROSNEFT FINANCE S. 6.25% NTS 02/02/15 USD'REGS	Corporate Debt Securities	210,900	215,739
	RZD CAPITAL PLC 5.739% BDS 04/17 USD REGS	Corporate Debt Securities	313,950	336,750
	TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS	Corporate Debt Securities	724,275	732,935
	VIMPELCOM LTD 7.748% 02/02/2021	Corporate Debt Securities	530,600	581,900
	SANTANDER INTL DEBT SA 4.5% 18-05-2015	Corporate Debt Securities	391,266	409,059
	PVTPL CR SUISSE AG GUERNSEY BRH COVERED BD 1.625 DUE 03-06-2015	Corporate Debt Securities	588,077	600,977
	PVTPL ICICI BK LTD GLOBAL MEDIUM TERM SRBK NT TRANCHE 4.75 DUE 11-25-2016	Corporate Debt Securities	201,616	209,646
	FCE BANK 7.125% EMTN 15/01/2013 EUR	Corporate Debt Securities	144,479	132,150
	LBG CAPITAL 1 PLC 7.625% GTD MTN 14/10/20 EUR	Corporate Debt Securities	256,651	275,216
	BARCLAYS BANK PLC 14%-VAR SUB PERP GBP50000	Corporate Debt Securities	1,471,947	1,522,318
	LBG CAPITAL 1 PLC 7.5884% GTD 12/05/2020GBP	Corporate Debt Securities	82,262	85,339
	LBG CAPITAL 2 PLC 7.625% GTD MTN 09/12/19 GBP	Corporate Debt Securities	163,621	171,145
	ARRAN RESIDENTIAL MTGS FDG NO 1 PLC NT CL A1C FLTG 144A 16 MAY 2047	Corporate Debt Securities	27,258	27,296
	BARCLAYS BK PLC 7.625 DUE 11-21-2022	Corporate Debt Securities	325,000	324,594
	INTELSAT JACKSON 7.25% DUE 04-01-2019	Corporate Debt Securities	125,000	134,375
	PVTPL ARRAN CARDS FDG PLC SER 2012-1A CLA1 FLTG RT DUE 07-15-2015	Corporate Debt Securities	1,115,000	1,116,721
	PVTPL CMO ARKLE MSTR ISSUER PLC 10-1MTG BK NT SR 2 CL A1 VAR DUE 05-17-60 BEO	Corporate Debt Securities	995,000	996,333
	PVTPL HSBC BK PLC NT FLTG RATE 144A .7201% DUE 05-15-2013 BEO	Corporate Debt Securities	600,000	600,834
	PVTPL INEOS FIN PLC SR SECD NT USD 144A 7.5% DUE 05-01-2020/05-04-2012 BEO	Corporate Debt Securities	395,167	419,000
	PVTPL LLOYDS TSB BK PLC PERP CAP SECS 144A VAR RT DUE 12-29-2049 BEO	Corporate Debt Securities	700,000	809,683
	VIRGIN MEDIA SECD 6.5% DUE 01-15-2018	Corporate Debt Securities	401,500	392,831
	CITIGROUP INC FR MTN 06/2013 EUR50000	Corporate Debt Securities	202,223	263,535
	CAP ONE MULTIASSET 6.625%A/BKD 19/04/17 GBP'3C	Corporate Debt Securities	165,894	168,382
	ACE SECS CORP HOME EQUITY LN TR 2002-HE3CL M-1 FLTG RATE 10-25-2032 BEO	Corporate Debt Securities	320,130	323,279
	AES CORP 7.75% DUE 10-15-2015	Corporate Debt Securities	68,006	72,963
	ALLY FINL INC 4.5% DUE 02-11-2014	Corporate Debt Securities	580,000	596,675
	ALLY FINL INC 4.625% DUE 06-26-2015	Corporate Debt Securities	720,125	729,733
	ALLY FINL INC 5.5 DUE 02-15-2017	Corporate Debt Securities	494,630	534,882
	ALLY FINL INC 8.3% DUE 02-12-2015	Corporate Debt Securities	371,996	417,656
	ALTRIA GROUP INC 9.25% DUE 08-06-2019	Corporate Debt Securities	337,598	470,206
	AMERICREDIT .75999999046% DUE 10-08-2015	Corporate Debt Securities	595,828	596,847
	AMERICREDIT AUTOMOBILE RECEIVABLES SER 2012-2 CL D 3.38 DUE04-09-2018	Corporate Debt Securities	469,948	486,467
	AMERN INTL GROUP 8.175 DUE 05-15-2068	Corporate Debt Securities	1,024,000	1,432,750
	ANADARKO PETE CORP 6.375% DUE 09-15-2017	Corporate Debt Securities	624,078	649,805
	ANADARKO PETE CORP SR NT 5.75 DUE 06-15-2014	Corporate Debt Securities	81,325	79,799
	ANADARKO PETE CORP SR NT 7.625% DUE 03-15-2014/03-05-2009	Corporate Debt Securities	595,823	564,324
	ASSET BACKED FDG CORP SERIES-OPT5 CLASS-A1 06-25-2034 REG	Corporate Debt Securities	261,566	223,854
	BALL CORP 7.375% DUE 09-01-2019	Corporate Debt Securities	280,525	289,250
	CAP 1 FINL CORP 6.75% DUE 09-15-2017	Corporate Debt Securities	141,872	140,447
	CC HLDGS GS V LLC 2.381% DUE 12-15-2017	Corporate Debt Securities	250,000	251,222
	CC HOLDINGS GS V L 3.849 BDS 04/15/23 USD100	Corporate Debt Securities	275,000	279,761
	CIT GROUP INC BND 5 DUE 05-15-2017	Corporate Debt Securities	175,000	185,500
	CIT GROUP INC NEW 4.25% DUE 08-15-2017	Corporate Debt Securities	200,000	205,948
	CIT GROUP INC NEW 5.25% DUE 03-15-2018	Corporate Debt Securities	225,000	240,750
	CLEV ELEC ILLUM CO 7.88% DUE 11-01-2017	Corporate Debt Securities	198,087	207,127
	CMO BACM INC COML MTG PASS-THR BACM 07-1A4 5.551 DUE 01-15-2017 BEO	Corporate Debt Securities	69,387	115,692
	CMO BANC AMER COML MTG TR 2007-2 MTG PASSTHRU CTF CL A-M DUE 04-10-2049 REG	Corporate Debt Securities	270,000	307,233
	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG	Corporate Debt Securities	615,019	554,993
	CMO BEAR STEARNS ARM TR 2006-4 CL I-A-1 FLT RT DUE 10-25-2036 BEO	Corporate Debt Securities	351,435	269,075
	CMO BEAR STEARNS AST BK SECS TR MTG CTF 1A-1 VAR RATEDUE 10-25-36 REG	Corporate Debt Securities	369,490	278,760
	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR16 CL A-M DUE 06-11-2040 BEO	Corporate Debt Securities	257,832	281,424
	CMO COML MTG PASS THRU CTFS SER 2007-C DUE 09-15-2039 REG	Corporate Debt Securities	229,961	230,820
	CMO COML MTG TR 2007-GG11 MTG PASSTHRU CTF CL A-2 5.597 DUE 12-10-2049 REG	Corporate Debt Securities	266,535	259,707
	CMO CR SUISSE COML MTG TR SER 2006-C3 COML MTG PASSTHRU DUE 06-15-2038 REG	Corporate Debt Securities	182,116	197,717
	CMO CWALT INC 2006-2CB MTG PASSTHRU CTF CL A-14 5.5% DUE 03-25-2036 REG	Corporate Debt Securities	201,169	147,902
	CMO CWMBS INC 2005-2 CHL MTG PASSTHRU CTF CL 2-A-1 DUE 03-25-2035 REG	Corporate Debt Securities	93,200	70,979
	CMO CWMBS INC 2005-3 CHL MTG PASS THRU CTF 1-A-2 DUE 04-25-2035 REG	Corporate Debt Securities	385,418	299,114
	CMO CWMBS INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG	Corporate Debt Securities	392,063	265,069
	CMO IMPAC CMB TR 2004-5 COLL ASSET-BKD BD CL 2-A DUE 08-25-2034 REG	Corporate Debt Securities	65,787	65,335
	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC13 CL A-M DUE 01-12-2043 REG	Corporate Debt Securities	270,888	272,153
	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	Corporate Debt Securities	35,116	37,812
	CMO LB-UBS COML MTG TR SER 2003-C1 CL A-4 4.39400005341% DUE 03-15-2032 BEO	Corporate Debt Securities	104,364	106,611
	CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	Corporate Debt Securities	69,111	61,076
	CMO ML CFC COML MTG TR 2006 3 MTG PASSTHRU CTF CL AM 5.456 07-12-2046 REG	Corporate Debt Securities	134,188	150,480
	CMO MORGAN STANLEY MTG LN TR 2004-2AR 2004-11AR CL 2-A VAR DUE 01-25-2035	Corporate Debt Securities	150,548	130,819
	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG	Corporate Debt Securities	503,861	389,246
	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	Corporate Debt Securities	18,149	15,982
	CMO STRUCTURED AST MTG INVTS II TR MTG PTHRU CTF CL II-4A-1 VAR RT 5-25-36 REG	Corporate Debt Securities	78,821	46,750
	CMO WACHOVIA BK COML MTG TR COML MTG PASS TH DUE 02-15-2051 BEO	Corporate Debt Securities	252,918	299,171
	CMO WAMU MTG PASS THRU CTFS SER 2006 AR12 CL 1A1 VAR RT DUE 10-25-2036 BEO	Corporate Debt Securities	102,080	81,014
	CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034	Corporate Debt Securities	40,743	41,201
	CMO WELLS FARGO MTG BACKED SECS 2004-CC TR DUE 01-25-2035 REG	Corporate Debt Securities	79,702	82,399
	CONSOL ENERGY INC 8.25 DUE 04-01-2020	Corporate Debt Securities	155,111	161,293
	CONTL RES INC 8.25% DUE 10-01-2019	Corporate Debt Securities	474,406	476,000
	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030	Corporate Debt Securities	194,039	223,348
	CWABS ASSET-BACKED CTFS TR 2007-3 SER 2007-3 CL 2-A-1 FLT RT 09-25-2029 BEO	Corporate Debt Securities	242,556	242,874
	DCP MIDSTREAM OPER 3.25% DUE 10-01-2015	Corporate Debt Securities	299,766	308,735
	DENBURY RES INC SR SUB NT 9.75 DUE 03-01-2016 REG	Corporate Debt Securities	148,331	143,100
	DEUTSCHE TELEKOM 6.75% DUE 08-20-2018	Corporate Debt Securities	507,489	620,862
	DISH DBS CORP 5.875% DUE 07-15-2022	Corporate Debt Securities	288,400	317,125
	DUKE CAP CORP 5.5% DUE 03-01-2014	Corporate Debt Securities	490,464	631,147
	DUKE ENERGY CORP 3.55% DUE 09-15-2021	Corporate Debt Securities	299,943	316,166
	EL PASO PIPELN 4.1% DUE 11-15-2015	Corporate Debt Securities	770,172	783,029
	EL PASO PIPELN 6.5% DUE 04-01-2020	Corporate Debt Securities	253,909	268,252

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	FORD MTR CR CO LLC 6.625% DUE 08-15-2017	Corporate Debt Securities	926,170	1,063,304
	FORD MTR CR CO LLC 8.7% DUE 10-01-2014	Corporate Debt Securities	335,000	335,995
	FORD MTR CR CO LLC NT 8 DUE 06-01-2014	Corporate Debt Securities	547,188	545,194
	FOREST OIL CORP 8.5% DUE 02-15-2014	Corporate Debt Securities	155,331	153,700
	GMAC INC FORMERLY 6.75% DUE 12-01-2014	Corporate Debt Securities	1,582,500	1,620,000
	GMAC INC FORMERLY GMAC LLC DEB DEFD INT 0% DUE 06-15-2015/06-15-2013 REG	Corporate Debt Securities	85,938	99,572
	GREENPOINT MTA TR 2005-AR1 SER 2005-AR1 CL A2 FLT RT 06-25-2045 REG	Corporate Debt Securities	281,971	224,932
	HARRAHS OPER INC 11.25% DUE 06-01-2017	Corporate Debt Securities	184,450	182,113
	HCA INC 5.875% DUE 03-15-2022	Corporate Debt Securities	166,725	169,650
	HCA INC 6.25% DUE 02-15-2013	Corporate Debt Securities	198,413	195,975
	HCA INC 6.75 DUE 07-15-2013/07-14-2013 BEO	Corporate Debt Securities	265,850	266,500
	HCA INC SR SECD NT 4.75 05-01-2023	Corporate Debt Securities	50,625	50,875
	HCA INC TRANCHE A-2 TERM LOAN DUE 05-02-2016 BEO	Corporate Debt Securities	920,375	922,456
	HEINZ H J CO 5.35% DUE 07-15-2013	Corporate Debt Securities	499,080	512,743
	ICAHN ENTERPRISES 8% DUE 01-15-2018	Corporate Debt Securities	351,406	348,969
	INTL LEASE FIN 6.375% DUE 03-25-2013	Corporate Debt Securities	204,625	202,100
	INTL PAPER CO 4.75% DUE 02-15-2022	Corporate Debt Securities	397,637	407,353
	INTL PAPER CO 7.5% DUE 08-15-2021	Corporate Debt Securities	31,773	32,717
	J P MORGAN CHASE 144A 3.8813 DUE 11-13-2044	Corporate Debt Securities	299,906	323,452
	JERSEY CENT PWR & 5.65% DUE 06-01-2017	Corporate Debt Securities	141,788	151,334
	KRAFT FOODS INC 6.125% DUE 08-23-2018	Corporate Debt Securities	364,168	374,947
	L BRANDS INC 6.9 DUE 07-15-2017	Corporate Debt Securities	372,750	688,500
	LEVEL 3 FING INC 8.125 DUE 07-01-2019	Corporate Debt Securities	209,308	228,900
	LEXMARK INTL INC 5.9% DUE 06-01-2013	Corporate Debt Securities	487,135	507,885
	LINCOLN NATL CORP IND LINCOLN NATL CORP IND 6.050 2 6.05% DUE 04-20-2017	Corporate Debt Securities	111,732	114,569
	MARSH & MCLENNAN 5.75% DUE 09-15-2015	Corporate Debt Securities	89,140	103,136
	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Corporate Debt Securities	186,094	231,008
	MONDELEZ INTERNATIONAL INC 6.125 DUE 02-01-2018	Corporate Debt Securities	71,986	73,006
	OMNICOM GROUP INC 5.9% DUE 04-15-2016	Corporate Debt Securities	367,936	370,459
	PETROHAWK ENERGY 7.25% DUE 08-15-2018	Corporate Debt Securities	257,122	265,303
	PLAINS EXPL & 10% DUE 03-01-2016	Corporate Debt Securities	138,663	133,125
	PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	Corporate Debt Securities	295,248	314,191
	PVTPL BIOMET INC SR NT 144A 6.5 DUE 08-01-2020	Corporate Debt Securities	366,810	371,875
	PVTPL BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO	Corporate Debt Securities	105,507	113,815
	PVTPL CIT GROUP INC 5.25% BDS 01/04/14 USD1000 144A 5.25% DUE 04-01-2014 BEO	Corporate Debt Securities	300,000	310,500
	PVTPL CIT GROUP INC NEW 2ND PRIORITY SECD NT SER C 4.75 DUE 02-15-2015	Corporate Debt Securities	265,000	275,600
	PVTPL CMO DBRR 2012-EZ1 TR CMBS RE-REMICCTF CL A .946 DUE 09-25-2045 BEO	Corporate Debt Securities	976,258	976,186
	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19	Corporate Debt Securities	376,526	429,719
	PVTPL CMO DBUBS 2011-LC1 MTG TR VAR RT DUE 11-10-2046 BEO	Corporate Debt Securities	666,555	782,712
	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017	Corporate Debt Securities	101,793	133,824
	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO	Corporate Debt Securities	233,808	383,662
	PVTPL FRESENIUS US FIN II INC USD GTD SRNT 144A 9 DUE 07-15-2015 REG	Corporate Debt Securities	66,675	69,150
	PVTPL HD SUP INC SR SECD 1ST PRTY NT 8.125 DUE 04-15-2019	Corporate Debt Securities	129,531	142,500
	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO	Corporate Debt Securities	120,400	128,100
	PVTPL KRAFT FOODS GROUP INC NT 5.375 DUE 02-10-2020 BEO	Corporate Debt Securities	64,835	68,440
	PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	Corporate Debt Securities	538,816	542,635
	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 6 DUE 11-15-2018	Corporate Debt Securities	220,725	220,889
	PVTPL QVC INC SR SECD NT 144A 5.125% DUE07-02-2022 BEO	Corporate Debt Securities	300,000	314,456
	PVTPL RELIANCE HLDG USA INC GTD SR NT 144A 4.5% DUE 10-19-2020/10-19-2010 BEO	Corporate Debt Securities	285,600	314,120
	PVTPL SABMILLER HLDGS INC 3.75 DUE 01-15-2022	Corporate Debt Securities	224,417	226,765
	PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	Corporate Debt Securities	342,549	403,845
	PVTPL UR FING ESCROW CORP SR SECD NT 7.625% DUE 04-15-2022/03-09-2012 BEO	Corporate Debt Securities	261,688	284,963
	QWEST COMMUNICATIONS INTL INC GTD SR NT 7.125 DUE 04-01-2018	Corporate Debt Securities	977,755	938,019
	QWEST CORP NT 7.5% DUE 10-01-2014	Corporate Debt Securities	33,900	32,835
	QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	Corporate Debt Securities	178,325	176,347
	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	Corporate Debt Securities	176,304	176,554
	SANTANDER 2011-1 CL B 2.16 DUE 11-16-2015	Corporate Debt Securities	669,902	682,138
	SANTANDER DR AUTO 1.20000004768% DUE 06-16-2014	Corporate Debt Securities	77,353	77,380
	SANTANDER DR AUTO 3.5% DUE 06-15-2018	Corporate Debt Securities	424,931	442,060
	SB CAPITAL SA 5.4% MTN 24/03/2017 USD1000	Corporate Debt Securities	199,500	219,169
	SLM CORP 6.25 DUE 01-25-2016	Corporate Debt Securities	494,695	543,750
	STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG	Corporate Debt Securities	572,580	600,873
	STRUCTURED ASSET SECS CORP ABS SER 2005-NCL FLTG RT DUE 02-25-2035	Corporate Debt Securities	327,500	340,168
	TENET HEALTHCARE 8.875% DUE 07-01-2019	Corporate Debt Securities	222,256	240,800
	TIME WARNER CABLE 4.5% DUE 09-15-2042	Corporate Debt Securities	149,159	146,287
	TN GAS PIPELN CO 7% DUE 10-15-2028	Corporate Debt Securities	69,213	88,820
	TOLL BROS FIN CORP 6.75% DUE 11-01-2019	Corporate Debt Securities	199,972	237,743
	TRANSOCEAN INC 3.8% DUE 10-15-2022	Corporate Debt Securities	198,618	204,986
	UIL HLDGS CORP 4.625% DUE 10-01-2020	Corporate Debt Securities	297,612	321,738
	WAMU MTG PASS THRU CTFS SER 2006 AR10 CL1-A2 VAR RATE 09-25-2036 REG	Corporate Debt Securities	78,456	63,268
	WHIRLPOOL CORP 8.6% DUE 05-01-2014	Corporate Debt Securities	299,850	328,513
	WILLIAMS COS INC 3.7% DUE 01-15-2023	Corporate Debt Securities	154,569	156,341
	WILLIAMS COS INC 7.875% DUE 09-01-2021	Corporate Debt Securities	269,888	270,553
	WINDSTREAM CORP 8.125% DUE 08-01-2013	Corporate Debt Securities	368,938	363,125
	KREDITANST FUR WIE 4.375% BDS 07/18 EUR	Corporate Debt Securities	152,019	157,717
	PVTPL ING BK N V NETH ST CR GTEE SCHEME NT 144A 3.9% DUE 03-19-2014 BEO	Corporate Debt Securities	299,421	311,880
	CORPORATE DEBT SECURITIES		116,669,339	123,051,139
	PREFERRED STOCK			
	DRAEGERWERK KGAA NON-VTG PRF NPV	Preferred Stock	439,970	544,067
	PROSIEBENSAT1 MEDI NPV PRF	Preferred Stock	187,579	202,555
	STO AG NON VTG PRF NPV	Preferred Stock	10,788	28,794
	VOLKSWAGEN AG NON VTG PRF NPV	Preferred Stock	1,738,733	1,984,334
	AB SAGAX PFD SHS NPV	Preferred Stock	270,212	269,817
	FNMA PFD SER S	Preferred Stock	300,000	20,040
	PREFERRED STOCK		2,947,282	3,049,606
	COMMON STOCK			
	ADITYA BIRLA MINER NPV	Common Stock	439,543	119,571
	ARRIUM LTD NPV	Common Stock	1,137,267	412,955
	AUST & NZ BANK GRP NPV	Common Stock	3,019,810	3,499,932
	AUSTRALIAN PHARMAC NPV	Common Stock	285,569	336,200
	BEACH ENERGY LTD NPV	Common Stock	164,502	382,393
	BENDIGO AND ADELAIDE BANK LTD NPV	Common Stock	918,796	898,354
	BK OF QUEENSLAND NPV	Common Stock	837,313	637,932
	CABCHARGE AUSTRALI NPV	Common Stock	493,563	361,512
	CALTEX AUSTRALIA NPV	Common Stock	1,334,831	2,287,496
	CASH CONVERTERS IN ORD NPV	Common Stock	296,261	404,890
	COCA-COLA AMATIL NPV	Common Stock	3,332,094	3,800,943
	COCHLEAR LTD NPV	Common Stock	1,671,561	1,979,131
	COMMONWEALTH BANK OF AUSTRALIA NPV	Common Stock	1,309,163	1,313,054
	CREDIT CORP GROUP NPV	Common Stock	285,056	682,842
	CROWE HORWATH AUSTRALASIA LTD	Common Stock	345,974	354,954
	CSL LTD NPV	Common Stock	3,665,874	6,054,761
	HARVEY NORMAN HLDG NPV	Common Stock	262,325	254,068
	HILLS HOLDINGS LTD NPV	Common Stock	568,923	332,608
	MINCOR RESOURCES NPV	Common Stock	348,978	190,413
	MYER HOLDINGS LTD NPV	Common Stock	838,610	690,918
	MYSTATE LTD NPV	Common Stock	34,135	32,137

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	NRW HOLDINGS LTD NPV	Common Stock	161,511	203,770
	PANORAMIC RES LTD COMSTK	Common Stock	656,209	138,139
	RESOLUTE MINING NPV	Common Stock	67,201	61,907
	STW COMMUNICATIONS GROUP LTD NPV	Common Stock	322,770	453,009
	SUNLAND GROUP LTD NPV(POST RECONSTRUCTION)	Common Stock	317,764	450,383
	THORN GROUP LTD COMSTK	Common Stock	293,198	373,246
	TROY RESOURCES LTD	Common Stock	250,910	190,864
	UXC LTD NPV	Common Stock	102,751	157,164
	WESTPAC BKG CORP NPV	Common Stock	402,689	421,796
	WOODSIDE PETROLEUM NPV	Common Stock	3,127,108	3,306,376
	ATRIUM EURP R/EST NPV (REGD)	Common Stock	53,380	47,328
	EVN AG NPV	Common Stock	353,861	359,826
	MAYR-MELNHOF KARTO NPV	Common Stock	514,066	459,905
	OESTERREICHISCHE POST NPV	Common Stock	118,088	159,682
	OMV AG NPV(VAR)	Common Stock	373,781	392,169
	RHI AG NPV	Common Stock	413,487	590,907
	ROSENBAUER INTL AG NPV(BR)	Common Stock	286,102	338,144
	STRABAG SE NPV (BR)	Common Stock	631,579	605,672
	AGFA GEVAERT NV NPV	Common Stock	745,730	177,104
	ETABLISSEMENTEN COLRUYT ORDSHR	Common Stock	3,881,947	3,356,976
	GIMV NPV	Common Stock	77,744	59,158
	KBC ANCORA NPV	Common Stock	1,350	1,127
	KINEPOLIS GROUP NPV	Common Stock	74,770	89,827
	MELEXIS NPV	Common Stock	371,709	480,868
	RECTICEL NPV	Common Stock	308,391	235,536
	AGRIUM INC COM NPV	Common Stock	1,634,249	1,812,140
	ALTUS GROUP LTD COM NPV	Common Stock	29,589	29,956
	BROOKFIELD OFFICE PROPERTIES INC COM	Common Stock	415,719	439,458
	COGECO INC SUB-VTG SHS NPV	Common Stock	29,742	23,748
	ENGHOUSE SYSTEMS COM NPV	Common Stock	24,712	29,878
	K BRO LINEN INC COM NPV	Common Stock	18,992	24,405
	MAGNA INTL INC COM NPV	Common Stock	456,591	478,988
	QUEBECOR INC CLASS'B'SUB-VTG NPV	Common Stock	27,341	27,186
	ROYAL BK OF CANADA COM NPV	Common Stock	777,667	775,788
	SUNCOR ENERGY INC COM NPV 'NEW'	Common Stock	4,225,993	4,152,399
	AGNICO-EAGLE MINES LTD COM	Common Stock	857,958	1,143,628
	AGRIUM INC COM	Common Stock	1,364,125	1,728,443
	CATAMARAN CORP COM	Common Stock	1,152,563	1,076,935
	IMAX CORP COM	Common Stock	992,552	1,115,008
	RITCHIE BROS AUCTIONEERS INC COM	Common Stock	300,733	350,952
	CHINA METAL INTL HKD0.01	Common Stock	226,264	119,324
	CHINA MOBILE LTD HKD0.10	Common Stock	1,794,096	3,062,342
	CHINA SHENHUA ENERGY CO 'H'	Common Stock	1,777,181	1,679,793
	CNOOC LTD HKD0.02	Common Stock	1,511,350	3,364,292
	A.P. MOLLER-MAERSK SER'B'DKK1000	Common Stock	25,507	22,583
	HARBOES BRYGGERI 'B'DKK10	Common Stock	72,629	41,767
	NOVO-NORDISK AS DKK1 SER'B'	Common Stock	1,540,823	4,129,764
	RINGKJOBING LNDOBK DKK5	Common Stock	86,099	110,756
	SCHOUW & CO DKK10	Common Stock	427,220	526,006
	DIGIA PLC NPV	Common Stock	364,802	210,016
	HUHTAMAKI OYJ NPV'I'	Common Stock	411,543	538,686
	KONE CORPORATION NPV ORD 'B'	Common Stock	3,849,834	4,561,136
	PKC GROUP OYJ NPV	Common Stock	312,435	441,116
	POHJOLA PANKKI NPV SER'A'	Common Stock	606,623	803,838
	STORA ENSO OYJ NPV SER'R'	Common Stock	1,091,732	811,262
	TIETO OYJ ORD NPV	Common Stock	481,308	519,691
	AIR FRANCE - KLM EUR8.50	Common Stock	570,611	570,784
	AKKA TECHNOLOGIES EUR1.53	Common Stock	284,546	303,759
	ALTEN NPV	Common Stock	130,868	141,352
	ARKEMA EUR10	Common Stock	402,667	898,102
	BNP PARIBAS EUR2	Common Stock	2,632,034	2,370,571
	BONGRAIN SA EUR1	Common Stock	29,504	31,278
	DANONE EUR0.25	Common Stock	2,610,359	3,105,512
	ESSILOR INTL EUR0.18	Common Stock	1,763,726	4,219,462
	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	Common Stock	1,198,576	2,001,112
	FONCIERE DES MURS EUR4	Common Stock	12,542	12,903
	LECTRA EUR1.00	Common Stock	8,119	5,338
	LEGRAND SA EUR4	Common Stock	0	2,732
	L'OREAL EUR0.20	Common Stock	2,394,530	3,872,404
	NETGEM NPV	Common Stock	74,701	58,311
	PLASTIC OMNIUM EUR0.17	Common Stock	321,984	576,763
	SANOFI EUR2	Common Stock	297,440	338,363
	SCOR SE EUR7.876972	Common Stock	882,652	1,025,215
	SOCIETE GENERALE EUR1.25	Common Stock	1,132,012	1,339,368
	TELEPERFORMANCE EUR2.50	Common Stock	392,588	474,020
	TESSI EUR2	Common Stock	237,583	281,855
	TOTAL EUR2.5	Common Stock	2,727,100	2,500,667
	VALEO EUR3	Common Stock	716,372	912,971
	WENDEL EUR4	Common Stock	343,695	519,427
	ADIDAS AG	Common Stock	1,528,433	3,825,895
	AURELIUS AG NPV	Common Stock	71,092	85,696
	AURUBIS AG NPV	Common Stock	280,641	343,272
	BASF - ORD SHS COMSTK	Common Stock	1,558,886	1,975,703
	BAYER AG NPV (REGD)	Common Stock	1,677,895	2,642,081
	CENTROSOLAR GROUP	Common Stock	209,191	37,654
	CEWE COLOR HLDG AG NPV	Common Stock	298,337	343,699
	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	Common Stock	1,711,982	1,974,519
	EUROMICRON AG COMMUNICATION ORDSHR	Common Stock	275,906	259,821
	FREENET AG - ORD SHS	Common Stock	897,504	1,316,156
	GRAMMER AG NPV	Common Stock	248,850	266,122
	HANNOVER RUCK SE ORD NPV(REGD)	Common Stock	1,147,106	1,752,565
	JENOPTIK AG NPV	Common Stock	316,684	455,877
	KONTRON AG NPV	Common Stock	51,602	55,476
	LANXESS AG NPV	Common Stock	790,361	1,188,237
	LEONI AG NPV	Common Stock	502,449	353,819
	MERCK KGAA NPV	Common Stock	1,302,661	1,544,249
	MUEHLBAUER HOLDING ORD NPV	Common Stock	21,342	16,157
	MUENCHENER RUECKVE NPV(REGD)	Common Stock	2,176,290	2,698,860
	PATRIZIA IMMO AG NPV (REGD)	Common Stock	77,291	108,062
	RHEINMETALL AG NPV	Common Stock	1,100,580	950,341
	SAP AG ORD NPV	Common Stock	2,357,811	3,720,637
	SCHALTBAU HOLDING NPV	Common Stock	313,584	417,483
	SCHULER AG NPV (BR)	Common Stock	40,673	54,498
	SUEDZUCKER AG NPV	Common Stock	300,975	517,620
	QIAGEN N V COM	Common Stock	674,242	613,470
	PUBLIC POWER CORP EUR2.935 (CR)	Common Stock	707,310	364,196
	1ST PACIFIC CO USD0.01	Common Stock	1,169,456	1,411,956
	ASIA CASSAVA RESOURCES	Common Stock	260,672	82,185
	BOSSINI INTL HLDGS HKD0.10	Common Stock	285,807	127,165
	CHAMPION TECH HLDG HKD0.10	Common Stock	1,737	729

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	CHEN HSONG HOLDING HKD0.10	Common Stock	353,157	239,107
	CHUANGS CONS INTL HKD0.25	Common Stock	73,878	78,169
	CLP HOLDINGS HKD5	Common Stock	1,983,671	2,823,803
	CSI PROPERTIES LTD COMSTK	Common Stock	99,073	109,323
	DICKSON CONCEPT IN HKD0.30	Common Stock	29,348	26,778
	ESUN HOLDINGS LTD HKD0.50	Common Stock	26,114	33,449
	GOLDEN RESOURCES HKD0.10	Common Stock	210,191	150,414
	GREAT EAGLE HLDGS HKD0.50	Common Stock	97,941	92,841
	GUANGNAN(HLDGS) HKD0.5 (POST SPLIT)	Common Stock	246,025	145,790
	HONG KONG & CHINA GAS HKD0.25	Common Stock	1,336,181	2,375,747
	HUTCHISON TEL HK H HKD0.25	Common Stock	19,448	40,419
	HUTCHISON WHAMPOA HKD0.25	Common Stock	835,207	845,443
	K WAH INTL HKD0.10 COM STK	Common Stock	117,639	149,665
	KINGMAKER FOOTWEAR HKD0.10	Common Stock	334,449	220,507
	LIPPO CHINA RES HKD0.10	Common Stock	28,862	26,268
	NAGACORP LTD HKD0.0125	Common Stock	57,665	90,958
	NEWOCEAN ENERGY HL HKD0.10(POST CON)	Common Stock	89,483	172,588
	PICO FAR EAST HLDG HKD0.05	Common Stock	224,048	409,503
	SINGAMAS CONTAINER (HK) HKD0.10	Common Stock	691,270	390,725
	TAI CHEUNG HLDGS HKD0.10	Common Stock	66,392	100,770
	TONGDA GROUP HLDGS HKD0.01	Common Stock	339,264	479,018
	WHEELOCK & COMPANY HKD0.50	Common Stock	401,342	467,949
	EMPEROR ENTERTAINMENT HOTEL LTD HKD0.0001	Common Stock	348,472	420,144
	DRAGON OIL ORD EUR0.10	Common Stock	424,617	388,532
	FYFFES ORD EUR0.06	Common Stock	209,499	347,058
	GREENCORE GROUP ORD GBP0.01	Common Stock	291,870	308,957
	UTD DRUG ORD EUR0.05	Common Stock	409,247	615,984
	FORMULA SYST(1985) ILS1	Common Stock	152,596	177,653
	MIZRAHI TEFAHOT BANK LTD ILS0.01	Common Stock	579,159	690,140
	SYNERON MEDICAL LTD COM	Common Stock	1,043,539	854,862
	ASCOPIAVE EUR1	Common Stock	219,507	203,573
	ASTM S.P.A	Common Stock	580,962	455,114
	DANIELI & C EUR1	Common Stock	897,750	998,671
	DELCLIMA SPA EUR1.50	Common Stock	24,020	43,636
	ENEL SPA EUR1	Common Stock	2,993,241	1,861,282
	ESPRINET EUR0.15	Common Stock	221,665	221,706
	EXOR SPA EUR1	Common Stock	1,086,409	1,145,994
	INDESIT COMPANY EUR0.9	Common Stock	423,186	566,154
	SAFILO POST RAGGR COMSTK	Common Stock	64,987	68,004
	TELECOM ITALIA SPA EUR0.55	Common Stock	2,524,621	1,463,762
	ADR TENARIS S A SPONSORED ADR	Common Stock	1,955,396	1,685,184
	AEON MALL CO LTD NPV	Common Stock	2,585,554	2,750,690
	AHRESTY CORP NPV	Common Stock	22,179	15,414
	AICHI STEEL CORP NPV	Common Stock	544,881	517,354
	AIRPORT FACILITIES NPV	Common Stock	30,281	27,965
	AKITA BANK NPV	Common Stock	20,667	22,761
	ALPEN CO LTD NPV	Common Stock	192,467	219,453
	AOKI HOLDINGS INC NPV	Common Stock	466,493	734,383
	AOYAMA TRADING CO NPV	Common Stock	219,337	244,557
	AOZORA BANK NPV	Common Stock	340,501	406,083
	ARC LAND SAKAMOTO NPV	Common Stock	297,156	306,395
	ARNEST ONE CORP NPV	Common Stock	177,376	228,786
	AS ONE CORPORATION NPV	Common Stock	83,138	85,447
	ASAHI BROADCASTING NPV	Common Stock	27,117	26,138
	ASUNARO AOKI CONST NPV	Common Stock	29,784	35,049
	BANDO CHEMICAL IND NPV	Common Stock	108,243	100,272
	BELLUNA CO LTD NPV	Common Stock	417,112	534,940
	BK OF SAGA NPV	Common Stock	275,957	220,945
	BROTHER INDUSTRIES NPV	Common Stock	646,480	562,864
	CANON INC NPV	Common Stock	2,903,971	2,777,378
	CENTRAL GLASS CO NPV	Common Stock	37,731	26,832
	CHUETSU PULP&PAPER NPV	Common Stock	24,734	22,252
	CHUGAI PHARMACY CO. LTD NPV	Common Stock	2,199,941	2,864,165
	COCA-COLA EAST JP NPV	Common Stock	161,944	153,449
	COCOKARA FINE INC NPV	Common Stock	449,765	645,192
	CORONA CORP NPV	Common Stock	37,735	28,436
	DAIHATSU DIESEL NPV	Common Stock	437,727	197,594
	DAIHATSU MOTOR CO NPV	Common Stock	309,764	336,402
	DAIICHIKOSHO CO NPV	Common Stock	656,473	945,658
	DAIKIN INDUSTRIES NPV	Common Stock	2,223,963	2,517,874
	DAIKYO INC NPV	Common Stock	131,980	209,584
	DAINICHI CO LTD NPV	Common Stock	24,939	29,078
	DAITO PHARM NPV	Common Stock	136,854	124,536
	DAITO TRUST CONST NPV	Common Stock	2,791,599	4,750,593
	DAIWA HOUSE INDS NPV	Common Stock	1,575,897	2,172,359
	DENSO CORP NPV	Common Stock	3,733,850	3,751,279
	DTS CORP JPY50	Common Stock	40,381	40,303
	DYDO DRINCO INC NPV	Common Stock	29,648	32,476
	EIGHTEENTH BANK NPV	Common Stock	371,146	352,860
	FAITH INC NPV	Common Stock	22,976	18,757
	FANUC CORP NPV	Common Stock	1,837,408	3,700,827
	FIELDS CORP NPV	Common Stock	429,476	407,679
	F-TECH INC NPV	Common Stock	83,250	64,785
	FUJI HEAVY INDUSTRIES NPV	Common Stock	186,278	236,442
	FUJI KIKO CO LTD NPV	Common Stock	32,297	27,479
	FUJI SOFT INC NPV	Common Stock	343,077	376,527
	FUJIMORI KOGYO CO NPV	Common Stock	25,280	32,267
	FUJISHOJI CO.LTD. NPV	Common Stock	29,104	25,393
	FUJITEC CO LTD NPV	Common Stock	91,472	115,099
	FUJITSU Y50	Common Stock	109,392	83,271
	FUKUDA DENSHI CO NPV	Common Stock	34,649	37,069
	FUKUOKA FINANCIAL NPV	Common Stock	558,372	517,203
	FULLCAST HOLDINGS CO LTD NPV	Common Stock	29,149	16,775
	FUTABA INDUSTRIAL NPV	Common Stock	194,080	111,430
	GEO HOLDINGS CORP	Common Stock	176,605	155,092
	GMO CLOUD K.K. NPV	Common Stock	43,944	38,693
	GULLIVER INTERNATI NPV	Common Stock	42,858	30,131
	H.I.S. CO LTD NPV	Common Stock	340,410	461,486
	HAKUTO CO LTD NPV	Common Stock	10,285	10,088
	HAPPINET CORP NPV	Common Stock	106,392	89,053
	HI LEX CORPORATION	Common Stock	273,076	279,790
	HIGASHI-NIPPON BK NPV	Common Stock	344,507	399,931
	HITACHI MEDICAL CP NPV	Common Stock	24,528	43,023
	HITACHI NPV	Common Stock	1,060,899	1,025,895
	HOCHIKI CORP NPV	Common Stock	5,580	5,066
	HOKUETSU BANK NPV	Common Stock	33,040	32,383
	HONDA MOTOR CO NPV	Common Stock	2,783,314	3,164,460
	H-ONE CO LTD NPV	Common Stock	92,200	81,411
	IIDA HOME MAX CO. LTD NPV	Common Stock	105,420	145,241
	INABATA & CO NPV	Common Stock	580,182	791,509

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	INFO SVC INTL DENT NPV	Common Stock	24,546	29,075
	INPEX CORPORATION NPV	Common Stock	4,238,696	2,883,681
	IT HOLDINGS CORP NPV	Common Stock	255,714	278,114
	ITOCHU SHOKUHIN CO NPV	Common Stock	240,160	240,594
	IWATANI CORP	Common Stock	215,132	259,064
	JACCS CO LTD NPV	Common Stock	503,672	803,030
	JAPAN DIGITAL LAB NPV	Common Stock	23,219	23,534
	JAPAN TRANSCITY CP NPV	Common Stock	163,687	186,388
	JAPAN VILENE CO NPV	Common Stock	269,520	245,649
	JBCC HOLDINGS INC NPV	Common Stock	38,644	39,947
	JUSTSYSTEMS CORP NPV	Common Stock	22,734	67,241
	K.R.S.CORP NPV	Common Stock	23,117	22,126
	KAMEI CORP NPV	Common Stock	184,825	152,570
	KANAMOTO CO LTD NPV	Common Stock	34,077	45,834
	KANDENKO CO LTD NPV	Common Stock	44,669	44,874
	KANEMATSU ELECTRON NPV	Common Stock	108,071	116,460
	KANTO NATURAL GAS NPV	Common Stock	234,525	239,681
	KASAI KOGYO CO LTD NPV	Common Stock	77,560	79,234
	KASUMI CO LTD NPV	Common Stock	274,265	328,996
	KATO SANGYO CO NPV	Common Stock	533,233	500,480
	KDDI CORP NPV	Common Stock	52,842	49,303
	KEYENCE CORP NPV	Common Stock	2,888,793	3,967,337
	KINKI SHARYO CO NPV	Common Stock	32,623	30,082
	KITA-NIPPON BANK NPV	Common Stock	35,901	32,281
	KOMATSU NPV	Common Stock	4,488,364	3,945,421
	KURABO INDUSTRIES NPV	Common Stock	25,082	23,802
	KURARAY CO NPV	Common Stock	729,961	732,522
	KYODO PRINTING CO NPV	Common Stock	37,204	28,243
	KYORIN HOLDINGS INC NPV	Common Stock	742,649	736,575
	KYOWA EXEO CORP NPV	Common Stock	615,198	665,805
	MACNICA INC NPV	Common Stock	43,199	35,515
	MAEDA ROAD CONST NPV	Common Stock	120,218	182,640
	MARS ENGINEERING NPV	Common Stock	307,634	359,521
	MARUDAI FOOD CO NPV	Common Stock	442,785	469,693
	MEDIPAL HOLDINGS CORP	Common Stock	191,969	220,899
	MIKUNI COCA-COLA NPV	Common Stock	513,009	562,466
	MIMASU SEMICONDUCT NPV	Common Stock	28,654	20,355
	MINATO BANK NPV	Common Stock	255,645	234,199
	MINISTOP CO LTD NPV	Common Stock	442,519	488,001
	MISAWA HOMES CO SHS	Common Stock	170,608	242,477
	MITANI CORP NPV	Common Stock	34,958	33,047
	MITSUBA CORP NPV	Common Stock	37,200	36,084
	MITSUBISHI ESTATE CO LTD	Common Stock	1,629,267	2,203,863
	MITSUBISHI SHOKUHI NPV	Common Stock	30,451	35,314
	MITSUI HIGH TEC NPV	Common Stock	24,786	39,637
	MITSUI HOME CO NPV	Common Stock	71,696	76,077
	MITSUI SUGAR CO LTD JPY50	Common Stock	346,954	276,459
	MORITA HOLDINGS CORP NPV	Common Stock	200,250	308,529
	MTI LTD NPV	Common Stock	49,255	27,930
	NAFCO CO LTD NPV	Common Stock	32,706	25,343
	NEC FIELDING.LTD NPV	Common Stock	146,815	119,470
	NEC MOBILING LTD NPV	Common Stock	401,502	494,547
	NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION	Common Stock	49,263	49,611
	NICHIAS CORP NPV	Common Stock	516,934	631,886
	NICHIHA CORP NPV	Common Stock	205,312	210,334
	NICHIREKI CO LTD NPV	Common Stock	22,106	22,988
	NIFTY CORPORATION NPV	Common Stock	34,943	70,312
	NIHON KOHDEN CORP NPV	Common Stock	582,509	675,203
	NIHON NOHYAKU CO NPV	Common Stock	282,043	328,410
	NIHON UNISYS NPV	Common Stock	171,069	136,090
	NIPPO CORPORATION NPV	Common Stock	224,055	385,358
	NIPPON ANTENNA CO JPY50	Common Stock	7,255	4,830
	NIPPON DENSETSU NPV	Common Stock	551,889	558,850
	NIPPON ROAD CO LTD NPV	Common Stock	27,586	41,844
	NIPPON TELEGRAPH & TELEPHONE CORP NPV	Common Stock	2,269,015	2,199,873
	NISHIMATSU CONSTCN NPV	Common Stock	93,031	170,705
	NISHIO RENT ALL CO NPV	Common Stock	25,109	30,660
	NISSIN SUGAR CO LTD	Common Stock	195,735	175,759
	NITTETSU MINING CO NPV	Common Stock	156,700	158,214
	NOMURA RL EST INC NPV	Common Stock	748,921	797,546
	NORTH PACIFIC BANK NPV	Common Stock	735,818	598,668
	OBARA GROUP INCORPORATED	Common Stock	334,719	383,924
	OBAYASHI ROAD CORP Y50	Common Stock	28,899	56,231
	OENON HOLDINGS INC JPY50	Common Stock	24,613	22,899
	OITA BANK NPV	Common Stock	77,412	71,497
	OKABE CO LTD NPV	Common Stock	23,343	24,049
	ONOKEN CO LTD NPV	Common Stock	754	885
	ORIX CORP NPV	Common Stock	1,468,775	1,855,854
	PANASONIC INFORMATION SYSTEMS CO	Common Stock	1,309	1,703
	PIOLAX INC NPV	Common Stock	24,262	23,015
	PRESSANCE CORPORAT NPV	Common Stock	23,749	29,700
	RELO HOLDINGS INC NPV	Common Stock	83,080	197,375
	RESORTTRUST INC NPV	Common Stock	446,595	596,644
	RIGHT-ON CO NPV	Common Stock	23,361	21,276
	RIKEN CORP NPV	Common Stock	73,020	66,200
	RIKEN TECHNOS CORP NPV	Common Stock	30,518	37,287
	RISO KAGAKU CORP NPV	Common Stock	413,713	566,296
	RYODEN TRADING CO NPV	Common Stock	182,997	187,394
	S FOODS INC NPV	Common Stock	418,528	475,996
	SAKAI CHEMICAL IND NPV	Common Stock	563,627	368,438
	SAKATA INX CORP NPV	Common Stock	76,140	82,345
	SAN-AI OIL CO NPV	Common Stock	124,584	110,318
	SANKI ENGINEERING NPV	Common Stock	441,592	306,748
	SANKYO FRONTIER CO NPV	Common Stock	45,329	41,635
	SANOH INDUSTRIAL NPV	Common Stock	333,037	274,897
	SANOYAS HOLDINGS CORP	Common Stock	24,746	12,848
	SANSHIN ELECTRONIC NPV	Common Stock	23,106	22,846
	SEGA SAMMY HLDGS I NPV	Common Stock	672,456	683,201
	SEIKA CORP NPV	Common Stock	21,121	24,773
	SEINO HOLDINGS NPV	Common Stock	330,566	359,938
	SEKISUI JUSHI CORP NPV	Common Stock	33,652	41,913
	SENSHU ELECTRIC CO NPV	Common Stock	322,832	260,535
	SHIMAMURA CO NPV	Common Stock	1,595,655	1,657,295
	SHIN-ETSU CHEMICAL NPV	Common Stock	3,098,813	3,605,019
	SHIONOGI & CO LTD NPV	Common Stock	446,621	536,808
	SHOWA CORP NPV	Common Stock	57,311	62,916
	SKY PERFECT JSAT HOLDINGS INC NPV	Common Stock	234,364	219,945
	SOGO MEDICAL NPV	Common Stock	498,019	508,718
	SOJITZ CORPORATION	Common Stock	805,781	620,863
	STUDIO ALICE NPV	Common Stock	22,676	50,234

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	SUMITOMO FORESTRY NPV	Common Stock	85,958	92,373
	SUMITOMO PRECISION NPV	Common Stock	51,422	33,678
	SUNCALL CORP NPV	Common Stock	143,744	163,187
	SUZUKEN CO LTD NPV	Common Stock	65,014	61,803
	T & K TOKA CO LTD NPV	Common Stock	6,471	7,171
	T RAD CO LTD JPY50	Common Stock	23,026	15,613
	TACHI-S CO LTD NPV	Common Stock	34,492	42,532
	TAIHO KOGYO NPV	Common Stock	30,485	31,125
	TAKAMATSU CONSTRUCTION GROUP NPV	Common Stock	38,724	49,666
	TAKARA LEBEN CO NPV	Common Stock	43,717	73,375
	TAKIRON CO LTD NPV	Common Stock	210,446	204,707
	TERUMO CORP NPV	Common Stock	3,861,020	2,736,917
	THE YACHIYO BANK L NPV	Common Stock	29,811	19,131
	TOA CORP NPV (CONSTRUCTION)	Common Stock	23,570	26,277
	TOA ROAD CORP NPV	Common Stock	37,998	66,142
	TOCALO CO LTD NPV	Common Stock	249,593	265,169
	TOHO HOLDINGS CO.,LTD	Common Stock	133,782	124,074
	TOKEN CORPORATION NPV	Common Stock	43,465	62,499
	TOKIO MARINE HOLDINGS INC NPV	Common Stock	3,525,191	2,824,929
	TOMOKU Y50	Common Stock	30,819	40,768
	TOPRE CORPORATION NPV	Common Stock	83,463	75,450
	TOPY INDUSTRIES NPV	Common Stock	22,312	23,593
	TORII PHARM CO LTD NPV	Common Stock	25,728	26,647
	TOSHIBA TEC CORP NPV	Common Stock	625,108	763,164
	TOWA CORP NPV	Common Stock	23,753	22,441
	TOYO INK SC HLDGS NPV	Common Stock	496,670	537,720
	TOYO TIRE & RUBBER NPV	Common Stock	462,110	648,401
	TOYOTA TSUSHO CORP NPV	Common Stock	762,328	1,278,693
	TRANSCOSMOS INC NPV	Common Stock	196,480	233,972
	TS TECH CO.LTD. NPV	Common Stock	88,612	110,641
	UKC HOLDINGS CORP NPV	Common Stock	25,253	25,800
	WOWOW INC NPV	Common Stock	229,754	212,687
	YELLOW HAT LTD NPV	Common Stock	35,257	54,501
	YOROZU CORP NPV	Common Stock	320,294	297,228
	ZOJIRUSHI CORP NPV	Common Stock	28,719	57,040
	BE SEMICONDUCTOR ORD EUR0.91	Common Stock	283,489	367,173
	DELTA LLOYD NV EUR0.20	Common Stock	969,762	694,407
	HEINEKEN NV EUR1.60	Common Stock	596,262	709,579
	ING GROEP NV CVA EUR0.24	Common Stock	502,532	527,600
	KONINKLIJKE PHILIP EUR0.20	Common Stock	2,051,698	2,125,618
	ADR ASML HOLDING NV NY REG 2012 (POST REV SPLIT)\	Common Stock	2,824,559	4,909,974
	NEW CHORUS LTD SHS	Common Stock	48,807	68,392
	NUPLEX INDUSTRIES NPV	Common Stock	316,651	325,354
	RESTAURANT BRANDS NPV	Common Stock	393,850	426,879
	TELECOM CORP OF NZ NPV	Common Stock	160,854	264,609
	ATEA ASA NOK10	Common Stock	135,912	222,092
	AUSTEVOLL SEAFOOD NOK0.50	Common Stock	327,231	277,562
	CERMAQ ASA NOK10	Common Stock	694,854	531,221
	DNB ASA NOK10	Common Stock	1,628,915	1,670,182
	FRED OLSEN ENERGY NOK20	Common Stock	892,748	942,826
	PROSAFE SE PAR EUR 0.25	Common Stock	660,066	761,848
	SPAREBANK 1 SR BK NOK25	Common Stock	437,742	296,116
	STATOIL ASA	Common Stock	1,924,855	2,014,823
	STOLT-NIELSEN LTD USD1	Common Stock	310,734	415,345
	TGS NOPEC GEOPH.CO NOK0.25	Common Stock	261,856	319,608
	INTEROIL CORP COM	Common Stock	1,201,739	1,549,287
	BANCO BPI SA EUR 0.0000 (REGD)	Common Stock	185,746	108,536
	SONAE SGPS SA EUR1	Common Stock	52,209	64,405
	SONAECOM SGPS SA COMSTK	Common Stock	29,637	32,871
	BOUSTEAD SINGAPORE NPV	Common Stock	231,403	296,648
	BROADWAY INDL GRP NPV	Common Stock	306,329	177,036
	BUKIT SEMBAWNG EST NPV(POST SUBDIVISION)	Common Stock	25,997	38,510
	CSE GLOBAL LTD SGD0.05	Common Stock	44,781	47,892
	DBS GROUP HLDGS NPV	Common Stock	5,256,776	7,016,216
	DMX TECHNOLOGIES USD0.05	Common Stock	20,383	16,570
	HIAP SENG ENGINEER NPV	Common Stock	234,576	118,105
	HO BEE INVESTMENT NPV	Common Stock	452,761	602,014
	HTL INTL HLDGS NPV	Common Stock	273,426	120,295
	INNOTEK LIMITED NPV	Common Stock	4,907	3,389
	JARDINE CYCLE & CARRIAGE SGD1	Common Stock	130,338	354,769
	LIAN BENG GROUP NPV	Common Stock	267,151	312,329
	METRO HOLDINGS NPV	Common Stock	49,954	51,623
	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	Common Stock	1,120,108	2,102,923
	PAN-UNITED CORP NPV	Common Stock	24,190	27,917
	TRANSPAC INDUSTRIA NPV	Common Stock	14,260	28,729
	UMS HLDGS LTD NPV	Common Stock	198,655	246,996
	UOB-KAY HIAN HOLDI NPV	Common Stock	242,754	254,093
	WHEELOCK PROPERTIES (SINGAPORE) LTD	Common Stock	90,818	99,628
	WING TAI HOLDINGS NPV	Common Stock	609,336	668,743
	YONGNAM HOLDINGS NPV	Common Stock	354,349	380,581
	CORP FINANC ALBA EUR1	Common Stock	326,531	381,732
	ENCE ENERGIA Y CEL EUR0.90	Common Stock	92,259	77,551
	ENDESA SA EUR1.2	Common Stock	1,787,733	1,452,497
	GPO CATALANA OCCID EUR0.30	Common Stock	579,028	571,863
	INDITEX EUR0.15	Common Stock	1,817,273	4,826,464
	PESCANOVA SA EUR6	Common Stock	595,985	356,486
	ACANDO AB SER'B'NPV	Common Stock	127,439	143,820
	BILLERUDKORSNAS AB NPV	Common Stock	41,408	66,189
	BOLIDEN AB NPV	Common Stock	738,658	992,874
	ELECTROLUX AB SER'B'NPV (POST SPLIT)	Common Stock	307,998	375,520
	HENNES & MAURITZ SER'B'NPV	Common Stock	2,109,587	3,140,367
	IFS AB SER'B'NPV	Common Stock	26,707	46,265
	JM AB NPV	Common Stock	74,433	75,747
	NCC SER'B'NPV	Common Stock	583,914	659,493
	NOLATO AB SER'B'NPV	Common Stock	22,380	28,055
	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	Common Stock	1,725,866	1,953,824
	SAAB AB SER'B'NPV	Common Stock	786,092	1,109,654
	SKAND ENSKILDA BKN SER'A'NPV	Common Stock	1,728,248	1,872,909
	SWEDBANK AG SEK20 SER'A'	Common Stock	1,364,019	1,709,081
	TRELLEBORG AB SER'B'NPV	Common Stock	991,995	1,051,226
	AFG ARBONIA-FORST CHF4.20 (REGD)	Common Stock	34,383	22,157
	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	Common Stock	830,177	797,564
	CLARIANT AG CHF3.70 (REGD)	Common Stock	480,972	425,001
	EMMI AG CHF10.00 (REGD)	Common Stock	234,273	376,905
	GEORG FISCHER AG CHF10.00 (REGD)	Common Stock	509,973	574,906
	IMPLENIA AG CHF1.90 (REGD)	Common Stock	24,730	25,544
	KARDEX AG CHF11.00 (REGD)	Common Stock	1,784	906
	KUEHNE&NAGEL INTL CHF1.00 (REGD)	Common Stock	3,869,301	2,932,212
	NESTLE SA CHF0.10(REGD)	Common Stock	1,663,438	3,255,585
	NOVARTIS AG CHF0.50 (REGD)	Common Stock	3,292,800	3,784,602

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	OC OERLIKON CORP CHF1.00(REGD)	Common Stock	555,768	754,390
	PETROPLUS HOLDINGS CHF7.58 (REGD)	Common Stock	618,224	1,259
	PUBLIGROUPE AG CHF1(REGD)	Common Stock	27,514	23,565
	SGS SA CHF1.00 (REGD)	Common Stock	2,116,875	3,652,046
	SWISS LIFE HOLDINGS AG	Common Stock	1,762,117	1,789,402
	SWISS RE AG CHF0.10	Common Stock	652,848	778,691
	SYNGENTA CHF0.10 (REGD)	Common Stock	3,310,024	3,804,774
	VETROPACK HLDG SA CHF50.00 (BR)	Common Stock	479,999	434,693
	ROYAL DUTCH SHELL 'A'SHS EUR0.07	Common Stock	6,580,883	7,126,921
	ALENT PLC ORD GBP0.10	Common Stock	391,409	522,535
	AMLIN ORD GBP0.28125	Common Stock	840,560	807,661
	ASSOCD BRIT FOODS ORD GBP0.0568	Common Stock	289,813	317,251
	ASTRAZENECA ORD USD0.25	Common Stock	3,263,329	3,652,983
	ATKINS WS GBP0.005	Common Stock	720,763	801,206
	BALFOUR BEATTY GBP0.50	Common Stock	666,209	736,753
	BARCLAYS ORD GBP0.25	Common Stock	1,610,757	1,514,774
	BERENDSEN ORD GBP0.30	Common Stock	206,236	298,301
	BG GROUP ORD GBP0.10	Common Stock	2,060,674	2,600,394
	BHP BILLITON PLC USD0.50	Common Stock	334,818	393,331
	BP ORD USD0.25	Common Stock	4,822,495	3,886,604
	CABLE & WIRELESS COMMUNICATIONS ORD USD0.05	Common Stock	432,133	426,076
	CAPE ORD GBP0.25	Common Stock	268,848	194,013
	CARILLION ORD GBP0.50	Common Stock	571,707	598,759
	CENTAMIN PLC ORD NPV (DI)	Common Stock	109,537	57,777
	CENTRICA ORD GBP0.061728395	Common Stock	2,785,851	3,511,720
	CHEMRING GROUP ORD GBP0.01(POST SUBD)	Common Stock	71,701	50,384
	COMPUTACENTER ORD GBP0.06	Common Stock	34,783	47,029
	CONSORT MEDICAL PLC ORD SHS 10P	Common Stock	85,050	153,046
	DART GROUP ORD GBP0.0125	Common Stock	276,817	472,708
	DARTY PLC	Common Stock	564,902	250,257
	DEBENHAMS ORD GBP0.0001	Common Stock	552,937	1,079,228
	E2V TECHNOLOGIES ORD GBP0.05	Common Stock	305,878	383,696
	EURASIAN NATURAL ORD USD0.20	Common Stock	1,139,533	488,039
	FIRSTGROUP ORD GBP0.05	Common Stock	905,780	656,959
	HARGREAVES SERVICE ORD GBP0.10	Common Stock	288,944	259,917
	HILL & SMITH ORD GBP0.25	Common Stock	271,857	293,715
	HOME RETAIL GROUP ORD GBP0.10	Common Stock	542,350	408,926
	HSBC HLDGS ORD USD0.50(UK REG)	Common Stock	5,484,342	5,287,018
	INCHCAPE ORD GBP0.10	Common Stock	359,079	557,541
	INTERMED CAP GRP ORD GBP0.20	Common Stock	802,167	889,142
	JOHNSON SERVICE GP ORD GBP0.10	Common Stock	277,638	296,021
	KAZAKHMYS ORD GBP0.20	Common Stock	1,000,539	833,384
	LAIRD PLC ORD GBP0.28125	Common Stock	469,379	723,066
	LOOKERS GBP0.05	Common Stock	293,233	357,867
	LOW & BONAR ORD GBP5.0	Common Stock	230,760	222,415
	MARSTON'S PLC ORD GBP0.07375	Common Stock	314,971	422,939
	MCBRIDE ORD GBP0.10	Common Stock	389,904	290,025
	MENZIES(JOHN) ORD GBP0.25	Common Stock	315,761	479,669
	MICRO FOCUS INTL ORD GBP0.125	Common Stock	463,486	645,881
	MONDI PLC GBP	Common Stock	708,680	771,378
	NATIONAL GRID ORD GBP0.113953	Common Stock	101,420	108,993
	PACE PLC ORD GBP0.05	Common Stock	489,536	481,140
	PAN AFRICAN RES ORD GBP0.01	Common Stock	382,363	516,831
	PAN AFRICAN RESOURCES ORD GBP0.01 NPD 11-01-2013	Common Stock	0	22,538
	PARAGON GRP OF COS ORD GBP1	Common Stock	422,776	662,318
	PETROPAVLOVSK PLC ORD GBP0.01	Common Stock	504,207	438,931
	PV CRYSTALOX SOLAR ORD GBP0.02	Common Stock	427,519	96,326
	QINETIQ GROUP ORD GBP0.01	Common Stock	389,571	497,232
	RECKITT BENCK GRP ORD GBP0.10	Common Stock	2,528,104	3,783,189
	RENOLD ORD GBP0.05	Common Stock	367,805	259,491
	REXAM ORD GBX64.285714	Common Stock	301,779	410,348
	RIO TINTO ORD GBP0.10	Common Stock	625,143	707,557
	RM ORD GBP0.02	Common Stock	234,034	135,236
	SABMILLER ORD USD0.10	Common Stock	3,351,861	4,174,162
	SENIOR GBP0.10	Common Stock	137,859	226,142
	SMITH & NEPHEW ORD USD0.20	Common Stock	2,663,554	3,711,212
	STANDARD CHARTERED ORD USD0.50	Common Stock	3,297,375	3,349,928
	TALK TALK TELECOM GROUP ORD GBP0.001 (WI)	Common Stock	226,368	240,573
	TAYLOR WIMPEY ORD GBP0.01	Common Stock	127,526	147,890
	TESCO ORD GBP0.05	Common Stock	4,863,318	3,552,823
	TT ELECTRONICS ORD GBP0.25	Common Stock	242,295	235,711
	TULLETT PREBON GRP ORD GBP0.25	Common Stock	494,636	328,145
	TYMAN PLC	Common Stock	185,205	213,279
	UTV MEDIA PLC ORD GBP0.05	Common Stock	19,904	20,408
	VESUVIUS PLC ORD GBP0.10	Common Stock	385,387	585,482
	WH SMITHS PLC - ORD GBP0.27 6/67	Common Stock	453,725	607,709
	WILLIAM HILL ORD GBP0.10	Common Stock	432,280	667,936
	WINCANTON ORD GBP0.10	Common Stock	361,855	113,330
	WM MORRISON SUPERMARKETS ORD GBP0.10	Common Stock	2,455,010	2,470,988
	XCHANGING PLC ORD GBP0.05	Common Stock	280,515	277,148
	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	Common Stock	1,287,430	1,264,977
	#REORG/ JEFFERIES GROUP STOCK MERGER LEUCADIA NATL 2473545 EFF 03/01/2013	Common Stock	754,105	1,106,772
	#REORG/ARRIS GROUP INC MANDATORY EXCHANGE ARRIS GROUP 2N1HAQ1 4/16/2013	Common Stock	630,019	987,773
	#REORG/CYMER CASH & STOCK MERGER ASML HOLDING 2KK11AA1 EFF 5/31/13	Common Stock	607,808	1,410,708
	#REORG/MEMC ELECTR MATLS NAME CHANGE SUNEDISON INC 2Q1YA91 05/30/2013	Common Stock	848,283	258,405
	#REORG/METROPCS COMMUNICATIONS PLAN OF REORG T MOBIL 2N13A61 5/1/2013	Common Stock	582,558	523,838
	#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013	Common Stock	619,515	651,270
	#REORG/WATSON NAME CHANGE WITH CUSIP ACTAVIS INC 2M17AB1 EFF 01/24/2013	Common Stock	555,349	851,400
	5TH 3RD BANCORP COM	Common Stock	1,637,435	1,897,231
	ABRAXAS PETE CORP COM	Common Stock	427,569	241,776
	ACCENTURE PLC SHS CL A NEW	Common Stock	559,200	551,950
	ACE LTD COM STK	Common Stock	468,404	582,540
	ADTRAN INC COM	Common Stock	386,265	328,272
	ADVENT SOFTWARE INC COM STK	Common Stock	609,151	560,156
	AES CORP COM	Common Stock	1,281,890	1,064,650
	AETNA INC	Common Stock	1,265,773	1,879,780
	AFLAC INC COM	Common Stock	613,556	759,616
	AGCO CORP COM	Common Stock	816,237	977,488
	AKAMAI TECHNOLOGIES INC COM STK	Common Stock	455,565	650,469
	ALASKA AIR GROUP INC COM	Common Stock	966,748	1,353,026
	ALBEMARLE CORP COM	Common Stock	837,012	1,341,792
	ALEXION PHARMACEUTICALS INC COM	Common Stock	1,661,160	4,784,310
	ALLEGHENY TECHNOLOGIES INC COM	Common Stock	1,548,067	1,262,976
	ALLERGAN INC COM	Common Stock	5,757,140	7,255,843
	ALLSTATE CORP COM	Common Stock	1,620,475	1,775,514
	ALTERA CORP COM	Common Stock	557,103	998,760
	AMAZON COM INC COM	Common Stock	6,229,797	14,239,638
	AMDOCS ORD GBP0.01	Common Stock	559,499	571,032
	AMER ELEC PWR CO INC COM	Common Stock	866,567	943,228
	AMEREN CORP COM	Common Stock	1,447,667	1,354,752

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	AMERICAN EXPRESS CO	Common Stock	544,925	603,540
	AMERIPRISE FINL INC COM	Common Stock	690,735	977,028
	AMGEN INC COM	Common Stock	492,660	621,504
	APOGEE ENTERPRISES INC COM	Common Stock	557,323	1,009,137
	APOLLO GROUP INC CL A	Common Stock	2,018,997	1,046,000
	APPLE INC COM STK	Common Stock	6,278,024	17,803,202
	ARCHER-DANIELS-MIDLAND CO COM	Common Stock	1,065,502	999,735
	ASSURANT INC COM	Common Stock	1,467,025	1,068,760
	AT&T INC COM	Common Stock	2,520,653	3,279,983
	ATHENAHEALTH INC COM MON STOCK	Common Stock	1,392,330	1,469,000
	AUTOLIV INC COM STK	Common Stock	996,060	1,253,454
	BANK OF AMERICA CORP	Common Stock	643,029	1,076,480
	BELDEN INC COM	Common Stock	2,056,598	2,528,438
	BERKLEY W R CORP COM	Common Stock	979,541	1,641,690
	BIOGEN IDEC INC COM STK	Common Stock	2,262,126	2,830,731
	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Common Stock	2,138,104	2,689,050
	BLACKROCK INC COM STK	Common Stock	1,218,183	1,570,996
	BMC SOFTWARE INC COM STK	Common Stock	538,709	539,376
	BORG WARNER INC COM	Common Stock	1,340,959	1,625,774
	BROCADE COMMUNICATIONS SYS INC COM NEW STK	Common Stock	338,774	370,968
	CA INC COM	Common Stock	541,646	538,510
	CABOT CORP COM	Common Stock	754,302	1,110,141
	CABOT MICROELECTRONICS CORP COM	Common Stock	453,887	486,487
	CABOT OIL & GAS CORP COM	Common Stock	1,289,164	2,422,338
	CAPITALSOURCE INC REIT	Common Stock	2,131,718	2,289,918
	CARDINAL HLTH INC	Common Stock	671,534	786,538
	CARLISLE COMPANIES INC COM	Common Stock	507,237	705,120
	CARRIZO OIL & GAS INC COM	Common Stock	1,752,023	1,363,984
	CBS CORP NEW CL B	Common Stock	1,949,412	2,549,350
	CELANESE CORP DEL COM SER A STK	Common Stock	365,275	431,941
	CELGENE CORP COM	Common Stock	1,820,974	2,212,032
	CERNER CORP COM	Common Stock	5,324,520	5,885,112
	CF INDS HLDGS INC COM	Common Stock	1,438,044	1,645,596
	CHEVRON CORP COM	Common Stock	2,881,463	4,541,880
	CHICOS FAS INC COM	Common Stock	394,219	1,329,452
	CHIPOTLE MEXICAN GRILL INC COM STK	Common Stock	3,907,619	4,402,408
	CISCO SYSTEMS INC	Common Stock	1,619,286	1,972,860
	CITIGROUP INC COM NEW COM NEW	Common Stock	2,565,921	2,777,112
	CLEAN HBRS INC COM	Common Stock	172,823	429,078
	COACH INC COM	Common Stock	5,402,755	4,951,492
	COGENT COMMUNICATIONS GROUP INC COM NEW	Common Stock	814,679	2,003,640
	COMCAST CORP NEW-CL A	Common Stock	697,587	1,521,366
	COMPUTER SCI CORP COM	Common Stock	531,625	552,690
	COMSCORE INC COM	Common Stock	181,296	224,614
	CONOCOPHILLIPS COM	Common Stock	2,326,911	2,963,289
	CONSOL ENERGY INC COM	Common Stock	417,305	381,990
	CONSTANT CONTACT INC COM STK	Common Stock	383,955	288,463
	CONTINENTAL RES INC COM	Common Stock	466,188	1,286,075
	COOPER COS INC COM NEW	Common Stock	1,367,220	3,125,824
	CORE LABORATORIES NV NLG0.03	Common Stock	270,259	907,273
	COSTCO WHOLESALE CORP NEW COM	Common Stock	856,582	1,412,411
	COVANCE INC COM	Common Stock	53,574	63,547
	COVIDIEN PLC USD0.20(POST CONSLDTN)	Common Stock	1,620,277	1,732,200
	CROWN HLDGS INC COM	Common Stock	1,245,864	2,407,374
	CUMMINS INC	Common Stock	534,226	606,760
	CVS CAREMARK CORP COM STK	Common Stock	3,771,297	4,453,035
	CYPRESS SEMICONDUCTOR CORP COM	Common Stock	1,320,495	1,159,880
	DANAHER CORP COM	Common Stock	2,915,047	3,974,490
	DEAN FOODS CO NEW COM	Common Stock	635,926	703,326
	DELTA AIR LINES INC DEL COM NEW COM NEW	Common Stock	890,239	1,107,471
	DEXCOM INC COM	Common Stock	1,053,318	1,955,757
	DILLARDS INC CL A COM	Common Stock	705,016	670,160
	DIRECTV COM COM	Common Stock	712,683	1,449,624
	DISCOVER FINL SVCS COM STK	Common Stock	1,217,018	1,811,850
	DOLLAR GEN CORP NEW COM	Common Stock	1,762,226	1,626,921
	DOLLAR TREE INC COM STK	Common Stock	171,138	657,072
	DOMTAR CORP COM NEW COM NEW	Common Stock	465,932	476,064
	DRIL-QUIP INC COM	Common Stock	904,849	1,526,745
	DTE ENERGY CO COM	Common Stock	517,047	570,475
	DTS INC COM	Common Stock	1,324,220	941,880
	EAGLE MATLS INC COM	Common Stock	997,942	2,129,400
	EBAY INC COM USD0.001	Common Stock	1,959,376	2,341,818
	ECOLAB INC COM	Common Stock	1,422,916	2,077,910
	EDISON INTL COM	Common Stock	767,789	1,188,497
	EDWARDS LIFESCIENCES CORP COM	Common Stock	890,760	1,082,040
	ELECTR ARTS COM	Common Stock	576,853	652,397
	EMC CORP COM	Common Stock	1,059,911	1,305,480
	ENCORE WIRE CORP COM	Common Stock	232,353	306,131
	ENTERGY CORP NEW COM	Common Stock	1,837,032	1,657,500
	ESTEE LAUDER COMPANIES INC CL A USD0.01	Common Stock	860,290	1,370,794
	EVEREST RE GROUP COM	Common Stock	2,005,488	2,671,785
	EXPRESS SCRIPTS HLDG CO COM	Common Stock	2,028,653	1,933,200
	EXXON MOBIL CORP COM	Common Stock	265,172	268,305
	EXXON MOBIL CORP COM	Common Stock	6,668,049	7,183,650
	F5 NETWORKS INC COM STK	Common Stock	4,227,383	3,983,150
	FACEBOOK INC CL A CL A	Common Stock	6,656,257	6,234,083
	FAIRCHILD SEMICONDUCTOR INTL INC COM	Common Stock	1,367,260	1,333,440
	FIDELITY NATIONAL FINANCIAL INC CL A	Common Stock	656,606	890,190
	FIRST SOLAR INC COM	Common Stock	586,218	568,192
	FLEXTRONICS INTL LTD COM STK	Common Stock	1,593,982	1,163,754
	FLUOR CORP NEW COM	Common Stock	1,529,076	1,809,192
	FMC CORP COM (NEW)	Common Stock	368,983	1,304,996
	FMC TECHNOLOGIES INC COM	Common Stock	2,601,198	4,098,831
	FOOT LOCKER INC COM	Common Stock	519,848	555,676
	FOSTER WHEELER LTD (BM) COM STK	Common Stock	1,160,960	804,992
	FRKLN RES INC COM	Common Stock	1,764,205	2,058,966
	GAMESTOP CORP NEW CL A	Common Stock	998,381	930,839
	GAP INC COM	Common Stock	1,309,078	1,384,384
	GEN MTRS CO COM	Common Stock	727,106	813,006
	GENERAL DYNAMICS CORP COM	Common Stock	452,818	471,036
	GENERAL ELECTRIC CO	Common Stock	2,161,588	2,518,800
	GILEAD SCIENCES INC	Common Stock	1,747,964	1,872,975
	GLOBAL PMTS INC COM	Common Stock	450,531	484,710
	GOLDMAN SACHS GROUP INC COM	Common Stock	2,003,032	2,627,736
	GOOGLE INC CL A CL A	Common Stock	9,907,873	14,052,620
	GRAINGER W W INC COM	Common Stock	1,346,763	1,376,116
	GREEN DOT CORP COM STK	Common Stock	849,860	481,900
	HANESBRANDS INC COM STK	Common Stock	662,231	852,516
	HARMAN INTL INDS INC NEW COM STK USD0.01	Common Stock	526,662	999,936
	HARSCO CORP COM	Common Stock	1,006,649	1,083,350

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	HCA HLDGS INC COM	Common Stock	1,129,117	1,034,831
	HCC INS HLDGS INC COM	Common Stock	583,213	785,131
	HERBALIFE LTD COM STK	Common Stock	237,469	395,280
	HESS CORP COM STK	Common Stock	916,877	783,808
	HIGHER ONE HLDGS INC COM	Common Stock	150,299	130,696
	HOLLYFRONTIER CORP COM	Common Stock	1,479,810	1,699,075
	HOME DEPOT INC COM	Common Stock	1,893,848	1,886,425
	HORSEHEAD HLDG CORP COM STK	Common Stock	559,623	570,739
	HUB GROUP INC CL A	Common Stock	797,418	1,098,720
	HUBBELL INC CL B COM	Common Stock	590,902	1,049,412
	HUMANA INC COM	Common Stock	1,809,998	1,859,873
	HUNTINGTON BANCSHARES INC COM	Common Stock	1,706,343	1,562,355
	HUNTSMAN CORP COM STK	Common Stock	891,916	971,490
	ILLUMINA INC COM	Common Stock	391,837	1,056,210
	INSULET CORP COM STK	Common Stock	1,030,837	2,501,838
	INTEGRATED DEVICE TECHNOLOGY INC COM	Common Stock	766,222	508,080
	INTEL CORP COM	Common Stock	617,306	569,388
	INTERCONTINENTALEXCHANGE INC COM	Common Stock	2,100,445	3,219,060
	INTERMUNE INC COM	Common Stock	486,591	484,500
	INTERNATIONAL BUSINESS MACHS CORP COM	Common Stock	3,951,834	3,869,310
	INTL RECTIFIER CORP COM	Common Stock	764,146	673,740
	INTRALINKS HLDGS INC COMMON STOCK	Common Stock	145,455	172,143
	INTUIT COM	Common Stock	965,140	1,273,300
	INTUITIVE SURGICAL INC COM NEW STK	Common Stock	2,110,641	4,808,078
	ITRON INC COM STK NPV	Common Stock	485,532	512,325
	JABIL CIRCUIT INC COM	Common Stock	547,790	856,476
	JACOBS ENGR GROUP INC COM	Common Stock	390,177	438,471
	JETBLUE AWYS CORP COM	Common Stock	578,657	592,698
	JPMORGAN CHASE & CO COM	Common Stock	4,323,515	4,717,981
	K12 INC COM STOCK USD.0001	Common Stock	1,537,970	1,520,736
	KAR AUCTION SVCS INC COM STK	Common Stock	637,042	736,736
	KEYCORP NEW COM	Common Stock	1,855,103	1,794,302
	KIOR INC CL A CL A	Common Stock	386,531	375,626
	KIRBY CORP COM	Common Stock	283,932	557,010
	KODIAK OIL & GAS CORP COM	Common Stock	416,425	451,350
	KROGER CO COM	Common Stock	1,240,744	1,579,414
	KS CY SOUTHN	Common Stock	313,923	1,118,632
	L-3 COMMUNICATIONS HLDG CORP COM	Common Stock	528,132	406,086
	LANDSTAR SYS INC COM	Common Stock	602,310	729,194
	LAS VEGAS SANDS CORP COM STK	Common Stock	3,743,519	4,971,432
	LEAR CORP COM NEW COM NEW	Common Stock	503,428	622,972
	LENDER PROCESSING SVCS INC COM STK	Common Stock	538,072	492,400
	LENNAR CORP CL A CL A	Common Stock	1,157,489	1,194,903
	LENNOX INTL INC COM	Common Stock	1,288,259	1,990,508
	LINCOLN NATL CORP COM	Common Stock	844,498	927,220
	LIONS GATE ENTMT CORP COM NEW	Common Stock	763,674	1,764,640
	LOCKHEED MARTIN CORP COM	Common Stock	660,494	775,236
	LORILLARD INC COM STK	Common Stock	452,234	455,013
	LPL FINL HLDGS INC COM	Common Stock	427,697	447,744
	LUMENIS LTD COM	Common Stock	2,647	0
	MAGNUM HUNTER RES CORP DEL COM	Common Stock	963,242	846,199
	MAKO SURGICAL CORP STK	Common Stock	1,148,390	1,027,412
	MARATHON PETE CORP COM	Common Stock	1,141,173	2,160,900
	MARTIN MARIETTA MATLS INC COM	Common Stock	617,719	688,244
	MASTERCARD INC CL A	Common Stock	1,501,148	1,704,742
	MAXIM INTEGRATED PRODS INC COM	Common Stock	1,184,729	1,390,620
	MCDERMOTT INTL INC COM	Common Stock	1,005,788	819,888
	MCGRAW HILL FINANCIAL INC	Common Stock	1,419,273	1,405,019
	MCKESSON CORP	Common Stock	1,376,090	1,590,144
	MEDNAX INC COM	Common Stock	808,060	1,256,416
	MERCK & CO INC NEW COM	Common Stock	817,801	1,027,594
	MERITOR INC COM	Common Stock	1,429,044	451,715
	MICHAEL KORS HOLDINGS LTD COM NPV	Common Stock	931,103	1,081,836
	MICROSEMI CORP COM	Common Stock	902,584	826,872
	MICROSOFT CORP COM	Common Stock	1,459,862	1,347,192
	MONOLITHIC PWR SYS INC COM	Common Stock	1,261,545	1,708,876
	MONSANTO CO NEW COM	Common Stock	2,943,324	3,908,856
	MONSTER WORLDWIDE INC COM	Common Stock	809,853	387,218
	MOODYS CORP COM	Common Stock	357,633	664,224
	MRC GLOBAL INC COM	Common Stock	1,136,672	1,478,035
	MURPHY OIL CORP COM	Common Stock	1,531,612	1,744,815
	MYRIAD GENETICS INC COM	Common Stock	339,645	389,675
	NANOSPHERE INC COM STK	Common Stock	876,215	439,200
	NATIONAL OILWELL VARCO COM STK	Common Stock	2,401,140	3,417,500
	NII HLDGS INC COM NEW CL B NEW	Common Stock	2,105,479	1,406,036
	NIKE INC CL B	Common Stock	2,334,255	4,231,200
	NORTHROP GRUMMAN CORP COM	Common Stock	1,581,470	1,946,304
	NV ENERGY INC COM	Common Stock	589,840	624,016
	ON SEMICONDUCTOR CORP COM	Common Stock	616,179	604,185
	ORACLE CORP COM	Common Stock	499,257	596,428
	ORBITAL SCI CORP COM	Common Stock	898,414	727,056
	OSHKOSH CORPORATION	Common Stock	560,814	566,315
	OWENS CORNING NEW COM STK	Common Stock	18,228	22,194
	PACKAGING CORP AMER COM ISIN US6951561090	Common Stock	440,278	996,373
	PALL CORP COM	Common Stock	559,003	1,054,550
	PARTNERRE HLDG LTD COM STK	Common Stock	493,411	547,332
	PENTAIR LTD SHS	Common Stock	378,702	437,435
	PERRIGO CO COM	Common Stock	218,952	894,658
	PFIZER INC COM	Common Stock	2,192,743	3,002,076
	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	Common Stock	786,670	1,033,679
	PRAXAIR INC COM	Common Stock	3,735,651	4,268,550
	PRECISION CASTPARTS CORP COM	Common Stock	1,997,435	2,310,924
	PREMIERE GLOBAL SVCS INC COM	Common Stock	1,229,669	1,306,608
	PRICELINE COM INC COM NEW STK	Common Stock	6,450,397	8,122,190
	PRIMORIS SVCS CORP COM	Common Stock	433,789	467,744
	PRUDENTIAL FINL INC COM	Common Stock	577,378	527,967
	PUB SERVICE ENTERPRISE GROUP INC COM	Common Stock	1,318,297	1,067,940
	QUALCOMM INC COM	Common Stock	5,751,151	8,837,850
	QUANTA SVCS INC COM	Common Stock	1,100,668	1,656,503
	QUINSTREET INC COM STK	Common Stock	1,213,643	666,624
	RALPH LAUREN CORP CL A CL A	Common Stock	1,716,486	1,814,032
	RANGE RES CORP COM	Common Stock	1,191,985	1,212,619
	RAYMOND JAMES FNCL INC COM STK	Common Stock	466,114	1,190,577
	RAYTHEON CO USD0.01	Common Stock	1,064,436	1,243,296
	REGENERON PHARMACEUTICALS INC COM	Common Stock	1,405,875	3,592,470
	REGIONS FINL CORP NEW COM	Common Stock	758,333	1,441,800
	RESPONSYS INC COM	Common Stock	425,987	432,100
	REX ENERGY CORP COM STK	Common Stock	743,173	856,716
	ROGERS CORP COM	Common Stock	2,433,217	3,486,132
	ROSS STORES INC COM	Common Stock	1,471,506	1,294,185

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	ROVI CORP COM	Common Stock	2,500,742	1,769,836
	RPX CORP COM	Common Stock	1,248,615	1,027,848
	RUE21 INC COM	Common Stock	417,883	488,308
	SAIC INC COM STK USD0.0001	Common Stock	518,137	528,644
	SALESFORCE COM INC COM STK	Common Stock	5,529,515	13,548,860
	SBA COMMUNICATIONS CORP CL A COM	Common Stock	2,300,699	3,558,102
	SCHLUMBERGER LTD COM COM	Common Stock	4,136,987	4,642,430
	SELECT COMFORT CORP OC-CAP STK OC-CAP STK	Common Stock	698,288	881,929
	SILICON GRAPHICS INC COM	Common Stock	0	12
	SILICON LABORATORIES INC COM	Common Stock	427,616	564,435
	SIRIUS XM RADIO INC COM STK	Common Stock	1,473,667	1,469,854
	SKYWORKS SOLUTIONS INC COM	Common Stock	308,670	1,067,780
	SOTHEBYS HLDGS INC CL A (DE)	Common Stock	254,914	279,046
	SOUTHWESTERN ENERGY CO COM	Common Stock	2,635,622	2,338,700
	STARBUCKS CORP COM	Common Stock	4,131,408	6,085,870
	STEALTHGAS INC COM STK	Common Stock	32,892	38,722
	SYMANTEC CORP COM	Common Stock	1,273,443	1,326,105
	SYMMETRY MED INC COM STK	Common Stock	486,265	735,348
	SYNAPTICS INC COM	Common Stock	624,884	680,319
	TENNECO INC	Common Stock	257,476	337,056
	TERADATA CORP DEL COM STK	Common Stock	1,327,548	1,293,501
	TESSERA TECHNOLOGIES INC COM STK	Common Stock	304,150	310,338
	TIVO INC COM	Common Stock	1,138,361	1,388,464
	TRAVELERS COS INC COM STK	Common Stock	1,542,241	1,824,228
	TREX CO INC COM	Common Stock	343,453	651,525
	TRIQUINT SEMICONDUCTOR INC COM	Common Stock	894,138	372,680
	U S AWYS GROUP INC COM	Common Stock	223,088	465,750
	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	Common Stock	1,072,972	1,257,728
	ULTRATECH INC EFF 06-10-03	Common Stock	899,580	1,570,330
	UNILIFE CORP NEW COM STK	Common Stock	369,954	227,454
	UNION PAC CORP COM	Common Stock	3,206,814	5,041,372
	UNITED CONTL HLDGS INC COM STK	Common Stock	4,390,487	5,405,456
	UNITED TECHNOLOGIES CORP COM	Common Stock	1,912,462	2,271,677
	UNITEDHEALTH GROUP INC COM	Common Stock	4,116,233	4,556,160
	US BANCORP	Common Stock	1,298,539	1,587,418
	UTD THERAPEUTICS CORP DEL COM STK	Common Stock	554,361	608,988
	UTI WORLDWIDE INC ORD NPV	Common Stock	1,229,414	857,600
	VALERO ENERGY CORP COM STK NEW	Common Stock	1,238,395	2,238,272
	VERA BRADLEY INC COM STK	Common Stock	341,596	343,870
	VERIFONE SYSTEMS INC COM	Common Stock	847,435	804,625
	VERISIGN INC COM	Common Stock	396,708	531,834
	VERIZON COMMUNICATIONS COM	Common Stock	1,170,515	1,427,910
	VISA INC COM CL A STK	Common Stock	7,112,593	16,416,114
	VMWARE INC CL A COM CL A COM	Common Stock	1,393,870	1,440,342
	WABASH NATL CORP COM	Common Stock	1,356,769	1,910,610
	WABCO HLDGS INC COM STK	Common Stock	384,384	893,103
	WADDELL & REED FINL INC CL A COM	Common Stock	356,139	550,156
	WALGREEN CO COM	Common Stock	1,847,358	2,068,859
	WARNER CHILCOTT PLC COM	Common Stock	1,357,933	1,307,544
	WATSCO INC COM	Common Stock	864,924	1,475,530
	WEB COM GROUP INC COM	Common Stock	400,922	386,576
	WELLPOINT INC COM	Common Stock	945,940	968,628
	WELLS FARGO & CO NEW COM STK	Common Stock	4,865,792	5,899,468
	WESTN DIGITAL CORP COM	Common Stock	636,454	1,448,909
	WESTN REFNG INC COM	Common Stock	550,793	572,257
	WHIRLPOOL CORP COM	Common Stock	966,377	1,383,800
	WILLIAMS CO INC COM	Common Stock	1,203,432	1,267,038
	WMS INDS INC COM STK	Common Stock	770,381	365,750
	WORLD FUEL SERVICE COM STK USD0.01	Common Stock	548,410	1,634,449
	WYNDHAM WORLDWIDE CORP COM STK	Common Stock	604,605	835,397
	YUM BRANDS INC COM	Common Stock	699,436	1,029,200
	TOUR EIFFEL EUR5.00	Common Stock	293,200	234,675
	GUOCOLEISURE LTD PAR USD.2	Common Stock	72,226	86,332
	AMERICAN TOWER CORP	Common Stock	1,493,774	1,962,658
	COMMON STOCK		764,279,895	940,466,464
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS			
	AUD - Australian dollar	Non-Interest Bearing Cash - USD	-14,222	-14,222
	GBP - British pound sterling	Non-Interest Bearing Cash - USD	137,194	137,194
	CAD - Canadian dollar	Non-Interest Bearing Cash - USD	328,674	328,674
	DKK - Danish krone	Non-Interest Bearing Cash - USD	295	295
	EUR - Euro	Non-Interest Bearing Cash - USD	368,627	368,627
	HKD - Hong Kong dollar	Non-Interest Bearing Cash - USD	101,551	101,551
	JPY - Japanese yen	Non-Interest Bearing Cash - USD	276,998	276,998
	MXN - Mexican peso	Non-Interest Bearing Cash - USD	7	7
	ILS - New Israeli shekel	Non-Interest Bearing Cash - USD	7,696	7,696
	NZD - New Zealand dollar	Non-Interest Bearing Cash - USD	44,082	44,082
	NOK - Norwegian krone	Non-Interest Bearing Cash - USD	207,086	207,086
	SGD - Singapore dollar	Non-Interest Bearing Cash - USD	12,571	12,571
	SEK - Swedish krona	Non-Interest Bearing Cash - USD	82,366	82,366
	CHF - Swiss franc	Non-Interest Bearing Cash - USD	2	2
	USD - United States dollar	Non-Interest Bearing Cash - USD	76,435	76,435
	AUD - Australian dollar	Interest Bearing Cash - USD	174,418	174,418
	GBP - British pound sterling	Interest Bearing Cash - USD	110,534	110,534
	CAD - Canadian dollar	Interest Bearing Cash - USD	45,194	45,194
	EUR - Euro	Interest Bearing Cash - USD	486,490	486,490
	HKD - Hong Kong dollar	Interest Bearing Cash - USD	13,160	13,160
	SGD - Singapore dollar	Interest Bearing Cash - USD	27,016	27,016
	SEK - Swedish krona	Interest Bearing Cash - USD	71,786	71,786
	USD - United States dollar	Interest Bearing Cash - USD	11,357,781	11,358,517
	CF METWEST ENHANCED TALF STRATEGY MONEY MKT FD	Interest in Common/Collective Trusts	9,706	7,355
	COLTV SHORT TERM INVT FD	Interest in Common/Collective Trusts	29,506,424	29,506,424
*	MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - NON LENDING	Interest in Common/Collective Trusts	125,486,853	131,844,813
*	MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING	Interest in Common/Collective Trusts	198,191,314	237,118,546
	CF DFA SMALL CAP VALUE TR	103-12 Investment Entities	31,649,449	152,102,819
	IRS 15/03/2018 SWU000MW3	Short-term investment - Other	-120	0
	IRS 15/03/2023 SWU000K39	Short-term investment - Other	-3,804	0
	IRS 15/03/2023 SWU000LC8	Short-term investment - Other	-6,049	0
	IRS 15/03/2023 SWU000LC8	Short-term investment - Other	-2,113	0
	IRS AUD CME_GOLDUS 15/03/2018 SWU000MW3	Short-term investment - Other	0	19,519
	IRS AUD CME_GOLDUS 15/03/2023 SWU000LC8	Short-term investment - Other	0	3,551
	IRS AUD CME_NWSCUS 15/03/2023 SWU000LC8	Short-term investment - Other	0	12,621
	IRS AUD CME_SBSIUS 15/03/2018 SWU000MW3	Short-term investment - Other	3,081	56,099
	IRS AUD CME_SBSIUS 15/03/2018 SWU000MW3	Short-term investment - Other	2,341	19,519
	IRS AUD CME_SBSIUS 15/03/2023 SWU000K39	Short-term investment - Other	2,858	8,581
	IRS AUD CME_SBSIUS 15/03/2023 SWU000K39	Short-term investment - Other	0	14,301
	CDS BNPAFRPP 20/06/2016 SWPC475M5	Short-term investment - Other	-956	0
	CDS BNPAFRPP SELL PROTECTION ON UNITED STATES TREAS 20/06/2016 SWPC475M5	Short-term investment - Other	0	57
	PUT SWPTN EUR BOFAUS6S 12M 2.28%/6MEURIBEuropean 317U442D0 11/03/2013	Short-term investment - Other	-27,504	-327
	PUT SWPTN EUR CSFPGB2L 12M 2.28%/6MEURIBEuropean 317U441D1 11/03/2013	Short-term investment - Other	-28,071	-327

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	IRS 19/09/2022 SWU0383V6	Short-term investment - Other	-203,799	-270,324
	IRS 19/09/2022 SWU0383V6	Short-term investment - Other	-5,668	0
	IRS 19/09/2042 SWU0799V4	Short-term investment - Other	-41,183	-236,852
	IRS 20/03/2023 SWU001HQ0	Short-term investment - Other	-36,991	0
	IRS 20/03/2043 SWU001IY2	Short-term investment - Other	0	-3,128
	IRS 21/03/2022 SWU0319V5	Short-term investment - Other	-3,543	0
	IRS 21/03/2022 SWU0319V5	Short-term investment - Other	-41,096	-286,707
	IRS 21/03/2042 SWU0321V1	Short-term investment - Other	-129,125	0
	IRS 21/03/2042 SWU0321V1	Short-term investment - Other	0	-28,172
	IRS GBP 6MLIBOR/6M 3.0% CME_CSFBUS 21/03/2042 SWU0321V1	Short-term investment - Other	0	28,172
	IRS GBP CME_CSFBUS 19/09/2022 SWU0383V6	Short-term investment - Other	0	270,324
	IRS GBP CME_CSFBUS 19/09/2042 SWU0799V4	Short-term investment - Other	174,177	236,852
	IRS GBP CME_CSFBUS 20/03/2043 SWU001IY2	Short-term investment - Other	53,646	0
	IRS GBP CME_CSFBUS 21/03/2022 SWU0319V5	Short-term investment - Other	0	286,707
	IRS GBP CME_CSFBUS 21/03/2042 SWU0321V1	Short-term investment - Other	95,055	0
	IRS GBP CME_NWSCUS 20/03/2023 SWU001HQ0	Short-term investment - Other	0	28,067
	CALL SWAPTION USD BARCGB33 6MLIBOR/6M 1.4% European 317U852C5 03-18-2013	Short-term investment - Other	-43,700	-90,342
	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .8% European 317U295C0 07-11-2013	Short-term investment - Other	-3,175	-4,372
	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.4% European 317U865C0 03-18-2013	Short-term investment - Other	-10,780	-26,873
	CALL SWAPTION USD CHASUS33 3MLIBOR/6M .75% European 317U428D8 03-18-2013	Short-term investment - Other	-2,760	-1,096
	CALL SWAPTION USD CHASUS33 3MLIBOR/6M .8% European 317U311C0 07-11-2013	Short-term investment - Other	-12,390	-15,302
	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .75% European 317U437D7 03-18-2013	Short-term investment - Other	-5,491	-2,101
	CALL SWAPTION USD MRMDUS33 3MLIBOR/6M 1.4% European 317U864C1 03-18-2013	Short-term investment - Other	-38,540	-100,165
	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .8% European 317U832D8 03-18-2013	Short-term investment - Other	-1,400	-2,246
	CALL SWAPTION USD UBSWUS33 3MLIBOR/6M 1.2% European 317U298C7 07-11-2013	Short-term investment - Other	-4,305	-8,943
	CDS / STS CITIUS33 SELL PROTECTION ON CDX EMS15V1 5Y 06-20-2016 SWPC952L9	Short-term investment - Other	70,056	52,203
	CDS / STS CME_BARCUS 06-20-2016 SWPC273Q0	Short-term investment - Other	0	-107,655
	CDS / STS CME_BARCUS PURC PROTECTION ON CDX NAHYS16V1 5Y 06-20-2016 SWPC273Q0	Short-term investment - Other	86,559	0
	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS15V1 5Y 06-20-2016 SWPC631L8	Short-term investment - Other	313,146	229,693
	CDS BARCGB33 03-20-2016 SWPC751K4	Short-term investment - Other	-38,161	-61,597
	CDS BARCGB33 12-20-2014 SWPC058F5	Short-term investment - Other	-14,262	0
	CDS BARCGB33 SELL PROTECTION ON EMIRATE OF ABU DHABI 12-20-2014 SWPC058F5	Short-term investment - Other	0	9,342
	CDS BARCGB33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC401K8	Short-term investment - Other	2,681	3,542
	CDS BOFAUS6S 06-20-2021 SWPC337M3	Short-term investment - Other	-10,763	-8,795
	CDS BOFAUS6S 06-20-2021 SWPC337M3	Short-term investment - Other	-3,111	-2,199
	CDS BOFAUS6S 09-20-2015 SWPC97Y22	Short-term investment - Other	0	-6,892
	CDS BOFAUS6S PURC PROTECTION ON TOLL BROS FIN CORP 12-20-2019 SWPC123E9	Short-term investment - Other	6,680	11,839
	CDS BUY PROT ON MORGAN STANLEY 12-20-2015 SWPC86584	Short-term investment - Other	0	56,831
	CDS CHASUS33 06-20-2013 SWPC97Z70	Short-term investment - Other	0	-839
	CDS CHASUS33 SELL PROTECTION ON BP CAP MKTS AMER INC 06-20-2015 SWPC426H6	Short-term investment - Other	6,596	35,596
	CDS CHASUS33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC730K0	Short-term investment - Other	4,756	8,856
	CDS CITIUS33 06-20-2014 SWPC625C6	Short-term investment - Other	0	-2,922
	CDS CITIUS33 06-20-2021 SWPC317M7	Short-term investment - Other	-10,748	-6,596
	CDS CITIUS33 PURC PROTECTION ON WHIRLPOOL CORP 06-20-2014 SWPC625C6	Short-term investment - Other	20,907	0
	CDS CITIUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC159M8	Short-term investment - Other	347	1,794
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	5,999	8,775
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	18,569	32,908
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	7,653	13,163
	CDS CSFPGB2L 03-20-2014 SWPC816P6	Short-term investment - Other	0	-17,183
	CDS CSFPGB2L PURC PROTECTION ON CREDIT AGRICOLE SA 03-20-2014 SWPC816P6	Short-term investment - Other	40,738	0
	CDS CSFPGB2L SELL PROTECTION ON PEOPLES REP CHINA 03-20-2015 SWPC078G9	Short-term investment - Other	10,164	14,206
	CDS DEUTGB2L 09-20-2017 SWPC804A3	Short-term investment - Other	0	-72,463
	CDS MSCSUS33 03-20-2014 SWPC963P7	Short-term investment - Other	-22,058	0
	CDS MSCSUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC713L9	Short-term investment - Other	1,020	3,587
	CDS MSCSUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC963P7	Short-term investment - Other	0	6,674
	CDS MSCSUS33 SELL PROTECTION ON TEXAS ST03-20-2021 SWPC26AT8	Short-term investment - Other	0	8,437
	CDS RBOSGB2RTCM 03-20-2014 SWPC805A2	Short-term investment - Other	0	-13,363
	CDS RBOSGB2RTCM SELL PROTECTION ON JAPAN03-20-2016 SWPC310K8	Short-term investment - Other	4,888	5,313
	CDS RBOSGB2RTCM SELL PROTECTION ON JAPAN03-20-2016 SWPC357K2	Short-term investment - Other	3,457	3,542
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	Short-term investment - Other	1,099,186	0
	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	Short-term investment - Other	174,832	0
	ESC MNLEHMAN BRTHRS HLDGRR 6.875% D042408M050218GL ESCROW	Short-term investment - Other	0	48,000
	ESC MNLEHMAN BRTHRS HLDGRR VAR D122106M122308GL ESCROW	Short-term investment - Other	0	231,250
	IR FLR USD 216.687%/CPURN CITIUS33 04-07-2020 317513DG1	Short-term investment - Other	-8,800	-1,719
	IRS 06-15-2021 SWU0618T8	Short-term investment - Other	-348,015	-461,832
	IRS 06-20-2017 SWU0695U1	Short-term investment - Other	-46,060	-138,360
	IRS 06-20-2022 SWU0640U7	Short-term investment - Other	-32,618	-284,345
	IRS 08-15-2013 SWU001AG9	Short-term investment - Other	0	-3,454
	IRS 08-15-2013 SWU001AG9	Short-term investment - Other	0	-508
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	0	-1,887
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	-1,095	-1,887
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	0	-2,831
	IRS 08-15-2015 SWU001AJ3	Short-term investment - Other	0	-13,643
	IRS 08-15-2017 SWU001AN4	Short-term investment - Other	0	-14,391
	IRS 09-21-2021 SWU0127U9	Short-term investment - Other	-589,850	-1,159,687
	IRS 10-13-2016 SWU0152U7	Short-term investment - Other	-78,120	-192,955
	IRS 10-13-2021 SWU0100U0	Short-term investment - Other	-184,171	-378,649
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-2,400	-2,945
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-5,200	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-6,900	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	0	-3,682
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-4,200	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-4,500	-5,522
	IRS USD 3MLIBOR/6M .4% CME_SBSIUS 15/08/2013 SWU001AG9	Short-term investment - Other	0	1,619
	IRS USD 3MLIBOR/6M .4% CME_UBSWUS 15/08/2013 SWU001AG9	Short-term investment - Other	0	11,011
	IRS USD 3MLIBOR/6M .6% CME_NWSCUS 15/08/2014 SWU001AI5	Short-term investment - Other	1,095	1,887
	IRS USD 3MLIBOR/6M .85% CME_BARCUS 15/10/2017 SWU001R06	Short-term investment - Other	1,888	2,945
	IRS USD 3MLIBOR/6M .85% CME_CSFBUS 15/10/2017 SWU001R06	Short-term investment - Other	3,540	5,522
	IRS USD 3MLIBOR/6M .85% CME_MSCSUS 15/10/2017 SWU001R06	Short-term investment - Other	3,776	5,890
	IRS USD 3MLIBOR/6M .85% CME_SBSIUS 15/10/2017 SWU001R06	Short-term investment - Other	7,788	12,149
	IRS USD 3MLIBOR/6M .85% CME_UBSWUS 15/10/2017 SWU001R06	Short-term investment - Other	3,304	5,154
	IRS USD 3MLIBOR/6M 1.7% CME_CSFBUS 15/08/2017 SWU001AN4	Short-term investment - Other	11,814	14,391
	IRS USD 3MLIBOR/6M 1.8% CME_CSFBUS 13/10/2016 SWU0152U7	Short-term investment - Other	159,727	192,955
	IRS USD 3MLIBOR/6M 2.25% CME_BARCUS 20/06/2022 SWU0640U7	Short-term investment - Other	78,150	284,345
	IRS USD 3MLIBOR/6M 3.0% CME_CSFBUS 13/10/2021 SWU0100U0	Short-term investment - Other	297,417	378,649
	IRS USD 3MLIBOR/6M 3.5% CME_CSFBUS 15/06/2021 SWU0618T8	Short-term investment - Other	400,093	461,832
	IRS USD 6M .4%/3MLIBOR CME_SBSIUS 15/08/2013 SWU001AG9	Short-term investment - Other	250	0
	IRS USD 6M .4%/3MLIBOR CME_UBSWUS 15/08/2013 SWU001AG9	Short-term investment - Other	1,700	0
	IRS USD 6M .85%/3MLIBOR CME_MSCSUS 15/10/2017 SWU001R06	Short-term investment - Other	0	5,443
	IRS USD 6M .85%/3MLIBOR CME_SBSIUS 15/10/2017 SWU001R06	Short-term investment - Other	0	7,824
	IRS USD 6M .85%/3MLIBOR CME_UBSWUS 15/10/2017 SWU001R06	Short-term investment - Other	0	4,763
	IRS USD CME_BARCUS 21/09/2021 SWU0127U9	Short-term investment - Other	428,240	1,159,687
	IRS USD CME_CSFBUS 15/08/2014 SWU001AI5	Short-term investment - Other	2,800	4,718
	IRS USD CME_CSFBUS 19/12/2022 SWU000O01	Short-term investment - Other	34,762	20,618
	IRS USD CME_CSFBUS 20/06/2017 SWU0695U1	Short-term investment - Other	53,200	138,360
	IRS USD CME_NWSCUS 15/08/2015 SWU001AJ3	Short-term investment - Other	10,880	13,643
	OTC DER CASH COLL REC FROM DEUTSCHE BANK	Short-term investment - Other	9,000	9,000
	OTC DERICASH COLL RECEI FROM CITIBANK	Short-term investment - Other	28,000	28,000
	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK	Short-term investment - Other	18,000	18,000
	PUT SWAPTION USD BOFAUS6S 6M .8%/3MLIBOREuropean 317U296C9 07-11-2013	Short-term investment - Other	-3,175	-68

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	PUT SWAPTION USD CHASUS33 6M .8%/3MLIBOREuropean 317U310C1 07-11-2013	Short-term investment - Other	-12,390	-236
	PUT SWPTN USD BARCGB33 6M 1.4%/3MLIBOR European 317U857C0 03-18-2013	Short-term investment - Other	-84,640	-1,416
	PUT SWPTN USD BNPAFRPP 6M 2.25%/3MLIBOR European 317U450D9 03-11-2013	Short-term investment - Other	34,300	6,730
	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U866C9 03-18-2013	Short-term investment - Other	-19,800	-339
	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U449D3 03-11-2013	Short-term investment - Other	34,440	6,730
	PUT SWPTN USD CHASUS33 6M 1.4%/3MLIBOR European 317U427D9 03-18-2013	Short-term investment - Other	-3,120	-369
	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U871C2 03-18-2013	Short-term investment - Other	-5,491	-708
	PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U993C5 04-14-2014	Short-term investment - Other	-126,000	-20,069
	PUT SWPTN USD DEUTGB2L 6M 3.875%/3MLIBOREuropean 317U994C4 04-14-2014	Short-term investment - Other	126,000	42,617
	PUT SWPTN USD MRMDUS33 6M 1.4%/3MLIBOR European 317U863C2 03-18-2013	Short-term investment - Other	-75,030	-1,262
	PUT SWPTN USD MSCSUS33 6M 1.2%/3MLIBOR European 317U356D4 03-18-2013	Short-term investment - Other	-2,030	-1,231
	PUT SWPTN USD MSCSUS33 6M 1.4%/3MLIBOR European 317U831D9 06-17-2013	Short-term investment - Other	-2,200	-1,949
	PUT SWPTN USD UBSWUS33 6M 1.2%/3MLIBOR European 317U297C8 07-11-2013	Short-term investment - Other	-4,305	-37
	FUT JUN 15 EURO DOLLARS	Short-term investment - Other	-24,074,786	-24,082,675
	FUT JUN 15 EURO DOLLARS	Short-term investment - Other	24,074,786	24,082,675
	FX COLLATERAL RECEIVABLE FROM: MORGAN STANLEY	Short-term investment - Other	50,000	50,000
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS		400,367,265	565,087,076
	REGISTERED INVESTMENT COMPANIES			
	MFO CAP INTL EMERGING MKTS GROWTH FD INC15	Registered Inv Companies	71,858,080	60,093,802
	REGISTERED INVESTMENT COMPANIES		71,858,080	60,093,802
	ANNUITY CONTRACTS			
	GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT	Annuity Contracts	35,863	35,863
	GAC JOHN HANCOCK 43 IPG FUND	Annuity Contracts	2,563,368	2,563,370
	GIC PRUDENTAL 3266-301 7.00% 12-31-15 UNALLOCATED GENERAL	Annuity Contracts	9,839,249	9,839,249
	ANNUITY CONTRACTS		12,438,480	12,438,482
	PARTNERSHIP/JOINT VENTURE INTEREST			
	DOVER STREET VII (AIV 2) CAYMAN FUND LP	Partnership/Joint Venture	2,122,148	2,384,541
	HARBOURVEST INTL PVT EQUITYPARTNERS VI -CAYMAN PARTNERSHIP FD LP	Partnership/Joint Venture	5,646,391	5,201,733
	PANTHEON EUROPE FUND VI, L.P.	Partnership/Joint Venture	2,432,222	2,784,513
	DOVER STREET VII CAYMAN FUND	Partnership/Joint Venture	8,510,663	12,433,696
	PANTHEON USA FUND VIII, LP	Partnership/Joint Venture	14,511,949	16,127,773
	PARTNERSHIP/JOINT VENTURE INTEREST		33,223,374	38,932,257
	REAL ESTATE			
	REALTY ASSOCIATES FD IX CORP	Real Estate	26,642,035	29,150,216
	CF JPMCB STRATEGIC PROPERTY FUND	Real Estate	88,563,821	74,535,126
	REAL ESTATE		115,205,856	103,685,343
	US ASSET BACKED SECURITIES			
	CF METWEST ENHANCED TALF STRATEGY LTD AUGUST 2009 - SERIES A (B) FD	US Asset Backed Securities	1,134,664	897,194
	CF METWEST ENHANCED TALF STRATEGY LTD DEC 2009 SER A FD	US Asset Backed Securities	567,105	526,827
	CF METWEST ENHANCED TALF STRATEGY LTD FDJULY 2009 SERIES A(B)	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD NOV 2009 SER A FD	US Asset Backed Securities	2,999,359	2,985,309
	CF METWEST ENHANCED TALF STRATEGY LTD OCT 2009 SER D FD	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD SEPT 2009 - SERIES C FD	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD JAN 2010 SER A FD	US Asset Backed Securities	2,320,822	2,310,232
	CF METWEST ENHANCED TALF STRATEGY LTD MARCH 2010 SER A FD	US Asset Backed Securities	2,767,576	2,553,593
	US ASSET BACKED SECURITIES		9,789,527	9,273,155
	DUE FROM BROKERS			
	British pound sterling	Pending foreign exchange purchases	341,126	342,907
	Chinese yuan renminbi	Pending foreign exchange purchases	4,902,844	4,858,406
	Euro	Pending foreign exchange purchases	3,865,293	3,918,706
	Singapore dollar	Pending foreign exchange purchases	3,223	3,213
	United States dollar	Pending foreign exchange purchases	30,215,370	30,215,370
	Euro	Pending trade sales	1,143,466	1,151,986
	Japanese yen	Pending trade sales	149,238	148,306
	United States dollar	Pending trade sales	74,913,325	74,913,325
	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS	Pending trade sales	13,719	0
	DUE FROM BROKERS		115,547,605	115,552,219
	ACCRUED INTEREST AND DIVIDENDS RECEIVABLE			
	RECEIVABLE INCOME - USD	Accrued Interest and Div Rec	-	3,958,621
	ACCRUED INTEREST AND DIVIDENDS RECEIVABLE		-	3,958,621
	DUE TO BROKERS			
	Australian dollar	Pending foreign exchange sales	-416,501	-418,153
	British pound sterling	Pending foreign exchange sales	-8,448,235	-8,521,497
	Canadian dollar	Pending foreign exchange sales	-3,384,635	-3,351,827
	Chinese yuan renminbi	Pending foreign exchange sales	-4,232,200	-4,270,338
	Euro	Pending foreign exchange sales	-13,349,429	-13,570,072
	Japanese yen	Pending foreign exchange sales	-384,371	-371,574
	United States dollar	Pending foreign exchange sales	-9,112,486	-9,112,486
	Euro	Pending trade purchases	-1,072,429	-1,110,806
	United States dollar	Pending trade purchases	-147,839,558	-147,839,558
	DUE TO BROKERS		-188,239,843	-188,566,312
	OTHER PAYABLES			
	CURRENCY OPTION PUT BNPAFRPP USD/JPY 82.1 European 03-22-2013 317538D45	Other Payables	-14,880	-5,395
	FX COLLATERAL PAYABLE TO: MORGAN STANLEY	Other Payables	-50,000	-50,000
	OTC DER CASH COLL PAY TO DEUTSCHE	Other Payables	-250,000	-250,000
	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	Other Payables	-260,000	-260,000
	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Payables	-35,000	-35,000
	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	Other Payables	-29,372	-29,372
	TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	Other Payables	-10,000	-10,000
	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Payables	-45,000	-45,000
	United States dollar	Pending foreign exchange purchases	-1,763,595	-1,763,595
	OTHER PAYABLES		-2,457,846	-2,448,361
	TOTAL PLAN INVESTMENTS BEFORE TRANSFERS		1,866,653,871	2,205,359,615
	ASSETS TRANSFERRED FROM THE RETIREMENT INCOME PLAN OF MOORE WALLACE NORTH AMERICA			
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS			
	COLTV SHORT TERM INVT FD		232	232
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS		232	232
	REGISTERED INVESTMENT COMPANIES			
	MFO SEI INSTL INVTS TR CORE FIXED INCOMEFD CL A 285	Corporate Bond Funds	81,030,968	84,687,439
	MFO SEI INSTL INVTS TR EMERGING MKTS DEBT FD CL A	Corporate Bond Funds	13,371,670	15,082,223
	MFO SEI INSTL INVTS TR HIGH YIELD BD FD CL A	Corporate Bond Funds	15,611,405	16,168,908
	MFO SEI INSTL INVTS TR LARGECAP DISCIPLINED EQUITY FD 295	Common Stock Funds	93,376,508	100,443,920
	MFO SEI INSTL INVTS TR WORLD EQUITY EX US FD SHS CL A 280	Common Stock Funds	82,053,811	96,045,710
	MFO SEI INSTL MANAGED TR S&P 500 INDEX FD CL E	Common Stock Funds	89,687,028	102,772,758

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	MFO SEI SIIT SMALL/MID CAP EQUITY FD 296	Common Stock Funds	48,891,139	60,580,144
	REGISTERED INVESTMENT COMPANIES		424,022,528	475,781,103
	ACCRUED INTEREST			
	RECEIVABLE INCOME - USD	Accrued Interest and Div Rec	-	4,282,719
	ACCRUED INTEREST		-	4,282,719
	DUE FROM BROKERS			
	UNITED STATES DOLLAR	Pending trade sales	1,364,932	1,364,932
	DUE FROM BROKERS		1,364,932	1,364,932
	DUE TO BROKERS			
	UNITED STATES DOLLAR	Pending trade purchases	-4,282,717	-4,282,717
	DUE TO BROKERS		-4,282,717	-4,282,717
	TOTAL ASSETS TRANSFERRED FROM THE RETIREMENT INCOME PLAN OF MOORE WALLACE NORTH AMERICA		421,104,974	477,146,268
	GROUP INSURANCE CONTRACTS			
*	PRINCIPAL LIFE INSURANCE COMPANY	Unallocated contract - Principal Group General Investment Account	924,046	1,006,933
*	PRINCIPAL LIFE INSURANCE COMPANY	Pooled separate account - Principal Large Cap Stock Index Account	245,421	349,479
	TOTAL GROUP INSURANCE CONTRACT		1,169,467	1,356,412
	GRAND TOTAL		2,288,928,312	2,683,862,295

* - Party-in-interest

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

SCHEDULE H, ITEM 4i–SCHEDULE OF ASSETS (Acquired and Disposed Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
ICELANDIC BONDS 5150X0AB7	Other	(70,125.00)	-
PVTPL ACS 2007-1 PASS THRU TR VAR RT DUE06-14-2037 BEO	Corporate Debt Instruments - Preferred	(1,028,247.42)	1,039,320.75
AFLAC INC COM	Corporate Stock - Common	(962,273.20)	1,037,664.96
AFC MTG LN TR SER 1999-1 CL 1A VAR RT 02-25-2029/04-25-2006 REG	Corporate Debt Instruments - Other	(15,910.99)	16,034.52
AES CORP COM	Corporate Stock - Common	(1,529,952.73)	249,168.32
ANZ NATL INTL LTD MEDIUM TERM NTS BOOK ETRANCHE # TR 00011 2.375 DUE 12-21-2012	Corporate Debt Instruments - Other	(383,773.02)	383,575.80
PVTPL ARI FLEET LEASE TR 2010-A AST BACKED NT FLTG 144A VAR RT DUE 8-15-2018	Corporate Debt Instruments - Other	(108,610.03)	108,450.64
AT&T INC COM	Corporate Stock - Common	(4,179,214.67)	3,327,095.50
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRCORP 1.75 5-30-17	Corporate Debt Instruments - Preferred	(508,230.30)	516,391.83
ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG	Corporate Debt Instruments - Preferred	(202,149.36)	202,194.30
ABERCROMBIE & FITCH CO CL A	Corporate Stock - Common	(514,173.67)	977,010.65
ABRAXAS PETE CORP COM	Corporate Stock - Common	(41,856.42)	108,503.54
ACCESS GROUP INC DEL 2005-B STUDENT LN ASSET BKD NT FLTG RATE 07-25-2022 REG	Corporate Debt Instruments - Preferred	(441,776.05)	434,617.53
ACE SECS CORP HOME EQUITY LN TR 2002-HE3CL M-1 FLTG RATE 10-25-2032 BEO	Corporate Debt Instruments - Other	(328,430.87)	8,546.79
CMO ADJUSTABLE RATE MTG TR 2005-3 CL 7-A-1 VAR DUE 07-25-2035 REG	Corporate Debt Instruments - Other	(476,394.63)	495,399.42
CMO ADJBL RATE MTG TR 2005-3 MTG-BKD PASSTHRU CTF CL 8-A-2 VAR 7-25-35 REG	Corporate Debt Instruments - Preferred	(669,920.33)	672,216.84
ADVANCE AUTO PTS INC COM	Corporate Stock - Common	(512,184.31)	411,014.29
AETNA INC	Corporate Stock - Common	(646,433.81)	638,729.26
ALBEMARLE CORP COM	Corporate Stock - Common	(22,753.96)	5,820.09
ALCOA INC COM STK	Corporate Stock - Common	(249,837.88)	249,409.08
ALLERGAN INC COM	Corporate Stock - Common	(3,291,295.42)	444,659.99
ALLSTATE CORP COM	Corporate Stock - Common	(2,289,083.36)	5,465,267.80
ALLY AUTO .709999978549% DUE 09-15-2014	Corporate Debt Instruments - Preferred	(580,536.61)	580,902.75
ALLY AUTO .560000002389% DUE 10-15-2014	Corporate Debt Instruments - Other	(609,608.38)	610,500.39
ALTERA CORP COM	Corporate Stock - Common	(614,422.61)	1,303,974.80
ALTRIA GROUP INC COM	Corporate Stock - Common	(339,258.45)	347,807.92
AMAZON COM INC COM	Corporate Stock - Common	(1,911,568.28)	927,474.69
AMER MOVIL SAB DE 2.375 DUE 09-08-2016	Corporate Debt Instruments - Preferred	(282,038.96)	282,668.40
AMER ELEC PWR CO INC COM	Corporate Stock - Common	(681,690.85)	316,016.64
AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00047 VAR RT DUE 06-12-2017	Corporate Debt Instruments - Preferred	(267,506.12)	260,567.44
AMERN HONDA FIN 2.375% DUE 03-18-2013	Corporate Debt Instruments - Other	(486,493.92)	486,854.40
PVTPL AMERICAN INTL GROUP INC NT 144A 3.75% DUE 11-30-2013 BEO	Corporate Debt Instruments - Preferred	(172,531.64)	171,162.80
AMERICAN TOWER CORP	Other	-	990,596.67
AMERIPRISE FINL INC COM	Corporate Stock - Common	(248,295.00)	251,256.00
AMGEN INC COM	Corporate Stock - Common	(1,429,578.79)	956,877.39
ANADARKO PETRO CORP COM	Corporate Stock - Common	(600,128.49)	597,517.83
ANNALY CAP MGMT INC COM	Other	(247,293.23)	241,017.69
#REORG/AON CORP STOCK MERGER AON PLC COM2G19A21 4/2/2012	Corporate Stock - Common	(247,420.44)	-
APACHE CORP COM	Corporate Stock - Common	(505,787.70)	499,700.53
APOLLO GROUP INC CL A	Corporate Stock - Common	(1,043,998.82)	1,675,128.27
APPLE INC COM STK	Corporate Stock - Common	(4,388,770.02)	6,943,055.76
APPLIED MATERIALS INC COM	Corporate Stock - Common	(293,627.60)	289,400.00
ARCHER-DANIELS-MIDLAND CO COM	Corporate Stock - Common	(1,470,974.38)	411,237.60
ARES CAP CORP COM	Corporate Stock - Common	(266,681.22)	272,216.88
AZ EDL LN MARKETING CORP EDL LN REV VAR-TAXABLE-SR-SER C-1 FLTG 06-01-2023	Other	(307,135.58)	306,114.14
#REORG/ARRIS GROUP INC MANDATORY EXCHANGE ARRIS GROUP 2N1HAQ1 4/16/2013	Corporate Stock - Common	(44,751.71)	316,854.61
ASSOCTD BANC-CORP COM	Corporate Stock - Common	(244,687.62)	243,446.24
ATHENAHEALTH INC COM MON STOCK	Corporate Stock - Common	(1,531,562.84)	157,275.67
AUSTRALIA & NEW ZEALAND BKG MEDIU 144A TRANCHE # TR 1 2.4 11-23-16	Corporate Debt Instruments - Other	(511,842.00)	515,853.00
AUTODESK INC COM	Corporate Stock - Common	(1,297,205.71)	945,164.09
AVALONBAY CMNTYS REIT	Other	(249,471.39)	256,412.59
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC2012-1 ABS NT CL A 2.054 DUE 8-20-16 BEO	Corporate Debt Instruments - Other	(612,250.78)	623,558.20
BB&T CORP COM	Corporate Stock - Common	(246,184.10)	249,779.80
BBVA U S SR S A 3.25% DUE 05-16-2014	Corporate Debt Instruments - Other	(427,531.95)	431,694.00
BHP BILLITON FIN USA LTD 1.125 DUE 11-21-2014	Corporate Debt Instruments - Preferred	(391,825.59)	391,875.90
BHP BILLITON FIN USA LTD GTD SR NT FLTG RATE DUE 02-18-2014 REG	Corporate Debt Instruments - Preferred	(90,191.43)	90,028.80
ADR BP P L C SPONSORED ADR	Corporate Stock - Common	-	3,247,367.24
BP CAP MKTS P L C 3.125% DUE 10-01-2015	Corporate Debt Instruments - Preferred	(262,832.00)	263,307.50
BNP PARIBAS / BNP PARIBAS US MEDIUM TERMFLTG RT DUE 01-10-2014	Corporate Debt Instruments - Preferred	(311,026.24)	309,951.68
PVTPL GROUPE BPCE 2.375 DUE 10-04-2013	Corporate Debt Instruments - Preferred	(235,159.44)	235,538.40
PVTPL BNP PARIBAS HOME LN COVERED BDS BD144A 2.2% DUE 11-02-2015 BEO	Corporate Debt Instruments - Preferred	(547,291.80)	549,477.50
ADR BAIDU INC SPONSORED ADR	Corporate Stock - Common	(514,944.06)	2,534,697.05
BAKER HUGHES INC COM	Corporate Stock - Common	(249,247.34)	241,427.56
BANK OF AMERICA CORP	Corporate Stock - Common	(771,770.73)	2,618,588.79
BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014	Corporate Debt Instruments - Preferred	(538,338.00)	539,345.00
BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Instruments - Preferred	(347,269.44)	346,675.20
PVTPL BK MONTREAL QUE GTD COVERED BD 1.3 DUE 10-31-2014 BEO	Corporate Debt Instruments - Other	(607,509.00)	609,042.00
BANK NEW YORK MELLON CORP COM STK	Corporate Stock - Common	(474,900.86)	485,857.11
BANK NOVA SCOTIA 2.15 DUE 08-03-2016 BEO	Corporate Debt Instruments - Other	(723,425.50)	732,550.85
PVTPL BK NS COVERED BD PROGRAM BOOK TRANCHE # TR 3 1.95 DUE 01-30-2017 BEO	Corporate Debt Instruments - Other	(588,645.38)	603,042.75
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 2.6% DUE 01-22-2013 BEO	Corporate Debt Instruments - Other	(151,350.60)	151,678.50
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 3.85% DUE 01-22-2015 BEO	Corporate Debt Instruments - Preferred	(486,669.42)	486,845.60
BARCLAYS BK PLC 2.5% DUE 01-23-2013	Corporate Debt Instruments - Other	(312,533.63)	312,535.60
BAXTER INTL INC 1.85% DUE 01-15-2017	Corporate Debt Instruments - Preferred	(276,088.50)	274,922.10
CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	Corporate Debt Instruments - Preferred	(349,399.08)	350,697.87
PVTPL CMO BAYVIEW FINL AST TR SER 2004-SSR1 CL A1 144A 0 12-25-2039 BEO	Corporate Debt Instruments - Other	(690,099.98)	736,074.85
CMO BAYVIEW COML ASSET TR 2003-2 ASSET BKD CTF CL A 144A DUE 12-25-2033 BEO	Corporate Debt Instruments - Preferred	(37,671.77)	39,691.07
BEAM INC	Corporate Stock - Common	(245,071.82)	248,701.84
CMO BEAR STEARNS ARM TR 2004-8 MTG PASSTHRU CTF CL I-4-A-1 DUE 11-25-2034	Corporate Debt Instruments - Other	-	257,528.22
BEAR STEARNS AST FLTG RT 1.44003% DUE 06-25-2037	Corporate Debt Instruments - Other	(272,825.46)	256,924.74
BELDEN INC COM	Corporate Stock - Common	(40,235.69)	19,670.89
BEMIS CO INC COM	Corporate Stock - Common	(245,070.82)	257,411.98
BERKLEY W R CORP COM	Corporate Stock - Common	(277,442.41)	253,253.46
BERKSHIRE HATHAWAY INC-CL B	Corporate Stock - Common	(2,476,957.93)	2,491,291.44
BEST BUY INC COM STK	Corporate Stock - Common	(1,471,365.18)	1,675,377.74
BIG LOTS INC COM	Corporate Stock - Common	(246,199.79)	237,481.28
BIO RAD LABS INC CL A	Corporate Stock - Common	(244,901.56)	247,934.28
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Corporate Stock - Common	(2,055,425.53)	498,177.71
BIOGEN IDEC INC COM STK	Corporate Stock - Common	(1,323,706.04)	136,476.24
BLACKROCK INC COM STK	Corporate Stock - Common	(1,466,412.92)	255,387.02
BLOCK H & R INC COM	Corporate Stock - Common	(243,794.81)	242,810.76
BOEING CO COM	Corporate Stock - Common	(245,567.56)	249,865.08
BOSTON SCIENTIFIC CORP COM	Corporate Stock - Common	(245,299.76)	244,495.38
BRISTOL MYERS SQUIBB CO COM	Corporate Stock - Common	(989,987.21)	1,018,530.06
BROCADE COMMUNICATIONS SYS INC COM NEW STK	Corporate Stock - Common	(584,002.13)	249,626.88
CBS CORP NEW CL B	Corporate Stock - Common	(1,507,528.83)	1,143,982.02
CF INDS HLDGS INC COM	Corporate Stock - Common	(1,668,841.19)	276,116.57
CIGNA CORPORATION	Corporate Stock - Common	(247,090.78)	1,016,238.62
CIT GROUP INC NEW COM NEW COM NEW	Corporate Stock - Common	(245,176.40)	244,732.80
CME GROUP INC COM STK	Corporate Stock - Common	(320,386.32)	1,253,116.19
CVS CAREMARK CORP COM STK	Corporate Stock - Common	(3,597,702.90)	1,081,094.09

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
PVTPL CVS CAREMARK CORP PASSTHRU CTF 144A 6.117% DUE 01-10-2013 BEO	Corporate Debt Instruments - Other	(463,797.58)	460,947.01
CMO CWALT INC SR 2004-33 CL 2-A-1 DUE 12-25-2034 REG	Corporate Debt Instruments - Preferred	(40,082.53)	30,333.94
CWABS ASSET-BACKED CTFS TR 2007-3 SER 2007-3 CL 2-A-1 FLT RT 09-25-2029 BEO	Corporate Debt Instruments - Other	(302,314.26)	60,977.40
CMO CWMBS INC 2004-HYB4 MTG PASSTHRU CTFCL 2-A-1 VAR DUE 09-20-2034 REG	Corporate Debt Instruments - Other	(150,832.35)	145,722.37
CABOT OIL & GAS CORP COM	Corporate Stock - Common	(1,328,175.73)	833,643.34
PVTPL CAISSE CENTRALE DESJARDINS BD 1.6 DUE 03-06-2017	Corporate Debt Instruments - Other	(877,664.70)	897,544.20
CAMDEN PPTY TR SH BEN INT	Other	(302,543.00)	314,763.00
CAMERON INTL CORP COM STK	Corporate Stock - Common	(1,915,120.57)	1,686,089.73
CAP 1 FNCL COM	Corporate Stock - Common	(412,252.02)	1,207,215.57
CAPITALSOURCE INC REIT	Corporate Stock - Common	(284,031.49)	231,607.96
CARDINAL HLTH INC	Corporate Stock - Common	(250,367.40)	675,081.46
CARMAX INC COM	Corporate Stock - Common	(244,758.89)	247,744.50
CARNIVAL CORP COM PAIRED	Corporate Stock - Common	(246,830.50)	244,488.35
CATAMARAN CORP COM	Corporate Stock - Common	(19,848.80)	18.35
CATERPILLAR INC COM	Corporate Stock - Common	(2,026,775.25)	1,608,299.94
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS-BOOK ENTRY NT 1.125% DUE 12-15-2014	Corporate Debt Instruments - Preferred	(411,455.91)	412,025.40
CELANESE CORP DEL COM SER A STK	Corporate Stock - Common	(485,714.92)	109,954.01
CELGENE CORP COM	Corporate Stock - Common	(472,437.79)	279,431.30
CENTERPOINT ENERGY INC COM	Corporate Stock - Common	(246,204.86)	252,984.84
CENTURYLINK INC COM	Corporate Stock - Common	(408,707.95)	406,084.05
CERNER CORP COM	Corporate Stock - Common	(5,079,326.65)	525,719.89
CHESAPEAKE ENERGY CORP COM	Corporate Stock - Common	(269,169.63)	254,521.89
CHEVRON CORP COM	Corporate Stock - Common	(3,793,299.67)	4,518,791.33
CHUBB CORP COM	Corporate Stock - Common	(245,601.40)	1,983,431.07
CISCO SYSTEMS INC	Corporate Stock - Common	(1,966,349.96)	2,035,327.20
CITIGROUP INC COM NEW COM NEW	Corporate Stock - Common	(351,781.50)	3,904,281.58
CITIGROUP INC SUB NT DUE 06-09-2016 BEO	Corporate Debt Instruments - Other	(408,252.48)	406,410.72
CITIGROUP INC 6.5% DUE 08-19-2013	Corporate Debt Instruments - Preferred	(535,575.99)	535,255.20
CMO CITIGROUP MTG LN TR 2005-8 MTG PASSTHRU CTF CL I-A1A DUE 10-25-2035 REG	Corporate Debt Instruments - Other	(779,335.63)	784,451.70
CITRIX SYS INC COM	Corporate Stock - Common	(1,021,402.67)	2,703,831.29
CLEAN HBRS INC COM	Corporate Stock - Common	(17,247.00)	1,268,576.46
COACH INC COM	Corporate Stock - Common	(2,972,790.43)	1,592,242.79
COCA COLA CO NT FLTG DUE 03-14-2014 REG	Corporate Debt Instruments - Preferred	(500,714.50)	500,596.00
COLGATE-PALMOLIVE CO COM	Corporate Stock - Common	(244,975.60)	251,218.88
COMCAST CORP NEW-CL A	Corporate Stock - Common	(801,938.65)	1,136,641.30
COMERICA INC COM	Corporate Stock - Common	(245,181.94)	246,501.86
COML METALS CO COM	Corporate Stock - Common	(249,830.56)	273,625.20
COMMONWEALTH BK AUSTRALIA NY BRH 1.95 DUE 03-16-2015	Corporate Debt Instruments - Preferred	(311,856.28)	311,453.90
CMNTY HLTH SYS INC NEW COM	Corporate Stock - Common	(478,712.41)	530,756.75
COMPAGNIE DE FINANCEMENT FONCIER MTN 144A TRANCHE # TR 5 2.25 DUE 03-07-2014	Corporate Debt Instruments - Preferred	(403,221.60)	404,180.40
COMPUTER SCI CORP COM	Corporate Stock - Common	(531,624.81)	3,392,056.08
CONAGRA FOODS INC	Corporate Stock - Common	(327,862.79)	333,627.30
CON-WAY INC COM STK	Corporate Stock - Common	(248,217.63)	246,098.40
CONCHO RES INC COM STK	Corporate Stock - Common	(358,484.32)	2,240,540.16
CONOCOPHILLIPS COM	Corporate Stock - Common	(2,250,702.72)	1,774,851.43
CONSOL ENERGY INC COM	Corporate Stock - Common	(131,542.77)	499,796.80
CONS EDISON INC COM	Corporate Stock - Common	(334,665.48)	342,634.60
COOPER COS INC COM NEW	Corporate Stock - Common	(58,659.00)	706,741.11
RABOBANK NEDERLAND UTREC 3.375 19 JAN 2017	Corporate Debt Instruments - Preferred	(480,115.34)	479,526.90
CORELOGIC INC-W/I COM STK	Corporate Stock - Common	(245,154.67)	241,704.00
CORNING INC COM	Corporate Stock - Common	(389,023.20)	386,628.50
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39	Corporate Debt Instruments - Other	(134,317.00)	134,402.00
PVTPL CR AGRICOLE S A MEDIUM TERM SR BK NT TRANCHE # TR 00003 3.5 DUE 4-13-2015	Corporate Debt Instruments - Preferred	(363,056.58)	358,448.60
PVTPL CREDIT SUISSE AG GUERNSEY BRH GTD COVERED BD 144A 2.6% DUE 05-27-2016 BEO	Corporate Debt Instruments - Other	(472,759.48)	476,279.40
PVTPL CR SUISSE AG GUERNSEY BRH COVERED BD 1.625 DUE 03-06-2015	Corporate Debt Instruments - Other	(818,471.05)	230,578.22
CMO 2005-12 MTG PASSTHRU CTF 6-A-1 6% DUE 01-25-2036 REG	Corporate Debt Instruments - Other	-	446,399.20
CROWN HLDGS INC COM	Corporate Stock - Common	(46,502.04)	1,057,639.01
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036	Corporate Debt Instruments - Other	-	2,329,544.00
CWABS AST-BACKED NTS TR 2007-SEA1 AST BACKED NTS CL 1-A-1 FL RT 05-25-2047 REG	Corporate Debt Instruments - Other	-	1,785,313.70
CYTEC IND COM	Corporate Stock - Common	(250,915.95)	251,989.01
DDR CORP COM	Other	(246,630.72)	247,407.49
PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	Corporate Debt Instruments - Preferred	(1,728,338.40)	697,336.05
CMO DSLA MTG LN TR SER 2005-AR1 CL 2A1A DUE 03-19-2045 REG	Corporate Debt Instruments - Other	(71,794.43)	71,652.21
DTE ENERGY CO COM	Corporate Stock - Common	(764,899.63)	250,387.20
PVTPL DAIMLER FIN NORTH AMER LLC 2.3 DUE 01-09-2015	Corporate Debt Instruments - Preferred	(284,556.16)	284,407.20
DANSKE BK A/S MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 3 VAR RT DUE	Corporate Debt Instruments - Preferred	(312,481.28)	309,968.32
DEAN FOODS CO NEW COM	Corporate Stock - Common	(691,192.70)	286,960.49
DEUTSCHE TELEKOM 4.875% DUE 07-08-2014	Corporate Debt Instruments - Other	(298,324.60)	298,706.80
DEVON ENERGY CORP NEW COM	Corporate Stock - Common	(542,208.09)	542,691.99
DEXCOM INC COM	Corporate Stock - Common	(24,781.13)	95,200.36
PVTPL DEXIA CR LOC NEW YORK BRH NT FLTG 144AVAR RT DUE 04-29-2014 BEO	Other	(618,330.24)	633,600.00
DIGITAL RIV INC COM	Corporate Stock - Common	(47,525.94)	439,895.60
DILLARDS INC CL A COM	Corporate Stock - Common	(705,016.03)	617,536.85
WALT DISNEY CO	Corporate Stock - Common	(1,343,599.15)	1,355,795.84
DISCOVER FINL SVCS COM STK	Corporate Stock - Common	(274,989.55)	317,297.03
DNB BOLIGKREDITT A 03/29/2011 2.9 29 MAR2016	Corporate Debt Instruments - Preferred	(1,380,041.00)	919,515.41
DOLLAR TREE INC COM STK	Corporate Stock - Common	(7,916.00)	997,127.70
DOMINION RES INC VA NEW COM	Corporate Stock - Common	(562,893.68)	575,667.00
DOUGLAS EMMETT INC COM REIT	Other	(247,990.94)	256,964.40
DOW CHEMICAL CO COM	Corporate Stock - Common	(676,219.06)	677,263.99
DREAMWORKS ANIMATION SKG INC CL A COM STK	Corporate Stock - Common	(244,460.25)	236,595.25
DRIL-QUIP INC COM	Corporate Stock - Common	(34,514.15)	126,052.77
#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012	Corporate Stock - Common	(480,565.53)	487,135.70
CMO EMC MTG LN TR 2002-B MTG PASSTHRU CTF CL A-1 144A DUE 02-25-2041 BEO	Corporate Debt Instruments - Other	(100,593.49)	97,537.93
PVTPL EMC MTG LN TR 2003-A MTG PASSTHRU CTF CL A-1 144A VAR 08-25-2040 BEO	Corporate Debt Instruments - Other	(47,776.11)	49,866.30
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Corporate Stock - Common	(247,653.11)	247,063.02
EBAY INC COM USD0.001	Corporate Stock - Common	(2,292,434.65)	328,505.02
EDISON INTL COM	Corporate Stock - Common	(301,918.78)	804,828.38
EDWARDS LIFESCIENCES CORP COM	Corporate Stock - Common	(31,230.56)	747,022.12
#REORG/EL PASO CASH &STOCK MERGER KINDERMORGAN 2066259 2H1HAX1 5/25/12	Corporate Stock - Common	(249,312.13)	250,221.30
ENERGIZER HLDGS INC COM	Corporate Stock - Common	(247,475.62)	249,814.40
MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	Partnership/Joint Venture Interests	-	236,247.95
ENGILITY HLDGS INC COM	Corporate Stock - Common	-	13,079.12
ENTERGY CORP NEW COM	Corporate Stock - Common	(332,323.25)	3,099,493.47
EQTY RESDNTL EFF 5/15/02	Other	(248,984.10)	258,414.10
EXELON CORP COM	Corporate Stock - Common	(717,261.64)	2,785,654.74
#REORG/EXPRESS SCRIPTS INC STOCK MERGER EXPRESS SCRIPTS 2H1RA21 4/3/2012	Corporate Stock - Common	(193,409.97)	-
EXPRESS SCRIPTS HLDG CO COM	Corporate Stock - Common	(655,580.13)	1,031,713.08
EXXON MOBIL CORP COM	Corporate Stock - Common	(5,158,151.48)	5,692,784.31
FMC CORP COM (NEW)	Corporate Stock - Common	(27,423.35)	684,270.98
FMC TECHNOLOGIES INC COM	Corporate Stock - Common	(25,369.62)	1,658,526.96
FACEBOOK INC CL A CL A	Corporate Stock - Common	(8,626,556.81)	1,424,262.09
PVTPL FAIRBANKS CAP MTG LN TR SER 1999-1 DUE 05-25-2028	Corporate Debt Instruments - Other	(29,723.47)	30,293.88
FNMA DISC NT 07-25-2012	U.S. Government Securities	(11,798,879.00)	11,798,879.00
FEDEX CORP COM	Corporate Stock - Common	(958,349.67)	967,775.85
F5 NETWORKS INC COM STK	Corporate Stock - Common	(680,827.03)	1,082,794.55
FIDELITY NATL INFORMATION SVCS INC COM STK	Corporate Stock - Common	(245,985.98)	250,432.20
5TH 3RD BANCORP COM	Corporate Stock - Common	(914,704.67)	664,421.25
FIRST REP BK SAN FRANCISCO CALIF NEW COM	Corporate Stock - Common	(248,127.51)	258,135.09
FIRSTENERGY CORP COM	Corporate Stock - Common	(336,159.50)	343,591.60

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
FIVE BELOW INC COM USD0.01	Corporate Stock - Common	(13,430.00)	22,113.42
FORD CR AUTO OWNER .62% DUE 07-15-2013	Corporate Debt Instruments - Other	(17,641.36)	17,639.47
FORD CR AUTO OWNER .72000002861% DUE 12-15-2016	Corporate Debt Instruments - Preferred	(649,110.93)	652,539.06
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	Corporate Stock - Common	(339,630.21)	346,999.52
FOREST LABORATORIES INC	Corporate Stock - Common	(266,377.64)	269,525.28
FORTUNE BRANDS HOME & SEC INC COM	Corporate Stock - Common	(705,428.08)	2,886,587.29
#REORG/FOSSIL INC COM NAME CHANGE FOSSILGROUP 2Q1PAU1 6/6/2013	Corporate Stock - Common	(942,779.65)	664,518.45
FREEPORT-MCMORAN 1.4 DUE 02-13-2015	Corporate Debt Instruments - Other	(227,770.38)	229,346.80
FULTON FINL CORP PA COM	Corporate Stock - Common	(244,781.65)	247,144.35
GMAC INC FORMERLY 7.5 DUE 12-31-2013	Corporate Debt Instruments - Other	(816,200.00)	810,425.00
PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO	Corporate Debt Instruments - Preferred	(414,754.62)	417,506.25
PVTPL CMO GS MTG SECS CORP 2006-RP1 MTG 1A4 144A 8.5 DUE 01-25-2036 BEO	Corporate Debt Instruments - Other	(211,291.67)	211,964.23
CMO GS MTG SECS CORP GSR 2005-6F 2A-1 FLTG DUE 07-25-2035 REG	Corporate Debt Instruments - Other	(436,225.40)	356,207.40
GALLAGHER ARTHUR J & CO COM	Corporate Stock - Common	(246,670.02)	250,704.18
GAP INC COM	Corporate Stock - Common	(3,348,144.18)	2,347,422.71
GENERAL DYNAMICS CORP COM	Corporate Stock - Common	(437,871.71)	446,244.07
GENERAL ELECTRIC CO	Corporate Stock - Common	(3,652,806.81)	3,679,996.32
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG	Corporate Debt Instruments - Preferred	(778,379.10)	779,407.68
GENERAL GROWTH PPTYS INC NEW COM	Other	(248,711.62)	254,767.92
GEN MTRS CO COM	Corporate Stock - Common	(1,073,825.59)	368,217.60
GENTEX CORP COM	Corporate Stock - Common	(85,474.75)	414,295.04
GENUINE PARTS CO COM	Corporate Stock - Common	(243,887.90)	250,588.80
GILEAD SCIENCES INC	Corporate Stock - Common	(1,747,963.51)	1,201,455.76
GOLDMAN SACHS GROUP INC COM	Corporate Stock - Common	(3,323,072.46)	3,433,741.72
GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015	Corporate Debt Instruments - Preferred	(521,587.84)	522,415.70
GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/06-01-2012 REG	Corporate Debt Instruments - Other	(92,050.00)	92,400.00
GOOGLE INC CL A CL A	Corporate Stock - Common	(3,538,549.19)	2,818,456.11
GRAFTECH INTL LTD COM	Corporate Stock - Common	(249,398.07)	256,949.79
GRAINGER W W INC COM	Corporate Stock - Common	(1,346,763.41)	4,410,883.48
HCA HLDGS INC COM	Corporate Stock - Common	(1,835,705.41)	822,019.44
HCP INC COM REIT	Other	(245,935.97)	247,533.59
CMO HARBORVIEW MTG LN TR 2005-14 MTG PASSTHRU CTF CL 2-A DUE 12-19-2035 REG	Corporate Debt Instruments - Other	(697,808.35)	664,749.65
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG	Corporate Debt Instruments - Other	-	889,038.01
HARTFORD FINL SVCS GROUP INC COM	Corporate Stock - Common	(247,348.42)	253,215.20
HEALTH CARE REIT INC COM	Other	(247,866.10)	251,487.80
#REORG/HEINZ H J CO CASH MERGER 06/10/2013	Corporate Stock - Common	(245,422.04)	248,679.08
PVTPL HERTZ VEH FING LLC 2009-2 ASSET BKD NT A-1 144A 4.26% DUE 03-25-2014 BEO	Corporate Debt Instruments - Other	(367,401.89)	365,526.56
HESS CORP COM STK	Corporate Stock - Common	(325,400.54)	323,535.15
HOME DEPOT INC COM	Corporate Stock - Common	(2,326,137.68)	437,462.49
HONDA AUTO .69999998808% DUE 02-16-2016	Corporate Debt Instruments - Preferred	(469,354.50)	471,689.06
HONDA AUTO .57% DUE 07-18-2013	Corporate Debt Instruments - Preferred	(505,306.23)	505,281.85
HUB GROUP INC CL A	Corporate Stock - Common	(18,618.00)	35,787.05
HUDSON CITY BANCORP INC COM STK	Corporate Stock - Common	(248,796.42)	250,671.75
HUMANA INC COM	Corporate Stock - Common	(1,390,439.81)	270,406.40
#REORG/HUMAN GENOME SCIENCES INC CASH MERGER 8/6/2012	Corporate Stock - Common	(1,201,617.04)	1,998,592.52
HUNTINGTON BANCSHARES INC COM	Corporate Stock - Common	(648,231.19)	254,252.48
HUNTSMAN CORP COM STK	Corporate Stock - Common	(601,156.20)	261,425.60
HYUNDAI AUTO RECEIVABLES TR 2012-A NT CLA-2 0.55 DUE 06-16-2014	Corporate Debt Instruments - Other	(429,853.16)	430,352.73
PVTPL ING BK N V BD 144A 2.5% DUE 01-14-2016 BEO	Corporate Debt Instruments - Preferred	(699,210.81)	711,010.50
PVTPL INEOS FIN PLC SR SECD NT USD 144A 7.5% DUE 05-01-2020/05-04-2012 BEO	Corporate Debt Instruments - Other	(533,475.00)	141,750.00
ILLUMINA INC COM	Corporate Stock - Common	(19,270.68)	4,617,402.14
INFORMATICA CORP COM	Corporate Stock - Common	(415,663.36)	280,329.72
INGRAM MICRO INC CL A	Corporate Stock - Common	(267,017.89)	2,366,511.15
INSULET CORP COM STK	Corporate Stock - Common	(47,772.38)	125,863.59
INTEL CORP COM	Corporate Stock - Common	(2,624,204.31)	5,726,273.79
INTEGRYS ENERGY GROUP INC COM STK	Corporate Stock - Common	(254,677.68)	258,130.53
INTL PAPER CO COM	Corporate Stock - Common	(245,328.29)	246,576.87
INTERPUBLIC GROUP COMPANIES INC COM	Corporate Stock - Common	(683,507.39)	589,246.99
INTESA SANPAOLO S 3.625% DUE 08-12-2015	Corporate Debt Instruments - Other	(95,727.94)	95,697.80
INTUIT COM	Corporate Stock - Common	(28,297.45)	241,425.64
INTUITIVE SURGICAL INC COM NEW STK	Corporate Stock - Common	(666,804.14)	2,116,635.63
JPMORGAN CHASE & CO COM	Corporate Stock - Common	(799,507.33)	4,815,900.30
CMO J P MORGAN CHASE COML MTG SECS CORP SER 2003-PM1A CL A4 5.326 8-12-2040REG	Corporate Debt Instruments - Preferred	(600,258.24)	599,280.47
CMO J P MORGAN MTG TR 2006-A5 MTG PASSTHRU CTF CL 1-A-1 DUE 08-25-2036 REG	Corporate Debt Instruments - Other	(861,701.02)	737,228.26
PVTPL CMO PASSTHRU CTF CL 31-A 144A VAR RT DUE 07-25-2045 BEO	Corporate Debt Instruments - Preferred	(644,776.10)	22,117.60
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 06-19-2036	Corporate Debt Instruments - Preferred	(868,078.41)	15,975.02
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 12-26-2036	Corporate Debt Instruments - Other	(2,297,288.40)	132,706.97
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 05-26-2047 BEO	Corporate Debt Instruments - Preferred	(1,609,860.62)	53,418.73
JACOBS ENGR GROUP INC COM	Corporate Stock - Common	(253,769.68)	331,555.01
#REORG/ JEFFERIES GROUP STOCK MERGER LEUCADIA NATL 2473545 EFF 03/01/2013	Corporate Stock - Common	(343,921.59)	249,916.95
JOHN DEERE OWNER .63999998569% DUE 06-16-2014	Corporate Debt Instruments - Other	(430,468.84)	430,451.88
JOHNSON & JOHNSON COM USD1	Corporate Stock - Common	(2,513,228.30)	2,575,767.63
JOHNSON CTL INC COM	Corporate Stock - Common	(268,988.59)	275,250.15
KBR INC COM	Corporate Stock - Common	(249,243.24)	1,217,609.54
KS CY SOUTHN	Corporate Stock - Common	(268,691.98)	250,753.28
KEMPER CORP DEL COM	Corporate Stock - Common	(248,276.83)	246,876.74
KINDER MORGAN INC DEL COM	Corporate Stock - Common	(252,067.13)	257,043.40
KOHLS CORP COM	Corporate Stock - Common	(245,854.68)	263,371.00
KOMMUNALBANKEN AS 1.375% DUE 06-08-2017	Corporate Debt Instruments - Preferred	(1,208,937.15)	1,221,961.95
KRAFT FOODS INC COM STK NPV CLS 'A'	Corporate Stock - Common	(1,208,012.73)	1,211,503.08
KRAFT FOODS INC NT FLTG DUE 07-10-2013 REG	Corporate Debt Instruments - Other	(452,019.15)	451,962.45
LAS VEGAS SANDS CORP COM STK	Corporate Stock - Common	(646,730.32)	2,100,626.31
ESTEE LAUDER COMPANIES INC CL A USD0.01	Corporate Stock - Common	(361,716.39)	460,340.24
LEAR CORP COM NEW COM NEW	Corporate Stock - Common	(749,382.12)	248,981.92
LENNOX INTL INC COM	Corporate Stock - Common	(36,549.87)	137,731.47
#REORG/ LIBERTY NAME CHANGE WITH CUSIP LIBERTY MEDIA 2M1VA81 EFF 01/14/2013	Corporate Stock - Common	(311,359.66)	320,824.86
LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A	Corporate Stock - Common	(243,596.75)	245,344.15
ELI LILLY & CO COM	Corporate Stock - Common	(454,387.90)	461,148.16
LINCOLN NATL CORP COM	Corporate Stock - Common	(844,497.72)	332,018.90
LINKEDIN CORP CL A	Corporate Stock - Common	(476,835.75)	1,418,985.72
LIONS GATE ENTMT CORP COM NEW	Corporate Stock - Common	(31,618.60)	17,608.10
LLOYDS TSB BK PLC 5.8% DUE 01-13-2020	Corporate Debt Instruments - Preferred	(1,135,390.00)	1,167,210.00
LOCKHEED MARTIN CORP COM	Corporate Stock - Common	(380,368.96)	467,305.64
LOEWS CORP COM	Corporate Stock - Common	(247,345.95)	255,663.21
LORILLARD INC COM STK	Corporate Stock - Common	(1,204,554.24)	1,711,331.54
LOWES COS INC COM	Corporate Stock - Common	(604,557.30)	621,449.52
M & T BK CORP COM	Corporate Stock - Common	(279,057.94)	284,664.00
MACYS INC COM STK	Corporate Stock - Common	(759,399.24)	732,667.16
MAGNUM HUNTER RES CORP DEL COM	Corporate Stock - Common	(755,276.91)	97,873.87
MARATHON OIL CORP COM	Corporate Stock - Common	(409,952.50)	1,042,132.29
MARATHON PETE CORP COM	Corporate Stock - Common	(1,018,097.28)	268,372.32
MARSH & MCLENNAN CO'S INC COM	Corporate Stock - Common	(260,345.03)	262,832.85
MEAD JOHNSON NUTRITION COM USD0.01	Corporate Stock - Common	(243,494.24)	250,381.06
MEADWESTVACO CORP COM	Corporate Stock - Common	(247,312.98)	254,506.40
MEDTRONIC INC COM	Corporate Stock - Common	(245,859.42)	250,050.96
MERCK & CO INC NEW COM	Corporate Stock - Common	(2,090,511.57)	2,922,450.40
I/O CMO MERRILL LYNCH MTG INVS INC 2003-G MTG CL X-A-2 01-25-2029 REG	Corporate Debt Instruments - Preferred	(32,593.02)	22,001.08
CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	Corporate Debt Instruments - Other	(360,680.71)	385,818.52
#REORG/METROPCS COMMUNICATIONS PLAN OF REORG T MOBIL 2N13A61 5/1/2013	Corporate Stock - Common	(141,358.92)	963,147.87
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00048 2.875 DUE 09-17-2012	Corporate Debt Instruments - Other	(331,973.40)	331,996.50

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
MICROSOFT CORP COM	Corporate Stock - Common	(2,667,294.96)	5,321,621.08
MICRON TECH INC COM	Corporate Stock - Common	(236,566.51)	228,517.20
MONOLITHIC PWR SYS INC COM	Corporate Stock - Common	(21,490.48)	352,293.77
MONTANA HIGHER ED STUDENT ASSISTANCE COR2012-A1 CL A1 FLTG RT 09-20-2022	Corporate Debt Instruments - Preferred	(470,000.00)	470,676.30
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015	Corporate Debt Instruments - Preferred	(359,428.14)	356,791.43
CMO MORGAN STANLEY DEAN WITTER CAP I TR 2002-IQ3 CL A-4 5.08% DUE 09-15-2037 BEO	Corporate Debt Instruments - Other	(242,906.48)	242,439.68
MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013	Corporate Debt Instruments - Other	(367,543.57)	367,809.60
CMO MORGAN STANLEY MTG LN TR 2007-6XS CL1-A-2-M 5.75% DUE 02-25-2047 REG	Corporate Debt Instruments - Other	(784,586.80)	973,394.88
PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	Corporate Debt Instruments - Other	(646,864.45)	107,737.23
MOTOROLA SOLUTIONS INC	Corporate Stock - Common	(258,843.82)	261,011.52
#REORG/MOTOROLA MOBILITY HLDGS INC COM CASH MERGER 05-22-2012	Corporate Stock - Common	(245,821.74)	245,462.11
MURPHY OIL CORP COM	Corporate Stock - Common	(579,237.96)	397,872.68
NYSE EURONEXT COM STK	Corporate Stock - Common	(242,608.58)	247,949.44
PVTPL NATIONAL BK CANADA 2.2 10-19-2016	Corporate Debt Instruments - Other	(331,940.16)	334,182.40
NATIONAL OILWELL VARCO COM STK	Corporate Stock - Common	(627,107.50)	1,050,328.25
NETAPP INC COM STK	Corporate Stock - Common	(46,251.14)	1,006,212.60
NETFLIX INC COM STK	Corporate Stock - Common	(1,088,334.54)	1,705,722.03
NEWMONT MINING CORP NEW COM	Corporate Stock - Common	(404,435.38)	392,805.18
#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013	Corporate Stock - Common	(1,365,554.51)	753,015.84
NEXTERA ENERGY INC COM	Corporate Stock - Common	(487,053.50)	498,040.65
NIKE INC CL B	Corporate Stock - Common	-	410,662.93
NISSAN MASTER OWNER TR RECEIVABLES 2012-A NT 05-15-2017 REG	Corporate Debt Instruments - Other	(420,000.00)	422,001.56
NISSAN AUTO 1.18% DUE 02-16-2015	Corporate Debt Instruments - Other	(352,127.20)	352,433.60
NOBLE ENERGY INC COM	Corporate Stock - Common	(248,987.84)	258,570.54
NORDEA BK AG 3.7% DUE 11-13-2014	Corporate Debt Instruments - Preferred	(217,989.87)	217,562.10
NORDEA EIENDOMSKREDITT AS COVERED BD PROTRANCHE # TR 2 VAR RT DUE 04-07-2015	Corporate Debt Instruments - Other	(519,315.68)	519,818.33
NORFOLK SOUTHN CORP COM	Corporate Stock - Common	(346,364.14)	820,372.48
NC ST ED ASST AUTH SER A-3 VAR RT DUE 10-25-2041 REG TAXABLE	Other	(510,111.00)	516,037.50
NORTHROP GRUMMAN CORP COM	Corporate Stock - Common	(419,929.50)	3,991,186.80
NOVASTAR HOME EQTY LN SER 2004-1 FLTG 06-25-2034 REG	Corporate Debt Instruments - Preferred	(884,047.15)	897,159.38
#REORG/NSTAR COM STOCK MERGER NORTHEAST 2663499 4/10/2012	Corporate Stock - Common	(247,916.05)	250,657.45
NUCOR CORP COM	Corporate Stock - Common	(247,723.64)	249,154.21
OCCIDENTAL PETROLEUM CORP	Corporate Stock - Common	(1,011,194.69)	3,151,421.03
ONEOK INC COM STK	Corporate Stock - Common	(247,548.76)	245,972.54
ORACLE CORP COM	Corporate Stock - Common	(499,256.94)	2,434,191.19
OWENS CORNING NEW COM STK	Corporate Stock - Common	(2,338,579.12)	2,513,999.66
PG& E CORP COM	Corporate Stock - Common	(293,585.03)	293,514.01
PPL CORP COM ISIN US69351T1060	Corporate Stock - Common	(307,274.31)	311,920.20
PARKER-HANNIFIN CORP COM	Corporate Stock - Common	(248,221.45)	249,056.85
PENNEY J.C CO INC COM	Corporate Stock - Common	(243,225.94)	3,007,952.70
PEPSICO INC SR NT 2.5% DUE 05-10-2016	Corporate Debt Instruments - Preferred	(221,518.08)	220,911.60
PEPSICO INC SR NT 0.75 3-5-2015	Corporate Debt Instruments - Preferred	(439,531.40)	434,913.60
PERKINELMER INC COM	Corporate Stock - Common	(247,625.36)	254,079.48
PERRIGO CO COM	Corporate Stock - Common	(145,653.01)	1,011,707.44
PETROBRAS INTL FIN 3.875% DUE 01-27-2016	Corporate Debt Instruments - Other	(329,672.32)	332,000.00
PETROBRAS INTL FIN 2.875 DUE 02-06-2015	Corporate Debt Instruments - Other	(161,298.40)	161,800.00
PFIZER INC COM	Corporate Stock - Common	(3,058,511.55)	3,955,862.22
PHILIP MORRIS INTL COM STK NPV	Corporate Stock - Common	(316,310.98)	2,241,646.65
PHILLIPS 66 COM	Corporate Stock - Common	-	844,682.24
PVTPL PHILLIPS 66 GTD SR NT 144A 1.95% DUE 03-05-2015 BEO	Corporate Debt Instruments - Other	(211,640.94)	212,150.40
#REORG/PLAINS EXPL & PRODTN MERGER ELECTION FREEPORT 2337223 05/31/2013	Corporate Stock - Common	(250,794.54)	244,036.80
#REORG/POPULAR INC COM REV STK SPLIT POPULAR INC 2J1WA21 5/30/2012	Corporate Stock - Common	(574,938.06)	-
POTASH CORP SASK 3.75% DUE 09-30-2015	Corporate Debt Instruments - Preferred	(439,062.03)	440,106.30
PRAXAIR INC COM	Corporate Stock - Common	(1,126,481.24)	319,960.50
PREMIERE GLOBAL SVCS INC COM	Corporate Stock - Common	(21,982.25)	7,710.56
PRICELINE COM INC COM NEW STK	Corporate Stock - Common	(2,425,501.81)	2,479,994.93
PRINCIPAL FINL GROUP INC COM STK	Corporate Stock - Common	(264,307.68)	272,033.77
PROCTER & GAMBLE COM NPV	Corporate Stock - Common	(3,156,414.62)	4,006,574.13
#REORG/PROGRESS ENERGY STOCK MERGER DUKEENERGY CORP 2G1XA11 7/3/2012	Corporate Stock - Common	(357,950.10)	364,312.20
PROGRESSIVE CORP OH COM	Corporate Stock - Common	(247,577.96)	253,457.40
PROLOGIS INC COM	Other	(246,164.95)	254,293.75
PROTECTIVE LIFE CORP COM	Corporate Stock - Common	(251,986.44)	258,176.64
PRUDENTIAL FINL INC COM	Corporate Stock - Common	(2,136,712.17)	1,381,289.25
PUB SERVICE ENTERPRISE GROUP INC COM	Corporate Stock - Common	(269,209.62)	275,763.72
QUANTA SVCS INC COM	Corporate Stock - Common	(275,384.74)	243,190.92
QUESTCOR PHARMACEUTICALS INC COM	Corporate Stock - Common	(534,962.96)	268,315.05
RALPH LAUREN CORP CL A CL A	Corporate Stock - Common	(1,060,906.29)	855,141.18
RANGE RES CORP COM	Corporate Stock - Common	(1,364,914.99)	198,326.47
RAYTHEON CO USD0.01	Corporate Stock - Common	(626,927.97)	305,765.40
REGAL BELOIT CORP COM	Corporate Stock - Common	(246,765.40)	245,565.60
REGAL ENTMT GROUP CL A CL A	Corporate Stock - Common	(247,869.88)	236,114.27
REGENERON PHARMACEUTICALS INC COM	Corporate Stock - Common	(1,660,802.16)	3,227,818.24
REPUBLIC SVCS INC COM	Corporate Stock - Common	(244,752.82)	928,123.24
RESTORATION HARDWARE HLDGS INC COM USD0.0001	Corporate Stock - Common	(4,968.00)	6,521.74
REX ENERGY CORP COM STK	Corporate Stock - Common	(16,263.87)	134,652.01
REYNOLDS AMERN INC 7.3% DUE 07-15-2015	Corporate Debt Instruments - Other	(316,429.12)	317,293.20
RIO TINTO FIN USA 2.5% DUE 05-20-2016	Corporate Debt Instruments - Preferred	(290,769.64)	291,275.60
RIO TINTO FIN USA 2.25 DUE 09-20-2016	Corporate Debt Instruments - Preferred	(20,669.12)	20,662.00
RIVERBED TECHNOLOGY INC COM	Corporate Stock - Common	(135,178.42)	204,143.10
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-26-2012 TO 04-27-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 04-25-2012 TO 04-26-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-23-2012 TO 04-24-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-24-2012 TO 04-25-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 04-20-2012 TO 04-23-2012	Other	-	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 04-19-2012 TO 04-20-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-18-2012 TO 04-19-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-17-2012 TO 04-18-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-16-2012 TO 04-17-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-03-2012 TO 04-04-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-04-2012 TO 04-05-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-12-2012 TO 04-13-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-13-2012 TO 04-16-2012	Other	-	2,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-27-2012 TO 04-30-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-30-2012 TO 05-01-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-01-2012 TO 05-02-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-05-2012 TO 04-09-2012	Other	-	600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-09-2012 TO 04-10-2012	Other	-	600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-05-2012 TO 04-09-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-09-2012 TO 04-10-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-01-2012 TO 05-02-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-27-2012 TO 04-30-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-30-2012 TO 05-01-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-13-2012 TO 04-16-2012	Other	(2,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-03-2012 TO 04-04-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-04-2012 TO 04-05-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-12-2012 TO 04-13-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-16-2012 TO 04-17-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 04-19-2012 TO 04-20-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-18-2012 TO 04-19-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-17-2012 TO 04-18-2012	Other	(2,700,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 04-20-2012 TO 04-23-2012	Other	(2,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-23-2012 TO 04-24-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-24-2012 TO 04-25-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-26-2012 TO 04-27-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 04-25-2012 TO 04-26-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-23-2012 TO 08-30-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-28-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-31-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-28-2012 TO 08-29-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-21-2012 TO 08-22-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-17-2012 TO 08-20-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-20-2012 TO 08-21-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-02-2012 TO 08-03-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-24-2012 TO 08-27-2012	Other	-	12,200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .14% FROM 08-22-2012 TO 08-23-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .17% FROM 08-23-2012 TO 08-24-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-06-2012 TO 08-07-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-08-2012 TO 08-09-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-07-2012 TO 08-08-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-03-2012 TO 08-06-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-09-2012 TO 08-10-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-10-2012 TO 08-13-2012	Other	-	11,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-16-2012 TO 08-17-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-15-2012 TO 08-16-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-14-2012 TO 08-15-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-13-2012 TO 08-14-2012	Other	-	10,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-04-2012 TO 09-05-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 08-31-2012 TO 09-04-2012	Other	-	2,300,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 08-24-2012 TO 08-27-2012	Other	(500,000.00)	500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 08-31-2012 TO 09-04-2012	Other	(2,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-04-2012 TO 09-05-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-13-2012 TO 08-14-2012	Other	(10,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-14-2012 TO 08-15-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-16-2012 TO 08-17-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-15-2012 TO 08-16-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-10-2012 TO 08-13-2012	Other	(11,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-07-2012 TO 08-08-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-03-2012 TO 08-06-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-09-2012 TO 08-10-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-06-2012 TO 08-07-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-08-2012 TO 08-09-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .14% FROM 08-22-2012 TO 08-23-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .17% FROM 08-23-2012 TO 08-24-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-24-2012 TO 08-27-2012	Other	(12,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-02-2012 TO 08-03-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-21-2012 TO 08-22-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-17-2012 TO 08-20-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-20-2012 TO 08-21-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-23-2012 TO 08-30-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-28-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-31-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-28-2012 TO 08-29-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-19-2012 TO 12-20-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Other	-	3,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-27-2012 TO 12-28-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-28-2012 TO 12-31-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-26-2012 TO 12-27-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-21-2012 TO 12-24-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-20-2012 TO 12-21-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-24-2012 TO 12-26-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .09% FROM 01-03-2012 TO 01-04-2012	Other	(1,900,000.00)	1,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-24-2012 TO 12-26-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-20-2012 TO 12-21-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-21-2012 TO 12-24-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-26-2012 TO 12-27-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-27-2012 TO 12-28-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-28-2012 TO 12-31-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Other	(3,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-19-2012 TO 12-20-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-13-2012 TO 02-14-2012	Other	-	12,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-06-2012 TO 02-07-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-07-2012 TO 02-08-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-08-2012 TO 02-09-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 02-02-2012 TO 02-03-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-03-2012 TO 02-06-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-10-2012 TO 02-13-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-09-2012 TO 02-10-2012	Other	-	11,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-14-2012 TO 02-15-2012	Other	-	11,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-29-2012 TO 03-01-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-01-2012 TO 03-02-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 02-27-2012 TO 02-28-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-28-2012 TO 02-29-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 02-22-2012 TO 02-23-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-21-2012 TO 02-22-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-17-2012 TO 02-21-2012	Other	-	7,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-23-2012 TO 02-24-2012	Other	-	6,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-24-2012 TO 02-27-2012	Other	-	6,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-16-2012 TO 02-17-2012	Other	-	2,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 02-15-2012 TO 02-16-2012	Other	(1,900,000.00)	1,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-16-2012 TO 02-17-2012	Other	(2,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-23-2012 TO 02-24-2012	Other	(6,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-24-2012 TO 02-27-2012	Other	(6,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-17-2012 TO 02-21-2012	Other	(7,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 02-22-2012 TO 02-23-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-21-2012 TO 02-22-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 02-27-2012 TO 02-28-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-28-2012 TO 02-29-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-29-2012 TO 03-01-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-01-2012 TO 03-02-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-14-2012 TO 02-15-2012	Other	(11,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-09-2012 TO 02-10-2012	Other	(11,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-10-2012 TO 02-13-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-07-2012 TO 02-08-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-08-2012 TO 02-09-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 02-02-2012 TO 02-03-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-03-2012 TO 02-06-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-06-2012 TO 02-07-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-13-2012 TO 02-14-2012	Other	(12,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-12-2012 TO 01-13-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 01-26-2012 TO 01-27-2012	Other	-	12,100,000.00

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisition	(d) Proceeds of disposition
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-27-2012 TO 01-30-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-25-2012 TO 01-26-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 01-13-2012 TO 01-17-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-17-2012 TO 01-18-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-18-2012 TO 01-19-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-19-2012 TO 01-20-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 01-20-2012 TO 01-23-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-24-2012 TO 01-25-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-23-2012 TO 01-24-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 01-31-2012 TO 02-02-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-30-2012 TO 01-31-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-31-2012 TO 02-01-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-11-2012 TO 01-12-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 01-10-2012 TO 01-11-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-09-2012 TO 01-10-2012	Other	-	4,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-04-2012 TO 01-05-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-05-2012 TO 01-06-2012	Other	(2,000,000.00)	2,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-04-2012 TO 01-05-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-09-2012 TO 01-10-2012	Other	(4,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-11-2012 TO 01-12-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 01-10-2012 TO 01-11-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-30-2012 TO 01-31-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-31-2012 TO 02-01-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 01-31-2012 TO 02-02-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-24-2012 TO 01-25-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-23-2012 TO 01-24-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-12-2012 TO 01-13-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 01-26-2012 TO 01-27-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-27-2012 TO 01-30-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-25-2012 TO 01-26-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 01-13-2012 TO 01-17-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-17-2012 TO 01-18-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-18-2012 TO 01-19-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-19-2012 TO 01-20-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 01-20-2012 TO 01-23-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-12-2012 TO 07-13-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-11-2012 TO 07-12-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 08-01-2012 TO 08-02-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-05-2012 TO 07-06-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-03-2012 TO 07-05-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .18% FROM 07-10-2012 TO 07-11-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-09-2012 TO 07-10-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-06-2012 TO 07-09-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .14% FROM 07-19-2012 TO 07-20-2012	Other	-	6,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-26-2012 TO 07-27-2012	Other	-	5,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-25-2012 TO 07-26-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 08-01-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-20-2012 TO 07-23-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-23-2012 TO 07-24-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-27-2012 TO 07-30-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-30-2012 TO 07-31-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-31-2012 TO 08-01-2012	Other	-	5,100,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-13-2012 TO 07-16-2012	Other	-	3,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 07-19-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-17-2012 TO 07-18-2012	Other	-	3,000,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .22% FROM 07-16-2012 TO 07-17-2012	Other	-	3,000,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-17-2012 TO 07-18-2012	Other	(3,000,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .22% FROM 07-16-2012 TO 07-17-2012	Other	(3,000,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 07-19-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-13-2012 TO 07-16-2012	Other	(3,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-31-2012 TO 08-01-2012	Other	(5,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-20-2012 TO 07-23-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-23-2012 TO 07-24-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-27-2012 TO 07-30-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-30-2012 TO 07-31-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 08-01-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-25-2012 TO 07-26-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-26-2012 TO 07-27-2012	Other	(5,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .14% FROM 07-19-2012 TO 07-20-2012	Other	(6,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-06-2012 TO 07-09-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .18% FROM 07-10-2012 TO 07-11-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-09-2012 TO 07-10-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-11-2012 TO 07-12-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 08-01-2012 TO 08-02-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-05-2012 TO 07-06-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-03-2012 TO 07-05-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-12-2012 TO 07-13-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 06-29-2012 TO 07-02-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .27% FROM 07-02-2012 TO 07-03-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 06-20-2012 TO 06-21-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-21-2012 TO 06-22-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-27-2012 TO 06-28-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-28-2012 TO 06-29-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-07-2012 TO 06-08-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-19-2012 TO 06-20-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-18-2012 TO 06-19-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-22-2012 TO 06-25-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-25-2012 TO 06-26-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-13-2012 TO 06-14-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .27% FROM 06-15-2012 TO 06-18-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-26-2012 TO 06-27-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-11-2012 TO 06-12-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-12-2012 TO 06-13-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 06-14-2012 TO 06-15-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-06-2012 TO 06-07-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-05-2012 TO 06-06-2012	Other	-	11,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-04-2012 TO 06-05-2012	Other	-	10,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-08-2012 TO 06-11-2012	Other	(10,500,000.00)	10,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-04-2012 TO 06-05-2012	Other	(10,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-05-2012 TO 06-06-2012	Other	(11,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-06-2012 TO 06-07-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-26-2012 TO 06-27-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-11-2012 TO 06-12-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-12-2012 TO 06-13-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 06-14-2012 TO 06-15-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 06-29-2012 TO 07-02-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .27% FROM 07-02-2012 TO 07-03-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 06-20-2012 TO 06-21-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-21-2012 TO 06-22-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-27-2012 TO 06-28-2012	Other	(12,600,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-28-2012 TO 06-29-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-07-2012 TO 06-08-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-19-2012 TO 06-20-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-18-2012 TO 06-19-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-22-2012 TO 06-25-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-25-2012 TO 06-26-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-13-2012 TO 06-14-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .27% FROM 06-15-2012 TO 06-18-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-27-2012 TO 03-28-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-26-2012 TO 03-27-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-29-2012 TO 03-30-2012	Other	-	11,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-28-2012 TO 03-29-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-08-2012 TO 03-09-2012	Other	-	8,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-02-2012 TO 03-05-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-07-2012 TO 03-08-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-05-2012 TO 03-06-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-06-2012 TO 03-07-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-09-2012 TO 03-12-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-22-2012 TO 03-23-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-12-2012 TO 03-13-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-21-2012 TO 03-22-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-14-2012 TO 03-15-2012	Other	-	7,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-13-2012 TO 03-14-2012	Other	-	7,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-20-2012 TO 03-21-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 03-15-2012 TO 03-16-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 03-19-2012 TO 03-20-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 03-16-2012 TO 03-19-2012	Other	-	7,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-23-2012 TO 03-26-2012	Other	-	4,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-02-2012 TO 04-03-2012	Other	-	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-30-2012 TO 04-02-2012	Other	(2,600,000.00)	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-02-2012 TO 04-03-2012	Other	(2,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-23-2012 TO 03-26-2012	Other	(4,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 03-16-2012 TO 03-19-2012	Other	(7,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-20-2012 TO 03-21-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 03-15-2012 TO 03-16-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 03-19-2012 TO 03-20-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-13-2012 TO 03-14-2012	Other	(7,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-14-2012 TO 03-15-2012	Other	(7,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-22-2012 TO 03-23-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-12-2012 TO 03-13-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-21-2012 TO 03-22-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-02-2012 TO 03-05-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-07-2012 TO 03-08-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-05-2012 TO 03-06-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-06-2012 TO 03-07-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-09-2012 TO 03-12-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-08-2012 TO 03-09-2012	Other	(8,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-28-2012 TO 03-29-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-29-2012 TO 03-30-2012	Other	(11,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-27-2012 TO 03-28-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-26-2012 TO 03-27-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-01-2012 TO 06-04-2012	Other	-	8,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-31-2012 TO 06-01-2012	Other	-	5,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-30-2012 TO 05-31-2012	Other	-	5,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-29-2012 TO 05-30-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-25-2012 TO 05-29-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-16-2012 TO 05-17-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-17-2012 TO 05-18-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-22-2012 TO 05-23-2012	Other	-	4,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 05-15-2012 TO 05-16-2012	Other	-	4,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-23-2012 TO 05-24-2012	Other	-	4,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-21-2012 TO 05-22-2012	Other	-	4,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-18-2012 TO 05-21-2012	Other	-	3,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-04-2012 TO 05-15-2012	Other	-	3,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-24-2012 TO 05-25-2012	Other	-	3,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 05-10-2012 TO 05-11-2012	Other	-	3,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-11-2012 TO 05-14-2012	Other	-	3,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-09-2012 TO 05-10-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-08-2012 TO 05-09-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-07-2012 TO 05-08-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-02-2012 TO 05-03-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-03-2012 TO 05-04-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-04-2012 TO 05-07-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-02-2012 TO 05-03-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-03-2012 TO 05-04-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-04-2012 TO 05-07-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-07-2012 TO 05-08-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-09-2012 TO 05-10-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-08-2012 TO 05-09-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 05-10-2012 TO 05-11-2012	Other	(3,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-11-2012 TO 05-14-2012	Other	(3,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-24-2012 TO 05-25-2012	Other	(3,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-04-2012 TO 05-15-2012	Other	(3,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-18-2012 TO 05-21-2012	Other	(3,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-21-2012 TO 05-22-2012	Other	(4,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-23-2012 TO 05-24-2012	Other	(4,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 05-15-2012 TO 05-16-2012	Other	(4,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-22-2012 TO 05-23-2012	Other	(4,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-16-2012 TO 05-17-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-17-2012 TO 05-18-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-29-2012 TO 05-30-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-25-2012 TO 05-29-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-30-2012 TO 05-31-2012	Other	(5,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-31-2012 TO 06-01-2012	Other	(5,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-01-2012 TO 06-04-2012	Other	(8,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-14-2012 TO 11-15-2012	Other	-	14,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 11-15-2012 TO 11-16-2012	Other	-	14,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-16-2012 TO 11-19-2012	Other	-	14,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-07-2012 TO 11-08-2012	Other	-	12,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-06-2012 TO 11-07-2012	Other	-	12,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 11-05-2012 TO 11-06-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 11-02-2012 TO 11-05-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-13-2012 TO 11-14-2012	Other	-	10,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-08-2012 TO 11-09-2012	Other	-	10,200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 11-09-2012 TO 11-13-2012	Other	-	10,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-27-2012 TO 12-04-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-26-2012 TO 11-27-2012	Other	-	900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 11-28-2012 TO 11-29-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-27-2012 TO 11-28-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 11-28-2012 TO 11-29-2012	Other	(700,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-27-2012 TO 11-28-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-26-2012 TO 11-27-2012	Other	(900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-27-2012 TO 12-04-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-08-2012 TO 11-09-2012	Other	(10,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 11-09-2012 TO 11-13-2012	Other	(10,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-13-2012 TO 11-14-2012	Other	(10,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 11-05-2012 TO 11-06-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 11-02-2012 TO 11-05-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-07-2012 TO 11-08-2012	Other	(12,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-06-2012 TO 11-07-2012	Other	(12,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-16-2012 TO 11-19-2012	Other	(14,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-14-2012 TO 11-15-2012	Other	(14,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 11-15-2012 TO 11-16-2012	Other	(14,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-17-2012 TO 10-18-2012	Other	-	14,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .33% FROM 11-01-2012 TO 11-02-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS BANK .22% FROM 10-29-2012 TO 10-30-2012	Other	-	11,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 10-25-2012 TO 10-26-2012	Other	-	11,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-26-2012 TO 10-29-2012	Other	-	11,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-18-2012 TO 10-19-2012	Other	-	10,700,000.00
BUY TO OPEN REPO W/BARCLAYS BANK .21% FROM 10-22-2012 TO 10-23-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 10-23-2012 TO 10-24-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-19-2012 TO 10-22-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-18-2012 TO 10-25-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .3% FROM 10-30-2012 TO 11-01-2012	Other	-	9,000,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .3% FROM 10-30-2012 TO 11-01-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-02-2012 TO 10-03-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-03-2012 TO 10-04-2012	Other	-	1,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .28% FROM 10-04-2012 TO 10-05-2012	Other	-	1,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-16-2012 TO 10-17-2012	Other	-	1,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .28% FROM 10-15-2012 TO 10-16-2012	Other	-	800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-05-2012 TO 10-09-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-09-2012 TO 10-10-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-12-2012 TO 10-15-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-11-2012 TO 10-12-2012	Other	-	600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-10-2012 TO 10-11-2012	Other	(200,000.00)	200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-11-2012 TO 10-12-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-05-2012 TO 10-09-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-09-2012 TO 10-10-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-12-2012 TO 10-15-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .28% FROM 10-15-2012 TO 10-16-2012	Other	(800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-16-2012 TO 10-17-2012	Other	(1,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-03-2012 TO 10-04-2012	Other	(1,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .28% FROM 10-04-2012 TO 10-05-2012	Other	(1,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-02-2012 TO 10-03-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/CITIGROUP GLOBA .3% FROM 10-30-2012 TO 11-01-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .3% FROM 10-30-2012 TO 11-01-2012	Other	(9,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS BANK .21% FROM 10-22-2012 TO 10-23-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 10-23-2012 TO 10-24-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-19-2012 TO 10-22-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-18-2012 TO 10-25-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-18-2012 TO 10-19-2012	Other	(10,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 10-25-2012 TO 10-26-2012	Other	(11,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-26-2012 TO 10-29-2012	Other	(11,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS BANK .22% FROM 10-29-2012 TO 10-30-2012	Other	(11,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .33% FROM 11-01-2012 TO 11-02-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-17-2012 TO 10-18-2012	Other	(14,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-17-2012 TO 09-18-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-14-2012 TO 09-17-2012	Other	-	8,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-18-2012 TO 09-19-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-07-2012 TO 09-10-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-04-2012 TO 09-06-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-06-2012 TO 09-07-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-25-2012 TO 09-26-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-26-2012 TO 09-27-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-01-2012 TO 10-02-2012	Other	-	1,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-27-2012 TO 09-28-2012	Other	-	1,000,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-28-2012 TO 10-01-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-19-2012 TO 09-20-2012	Other	-	200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-12-2012 TO 09-13-2012	Other	(100,000.00)	100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-19-2012 TO 09-20-2012	Other	(200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-28-2012 TO 10-01-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-27-2012 TO 09-28-2012	Other	(1,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-01-2012 TO 10-02-2012	Other	(1,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-25-2012 TO 09-26-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-26-2012 TO 09-27-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-04-2012 TO 09-06-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-06-2012 TO 09-07-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-07-2012 TO 09-10-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-18-2012 TO 09-19-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-14-2012 TO 09-17-2012	Other	(8,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-17-2012 TO 09-18-2012	Other	(12,600,000.00)	-
ROVI CORP COM	Corporate Stock - Common	(667,153.87)	172,806.16
SBA COMMUNICATIONS CORP CL A COM	Corporate Stock - Common	(1,476,125.33)	175,504.75
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR 03-15-2027 REG	Corporate Debt Instruments - Preferred	(743,584.80)	762,000.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14	Corporate Debt Instruments - Other	(643,964.58)	644,613.87
PVTPL SLM STUD LN TR 2003-11 STUD LN BKDSECS 144A A-6 VAR RT DUE 12-15-25	Corporate Debt Instruments - Preferred	(721,027.73)	738,237.50
SLM STUDENT LN TR 2003-14 CL A-6 FLTG 07-25-2025 REG	Corporate Debt Instruments - Preferred	(836,162.55)	842,062.50
SLM STUDENT LN TR 2007-4 A3 FLTG 01-25-2022 BEO	Corporate Debt Instruments - Preferred	(695,855.44)	696,937.50
PVTPL SLM PVT ED LN TR 2012-A STUD LN CLA-1 FLTG DUE 08-15-2025 BEO	Corporate Debt Instruments - Preferred	(497,209.37)	496,157.68
PVTPL SLM PRIVATE ED 2012-B STUDENT LN BACKED NT A-1 FLTG RT 01-18-2022	Corporate Debt Instruments - Preferred	(353,823.36)	353,629.94
SPX CORP COM	Corporate Stock - Common	(247,886.47)	256,697.77
SSIF NEV LTD PARTNERSHIP NT FLTG 144A DUE 04-14-2014 BEO	Corporate Debt Instruments - Preferred	(645,295.95)	646,451.00
#REORG/ SXC HEALTH NAME CHANGE CATAMARANCORP 2J1YAT1 EFF 07/11/2012	Corporate Stock - Common	-	-
SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG	Corporate Debt Instruments - Preferred	(45,069.96)	45,751.08
SALESFORCE COM INC COM STK	Corporate Stock - Common	(966,257.60)	1,413,914.12
SALOMON BROS MTG SECS VII INC FOR FUTUR 98-OPT1 CL M-1 FLTG RATE 07-25-2028 REG	Corporate Debt Instruments - Other	(44,793.64)	43,019.25
SANDISK CORP COM	Corporate Stock - Common	(237,657.70)	239,468.60
SANTANDER HLDGS 4.625% DUE 04-19-2016	Corporate Debt Instruments - Other	(58,911.18)	58,611.00
#REORG/SARA LEE CORP COM REV STK SPLIT HILLSHIRE BRANDS 2J12AV1 6/29/2012	Corporate Stock - Common	(244,481.63)	248,001.51
SCHEIN HENRY INC COM	Corporate Stock - Common	(245,945.06)	249,348.33
SCHLUMBERGER LTD COM COM	Corporate Stock - Common	(2,405,991.92)	4,930,320.97
SEMPRA ENERGY INC COM STK	Corporate Stock - Common	(544,563.66)	1,707,264.33
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	Other	(248,947.07)	249,920.68
SKYWORKS SOLUTIONS INC COM	Corporate Stock - Common	(23,000.23)	107,314.41
SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA-5 01-25-2027 REG	Corporate Debt Instruments - Preferred	(1,000,339.81)	1,021,575.00
PVTPL SLM PRIVATE ED LN TR 2011-B NT CL A1 FLTG 12-16-2024	Corporate Debt Instruments - Preferred	(382,749.24)	382,649.20
SOUTHERN CO COM STK	Corporate Stock - Common	(764,967.30)	780,078.72
#REORG/SOUTHERN UN STOCK MERGER ENERGY TRANSFER 2020107 3/26/2012	Corporate Stock - Common	(245,152.88)	-
SPECTRA ENERGY CORP COM STK	Corporate Stock - Common	(338,272.89)	335,873.23
SPLUNK INC COMSTK COM USD0.001	Corporate Stock - Common	(14,110.00)	26,768.97

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
STANLEY BLACK & DECKER INC COM	Corporate Stock - Common	(246,917.88)	246,483.60
STARBUCKS CORP COM	Corporate Stock - Common	(284,311.94)	1,832,758.83
PVTPL CMO STRUCTURED AST SECS CORP 2005-RF3 PASSTHRU 2-A 144A DUE 6-25-2035	Corporate Debt Instruments - Other	(686,847.49)	691,211.58
SUN TR BANKS INC COM	Corporate Stock - Common	(245,277.79)	252,487.72
SYMANTEC CORP COM	Corporate Stock - Common	(469,609.26)	377,432.10
TECO ENERGY INC COM	Corporate Stock - Common	(246,384.64)	247,192.27
TJX COS INC COM NEW	Corporate Stock - Common	(537,967.44)	509,032.19
PVTPL TNK-BP FIN S A SR MTN BK ENT TRANCHE # TR 00005 7.5 03-13-2013 BEO	Corporate Debt Instruments - Other	(135,362.50)	135,213.00
TARGET CORP COM STK	Corporate Stock - Common	(492,973.98)	493,191.69
TARGET CORP NT FLTG DUE 07-18-2014 REG	Corporate Debt Instruments - Preferred	(401,072.40)	400,984.40
TELEPHONE & DATA SYS INC COM STK	Corporate Stock - Common	(244,384.96)	238,774.14
TERADATA CORP DEL COM STK	Corporate Stock - Common	(1,501,243.28)	197,624.15
TEREX CORP NEW COM	Corporate Stock - Common	(250,508.50)	241,139.84
TESORO CORP	Corporate Stock - Common	(1,061,324.63)	3,191,427.29
TEXAS INSTRUMENTS INC COM	Corporate Stock - Common	(299,477.02)	299,473.04
TEXTRON INC COM	Corporate Stock - Common	(252,426.93)	268,125.48
THERMO FISHER CORP	Corporate Stock - Common	(331,354.31)	329,992.14
#REORG/THOMAS & BETTS CORP COM CASH MERGER 05-17-2012	Corporate Stock - Common	(245,736.63)	679,413.68
CMO THORNBURG MTG SECS TR 2004-1 CL II-1A VAR 1.70501% DUE 03-25-2044 REG	Corporate Debt Instruments - Preferred	(46,553.71)	44,199.95
3M CO COM	Corporate Stock - Common	(245,624.22)	247,524.02
TIDEWATER INC COM	Corporate Stock - Common	(249,493.26)	249,531.26
TIME WARNER INC USD0.01	Corporate Stock - Common	(598,091.58)	609,296.31
PVTPL TORONTO DOMINION BK ONT BD DTD 03/13/2012 144A 1.5% DUE 03-13-2017 BEO	Corporate Debt Instruments - Other	(696,926.54)	715,494.55
TOYOTA AUTO 1.27% DUE 12-16-2013	Corporate Debt Instruments - Other	(40,173.93)	40,143.23
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 1 DUE 02-17-2015	Corporate Debt Instruments - Preferred	(609,851.77)	610,402.60
TOYOTA AUTO RECEIVABLES 2012-A NT CL A-3.75 DUE 02-16-2016	Corporate Debt Instruments - Preferred	(1,088,930.39)	1,094,683.60
TRANSCANADA PIPELINES LTD .875 DUE 03-02-2015	Corporate Debt Instruments - Preferred	(89,770.50)	89,802.90
TRAVELERS COS INC COM STK	Corporate Stock - Common	(1,214,048.06)	359,777.12
TREX CO INC COM	Corporate Stock - Common	(102,756.42)	107,899.39
TRINITY IND INC COM	Corporate Stock - Common	(247,884.16)	247,785.48
PVTPL NT CL A-3L FLTG RATE 144A 3C7 VAR RT DUE 10-15-2033 BEO	Corporate Debt Instruments - Other	(657,375.45)	720,000.00
TUMI HOLDINGS INC	Corporate Stock - Common	(22,680.00)	32,309.58
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTS BOOK ENTRY MTN 3.875% DUE 01-15-2015	Corporate Debt Instruments - Preferred	(659,571.20)	660,345.60
UDR INC COM STK	Other	(249,545.11)	262,194.30
PVTPL UBS AG LONDON BRH 1.875 DUE 01-23-2015	Corporate Debt Instruments - Other	(661,675.00)	669,442.20
US BANCORP	Corporate Stock - Common	(916,107.53)	921,429.18
PVTPL UBS AG LONDON BRH COVERED BD 2.25 DUE 03-30-2017	Corporate Debt Instruments - Other	(1,055,337.04)	1,060,486.00
UNION PAC CORP COM	Corporate Stock - Common	(691,775.02)	694,535.20
UNITED TECHNOLOGIES CORP COM	Corporate Stock - Common	(245,386.84)	247,693.62
UNITEDHEALTH GROUP INC COM	Corporate Stock - Common	(3,388,302.69)	4,681,322.16
UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE	Other	(36,992.10)	37,712.70
V F CORP COM	Corporate Stock - Common	(242,005.34)	245,948.35
VALERO ENERGY CORP COM STK NEW	Corporate Stock - Common	(257,144.88)	252,715.34
VERISIGN INC COM	Corporate Stock - Common	(12,071.25)	1,619,367.98
VERIZON COMMUNICATIONS COM	Corporate Stock - Common	(1,578,394.77)	3,530,978.27
VERIZON COMMUNICATIONS INC NT FLTG DUE 03-28-2014 REG	Corporate Debt Instruments - Preferred	(373,654.12)	373,175.71
VISA INC COM CL A STK	Corporate Stock - Common	(1,203,506.68)	6,295,266.35
VMWARE INC CL A COM CL A COM	Corporate Stock - Common	(1,432,234.92)	35,629.32
PVTPL VOLKSWAGEN INTL FIN N V GTD NT FLTG 144A 3C7 INCRTE DUE 04-01-2014	Corporate Debt Instruments - Preferred	(279,303.36)	279,179.32
VORNADO RLTY TR COM	Other	(245,931.95)	249,227.79
VULCAN MATERIALS CO COM	Corporate Stock - Common	(245,974.30)	240,222.78
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	Corporate Debt Instruments - Preferred	(577,858.90)	591,179.56
CMO SER 2005-AR9 CL A1A FLT RT DUE 07-25-2045 REG	Corporate Debt Instruments - Preferred	-	671,115.41
WACHOVIA CAP TR III FIXED-FLTG RATE BD DUE 12-31-2049 REG	Corporate Debt Instruments - Other	(466,250.00)	463,850.00
WADDELL & REED FINL INC CL A COM	Corporate Stock - Common	(10,186.50)	117,180.08
WAL-MART STORES INC COM	Corporate Stock - Common	(490,255.43)	495,236.56
WAL-MART STORES .75% DUE 10-25-2013	Corporate Debt Instruments - Preferred	(10,019.06)	10,031.10
WAL-MART STORES INC 1.625 DUE 04-15-2014	Corporate Debt Instruments - Preferred	(122,347.20)	122,559.60
WALGREEN CO COM	Corporate Stock - Common	(1,847,358.47)	1,077,867.53
WASH FED INC COM	Corporate Stock - Common	(244,727.22)	243,839.75
WASTE MGMT INC DEL COM STK	Corporate Stock - Common	(271,364.62)	273,496.68
WELLPOINT INC COM	Corporate Stock - Common	(401,725.10)	936,797.98
WELLS FARGO & CO NEW COM STK	Corporate Stock - Common	(3,870,267.48)	2,636,702.04
WELLS FARGO & CO STEP CPN 3.676% DUE 06-15-2016	Corporate Debt Instruments - Preferred	(475,623.45)	475,965.00
WESCO INTL INC COM	Corporate Stock - Common	(246,197.54)	250,404.00
WESTN DIGITAL CORP COM	Corporate Stock - Common	(277,487.96)	361,220.91
WESTPAC BKG CORP 2.25% DUE 11-19-2012	Corporate Debt Instruments - Other	(292,364.95)	292,430.20
WHIRLPOOL CORP COM	Corporate Stock - Common	(817,640.00)	566,613.17
WILLIAMS CO INC COM	Corporate Stock - Common	(1,475,145.03)	278,608.20
WILLIAMS SONOMA INC COM	Corporate Stock - Common	(244,993.42)	239,939.00
WIS ENERGY COM	Corporate Stock - Common	(323,495.69)	332,028.98
WORKDAY INC CL A COM USD0.001	Corporate Stock - Common	(11,200.00)	18,634.02
WORLD FUEL SERVICE COM STK USD0.01	Corporate Stock - Common	(27,917.54)	8,798.20
XCEL ENERGY INC COM	Corporate Stock - Common	(286,450.33)	290,333.34
XEROX CORP COM	Corporate Stock - Common	(246,698.28)	243,937.65
YAHOO INC COM	Corporate Stock - Common	(335,722.14)	337,089.84
ZIMMER HLDGS INC COM	Corporate Stock - Common	(247,094.64)	253,887.75
REALTY ASSOCIATES FD IX CORP	Partnership/Joint Venture Interests	(1,200,000.00)	2,157,964.68
GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT	Value of Funds Held in Insurance Company General Accounts	(121,684.73)	130,737.27
GAC JOHN HANCOCK 43 IPG FUND	Value of Funds Held in Insurance Company General Accounts	(205,638.53)	285,060.85
GIC PRUDENTAL 3266-301 7.00% 12-31-15 UNALLOCATED GENERAL	Value of Funds Held in Insurance Company General Accounts	(755,596.09)	1,710,577.00
FUT DEC 12 S&P 500	Other	-	-
FUT JUN 12 EMINI S&P 500	Other	-	-
FUT JUN 12 S&P 500	Other	-	-
FUT SEP 12 EMINI S&P 500	Other	-	-
FUT SEP 12 S&P 500	Other	-	-
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	Other	(6,469,503.00)	6,469,503.00
FUT CALL JUN 12 T-NOTE OPTION 1325	Other	-	4,738.16
FUT PUT JUN 12 T-NOTE OPTION 1325	Other	(0.80)	3,846.86
FUT CALL JUN 12 T-NOTE OPTION 1325	Other	(9,509.04)	-
OTC DERIVATIVE CASH COLL PAY TO HSBC	Other Liabilities	(550,000.00)	540,000.00
AMDOCS ORD GBP0.01	Corporate Stock - Common	(559,498.80)	1,862,993.85
AON PLC COM	Corporate Stock - Common	-	250,136.04
ARCH CAPITAL GROUP COM STK	Corporate Stock - Common	(247,607.80)	254,561.43
ASSURED GUARANTY LTD COMMON STK	Corporate Stock - Common	(246,334.51)	248,299.10
BUNGE LTD	Corporate Stock - Common	(545,634.55)	567,283.90
CAPITAL GUARDIAN ABS CDO SER 1X CL A1A FLTG RT 04-03-2034 BEO	Corporate Debt Instruments - Other	(174,576.88)	177,698.01
COVIDIEN PLC USD0.20(POST CONSLDTN)	Corporate Stock - Common	(1,868,225.57)	250,882.32
INVESCO LTD COM STK USD0.20	Corporate Stock - Common	(1,761,261.77)	1,885,395.76
MARVELL TECH GROUP COM USD0.002	Corporate Stock - Common	(245,502.42)	247,442.16
MICHAEL KORS HOLDINGS LTD COM NPV	Corporate Stock - Common	(1,102,391.11)	193,598.23
SIGNET JEWELERS LTD ORD USD0.18	Corporate Stock - Common	(247,153.13)	236,218.83
WARNER CHILCOTT PLC COM	Corporate Stock - Common	(1,357,932.77)	621,128.57
ACE LTD COM STK	Corporate Stock - Common	(383,440.95)	1,534,300.13
GARMIN LTD COMMON STOCK	Corporate Stock - Common	(245,408.10)	244,541.00
TE CONNECTIVITY LTD	Corporate Stock - Common	(749,941.45)	3,284,472.90
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	Corporate Stock - Common	(369,539.80)	389,930.40
#REORG/ASML HLDG REVERSE STOCK SPLIT ESCASML HLDG 0002K1QA71 0006066130 11/28/12	Corporate Stock - Common	(1,081,110.70)	1,559,413.26
CORE LABORATORIES NV NLG0.03	Corporate Stock - Common	(20,519.00)	147,847.50
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Corporate Stock - Common	(249,952.10)	263,185.85

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
QIAGEN N V COM	Corporate Stock - Common	(10,617.00)	145,236.30
SENSATA TECHNOLOGIES HLDG BV	Corporate Stock - Common	(263,646.00)	268,429.84
COPA HOLDINGS SA COM STK	Corporate Stock - Common	(247,381.69)	263,284.11
STANDARD CHARTERED ORD USD0.50	Corporate Stock - Common	(34,792.89)	507,155.11
RIO TINTO ORD GBP0.10	Corporate Stock - Common	(161,100.69)	86,662.18
BP ORD USD0.25	Corporate Stock - Common	(161,720.31)	183,108.32
MICRO FOCUS C SH (INCOME)	Corporate Stock - Common	-	-
BK OF NOVA SCOTIA COM NPV	Corporate Stock - Common	(761,369.63)	757,124.87
ROGERS COMMS INC CLASS'B'COM CAD1.62478	Corporate Stock - Common	(1,940,518.40)	1,954,185.25
COTT CORPORATION COM NPV	Corporate Stock - Common	(110,949.52)	131,556.18
INTERTAPE POLYMER GROUP INC COM	Corporate Stock - Common	(27,659.03)	33,069.77
ROYAL BK OF CANADA COM NPV	Corporate Stock - Common	(2,259,499.96)	1,280,629.52
TECK RESOURCES LIMITED	Corporate Stock - Common	(367,336.32)	318,524.95
TORONTO-DOMINION COM NPV	Corporate Stock - Common	(790,616.21)	788,177.49
#REORG/MI DEVS INC NAME CUSIP CHANGE GRANITE REAL ESTATE 2J1BAJ1 6/18/2012	Corporate Stock - Common	(260,308.04)	62,467.43
BARCLAYS ORD GBP0.25	Corporate Stock - Common	(578,399.53)	221,537.76
A.P. MOLLER-MAERSK SER'B'DKK1000	Corporate Stock - Common	(473,635.75)	1,429,725.90
FORBO HLDGS AG CHF28(REGD)	Corporate Stock - Common	(96,346.93)	198,072.37
FAURECIA EUR7	Corporate Stock - Common	(228,093.93)	131,552.36
HANNOVER RUCK SE ORD NPV(REGD)	Corporate Stock - Common	(371,201.48)	84,316.99
CONTINENTAL AG ORD NPV	Corporate Stock - Common	(347,081.39)	341,844.71
DEUTSCHE POST AG NPV(REGD)	Corporate Stock - Common	(825,320.52)	1,042,481.87
MERCK KGAA NPV	Corporate Stock - Common	(1,327,996.04)	27,759.80
ANHEUSER-BUSCH INBEV NV	Corporate Stock - Common	(1,453,189.16)	1,746,775.89
RWE AG NPV	Corporate Stock - Common	(37,651.99)	40,989.01
VIVENDI SA EUR5.50	Corporate Stock - Common	-	2,264,329.26
E.ON SE NPV	Corporate Stock - Common	(305,525.73)	310,280.79
BAYER AG NPV (REGD)	Corporate Stock - Common	(843,005.35)	63,767.78
BINCKBANK N.V. EUR0.10	Corporate Stock - Common	(67,455.12)	54,359.84
SANOFI EUR2	Corporate Stock - Common	(297,439.91)	1,404,090.80
SVENSKA HANDELSBKN SER'A'SEK4.30	Corporate Stock - Common	(497,460.17)	487,900.68
BANCO SANTANDER EUR0.50(REGD)	Corporate Stock - Common	(347,437.82)	267,199.57
CORP FINANC ALBA EUR1	Corporate Stock - Common	(326,531.48)	21,021.44
DEUTSCHE TELEKOM NPV(REGD)	Corporate Stock - Common	(1,034,033.87)	981,078.23
ASML HOLDING NV EUR0.09	Corporate Stock - Common	(948,230.55)	1,942,806.35
MICRO FOCUS C SHARES (INCOME)	Corporate Stock - Common	-	-
HAPPINET CORP NPV	Corporate Stock - Common	(97,814.52)	13,387.74
AOYAMA TRADING CO NPV	Corporate Stock - Common	(83,837.53)	66,929.63
AUST & NZ BANK GRP NPV	Corporate Stock - Common	(3,747,357.43)	693,805.30
AMCOR LIMITED NPV	Corporate Stock - Common	(245,112.46)	228,938.84
WESTPAC BKG CORP NPV	Corporate Stock - Common	(1,154,768.06)	2,439,868.77
SUMITOMO REAL EST NPV	Corporate Stock - Common	(49,140.76)	47,054.30
UNIVERSAL ENTERTAINMENT CORP	Corporate Stock - Common	(41,706.40)	34,499.85
GMO INTERNET INC NPV	Corporate Stock - Common	(64,268.28)	63,684.34
HIDAY HIDAKA CORP NPV	Corporate Stock - Common	-	52,992.25
CSL LTD NPV	Corporate Stock - Common	(1,279,585.26)	1,365,205.00
CHIYODA CO LTD NPV	Corporate Stock - Common	(25,392.83)	26,170.94
TOKYU LIVABLE NPV	Corporate Stock - Common	(24,522.81)	26,384.01
BOUSTEAD SINGAPORE NPV	Corporate Stock - Common	(78,761.55)	39,612.07
METRO HOLDINGS NPV	Corporate Stock - Common	(71,238.23)	21,698.19
ORIGIN ENERGY LTD NPV	Corporate Stock - Common	(124,327.60)	119,877.13
COMMONWEALTH BANK OF AUSTRALIA NPV	Corporate Stock - Common	(1,865,824.92)	3,713,298.47
KDDI CORP NPV	Corporate Stock - Common	(166,075.87)	109,667.23
OTSUKA CORP NPV	Corporate Stock - Common	(130,406.66)	244,444.91
SINGAPORE EXCHANGE NPV	Corporate Stock - Common	(70,518.10)	64,762.78
MITSUBISHI UFJ FIN NPV	Corporate Stock - Common	(705,555.21)	1,730,933.14
FUJITSU Y50	Corporate Stock - Common	(233,328.97)	595,596.26
HAKUTO CO LTD NPV	Corporate Stock - Common	(21,505.87)	11,100.34
HOSIDEN CORP NPV	Corporate Stock - Common	(53,922.13)	44,550.20
HUTCHISON WHAMPOA HKD0.25	Corporate Stock - Common	(1,237,344.40)	349,759.70
KANAMOTO CO LTD NPV	Corporate Stock - Common	(79,512.19)	47,947.31
KEYENCE CORP NPV	Corporate Stock - Common	-	117.61
KOMERI CO LTD NPV	Corporate Stock - Common	(71,196.88)	59,299.41
JFE HOLDINGS INC NPV	Corporate Stock - Common	-	126,901.60
FIELDS CORP NPV	Corporate Stock - Common	-	102,713.58
CREDIT SAISON CO NPV	Corporate Stock - Common	(29,968.81)	653,529.94
NEW WORLD DEVELOPMENT CO HKD1	Corporate Stock - Common	(546,973.84)	692,512.16
NICHIREKI CO LTD NPV	Corporate Stock - Common	(28,081.84)	5,470.71
NIPPON TELEGRAPH & TELEPHONE CORP NPV	Corporate Stock - Common	(486,117.93)	588,103.09
OGAKI KYORITSU BK NPV	Corporate Stock - Common	(61,569.53)	54,614.14
OITA BANK NPV	Corporate Stock - Common	(22,912.16)	17,501.81
TOKYU CONST(NEW) NPV	Corporate Stock - Common	(24,176.40)	15,354.18
PREMIER INVS NPV	Corporate Stock - Common	(36,500.71)	38,360.29
HONEYS CO LTD NPV	Corporate Stock - Common	(98,190.73)	98,962.60
SAN-IN GODO BANK NPV	Corporate Stock - Common	(52,708.33)	184,475.38
SUN HUNG KAI PROP HKD0.50	Corporate Stock - Common	(379,596.92)	409,712.96
SUZUKEN CO LTD NPV	Corporate Stock - Common	(153,670.23)	89,219.50
UTD O/S BANK NPV	Corporate Stock - Common	(833,255.00)	847,896.69
WESFARMERS LTD NPV	Corporate Stock - Common	(258,762.33)	1,952,368.57
NOVO-NORDISK AS DKK1 SER'B'	Corporate Stock - Common	(439,138.65)	1,463,920.44
AXA EUR2.29	Corporate Stock - Common	(62,246.92)	1,726,568.98
GPE BRUXELLES LAM NPV	Corporate Stock - Common	(190,291.00)	197,751.24
ROCHE HLDGS AG GENUSSCHEINE NPV	Corporate Stock - Common	(893,622.40)	1,887,908.77
STATOIL ASA	Corporate Stock - Common	(1,662,255.36)	559,373.38
ENEL SPA EUR1	Corporate Stock - Common	(187,976.65)	364,847.57
BNP PARIBAS EUR2	Corporate Stock - Common	(247,064.96)	109,406.85
WENDEL EUR4	Corporate Stock - Common	(457,332.55)	161,513.26
BK OF QUEENSLAND RIGHTS	Corporate Stock - Common	-	-
OTC DERIVATIVE CASH COLL PAY TO CREDIT SUISSE AG	Other Liabilities	(520,000.00)	520,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Other	(270,000.00)	270,000.00
OTC DERIVATIVE CASH COLL PAY TO RBC	Other Liabilities	(280,000.00)	280,000.00
OTC DER CASH COLL RECEIVABLE FROM UBS AG	Other	(560,000.00)	560,000.00
FX COLLATERAL PAYABLE TO: MORGAN STANLEY	Other Liabilities	(100,000.00)	150,000.00
CDS / STS DEUTUS33 12-20-2012 SWPC06U35	Other	-	-
CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC06U35	Other	-	-
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL	Other	(370,000.00)	640,000.00
TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	Other Liabilities	(280,000.00)	290,000.00
TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Liabilities	(80,000.00)	125,000.00
TBA COLLATERAL PAYABLE FROM CSFB	Other Liabilities	(270,000.00)	270,000.00
CCP DUE FROM BARCLAYS	Other	(1,000.00)	13,000.00
CCP DUE TO/FROM CREDIT SUISSE	Other	(50,000.00)	60,000.00
CURRENCY OPTION PUT DEUTGB2L EUR/USD 1.24 European 10/05/2012 BR5DZD5S9	Other	(5,806.98)	-
CURRENCY OPTION PUT DEUTGB2L EUR/USD 1.24 European 09/07/2012 BR5EGAA82	Other	(7,454.15)	-
OTC DER CASH COLL REC FROM DEUTSCHE BANK	Other	(11,000.00)	2,000.00
CURRENCY OPTION PUT CITIGB2L EUR/USD 1.24 European 09/07/2012 BR5EWVH81	Other	-	15,058.24
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	3,750.00
PUT SWPTN USD RBOSGB2RTCM 1.2 / LIBOR EUROPEAN 317U295D8 10-11-2012	Other	-	3,906.25
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	2,590.00
PUT SWAPTION USD RBOSGB2RTCM European 317U295D8 10-11-2012	Other	-	1,610.00
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .85% European 317U302D9 10-11-2012	Other	-	1,600.00

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
CALL SWAPTION USD UBSWUS33 3MLIBOR/6M .85% European 317U303D8 10-11-2012	Other	-	1,800.00
PUT SWPTN USD UBSWUS33 6M 1.2%/3MLIBOR European 317U305D6 10-11-2012	Other	-	925.00
PUT SWPTN USD BOFAUS6S 6M 1.2%/3MLIBOR European 317U304D7 10-11-2012	Other	-	912.50
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.2% European 317U306D5 10-11-2012	Other	-	2,275.00
PUT SWPTN USD MSCSUS33 6M 1.6%/3MLIBOR European 317U307D4 10-11-2012	Other	-	3,770.00
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.2% European 317U309D2 10-11-2012	Other	-	810.00
PUT SWPTN USD BOFAUS6S 6M 1.6%/3MLIBOR European 317U308D3 10-11-2012	Other	-	3,690.00
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	2,015.00
PUT SWAPTION USD RBOSGB2RTCM European 317U295D8 10-11-2012	Other	-	6,200.00
PUT SWPTN USD BARCGB33 6M .85%/3MLIBOR European 317U432D2 10-11-2012	Other	-	1,000.00
PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U436D8 10-11-2012	Other	-	1,050.00
PUT SWPTN USD CITIUS33 6M .85%/3MLIBOR European 317U394D8 10-11-2012	Other	-	6,468.75
CALL SWAPTION USD CITIUS33 3MLIBOR/6M .85% European 317U393D9 10-11-2012	Other	-	6,468.75
CALL SWAPTION USD BARCGB33 3MLIBOR/6M .85% European 317U433D1 10-11-2012	Other	-	1,280.00
PUT SWPTN USD CSFPGB2L 6M .85%/3MLIBOR European 317U457D2 10-11-2012	Other	-	6,270.00
CALL SWAPTION USD UBSWUS33 3MLIBOR/6M .85% European 317U303D8 10-11-2012	Other	-	840.00
CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M .85% European 317U344D9 10-11-2012	Other	-	3,000.00
PUT SWPTN USD MSCSUS33 6M .85%/3MLIBOR European 317U435D9 10-11-2012	Other	-	4,960.00
CALL SWAPTION USD BARCGB33 3MLIBOR/6M .85% European 317U433D1 10-11-2012	Other	-	700.00
PUT SWPTN USD BARCGB33 6M .85%/3MLIBOR European 317U432D2 10-11-2012	Other	-	1,200.00
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .85% European 317U434D0 10-11-2012	Other	-	2,880.00
KINNEVIK INV AB SER'B'NPV	Corporate Stock - Common	(399,278.29)	505,329.63
AZIMUT HLDG S.P.A NPV	Corporate Stock - Common	(55,427.76)	72,652.95
FUYO GENERAL LEASE NPV	Corporate Stock - Common	(49,353.31)	50,570.91
LANXESS AG NPV	Corporate Stock - Common	(721,710.15)	662,153.22
GURUNAVI INC NPV	Corporate Stock - Common	(26,047.27)	25,092.55
TOTAL EUR2.5	Corporate Stock - Common	(438,842.65)	1,563,487.60
FRASER & NEAVE LTD NPV	Corporate Stock - Common	(176,804.63)	182,947.07
MONDI PLC GBP	Corporate Stock - Common	(54,989.00)	350,489.26
NOMURA RL EST INC NPV	Corporate Stock - Common	(734,911.85)	43,139.61
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007	Corporate Debt Instruments - Preferred	(112,526.70)	111,152.80
NUFLARE TECHNOLOGY NPV	Corporate Stock - Common	(25,754.08)	184,904.37
SVENSKA CELLULOSA SER'B'NPV	Corporate Stock - Common	(627,831.51)	654,644.39
MAN GROUP ORD USD0.03428571	Corporate Stock - Common	(362,470.41)	487,618.85
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE	Other	(76,536.00)	75,724.20
COLFAX CORP COM US .01	Corporate Stock - Common	-	256,164.40
SCHULER AG NPV (BR)	Corporate Stock - Common	(200,361.86)	187,736.59
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG	Corporate Debt Instruments - Other	(1,204,378.52)	1,909,416.86
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039	Corporate Debt Instruments - Preferred	(196,599.00)	194,675.00
MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020	Corporate Debt Instruments - Other	(185,670.40)	125,238.82
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE	Other	(92,514.10)	93,184.00
GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Instruments - Preferred	(1,350,670.00)	310,729.60
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE	Other	(67,638.15)	65,804.20
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	Other	(67,220.55)	67,606.20
PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	Corporate Debt Instruments - Other	(289,695.00)	151,200.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	Other	(43,747.90)	43,132.25
USA TREASURY NTS TIPS DTD 00340 04-15-2016	U.S. Government Securities	(951,024.56)	3,661,998.00
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Other	(65,537.50)	66,406.00
AVIATION CAP GROUP 7.125% DUE 10-15-2020	Corporate Debt Instruments - Other	(941,625.00)	1,910,250.00
PETROBRAS INTL FIN 3.875% DUE 01-27-2016	Corporate Debt Instruments - Other	-	448,345.50
JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Instruments - Preferred	(1,092,690.00)	544,135.15
TEVA 3.65% DUE 11-10-2021	Corporate Debt Instruments - Preferred	(220,722.60)	447,020.05
PACIFIC ANDES RESO RIGHTS	Corporate Stock - Common	-	795.21
CITY OF NEW YORK 5.517 DUE 10-01-2037	Other	(60,415.50)	61,764.50
HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	Corporate Stock - Common	-	44,900.05
BANK OF AMER CORP 5.00 DUE 05-13-2021	Corporate Debt Instruments - Preferred	(59,802.00)	158,062.40
PVTPL BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO	Corporate Debt Instruments - Other	(187,453.75)	86,400.00
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE	Other	(88,206.40)	83,664.00
PRIMERO MNG CORP COM	Corporate Stock - Common	(38,752.05)	67,642.41
CLEAR CHANNEL 9.25% DUE 12-15-2017	Corporate Debt Instruments - Other	(237,785.00)	461,983.40
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039	Other	(39,181.80)	39,124.20
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE	Other	(101,366.40)	101,368.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Other	(69,234.55)	70,412.10
INTL PAPER CO 4.75% DUE 02-15-2022	Corporate Debt Instruments - Other	(482,627.37)	562,157.55
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE	Other	(43,238.10)	42,786.00
DRAGON MNG LTD RIGHTS	Corporate Stock - Common	-	67.22
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE	Other	(51,604.80)	50,576.60
PVTPL GROUP DL ESCR INC / REYNOLDS SR SECD NT 144A 7.75 DUE 10-15-2016	Corporate Debt Instruments - Other	(131,875.00)	337,975.00
LBG CAPITAL 1 PLC 7.869% GTD 25/08/20 GBP1000	Corporate Debt Instruments - Other	(331,627.45)	338,446.51
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE	Other	(99,006.75)	99,177.75
CSM NV EUR0.25(STK DIV 25/05/2012)	Corporate Stock - Common	-	-
LOS A CNTY CAL MET TRANSN AUTH SALES TX REV 5.735 06-01-2039 BEO TAXABLE	Other	(56,833.65)	57,000.60
ALLIANZ FINANCE II 5.75%-FRN GTD 08/07/41 EUR	Corporate Debt Instruments - Preferred	(114,213.75)	126,727.22
TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	U.S. Government Securities	(2,251,788.67)	1,207,863.53
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE	Other	(83,538.00)	81,263.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Debt Instruments - Other	(190,313.30)	186,003.80
US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	U.S. Government Securities	(1,731,455.16)	1,318,252.24
CITIGROUP INC 4.5% DUE 01-14-2022	Corporate Debt Instruments - Preferred	(239,203.65)	241,566.30
MCBRIDE NON CUM RED PREF (' B' SHARES)	Corporate Stock - Common	-	4,199.51
MORGAN STANLEY 5.5% DUE 07-28-2021	Corporate Debt Instruments - Preferred	(1,114,198.15)	977,764.95
INTL PAPER CO 6 DUE 11-15-2041	Corporate Debt Instruments - Other	(161,125.50)	242,867.00
ROYAL DUTCH SHELL EUR0.07 STK DIV	Corporate Stock - Common	-	-
PVTPL HD SUP INC SR SECD 1ST PRTY NT 8.125 DUE 04-15-2019	Corporate Debt Instruments - Other	(248,700.00)	125,062.50
PVTPL ARISTOTLE HLDG INC GTD SR NT 2.65 DUE 02-15-2017 BEO	Corporate Debt Instruments - Other	(550,368.25)	568,438.80
PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO	Corporate Debt Instruments - Other	(262,162.50)	271,750.00
CAIRN ENERGY PREF B SHARES (INTERIM)	Corporate Stock - Preferred	-	-
DELTA LLOYD NV EUR0.20(STK DIV 12/06/2012)	Corporate Stock - Common	-	-
CITIGROUP INC 4.45% DUE 01-10-2017	Corporate Debt Instruments - Preferred	(144,833.90)	146,739.60
FONCIERE DES MURS WTS 02/04/12(FONC MURS) E16	Corporate Stock - Common	-	151.59
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Corporate Debt Instruments - Preferred	(179,908.20)	191,606.30
ROYAL DUTCH SHELL 'A'E0.07(STK DIV 24/08/12)	Corporate Stock - Common	-	-
JPMORGAN CHASE & 4.5% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(387,921.30)	398,609.38
SANTANDER DRIVE AUTO RECEIVABLES TR 2012NT CL A-2 .91 DUE 05-15-2013	Corporate Debt Instruments - Preferred	(644,949.75)	141,482.11
US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	U.S. Government Securities	(10,636,612.36)	3,603,544.90
BK OF CYPRUS PUBL EUR1.00 (S/R 19/03/2012)	Corporate Stock - Common	-	6,025.21
BE SEMICONDUCTOR EUR0.91(STK DIV 25/05/2012)	Corporate Stock - Common	-	-
CAP 1 FINL CORP 2.15% DUE 03-23-2015	Corporate Debt Instruments - Other	(259,781.60)	265,720.20
BMC SOFTWARE INC 4.25 DUE 02-15-2022	Corporate Debt Instruments - Other	(348,175.50)	350,199.85
PVTPL CMO COMM 2012-9WS7 MTG TR COML MTGPASSTHRU CTF CL A 2.3646 02-10-2029	Corporate Debt Instruments - Other	(562,990.36)	568,257.04
JFE SHOJI TRADE NPV	Corporate Stock - Common	-	-
EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE	Other	(54,103.20)	54,450.80
GOLDMAN SACHS 5.75% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(1,606,710.75)	1,399,716.20
BANK AMER CORP 5.7% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(1,346,978.20)	1,105,184.40
SPAREBANK 1 SR BK NOK25 SUB RIGHTS 01/06/12	Corporate Stock - Common	-	6,293.65
GIMV NPV (STK DIV 26/07/2013)	Corporate Stock - Common	-	-
BNP PARIBAS EUR2 (STK DIV 15/06/12)	Corporate Stock - Common	-	-
UNITED STATES TREAS NTS DTD 00399 04-15-2017	U.S. Government Securities	(6,838,666.33)	1,763,513.00
PVTPL URS CORP / URS FOX US LP SR NT 144A 5.25% DUE 04-01-2022/03-15-2012 BEO	Corporate Debt Instruments - Other	(254,752.65)	251,035.83
PEUGEOT SA EUR1 (SUB RIGHTS	Corporate Stock - Common	-	48,056.74
TOUR EIFFEL EUR5.00 (STK DIV 28/09/12)	Corporate Stock - Common	-	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
NORTH PACIFIC BANK NPV	Corporate Stock - Common	-	55,933.09
SANTA CLARA VY CALIF TRANSN AUTH SALES TAX REV 5.876% 04-01-2032 BEO TAXABLE	Other	(31,163.50)	30,691.00
BANCO BPI SA RIGHTS	Corporate Stock - Common	-	251.21
PATRIZIA NPV (INTERIM SHS)	Corporate Stock - Common	-	2.93
#REORG/BANCO SANTANDER SA WORTHLESS 23/4/2012	Corporate Stock - Common	-	12,099.01
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Corporate Debt Instruments - Preferred	(1,866,636.00)	1,978,679.00
VIVENDI SA EUR5.50 (B/R 25/05/12)	Corporate Stock - Common	-	9.13
PVTPL EXELON GENERATION CO LLC SR NT 144A 4.25% DUE 06-15-2022/06-18-2012 BEO	Corporate Debt Instruments - Other	-	185,015.19
MORGAN STANLEY 4.75% DUE 03-22-2017	Corporate Debt Instruments - Preferred	(399,280.00)	398,823.99
VALLOUREC(USIN A T EUR2 (STK DIV 19/06/12)	Corporate Stock - Common	-	-
BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Instruments - Preferred	(129,426.00)	-
#REORG/GRANITE REAL PLAN OF REORG GRANITE REAL 2M1HAL1 1/4/2013	Other	-	173,717.15
AMGEN INC 5.375 DUE 05-15-2043	Corporate Debt Instruments - Preferred	(374,943.75)	178,535.60
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 3.125 DUE 05-11-2015	Corporate Debt Instruments - Other	(339,670.20)	347,568.40
AMERICREDIT .75999999046% DUE 10-08-2015	Corporate Debt Instruments - Other	(634,965.33)	39,139.41
CNH EQUIP TR 2012-A NT CL A2 .65 DUE 07-15-2015 REG	Corporate Debt Instruments - Other	(689,999.10)	690,323.44
PESCANOVA SA EUR6 ($/RIGHTS 26/07/2012)	Corporate Stock - Common	-	8,189.93
HYUNDAI AUTO RECEIVABLES TR 2012-A NT CLA-2 0.55 DUE 06-16-2014	Corporate Debt Instruments - Other	(749,976.08)	750,615.23
PVTPL KRAFT FOODS INC 3.5 BDS 06/06/22 USD1000 144A DUE 06-06-2022 BEO	Corporate Debt Instruments - Other	(400,952.85)	427,675.35
PVTPL KRAFT FOODS GROUP INC NT 5 DUE 06-04-2042 BEO	Corporate Debt Instruments - Other	(20,102.40)	22,606.60
ROYAL DUTCH SHELL 'A' EUR0.07(STK DIV 25/05)	Corporate Stock - Common	-	-
PVTPL CMO DBRR 2012-EZ1 TR CMBS RE-REMICCTF CL A .946 DUE 09-25-2045 BEO	Corporate Debt Instruments - Other	(984,718.29)	8,462.30
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE	Other	(26,746.60)	26,748.00
MCBRIDE NON CUM (CREST PURPS NOV 2012)	Corporate Stock - Common	-	6,406.11
ALLY AUTO .56000000238% DUE 10-15-2014	Corporate Debt Instruments - Other	(844,923.02)	845,752.34
US TREAS NTS TIPS 07-15-2022	U.S. Government Securities	(4,231,326.76)	2,850,133.79
DELTA LLOYD NV EUR0.20 (STK DIV 22/08/12)	Corporate Stock - Common	-	-
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	Other	(89,882.40)	88,880.00
PVTPL DT AUTO OWNER TR 2012-1 AST BACKEDNT CL A 144A 1.06 DUE 01-15-2015	Corporate Debt Instruments - Preferred	(704,958.83)	377,676.42
TOUR EIFFEL NPV SUB RIGHT OPT STOCK DIV	Corporate Stock - Common	-	-
WENDEL - RIGHT	Corporate Stock - Common	-	5.66
CIT GROUP INC NEW 5.25% DUE 03-15-2018	Corporate Debt Instruments - Other	(330,000.00)	112,875.00
CIT GROUP INC NEW 4.25% DUE 08-15-2017	Corporate Debt Instruments - Other	(365,000.00)	171,807.90
ROYAL DUTCH SHELL DRIP RIGHTS A 3/1/13	Corporate Stock - Common	-	-
BILLERUD NPV ($/R 21/12/2012)	Corporate Stock - Common	-	24,677.94

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

Schedule J

SCHEDULE H, ITEM 4i–SCHEDULE OF REPORTABLE TRANSACTIONS

FOR THE YEAR ENDED DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
SINGLE TRANSACTION IN EXCESS OF 5%								
Northern Trust	MFB INT COLLECTIVE RUSSELL 1000 VALUE IND EX FUND - NON LENDING	177.91	0.00	n/a	0.00	125,456,653.29	125,456,853.29	0.00
Northern Trust	MFB INT COLLECTIVE S&P500 INDEX FUND-NON LENDING	4,197.06	0.00	n/a	0.00	115,814,381.19	115,814,381.19	0.00
n/a	COLTV SHORT TERM INVT FD	0.00	1.00	n/a	0.00	109,744,065.19	109,744,065.19	0.00
SERIES OF NON-SECURITY TRANSACTIONS WITH SAME PARTY IN EXCESS OF 5%								
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 AUD / GBP EX RATE 1.491542 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,846.36	1,849.18	2.82
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 AUD / USD EX RATE 0.9591222 WITH HSBC BANK	n/a	n/a	n/a	0.00	2,163,436.50	2,152,501.24	-10,935.26
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 USD / AUD EX RATE 1.0433 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-2,164,847.50	-2,163,706.33	1,141.17
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 AUD / USD EX RATE 0.9552603 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	10,944,196.36	10,957,509.36	13,311.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / AUD EX RATE 1.0309 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-10,890,427.60	-10,446,211.65	444,215.95
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / AUD EX RATE 1.004502 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-200,000.00	-203,872.17	-3,872.17
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 AUD / USD EX RATE 1.027625 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	828,123.08	841,511.37	13,388.29
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 USD / AUD EX RATE 0.9734 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-828,363.40	-821,342.63	7,020.77
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 AUD / GBP EX RATE 1.491542 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,846.36	-1,849.62	-3.26
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / GBP EX RATE 9.4044 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,564.75	-1,570.36	-5.61
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 GBP / USD EX RATE 0.623968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	399,047.40	398,686.35	-361.05
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 USD / GBP EX RATE 1.602495 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-399,021.26	-400,669.62	-1,958.36
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 DKK / GBP EX RATE 9.4968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,648.75	-1,645.27	1.48
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUN 2012 USD / GBP EX RATE 1.551394 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-100,000.00	-101,131.64	-1,131.64
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 CAD / USD EX RATE 1.02178 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	530,448.87	531,294.42	847.55
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 USD / CAD EX RATE 0.979336 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-530,600.12	-530,488.40	311.72
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / CAD EX RATE 0.9660748 WITH HSBC BANK	n/a	n/a	n/a	0.00	-100,000.00	-101,366.76	-1,366.76
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 09 FEB 2012 USD / CNY EX RATE 0.1587075 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-507,824.28	-508,009.72	-185.44
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	555,847.83	552,417.96	-3,429.87
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / EUR EX RATE 7.441628 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	116,538.62	117,255.25	716.63
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / GBP EX RATE 9.4044 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,564.75	1,574.37	9.62
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 DKK / GBP EX RATE 9.4968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,648.75	1,639.02	-7.73
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / EUR EX RATE 7.441628 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-116,538.62	-117,295.38	-756.76
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 EUR / USD EX RATE 0.7815566 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	139,168.60	129,766.39	-9,402.21
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / EUR EX RATE 1.3125 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-139,125.00	-140,004.60	-879.60
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 EUR / USD EX RATE 0.7545879 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,220,197.20	2,234,443.22	14,246.02
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 USD / EUR EX RATE 1.32484 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,220,431.84	-2,229,247.52	-8,815.68
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 EUR / USD EX RATE 0.7571169 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,813,304.00	2,817,883.37	4,579.37
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 USD / EUR EX RATE 1.32128 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,814,326.40	-2,607,971.87	206,354.53
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 USD / EUR EX RATE 1.22817 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-158,870.54	-159,107.27	-236.73
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 01 OCT 2012 USD / INR EX RATE 0.0189764 WITH HSBC BANK	n/a	n/a	n/a	0.00	-1,163,178.17	-1,164,769.60	-1,591.43
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 INR / USD EX RATE 51.08 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	1,200,000.00	1,106,076.60	-93,923.40
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 INR / USD EX RATE 58.08 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,055,371.90	1,164,769.60	109,397.70
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / INR EX RATE 0.0175265 WITH HSBC BANK	n/a	n/a	n/a	0.00	-1,074,425.94	-1,106,076.60	-31,650.66
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 05 APR 2012 USD / TWD EX RATE 0.0338776 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-1,203,333.56	-1,204,067.60	-734.24
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 TWD / USD EX RATE 29.6 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	1,200,000.00	1,204,067.60	4,067.60
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / TWD EX RATE 0.033557 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,191,946.31	-1,220,031.60	-28,085.29
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 29 NOV 2012 TWD / USD EX RATE 29.124 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,219,612.69	1,220,031.60	418.91
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 01 OCT 2012 USD / INR EX RATE 0.0189764 WITH HSBC BANK	n/a	n/a	n/a	0.00	1,163,178.17	1,163,178.17	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 05 APR 2012 USD / TWD EX RATE 0.0338776 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	1,203,333.56	1,203,333.56	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 AUD / USD EX RATE 0.9591222 WITH HSBC BANK	n/a	n/a	n/a	0.00	-2,163,436.50	-2,163,436.50	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 USD / AUD EX RATE 1.0433 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	2,164,847.50	2,164,847.50	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 09 FEB 2012 USD / CNY EX RATE 0.1587075 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	507,824.28	507,824.28	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 CAD / USD EX RATE 1.02178 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-530,448.87	-530,448.87	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 USD / CAD EX RATE 0.979336 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	530,600.12	530,600.12	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 AUD / USD EX RATE 0.9552603 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-10,944,196.36	-10,944,196.36	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 EUR / USD EX RATE 0.7815566 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-139,168.60	-139,168.60	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / AUD EX RATE 1.0309 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	10,890,427.60	10,890,427.60	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / EUR EX RATE 1.3125 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	139,125.00	139,125.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 EUR / USD EX RATE 0.7545879 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,220,197.20	-2,220,197.20	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 USD / EUR EX RATE 1.32484 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,220,431.84	2,220,431.84	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 GBP / USD EX RATE 0.623968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-399,047.40	-399,047.40	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 USD / GBP EX RATE 1.602495 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	399,021.26	399,021.26	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 EUR / USD EX RATE 0.7571169 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,813,304.00	-2,813,304.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 USD / EUR EX RATE 1.32128 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,814,326.40	2,814,326.40	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 USD / EUR EX RATE 1.22817 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	158,870.54	158,870.54	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 INR / USD EX RATE 51.08 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	-1,200,000.00	-1,200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 TWD / USD EX RATE 29.6 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	-1,200,000.00	-1,200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 INR / USD EX RATE 58.08 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,055,371.90	-1,055,371.90	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / AUD EX RATE 1.004502 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	200,000.00	200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / CAD EX RATE 0.9660748 WITH HSBC BANK	n/a	n/a	n/a	0.00	100,000.00	100,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / GBP EX RATE 1.551394 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	100,000.00	100,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / INR EX RATE 0.0175265 WITH HSBC BANK	n/a	n/a	n/a	0.00	1,074,425.94	1,074,425.94	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / TWD EX RATE 0.033557 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,191,946.31	1,191,946.31	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 29 NOV 2012 TWD / USD EX RATE 29.124 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,219,612.69	-1,219,612.69	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 AUD / USD EX RATE 1.027625 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-828,123.08	-828,123.08	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-555,847.83	-555,847.83	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 USD / AUD EX RATE 0.9734 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	828,363.40	828,363.40	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 AUG 2012 AUD / EUR EX RATE 1.164553 WITH UBS AG	n/a	n/a	n/a	0.00	6,903.22	6,963.83	60.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 AUD / DKK EX RATE 0.1816512 WITH UBS AG	n/a	n/a	n/a	0.00	399,840.11	399,525.84	-314.27
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 AUD / EUR EX RATE 1.204371 WITH UBS AG	n/a	n/a	n/a	0.00	72,012.59	71,955.69	-56.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 AUD / JPY EX RATE 0.0120326 WITH UBS AG	n/a	n/a	n/a	0.00	12,775.29	12,695.60	-79.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 AUG 2012 AUD / GBP EX RATE 1.483468 WITH UBS AG	n/a	n/a	n/a	0.00	2,635.33	2,619.23	-16.10
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / CHF EX RATE 0.9658209 WITH UBS AG	n/a	n/a	n/a	0.00	1,617.30	1,620.95	3.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / NZD EX RATE 0.7792999 WITH UBS AG	n/a	n/a	n/a	0.00	9,515.27	9,422.95	-92.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / SGD EX RATE 0.7726098 WITH UBS AG	n/a	n/a	n/a	0.00	54,321.73	53,794.67	-527.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 AUD / USD EX RATE 1.0126726 WITH UBS AG	n/a	n/a	n/a	0.00	2,848,697.11	2,993,522.78	134,825.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 USD / AUD EX RATE 0.9908 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-2,858,458.00	-2,855,861.36	2,596.64
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 AUD / GBP EX RATE 1.522638 WITH UBS AG	n/a	n/a	n/a	0.00	1,232.37	1,248.04	15.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 AUD / EUR EX RATE 1.184665 WITH UBS AG	n/a	n/a	n/a	0.00	1,132.39	1,137.20	4.81
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 AUG 2012 EUR / AUD EX RATE 0.8311032 WITH UBS AG	n/a	n/a	n/a	0.00	-5,034.54	-4,998.73	35.81
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 AUD / USD EX RATE 0.9778995 WITH UBS AG	n/a	n/a	n/a	0.00	164,638.60	164,855.95	217.35
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / AUD EX RATE 1.021082 WITH UBS AG	n/a	n/a	n/a	0.00	-164,390.63	-166,498.15	-2,107.17
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 AUD / GBP EX RATE 1.495939 WITH UBS AG	n/a	n/a	n/a	0.00	3,581.13	3,589.32	8.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 SGD / GBP EX RATE 1.979353 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-23,710.84	-23,669.16	41.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 USD / GBP EX RATE 1.582712 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-4,198.91	-4,207.23	-8.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 GBP / SEK EX RATE 0.0915075 WITH UNION BANK OF	n/a	n/a	n/a	0.00	10,199.75	10,185.85	-13.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 GBP / USD EX RATE 0.6259781 WITH UNION BANK OF	n/a	n/a	n/a	0.00	127,600.00	126,700.00	-1,100.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 JPY / GBP EX RATE 131.08 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-46,069.55	-45,770.92	298.63
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 NOK / GBP EX RATE 9.065159 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,408.19	-7,351.74	56.45
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / GBP EX RATE 1.59648 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-127,716.40	-124,564.01	3,154.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 APR 2012 JPY / GBP EX RATE 131.134 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-296,361.34	-295,090.31	1,271.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 GBP / USD EX RATE 0.6440394 WITH UBS AG	n/a	n/a	n/a	0.00	114,123.45	114,443.18	319.73
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 USD / GBP EX RATE 1.562394 WITH UBS AG	n/a	n/a	n/a	0.00	-114,100.96	-118,346.02	-4,245.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 GBP / EUR EX RATE 0.793005 WITH UBS AG	n/a	n/a	n/a	0.00	81,693.11	81,627.42	-65.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 MAR 2012 GBP / USD EX RATE 0.6341154 WITH UNION BANK OF	n/a	n/a	n/a	0.00	493,601.00	491,190.69	-2,410.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 MAR 2012 USD / GBP EX RATE 1.576018 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-493,293.63	-485,494.27	7,799.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 SEP 2012 EUR / GBP EX RATE 1.261575 WITH UBS AG	n/a	n/a	n/a	0.00	-8,338.50	-8,366.57	-27.77
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 AUG 2012 EUR / GBP EX RATE 1.2655089 WITH UBS AG	n/a	n/a	n/a	0.00	-27,382.49	-27,453.04	-70.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 FEB 2012 EUR / GBP EX RATE 1.1927182 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,557.57	-6,534.18	23.39

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 EUR / GBP EX RATE 1.2354878 WITH UBS AG	n/a	n/a	n/a	0.00	-466,773.07	-466,702.29	70.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SEK / GBP EX RATE 10.63604 WITH UBS AG	n/a	n/a	n/a	0.00	-78,653.44	-78,627.77	25.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SGD / GBP EX RATE 1.971413 WITH UBS AG	n/a	n/a	n/a	0.00	-16,784.74	-16,778.51	6.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 GBP / SEK EX RATE 0.0902769 WITH UNION BANK OF	n/a	n/a	n/a	0.00	23,467.05	23,466.00	-1.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 AUG 2012 AUD / GBP EX RATE 1.493468 WITH UBS AG	n/a	n/a	n/a	0.00	-2,635.53	-2,638.96	-3.43
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 GBP / NOK EX RATE 0.1056492 WITH UBS AG	n/a	n/a	n/a	0.00	44,666.28	44,622.79	-263.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 EUR / GBP EX RATE 1.2407687 WITH UBS AG	n/a	n/a	n/a	0.00	-17,137.09	-17,221.96	-84.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 JPY / GBP EX RATE 126.05712 WITH UBS AG	n/a	n/a	n/a	0.00	-9,248.36	-9,317.66	-69.30
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SEK / GBP EX RATE 10.706998 WITH UBS AG	n/a	n/a	n/a	0.00	-28,170.42	-28,286.14	-115.72
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SGD / GBP EX RATE 1.968123 WITH UBS AG	n/a	n/a	n/a	0.00	-40,939.80	-41,138.19	-198.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 GBP / USD EX RATE 0.6516055 WITH UNION BANK OF	n/a	n/a	n/a	0.00	122,736.00	122,835.99	99.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 USD / GBP EX RATE 1.532921 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-122,633.68	-126,700.00	-4,066.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 AUD / GBP EX RATE 1.622638 WITH UBS AG	n/a	n/a	n/a	0.00	-1,232.37	-1,250.78	-18.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 DKK / GBP EX RATE 9.408355 WITH UBS AG	n/a	n/a	n/a	0.00	-2,397.00	-2,429.07	-32.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 MAR 2012 EUR / GBP EX RATE 1.1850479 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-173,741.30	-174,417.67	-676.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 FEB 2012 EUR / GBP EX RATE 1.1945918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,426.04	-1,417.47	8.57
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 EUR / GBP EX RATE 1.2034899 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-38,604.66	-39,218.54	-413.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 JPY / GBP EX RATE 130.8998 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-73,563.58	-74,603.29	-1,039.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 JPY / GBP EX RATE 131.0066 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-103,427.36	-104,254.26	-826.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / GBP EX RATE 1.2304951 WITH UBS AG	n/a	n/a	n/a	0.00	-42,053.92	-41,734.21	319.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 SGD / GBP EX RATE 1.954516 WITH UBS AG	n/a	n/a	n/a	0.00	-78,315.17	-78,705.46	610.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / GBP EX RATE 1.615207 WITH UBS AG	n/a	n/a	n/a	0.00	-88,367.68	-88,446.92	-78.94
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 GBP / USD EX RATE 0.615271 WITH UBS AG	n/a	n/a	n/a	0.00	3,497,645.60	3,501,196.62	3,551.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 USD / GBP EX RATE 1.62498 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-3,496,956.96	-3,497,323.46	-366.50
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 MAR 2012 JPY / GBP EX RATE 132.538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-54,181.38	-53,829.92	351.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 21 MAR 2012 JPY / GBP EX RATE 132.3842 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-42,043.08	-42,132.92	-89.84
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 22 MAR 2012 JPY / GBP EX RATE 130.4991 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-59,292.07	-59,698.29	-406.22
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 MAR 2012 JPY / GBP EX RATE 130.9178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-60,846.31	-61,298.30	-351.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 GBP / CHF EX RATE 0.6602064 WITH UNION BANK OF	n/a	n/a	n/a	0.00	65,794.20	59,229.35	432.15
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 EUR / GBP EX RATE 1.1957178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,475.18	-6,533.87	-58.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 EUR / GBP EX RATE 1.1950268 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-2,435.21	-2,422.62	12.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 USD / GBP EX RATE 1.569337 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-18,555.54	-18,562.20	-6.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / GBP EX RATE 132.1078 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-149,954.42	-149,030.77	923.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 SEP 2012 EUR / GBP EX RATE 1.2568151 WITH UBS AG	n/a	n/a	n/a	0.00	-3,144.53	-3,141.68	2.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 GBP / USD EX RATE 0.6376331 WITH UBS AG	n/a	n/a	n/a	0.00	84,688.20	84,723.31	35.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / GBP EX RATE 1.5680365 WITH UBS AG	n/a	n/a	n/a	0.00	-84,874.08	-86,740.20	-2,066.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 GBP / SEK EX RATE 0.0916475 WITH UNION BANK OF	n/a	n/a	n/a	0.00	12,073.28	12,048.37	-24.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 AUD / GBP EX RATE 1.495939 WITH UBS AG	n/a	n/a	n/a	0.00	-3,581.13	-3,557.25	23.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 DKK / GBP EX RATE 9.527627 WITH UBS AG	n/a	n/a	n/a	0.00	-42,360.90	-42,112.02	248.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 CAD / USD EX RATE 0.99092 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	325,714.64	324,020.06	-1,694.58
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 USD / CAD EX RATE 1.0172681 WITH UBS AG	n/a	n/a	n/a	0.00	-325,026.75	-320,790.93	4,235.82
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 CAD / USD EX RATE 1.028 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	940,545.81	945,939.32	5,393.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 USD / CAD EX RATE 0.9728478 WITH UBS AG	n/a	n/a	n/a	0.00	-938,798.14	-888,729.51	-49,931.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 CAD / USD EX RATE 0.9915 WITH UNION BANK OF	n/a	n/a	n/a	0.00	910,741.30	909,319.77	-1,421.53
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 USD / CAD EX RATE 1.0065831 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-909,944.50	-885,163.95	23,780.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 CAD / USD EX RATE 1.010621 WITH UBS AG	n/a	n/a	n/a	0.00	1,244,779.20	1,248,945.15	4,165.95
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 USD / CAD EX RATE 0.9881062 WITH UBS AG	n/a	n/a	n/a	0.00	-1,243,037.55	-1,263,934.43	-45,699.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 CAD / USD EX RATE 1.019 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	101,079.49	101,074.53	-4.96
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / CAD EX RATE 0.9795056 WITH UBS AG	n/a	n/a	n/a	0.00	-100,699.33	-105,532.79	-4,833.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / CNY EX RATE 0.1582905 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,249,202.37	-1,252,911.05	-3,708.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 FEB 2012 CNY / USD EX RATE 6.3009 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,332,540.75	3,333,757.66	1,216.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 CNY / USD EX RATE 6.2955 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	610,000.00	609,680.43	-319.57
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 CNY / USD EX RATE 6.3035 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,331,166.18	3,333,651.86	2,485.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 USD / CNY EX RATE 0.1584284 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,326,680.29	-3,333,757.66	-7,077.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH UNION BANK OF	n/a	n/a	n/a	0.00	951,001.31	955,071.44	-5,929.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 AUD / DKK EX RATE 0.1616512 WITH UBS AG	n/a	n/a	n/a	0.00	-399,840.11	-398,486.65	1,353.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 DKK / JPY EX RATE 0.0763769 WITH UBS AG	n/a	n/a	n/a	0.00	1,119.50	1,112.88	-6.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 DKK / GBP EX RATE 9.405355 WITH UBS AG	n/a	n/a	n/a	0.00	2,397.00	2,407.40	10.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 DKK / EUR EX RATE 7.438408 WITH UBS AG	n/a	n/a	n/a	0.00	18,004.75	17,860.15	-144.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 JUL 2012 DKK / EUR EX RATE 7.436652 WITH UBS AG	n/a	n/a	n/a	0.00	4,668.84	4,669.69	2.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 SGD / DKK EX RATE 0.2111651 WITH UBS AG	n/a	n/a	n/a	0.00	-7,576.51	-7,609.90	-33.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 DKK / GBP EX RATE 9.527627 WITH UBS AG	n/a	n/a	n/a	0.00	42,360.90	42,526.77	165.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 SGD / DKK EX RATE 0.2118177 WITH UBS AG	n/a	n/a	n/a	0.00	-6,670.74	-6,657.67	13.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 OCT 2012 USD / DKK EX RATE 0.173765 WITH UBS AG	n/a	n/a	n/a	0.00	-260,022.29	-259,510.47	511.82
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 AUG 2012 AUD / EUR EX RATE 1.164553 WITH UBS AG	n/a	n/a	n/a	0.00	-8,903.22	-7,030.29	-127.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 DEC 2012 SGD / EUR EX RATE 1.591125 WITH UBS AG	n/a	n/a	n/a	0.00	-10,131.42	-10,143.71	-12.29
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,420.44	6,292.96	-127.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,253.84	7,109.35	-144.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 EUR / JPY EX RATE 0.0101338 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,003.28	6,910.23	-93.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 EUR / USD EX RATE 0.7854038 WITH UBS AG	n/a	n/a	n/a	0.00	4,487,827.50	4,454,164.51	-33,662.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 USD / EUR EX RATE 1.30771 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-4,491,993.65	-4,529,190.93	-37,207.08
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	8,326.08	8,289.96	-36.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,617.52	3,613.27	-4.25
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 AUD / EUR EX RATE 1.204371 WITH UBS AG	n/a	n/a	n/a	0.00	-72,012.59	-71,732.69	279.70
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 GBP / EUR EX RATE 0.795005 WITH UBS AG	n/a	n/a	n/a	0.00	-81,693.11	-81,414.11	279.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 SEP 2012 EUR / GBP EX RATE 1.261575 WITH UBS AG	n/a	n/a	n/a	0.00	6,338.60	6,414.49	75.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 AUG 2012 EUR / GBP EX RATE 1.2665089 WITH UBS AG	n/a	n/a	n/a	0.00	27,382.49	27,286.46	-96.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 FEB 2012 EUR / GBP EX RATE 1.1927182 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,557.57	6,525.38	-32.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 EUR / GBP EX RATE 1.2354878 WITH UBS AG	n/a	n/a	n/a	0.00	466,773.07	464,339.31	-2,433.76
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 EUR / HKD EX RATE 0.1048747 WITH UBS AG	n/a	n/a	n/a	0.00	1,774.49	1,760.61	6.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 EUR / USD EX RATE 0.7843137 WITH UNION BANK OF	n/a	n/a	n/a	0.00	930,750.00	925,092.47	-5,657.53
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 USD / EUR EX RATE 1.275912 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-931,415.76	-955,058.98	-23,643.22
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 EUR / USD EX RATE 0.8126778 WITH UBS AG	n/a	n/a	n/a	0.00	6,334,614.00	6,303,210.89	-31,403.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 USD / EUR EX RATE 1.232066 WITH UBS AG	n/a	n/a	n/a	0.00	-6,342,778.73	-6,675,411.61	-332,632.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 JPY / EUR EX RATE 105.5796 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-17,571.74	-17,740.54	-168.80
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 NOK / EUR EX RATE 7.6020092 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-18,607.93	-18,907.86	-99.93
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 EUR / JPY EX RATE 0.0101833 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,711.89	1,714.43	2.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / HKD EX RATE 0.1052379 WITH UBS AG	n/a	n/a	n/a	0.00	36,685.08	36,470.59	-214.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / NOK EX RATE 0.1337455 WITH UBS AG	n/a	n/a	n/a	0.00	7,366.60	7,366.53	-30.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 EUR / GBP EX RATE 1.2407687 WITH UBS AG	n/a	n/a	n/a	0.00	17,137.09	17,223.61	86.52
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 APR 2012 NOK / EUR EX RATE 7.610649 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-52,975.59	-52,839.93	135.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 EUR / USD EX RATE 0.7567821 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,216,347.00	1,212,758.22	-3,588.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 USD / EUR EX RATE 1.271575 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,216,697.28	-1,252,043.07	-35,145.79
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 EUR / JPY EX RATE 0.0101533 WITH UNION BANK OF	n/a	n/a	n/a	0.00	4,818.46	4,808.86	-7.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 MAR 2012 EUR / GBP EX RATE 1.1850479 WITH UNION BANK OF	n/a	n/a	n/a	0.00	173,741.30	172,233.00	-1,508.30
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 FEB 2012 EUR / GBP EX RATE 1.1945918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,426.04	1,409.60	-16.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 EUR / GBP EX RATE 1.2034899 WITH UNION BANK OF	n/a	n/a	n/a	0.00	38,604.66	39,236.26	431.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 EUR / JPY EX RATE 0.0102766 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,923.73	1,945.58	21.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / GBP EX RATE 1.2304951 WITH UBS AG	n/a	n/a	n/a	0.00	42,053.92	41,784.38	-269.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / USD EX RATE 0.762079 WITH UBS AG	n/a	n/a	n/a	0.00	540,232.74	536,456.28	-3,776.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / EUR EX RATE 1.31343 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-540,739.13	-542,879.58	-2,140.45
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 AUD / EUR EX RATE 1.184665 WITH UBS AG	n/a	n/a	n/a	0.00	-1,132.39	-1,124.97	7.42
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 DKK / EUR EX RATE 7.438408 WITH UBS AG	n/a	n/a	n/a	0.00	-18,004.75	-17,861.78	142.97
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 JAN 2012 EUR / JPY EX RATE 0.010013 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,008.22	3,042.23	34.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 AUG 2012 EUR / AUD EX RATE 0.8311032 WITH UBS AG	n/a	n/a	n/a	0.00	5,034.54	5,007.88	-26.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 JUL 2012 DKK / EUR EX RATE 7.436652 WITH UBS AG	n/a	n/a	n/a	0.00	-4,668.84	-4,669.46	-2.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 EUR / GBP EX RATE 1.1957178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,475.18	6,554.22	79.04
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 EUR / GBP EX RATE 1.1950268 WITH UNION BANK OF	n/a	n/a	n/a	0.00	2,435.21	2,427.24	-7.97
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 SEP 2012 EUR / GBP EX RATE 1.2568151 WITH UBS AG	n/a	n/a	n/a	0.00	3,144.53	3,155.13	10.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 EUR / USD EX RATE 0.787321 WITH UNION BANK OF	n/a	n/a	n/a	0.00	459,037.20	458,817.61	-219.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 USD / EUR EX RATE 1.254527 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-459,156.88	-442,310.99	16,845.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / EUR EX RATE 109.2594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-91,545.89	-91,669.12	-123.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 HKD / JPY EX RATE 0.1066045 WITH UNION BANK OF	n/a	n/a	n/a	0.00	21,874.57	21,879.08	4.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 HKD / JPY EX RATE 0.1068204 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,267.24	6,268.09	0.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 EUR / HKD EX RATE 0.1048747 WITH UBS AG	n/a	n/a	n/a	0.00	-1,774.49	-1,771.95	2.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 HKD / JPY EX RATE 0.1010618 WITH UNION BANK OF	n/a	n/a	n/a	0.00	8,300.17	8,297.77	-2.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / HKD EX RATE 0.1052379 WITH UBS AG	n/a	n/a	n/a	0.00	-36,685.08	-36,666.33	18.75
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 HKD / JPY EX RATE 0.1009428 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,135.62	7,134.93	-0.69

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 HKD / JPY EX RATE 0.1012074 WITH UNION BANK OF	n/a	n/a	n/a	0.00	10,676.79	10,681.05	4.26
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 JPY / SEK EX RATE 12.4358 WITH UNION BANK OF	n/a	n/a	n/a	0.00	108,562.01	108,008.16	-553.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 JPY / SEK EX RATE 11.875423 WITH UNION BANK OF	n/a	n/a	n/a	0.00	2,109.60	2,117.41	10.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 JPY / GBP EX RATE 131.08 WITH UNION BANK OF	n/a	n/a	n/a	0.00	46,069.55	45,834.90	-234.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 APR 2012 JPY / GBP EX RATE 131.134 WITH UNION BANK OF	n/a	n/a	n/a	0.00	296,361.34	295,624.57	-736.77
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,420.44	-6,332.31	88.13
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,253.84	-7,154.26	99.58
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 EUR / JPY EX RATE 0.0101338 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,003.28	-6,965.17	37.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 HKD / JPY EX RATE 0.1006045 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-21,874.57	-21,903.18	-28.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-8,326.08	-8,303.79	22.29
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 EUR / JPY EX RATE 0.0101669 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,617.52	-3,610.38	7.14
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 HKD / JPY EX RATE 0.1008204 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,267.24	-6,281.89	-14.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 JPY / SEK EX RATE 11.316514 WITH UBS AG	n/a	n/a	n/a	0.00	66,978.03	67,025.78	49.75
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 AUD / JPY EX RATE 0.0120326 WITH UBS AG	n/a	n/a	n/a	0.00	-12,775.29	-12,811.19	-35.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 JPY / CHF EX RATE 68.03722 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,722.14	3,706.67	-15.47
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 JPY / EUR EX RATE 105.5795 WITH UNION BANK OF	n/a	n/a	n/a	0.00	17,571.74	17,573.75	2.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 EUR / JPY EX RATE 0.0101833 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,711.69	-1,714.01	-2.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 HKD / JPY EX RATE 0.1010918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-8,300.17	-8,288.56	11.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 DKK / JPY EX RATE 0.0763769 WITH UBS AG	n/a	n/a	n/a	0.00	-1,119.50	-1,122.36	-2.86
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 JPY / GBP EX RATE 125.05712 WITH UBS AG	n/a	n/a	n/a	0.00	9,248.36	9,243.99	-4.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 APR 2012 JPY / USD EX RATE 80.8594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,573.30	3,594.61	21.31
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 EUR / JPY EX RATE 0.0101533 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-4,816.48	-4,857.37	-40.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 SGD / JPY EX RATE 0.0165011 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-13,182.65	-13,204.03	-21.38
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 HKD / JPY EX RATE 0.1009428 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,135.62	-7,158.22	-22.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 SGD / JPY EX RATE 0.0167954 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-5,682.07	-5,698.10	-16.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 JPY / GBP EX RATE 130.6566 WITH UNION BANK OF	n/a	n/a	n/a	0.00	73,563.58	73,654.52	390.94
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 JPY / GBP EX RATE 131.0066 WITH UNION BANK OF	n/a	n/a	n/a	0.00	103,427.36	103,011.24	-416.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 EUR / JPY EX RATE 0.0102796 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,923.73	-1,922.84	0.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 HKD / JPY EX RATE 0.1012074 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-10,676.79	-10,669.73	7.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 JAN 2012 EUR / JPY EX RATE 0.0100313 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,006.22	-3,023.92	-17.70
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 MAR 2012 JPY / GBP EX RATE 132.538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	54,181.38	54,709.11	527.73
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 21 MAR 2012 JPY / GBP EX RATE 132.3842 WITH UNION BANK OF	n/a	n/a	n/a	0.00	42,043.09	42,695.42	652.34
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 22 MAR 2012 JPY / GBP EX RATE 130.4581 WITH UNION BANK OF	n/a	n/a	n/a	0.00	59,262.07	59,021.84	-240.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 MAR 2012 JPY / GBP EX RATE 130.9178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	60,948.31	60,178.44	-769.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 JPY / USD EX RATE 81.4093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	5,483.83	5,591.20	107.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 MAR 2012 JPY / GBP EX RATE 132.1078 WITH UNION BANK OF	n/a	n/a	n/a	0.00	148,954.42	148,845.37	-109.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 MAR 2012 JPY / SEK EX RATE 12.449692 WITH UNION BANK OF	n/a	n/a	n/a	0.00	39,361.20	39,784.39	423.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 JPY / NOK EX RATE 14.438355 WITH UBS AG	n/a	n/a	n/a	0.00	9,128.12	9,135.84	7.72
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAR 2012 JPY / SEK EX RATE 12.416093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	9,659.13	9,728.76	69.63
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / EUR EX RATE 109.2594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	91,545.69	91,785.04	239.15
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 JPY / NOK EX RATE 13.823013 WITH UBS AG	n/a	n/a	n/a	0.00	12,034.37	12,016.97	-17.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 JPY / NOK EX RATE 13.669371 WITH UBS AG	n/a	n/a	n/a	0.00	11,727.10	11,645.06	-82.04
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 JUN 2012 USD / TWD EX RATE 0.0334538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,168,277.60	-1,162,541.53	5,736.27
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 TWD / USD EX RATE 29.426 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,207,095.77	1,162,541.53	-24,554.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 USD / TWD EX RATE 0.0339259 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,205,048.17	-1,204,087.80	960.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 APR 2012 TWD / USD EX RATE 29.518 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,203,333.56	1,204,087.80	734.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / NZD EX RATE 0.7792099 WITH UBS AG	n/a	n/a	n/a	0.00	-9,515.27	-9,426.81	88.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 NOK / GBP EX RATE 9.065159 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,408.19	7,254.28	-153.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 NOK / EUR EX RATE 7.602092 WITH UNION BANK OF	n/a	n/a	n/a	0.00	18,607.93	18,911.33	103.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / NOK EX RATE 0.1337435 WITH UBS AG	n/a	n/a	n/a	0.00	-7,396.60	-7,359.20	37.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 GBP / NOK EX RATE 0.1056492 WITH UBS AG	n/a	n/a	n/a	0.00	-44,868.28	-44,728.27	158.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 APR 2012 NOK / EUR EX RATE 7.610846 WITH UNION BANK OF	n/a	n/a	n/a	0.00	52,975.59	53,079.95	104.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 NOV 2012 SGD / NOK EX RATE 0.2131708 WITH UBS AG	n/a	n/a	n/a	0.00	-8,021.73	-8,059.92	-38.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 JPY / NOK EX RATE 14.438355 WITH UBS AG	n/a	n/a	n/a	0.00	-9,128.12	-9,145.81	-17.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 SGD / NOK EX RATE 0.2145879 WITH UBS AG	n/a	n/a	n/a	0.00	-3,694.49	-3,702.51	-8.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 JPY / NOK EX RATE 13.823013 WITH UBS AG	n/a	n/a	n/a	0.00	-12,034.37	-12,170.69	-136.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 JPY / NOK EX RATE 13.669371 WITH UBS AG	n/a	n/a	n/a	0.00	-11,727.10	-11,840.45	-113.35
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 SGD / GBP EX RATE 1.976353 WITH UNION BANK OF	n/a	n/a	n/a	0.00	23,710.84	23,662.60	151.76
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 DEC 2012 SGD / EUR EX RATE 1.591125 WITH UBS AG	n/a	n/a	n/a	0.00	10,131.42	10,136.83	5.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 NOV 2012 SGD / USD EX RATE 1.222694 WITH UBS AG	n/a	n/a	n/a	0.00	24,278.39	24,259.43	-18.96
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SGD / GBP EX RATE 1.971413 WITH UBS AG	n/a	n/a	n/a	0.00	16,784.74	16,796.35	11.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / SGD EX RATE 0.7726068 WITH UBS AG	n/a	n/a	n/a	0.00	-54,321.73	-54,122.42	199.31
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 CHF / SGD EX RATE 0.77368 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-1,633.76	-1,632.60	1.16
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SGD / GBP EX RATE 1.968123 WITH UBS AG	n/a	n/a	n/a	0.00	40,939.90	41,214.90	275.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 SGD / JPY EX RATE 0.0165011 WITH UNION BANK OF	n/a	n/a	n/a	0.00	13,182.65	13,189.30	6.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 SGD / JPY EX RATE 0.0167954 WITH UNION BANK OF	n/a	n/a	n/a	0.00	5,682.07	5,722.31	40.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 SGD / GBP EX RATE 1.964518 WITH UBS AG	n/a	n/a	n/a	0.00	76,316.17	76,041.01	-275.16
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 NOV 2012 SGD / NOK EX RATE 0.2131708 WITH UBS AG	n/a	n/a	n/a	0.00	8,021.73	8,010.30	-11.43
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 SGD / USD EX RATE 1.2656 WITH UNION BANK OF	n/a	n/a	n/a	0.00	303,394.00	305,372.55	1,978.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 USD / SGD EX RATE 0.7896399 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-303,202.35	-307,771.28	-4,568.93
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 SGD / NOK EX RATE 0.2145879 WITH UBS AG	n/a	n/a	n/a	0.00	3,694.49	3,701.61	7.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 SGD / DKK EX RATE 0.2111851 WITH UBS AG	n/a	n/a	n/a	0.00	7,576.51	7,582.10	5.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 SGD / USD EX RATE 1.23527 WITH UNION BANK OF	n/a	n/a	n/a	0.00	310,843.34	307,315.56	-3,527.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 USD / SGD EX RATE 0.8092579 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-310,735.17	-305,372.55	5,362.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 SGD / DKK EX RATE 0.2118177 WITH UBS AG	n/a	n/a	n/a	0.00	6,670.74	6,664.48	-6.26
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 JPY / SEK EX RATE 12.4358 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-108,562.01	-106,606.32	1,955.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 GBP / SEK EX RATE 0.0915075 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-10,199.75	-10,086.28	113.47
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 JPY / SEK EX RATE 11.875423 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-2,109.60	-2,073.29	33.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 JPY / SEK EX RATE 11.316514 WITH UBS AG	n/a	n/a	n/a	0.00	-66,978.03	-67,424.05	-448.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SEK / GBP EX RATE 10.63404 WITH UBS AG	n/a	n/a	n/a	0.00	78,653.44	78,095.12	-558.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 GBP / SEK EX RATE 0.0902769 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-23,467.05	-23,245.84	221.21
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SEK / GBP EX RATE 10.708995 WITH UBS AG	n/a	n/a	n/a	0.00	26,170.42	26,179.06	8.64
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 MAR 2012 JPY / SEK EX RATE 12.449692 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-39,361.20	-39,413.56	-52.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAR 2012 JPY / SEK EX RATE 12.416093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-9,659.13	-9,716.55	-57.42
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 GBP / SEK EX RATE 0.0916475 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-12,073.28	-12,023.82	49.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 JPY / CHF EX RATE 68.03722 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,722.14	-3,708.62	13.52
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / CHF EX RATE 0.9998209 WITH UBS AG	n/a	n/a	n/a	0.00	-1,617.30	-1,622.81	-5.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 CHF / SGD EX RATE 0.77368 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	1,633.76	1,627.26	-6.50
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 GBP / CHF EX RATE 0.6602064 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-55,794.20	-55,189.33	-604.18
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 USD / GBP EX RATE 1.582712 WITH UNION BANK OF	n/a	n/a	n/a	0.00	4,168.91	4,168.91	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 JUN 2012 USD / TWD EX RATE 0.0334538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,168,277.60	1,168,277.60	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 TWD / USD EX RATE 29.426 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,207,095.77	-1,207,095.77	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 USD / TWD EX RATE 0.0339259 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,205,048.17	1,205,048.17	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 GBP / USD EX RATE 0.6259781 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-127,600.00	-127,600.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / CNY EX RATE 0.1582905 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,249,202.37	1,249,202.37	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / GBP EX RATE 1.59648 WITH UNION BANK OF	n/a	n/a	n/a	0.00	127,718.40	127,718.40	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 APR 2012 TWD / USD EX RATE 29.518 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,203,333.56	-1,203,333.56	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 GBP / USD EX RATE 0.6440394 WITH UBS AG	n/a	n/a	n/a	0.00	-114,123.45	-114,123.45	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 USD / GBP EX RATE 1.552394 WITH UBS AG	n/a	n/a	n/a	0.00	114,100.95	114,100.95	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 EUR / USD EX RATE 0.7854038 WITH UBS AG	n/a	n/a	n/a	0.00	-4,437,827.50	-4,437,827.50	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 USD / EUR EX RATE 1.30771 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	4,491,983.65	4,491,983.65	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 MAR 2012 GBP / USD EX RATE 0.6341154 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-493,601.00	-493,601.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 MAR 2012 USD / GBP EX RATE 1.576018 WITH UNION BANK OF	n/a	n/a	n/a	0.00	493,293.63	493,293.63	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 SGD / USD EX RATE 1.222694 WITH UBS AG	n/a	n/a	n/a	0.00	-24,278.39	-24,278.39	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 FEB 2012 CNY / USD EX RATE 6.3009 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,332,540.75	-3,332,540.75	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 EUR / USD EX RATE 0.7843137 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-930,750.00	-930,750.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 USD / EUR EX RATE 1.275912 WITH UNION BANK OF	n/a	n/a	n/a	0.00	931,415.76	931,415.76	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 EUR / USD EX RATE 0.8125778 WITH UBS AG	n/a	n/a	n/a	0.00	-8,334,614.00	-8,334,614.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 USD / EUR EX RATE 1.232068 WITH UBS AG	n/a	n/a	n/a	0.00	8,342,778.73	8,342,778.73	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 CNY / USD EX RATE 6.2955 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-610,000.00	-610,000.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 CAD / USD EX RATE 0.66092 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-325,714.64	-325,714.64	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 USD / CAD EX RATE 1.0172681 WITH UBS AG	n/a	n/a	n/a	0.00	325,026.75	325,026.75	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 EUR / USD EX RATE 0.7697821 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,216,347.00	-1,216,347.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 USD / EUR EX RATE 1.271575 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,216,697.28	1,216,697.28	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 AUD / USD EX RATE 1.0126726 WITH UBS AG	n/a	n/a	n/a	0.00	-2,848,697.11	-2,848,697.11	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 USD / AUD EX RATE 0.9908 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	2,658,458.00	2,658,458.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 APR 2012 JPY / USD EX RATE 80.8594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,573.30	-3,573.30	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 GBP / USD EX RATE 0.6515055 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-122,736.00	-122,736.00	0.00

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 USD / GBP EX RATE 1 632921 WITH UNION BANK OF	n/a	n/a	n/a	0 00	122,633 68	122,633 68	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 CAD / USD EX RATE 1 026 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	-940,545 81	-940,545 81	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 USD / CAD EX RATE 0 9728478 WITH UBS AG	n/a	n/a	n/a	0 00	938,768 14	938,768 14	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 CAD / USD EX RATE 0 9915 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-910,741 30	-910,741 30	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 USD / CAD EX RATE 1 0055831 WITH UNION BANK OF	n/a	n/a	n/a	0 00	908,844 50	908,844 50	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / USD EX RATE 0 782079 WITH UBS AG	n/a	n/a	n/a	0 00	-540,232 74	-540,232 74	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / EUR EX RATE 1 31343 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	540,739 13	540,739 13	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / GBP EX RATE 1 615207 WITH UBS AG	n/a	n/a	n/a	0 00	68,367 68	68,367 68	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 GBP / USD EX RATE 0 615271 WITH UBS AG	n/a	n/a	n/a	0 00	-3,497,645 60	-3,497,645 60	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 USD / GBP EX RATE 1 62498 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	3,496,956 98	3,496,956 98	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 CNY / USD EX RATE 6 3035 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-3,331,168 18	-3,331,168 18	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 USD / CNY EX RATE 0 1584284 WITH UNION BANK OF	n/a	n/a	n/a	0 00	3,326,680 29	3,326,680 29	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 CAD / USD EX RATE 1 010621 WITH UBS AG	n/a	n/a	n/a	0 00	-1,244,779 20	-1,244,779 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 USD / CAD EX RATE 0 9881062 WITH UBS AG	n/a	n/a	n/a	0 00	1,243,037 56	1,243,037 56	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 JPY / USD EX RATE 81 4083 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-5,483 83	-5,483 83	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 SGD / USD EX RATE 1 2656 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-303,394 00	-303,394 00	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 USD / SGD EX RATE 0 7696399 WITH UNION BANK OF	n/a	n/a	n/a	0 00	303,202 35	303,202 35	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 USD / GBP EX RATE 1 569337 WITH UNION BANK OF	n/a	n/a	n/a	0 00	18,555 54	18,555 54	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 EUR / USD EX RATE 0 797321 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-459,037 20	-459,037 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 USD / EUR EX RATE 1 254527 WITH UNION BANK OF	n/a	n/a	n/a	0 00	459,156 88	459,156 88	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 AUD / USD EX RATE 0 9776995 WITH UBS AG	n/a	n/a	n/a	0 00	-164,638 60	-164,638 60	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 CAD / USD EX RATE 1 019 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	-101,079 49	-101,079 49	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 GBP / USD EX RATE 0 6378331 WITH UBS AG	n/a	n/a	n/a	0 00	-84,638 20	-84,638 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / AUD EX RATE 1 021062 WITH UBS AG	n/a	n/a	n/a	0 00	164,390 98	164,390 98	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / CAD EX RATE 0 9796958 WITH UBS AG	n/a	n/a	n/a	0 00	100,699 38	100,699 38	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / GBP EX RATE 1 5660365 WITH UBS AG	n/a	n/a	n/a	0 00	84,674 08	84,674 08	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 SGD / USD EX RATE 1 23527 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-310,843 34	-310,843 34	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 USD / SGD EX RATE 0 8092578 WITH UNION BANK OF	n/a	n/a	n/a	0 00	310,735 17	310,735 17	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6 3297 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-991,001 31	-991,001 31	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 OCT 2012 USD / DKK EX RATE 0 173765 WITH UBS AG	n/a	n/a	n/a	0 00	260,022 29	260,022 29	0 00
SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5%								
n/a	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	49,766,437 54	0 00	n/a	0 00	49,627,023 48	49,766,437 54	n/a
n/a	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	0 00	49,635,843 77	n/a	0 00	49,627,023 48	49,635,843 77	n/a
n/a	FNMA SINGLE FAMILY MTG 3 5 30 YEARS SETTLES DEC	55,495,710 97	0 00	n/a	0 00	55,487,828 17	55,495,710 97	n/a
n/a	FNMA SINGLE FAMILY MTG 3 5 30 YEARS SETTLES DEC	0 00	55,552,961 00	n/a	0 00	55,487,828 17	55,552,961 00	n/a
n/a	UNITED STATES TREAS BILLS DUE 07-25-2013	49,935,418 67	0 00	n/a	0 00	49,935,418 67	49,935,418 67	n/a
n/a	UNITED STATES TREAS BILLS DUE 07-25-2013	0 00	49,934,521 50	n/a	0 00	49,919,437 34	49,934,521 50	n/a
n/a	UNITED STATES TREAS NTS .625 09-30-2017 REG	55,699,282 60	0 00	n/a	0 00	55,699,282 60	55,699,282 60	n/a
n/a	UNITED STATES TREAS NTS .625 09-30-2017 REG	0 00	55,635,853 29	n/a	0 00	55,699,282 60	55,635,853 29	n/a
n/a	UNITED STATES TREAS NTS DTD 08/15/2012 1 625% DUE 08-15-2022 REG	69,236,990 33	0 00	n/a	0 00	69,236,990 33	69,236,990 33	n/a
n/a	UNITED STATES TREAS NTS DTD 08/15/2012 1 625% DUE 08-15-2022 REG	0 00	52,856,378 61	n/a	0 00	52,845,015 03	52,856,378 61	n/a
n/a	US FEDERAL TREASURY BILLS 08-22-2013 DTD 08/23/2012	75,560,736 61	0 00	n/a	0 00	75,560,736 61	75,560,736 61	n/a
n/a	US FEDERAL TREASURY BILLS 08-22-2013 DTD 08/23/2012	0 00	75,516,127 20	n/a	0 00	75,494,872 10	75,516,127 20	n/a
n/a	UTD STATES TREAS .5% DUE 07-31-2017	65,137,042 40	0 00	n/a	0 00	65,137,042 40	65,137,042 40	n/a
n/a	UTD STATES TREAS .5% DUE 07-31-2017	0 00	65,093,066 01	n/a	0 00	65,137,042 40	65,093,066 01	n/a
n/a	COLTV SHORT TERM INVT FD	459,908,340 21	0 00	n/a	0 00	459,908,340 21	459,908,340 21	n/a
n/a	COLTV SHORT TERM INVT FD	0 00	451,658,504 52	n/a	0 00	451,658,504 52	451,658,504 52	n/a
Northern Trust	MFB NT COLLECTIVE RUSSELL 1000 VALUE IND EX FUND - NON LENDING	125,466,853 29	0 00	n/a	0 00	125,466,853 29	125,466,853 29	n/a
Northern Trust	MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING	115,814,381 19	0 00	n/a	0 00	115,814,381 19	115,814,381 19	n/a
n/a	CF WESTN AST US INDEX PLUS LLC	0 00	119,203,437 42	n/a	0 00	120,958,062 83	119,203,437 42	n/a

SERIES OF TRANSACTIONS WITH SAME PARTY IN EXCESS OF 5%

There are no reportable transactions

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

Schedule H

SCHEDULE H, ITEM 4i--SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
US GOVERNMENT SECURITIES				
	FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040	US Government Securities	188,093	188,141
	FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO	US Government Securities	199,810	201,359
	FEDERAL HOME LN MTG CORP POOL #A37107 4.5% 09-01-2035 BEO	US Government Securities	390,653	391,794
	FEDERAL HOME LN MTG CORP POOL #C09001 4%06-01-2042 BEO	US Government Securities	32,142	32,466
	FEDERAL HOME LN MTG CORP POOL #C90676 5.5% 05-01-2023 BEO	US Government Securities	95,501	100,294
	FEDERAL HOME LN MTG CORP POOL #D95897 5.5% 03-01-2023 BEO	US Government Securities	58,394	61,103
	FEDERAL HOME LN MTG CORP POOL #G01838 5%07-01-2035 BEO	US Government Securities	594,503	592,857
	FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO	US Government Securities	430,445	429,253
	FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO	US Government Securities	1,067,590	1,165,538
	FEDERAL HOME LN MTG CORP POOL #G04913 5%03-01-2038 BEO	US Government Securities	626,711	630,654
	FEDERAL HOME LN MTG CORP POOL #G05132 5%12-01-2038 BEO	US Government Securities	232,281	233,716
	FEDERAL HOME LN MTG CORP POOL #G05205 5%01-01-2039 BEO	US Government Securities	177,662	178,851
	FEDERAL HOME LN MTG CORP POOL #G0-5262 4.5% 03-01-2039 BEO	US Government Securities	370,007	370,440
	FEDERAL HOME LN MTG CORP POOL #G0-6385 5.5% 08-01-2040 BEO	US Government Securities	75,683	74,966
	FEDERAL HOME LN MTG CORP POOL #G0-6774 4.5% 06-01-2041 BEO	US Government Securities	155,805	159,516
	FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO	US Government Securities	884,580	916,030
	FEDERAL HOME LN MTG CORP POOL #G08451 4.5% 06-01-2041 BEO	US Government Securities	3,062,893	3,132,657
	FEDERAL HOME LN MTG CORP POOL #G08492 4%05-01-2042 BEO	US Government Securities	225,749	228,019
	FEDERAL HOME LN MTG CORP Q10325 3.5 DUE 08-01-2042	US Government Securities	729,489	737,903
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1097 4% 12-01-2025 BEO	US Government Securities	307,628	315,128
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH2380 4% 01-01-2041 BEO	US Government Securities	725,365	735,386
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3394 4% 01-01-2041 BEO	US Government Securities	379,741	386,527
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO	US Government Securities	141,853	141,840
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9292 4.5% 04-01-2041 BEO	US Government Securities	2,842,238	2,970,347
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9873 4.5% 04-01-2041 BEO	US Government Securities	3,534,737	3,644,626
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1915 4% 04-01-2026 BEO	US Government Securities	2,744,615	2,812,350
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI3578 4% 06-01-2026 BEO	US Government Securities	108,751	111,435
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI5537 4.5% 06-01-2041 BEO	US Government Securities	31,376	32,364
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI6282 4.5% 07-01-2041 BEO	US Government Securities	765,459	789,569
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4046 4% 10-01-2041 BEO	US Government Securities	1,129,033	1,181,633
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6935 3.5% 11-01-2026 BEO	US Government Securities	310,702	316,378
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO	US Government Securities	390,326	395,290
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO	US Government Securities	726,460	724,062
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1711 4.5% 08-01-2041 BEO	US Government Securities	4,701,929	4,793,015
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1938 4% 12-01-2026 BEO	US Government Securities	414,333	417,508
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2683 4% 09-01-2026 BEO	US Government Securities	595,821	594,467
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2781 3.5% 12-01-2042 BEO	US Government Securities	1,061,467	1,064,152
	FHLB SUB NT 5.625 06-13-2016	US Government Securities	108,379	133,322
	FHLMC GOLD A8-4694 4.5 02-01-2039	US Government Securities	311,283	311,647
	FHLMC GOLD A9-7620 4.5 03-01-2041	US Government Securities	1,347,317	1,360,573
	FHLMC GOLD Q08313 4 05-01-2042	US Government Securities	178,251	180,043
	FHLMC GOLD Q08656 4 06-01-2042	US Government Securities	93,013	93,949
	FHLMC GOLD Q13216 3.5 11-01-2042	US Government Securities	317,731	319,393
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	US Government Securities	5,968,438	5,978,000
	FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	US Government Securities	428,063	429,188
	FHLMC MULTICLASS FLT RT SER 2411 CL FJ 12-15-2029	US Government Securities	37,566	37,665
	FHLMC MULTICLASS PREASSIGN 00490 3.5 07-15-2032	US Government Securities	16,053	16,478
	FHLMC MULTICLASS SER 3747 CL WF 10-15-2040	US Government Securities	1,011,636	1,017,623
	FHLMC MULTICLASS SER 3859 CL JB 5 05-15-2041	US Government Securities	527,617	566,038
	FHLMC MULTICLASS SER 4017 CL MA 3 03-15-2041	US Government Securities	320,256	321,912
	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG	US Government Securities	152,627	151,294
	FHLMC POOL #1B8062 ADJ RT 03-01-2041	US Government Securities	98,067	98,101
	FHLMC POOL #1G1115 ADJ RT 09-01-2035	US Government Securities	346,027	374,632
	FHLMC POOL #1J1214 ADJ RT 09-01-2035	US Government Securities	345,722	365,197
	FHLMC PREASSIGN 00012 5 02-16-2017	US Government Securities	1,128,745	1,260,526
	FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO	US Government Securities	75,858	76,484
	FNMA 15 YEAR PASS-THROUGHS 5.5% 15 YEARSSETTLES JANUARY	US Government Securities	428,063	429,219
	FNMA 2.375 DUE 07-28-2015	US Government Securities	1,833,206	1,892,443
	FNMA 2.7 03-28-2022	US Government Securities	725,000	728,514
	FNMA 2009-70 CL-FA FLTG RATE 09-25-2039	US Government Securities	307,637	306,593
	FNMA 2011-52 LB 5.5 06-25-2041	US Government Securities	385,205	408,698
	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES FEBRUARY	US Government Securities	2,816,063	2,825,875
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY	US Government Securities	1,093,281	1,092,810
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	US Government Securities	1,537,703	1,529,063
	FNMA BD 6.25 05-15-2029	US Government Securities	926,265	984,065
	FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041	US Government Securities	10,636,469	10,694,999
	FNMA POOL #254548 5.5% DUE 12-01-2032 REG	US Government Securities	553,004	611,782
	FNMA POOL #254764 5.5% 06-01-2023 BEO	US Government Securities	45,833	48,284
	FNMA POOL #255075 5.5% 02-01-2024 BEO	US Government Securities	116,686	126,918
	FNMA POOL #440734 6% DUE 12-01-2018 REG	US Government Securities	8,188	8,583
	FNMA POOL #452217 5% DUE 02-01-2014 REG	US Government Securities	6,091	7,472
	FNMA POOL #471252 2.92% DUE 06-01-2022 BEO	US Government Securities	104,008	105,406
	FNMA POOL #471713 2.85% DUE 06-01-2022 BEO	US Government Securities	102,805	105,697
	FNMA POOL #483904 5% DUE 02-01-2014 REG	US Government Securities	7,891	9,680
	FNMA POOL #527278 6% 11-01-2029 BEO	US Government Securities	83,631	89,276
	FNMA POOL #535412 ADJ RT DUE 06-01-2030 REG	US Government Securities	1,839	1,887
	FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO	US Government Securities	38,005	39,957
	FNMA POOL #555198 6% 01-01-2023 BEO	US Government Securities	44,042	46,247
	FNMA POOL #555424 5.5% 05-01-2033 BEO	US Government Securities	403,349	410,694
	FNMA POOL #555531 5.5% 06-01-2033 BEO	US Government Securities	245,322	244,705
	FNMA POOL #555541 2.326% 04-01-2033 BEO	US Government Securities	51,667	54,330
	FNMA POOL #555682 5% 08-01-2018 BEO	US Government Securities	189,837	206,447
	FNMA POOL #650890 6.5% 07-01-2032 BEO	US Government Securities	69,267	78,113
	FNMA POOL #670385 6.5% 09-01-2032 BEO	US Government Securities	29,077	31,814
	FNMA POOL #725594 5.5% 07-01-2034 BEO	US Government Securities	704,800	756,286
	FNMA POOL #725946 5.5% 11-01-2034 BEO	US Government Securities	488,968	541,546
	FNMA POOL #726843 5.5% 07-01-2033 BEO	US Government Securities	50,469	54,824
	FNMA POOL #735288 5% 03-01-2035 BEO	US Government Securities	1,026,560	1,056,156
	FNMA POOL #735642 1.363% 08-01-2042 BEO	US Government Securities	59,450	59,793
	FNMA POOL #735654 1.363% 10-01-2044 BEO	US Government Securities	74,637	75,325
	FNMA POOL #745017 4.5% 07-01-2020 BEO	US Government Securities	29,798	29,841
	FNMA POOL #745407 6% DUE 04-01-2024 REG	US Government Securities	572,366	569,032
	FNMA POOL #751786 5.5% 10-01-2033 BEO	US Government Securities	102,447	115,458
	FNMA POOL #752238 4.5% 11-01-2018 BEO	US Government Securities	442,465	443,117

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	FNMA POOL #756198 5.5% 12-01-2033 BEO	US Government Securities	16,269	17,903
	FNMA POOL #757555 5.5% DUE 12-01-2033 REG	US Government Securities	140,217	154,295
	FNMA POOL #759089 5.5% 01-01-2034 BEO	US Government Securities	22,166	24,392
	FNMA POOL #790460 2.864% 09-01-2034 BEO	US Government Securities	37,022	38,916
	FNMA POOL #804565 ADJ RT DUE 01-01-2035 BEO	US Government Securities	140,197	145,432
	FNMA POOL #825762 5% 08-01-2020 BEO	US Government Securities	627,411	703,544
	FNMA POOL #826129 ADJ RT DUE 07-01-2035 BEO	US Government Securities	315,439	335,458
	FNMA POOL #840852 6% 01-01-2036 BEO	US Government Securities	85,976	85,595
	FNMA POOL #841068 ADJ RT DUE 11-01-2034 BEO	US Government Securities	509,616	551,470
	FNMA POOL #844214 2.134% 11-01-2035 BEO	US Government Securities	77,538	80,055
	FNMA POOL #866066 ADJ RT DUE 03-01-2036 BEO	US Government Securities	91,783	96,093
	FNMA POOL #888876 5.5% DUE 05-01-2033 REG	US Government Securities	1,499,071	1,660,497
	FNMA POOL #889197 4.5% 11-01-2021 BEO	US Government Securities	210,085	210,394
	FNMA POOL #889466 6% 05-01-2038 BEO	US Government Securities	140,113	139,705
	FNMA POOL #889529 6% 03-01-2038 BEO	US Government Securities	48,261	48,226
	FNMA POOL #890446 4.5% 06-01-2026 BEO	US Government Securities	445,595	445,473
	FNMA POOL #900562 6% 09-01-2036 BEO	US Government Securities	529,547	535,876
	FNMA POOL #904066 6% DUE 11-01-2036 REG	US Government Securities	17,412	18,334
	FNMA POOL #904422 5% DUE 01-01-2022 REG	US Government Securities	202,974	214,448
	FNMA POOL #905694 ADJ RT DUE 12-01-2036 REG	US Government Securities	175,376	186,488
	FNMA POOL #905759 ADJ RT DUE 12-01-2036 REG	US Government Securities	193,310	205,409
	FNMA POOL #909592 ADJ RT DUE 02-01-2037 REG	US Government Securities	419,335	443,268
	FNMA POOL #914541 5% 04-01-2022 BEO	US Government Securities	7,432	7,852
	FNMA POOL #919591 5% DUE 06-01-2022 REG	US Government Securities	43,804	46,464
	FNMA POOL #928776 6% 10-01-2027 BEO	US Government Securities	8,067	8,034
	FNMA POOL #941587 4.5% 04-01-2040 BEO	US Government Securities	444,707	484,763
	FNMA POOL #949389 5% 08-01-2022 BEO	US Government Securities	2,480	2,620
	FNMA POOL #987393 6% 10-01-2038 BEO	US Government Securities	370,441	368,060
	FNMA POOL #995113 5.5% DUE 09-01-2036 REG	US Government Securities	722,627	741,150
	FNMA POOL #995203 5% 07-01-2035 BEO	US Government Securities	1,779,971	1,783,013
	FNMA POOL #AA7208 4% DUE 06-01-2024 REG	US Government Securities	12,658	12,970
	FNMA POOL #AA9442 4% 07-01-2024 BEO	US Government Securities	205,140	210,203
	FNMA POOL #AB5423 3.5% 06-01-2042 BEO	US Government Securities	100,448	101,986
	FNMA POOL #AB5477 4% 06-01-2042 BEO	US Government Securities	1,233,865	1,250,533
	FNMA POOL #AB6286 2.5% 09-01-2027 BEO	US Government Securities	558,356	557,135
	FNMA POOL #AB6648 2.5% 10-01-2027 BEO	US Government Securities	15,642,141	15,592,856
	FNMA POOL #AB6861 3% 11-01-2032 BEO	US Government Securities	315,588	314,737
	FNMA POOL #AB6956 3% 11-01-2032 BEO	US Government Securities	210,373	209,806
	FNMA POOL #AB7136 3% 12-01-2032 BEO	US Government Securities	209,764	209,898
	FNMA POOL #AB7343 3% 12-01-2032 BEO	US Government Securities	210,463	209,896
	FNMA POOL #AB7347 3% 12-01-2032 BEO	US Government Securities	105,232	104,949
	FNMA POOL #AB7443 3 DUE 12-01-2032 BEO	US Government Securities	211,078	210,509
	FNMA POOL #AD4319 4.5% 04-01-2040 BEO	US Government Securities	29,164	30,030
	FNMA POOL #AD6166 4.5% 06-01-2025 BEO	US Government Securities	69,433	69,575
	FNMA POOL #AE0028 6% 10-01-2039 BEO	US Government Securities	763,895	773,420
	FNMA POOL #AE0949 4% 02-01-2041 BEO	US Government Securities	757,929	768,967
	FNMA POOL #AE6121 4% 10-01-2040 BEO	US Government Securities	523,827	529,812
	FNMA POOL #AE7793 3.5% 11-01-2025 BEO	US Government Securities	197,922	196,566
	FNMA POOL #AO2986 4 05-01-2042 BEO	US Government Securities	1,353,022	1,379,756
	FNMA POOL #AO3369 3.5% 05-01-2042 BEO	US Government Securities	492,266	505,774
	FNMA POOL #AO4144 4 06-01-2042 BEO	US Government Securities	1,472,248	1,497,599
	FNMA POOL #AO8044 3.5% 07-01-2042 BEO	US Government Securities	0	0
	FNMA POOL #AO8632 3.5 07-01-2042 BEO	US Government Securities	104,102	105,696
	FNMA POOL #AO9368 3.5% 07-01-2042 BEO	US Government Securities	103,884	105,475
	FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO	US Government Securities	193,306	194,843
	FNMA POOL #AP8844 2.5% 10-01-2027 BEO	US Government Securities	3,610,675	3,602,791
	FNMA POOL #AP9736 3.5% 10-01-2042 BEO	US Government Securities	1,261,752	1,268,381
	FNMA POOL #MA1237 3% 11-01-2032 BEO	US Government Securities	314,280	313,410
	FNMA POOL #MA1275 3% 12-01-2032 BEO	US Government Securities	628,155	629,507
	FNMA PREASSIGN 00863 03-25-2017	US Government Securities	40,700	40,969
	FNMA REMIC PASS THRU TR SER 2011-86 CL-AF FLTG RT DUE 02-25-2040	US Government Securities	939,991	943,649
	FNMA SER 2011-52 CL KB 5.5 06-25-2041	US Government Securities	387,283	415,965
	FNMA SER 2012-35 CL MA 5.5 08-25-2029	US Government Securities	159,037	156,238
	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	US Government Securities	10,642,438	10,665,375
	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	US Government Securities	954,211	954,703
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	US Government Securities	27,890,420	27,932,685
	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES FEBRUARY	US Government Securities	534,688	534,920
	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY	US Government Securities	1,923,865	1,927,406
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	US Government Securities	6,632,155	6,645,625
	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JANUARY	US Government Securities	537,344	537,813
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	750,379	756,137
	FNMA SINGLE FAMILY MTG 3 15 YEARS SETTLES JAN	US Government Securities	4,005,023	4,010,782
	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	US Government Securities	6,815,375	6,824,670
	FNMA TBA 3 30 YEARS SETTLES	US Government Securities	-11,781,711	-11,735,506
	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	217,578	218,969
	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	US Government Securities	217,813	218,156
	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JANUARY	US Government Securities	-1,846,094	-1,847,023
	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	US Government Securities	2,843,344	2,846,594
	GNMA POOL #004292 6.5% 11-20-2038 BEO	US Government Securities	190,634	192,170
	GNMA POOL #004559 5% 10-20-2039 BEO	US Government Securities	802,810	805,090
	GNMA POOL #004745 4% 07-20-2040 BEO	US Government Securities	198,664	197,333
	GNMA POOL #005018 5% 04-20-2041 BEO	US Government Securities	50,631	50,972
	GNMA POOL #005083 5% 06-20-2041 BEO	US Government Securities	127,577	128,358
	GNMA POOL #005116 5% 07-20-2041 BEO	US Government Securities	76,365	77,094
	GNMA POOL #525662 SER 2030 8.5% DUE 03-15-2030 REG	US Government Securities	326	330
	GNMA POOL #615516 4.5% 09-15-2033 BEO	US Government Securities	49,387	49,040
	GNMA POOL #676896 6.5% 01-15-2038 BEO	US Government Securities	479,568	480,764
	GNMA POOL #728627 4.5% 01-15-2040 BEO	US Government Securities	62,510	62,296
	GNMA POOL #738019 4.5% 02-15-2041 BEO	US Government Securities	149,205	147,777
	GNMA POOL #745793 4.5% 07-15-2040 BEO	US Government Securities	201,715	201,409
	GNMA POOL #782557 5% 01-15-2039 BEO	US Government Securities	543,972	538,812
	GNMA POOL #782561 6.5% 10-15-2038 BEO	US Government Securities	290,352	297,679
	GNMA POOL #782619 5% 04-15-2039 BEO	US Government Securities	364,092	364,943
	GNMA POOL #782832 5.5% 12-15-2039 BEO	US Government Securities	2,084,347	2,131,166
	GNMA POOL #782958 5% 05-15-2040 BEO	US Government Securities	184,971	182,476
	GNMA POOL #783571 5 DUE 12-15-2033	US Government Securities	92,069	91,244
	GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	US Government Securities	490,066	488,627
	GNMA POOL #783610 0 DUE 11-15-2041 REG	US Government Securities	361,915	361,347
	GNMA POOL #MA0319 4% 08-20-2042 BEO	US Government Securities	106,572	105,540
	GNMAII POOL #008781 SER 2026 ADJ RT 01-20-2026	US Government Securities	7,113	7,427
	GNMAII POOL #008814 SER 2026 ADJ RT 02-20-2026	US Government Securities	68,325	72,306
	GNMAII POOL #008830 SER 2026 ADJ RT 03-20-2026	US Government Securities	34,709	36,160
	GNMAII POOL #080395 SER 2030 ADJ RT 04-20-2030	US Government Securities	14,412	15,334
	GNMAII POOL #781217 SER 2030 8% DUE 04-20-2030 REG	US Government Securities	32,203	33,179
	GNMAII POOL #MA0221 4 DUE 07-20-2042 REG	US Government Securities	1,255,912	1,241,371
	GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG	US Government Securities	1,191,433	1,190,476
	GNMAII POOL #MA0534 3.5 DUE 11-20-2042 REG	US Government Securities	2,494,817	2,496,038
	I/O FHLMC MULTIFAMILY STRUCTURED PASS SRK501 CL X1A FLTG RT 08-25-2016	US Government Securities	32,677	26,201
	I/O FNMA REMIC TR 2010-109 CL-IM 5.5 09-25-2040	US Government Securities	246,336	182,663
	NCUA GTD NTS TR 2011-R4 GTD SR NT DUE 03-06-2020 REG	US Government Securities	293,075	293,092

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	P/O FNMA REMIC TR 2012-61 CL-PO 08-25-2037	US Government Securities	797,839	808,306
	P/O FNMA SER 373 CL 1 ZCP DUE 07-01-2036 REG	US Government Securities	272,623	269,563
	SMALL BUSINESS ADMIN GTD DEV DEB SER 1999-20 L 7.19 12-1-2019/6-1-00 BEO	US Government Securities	120,854	135,413
	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG	US Government Securities	494,410	657,858
	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2012SER B 3.5% DUE 12-15-2042 REG	US Government Securities	194,988	198,749
	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	US Government Securities	1,039,529	1,021,425
	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	US Government Securities	2,584,778	2,534,766
	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	US Government Securities	1,130,495	1,180,184
	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	US Government Securities	8,054,701	8,055,702
	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	US Government Securities	1,771,521	1,788,068
	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	US Government Securities	566,465	593,533
	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	US Government Securities	3,244,937	3,494,230
	UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG	US Government Securities	2,305,348	2,295,461
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	US Government Securities	2,326,761	2,288,165
	UNITED STATES TREAS BILLS 11-14-2013 UNITED STATES TREAS BILLS	US Government Securities	1,918,899	1,919,599
	UNITED STATES TREAS BILLS 12-12-2013 UNITED STATES TREAS BILLS	US Government Securities	3,195,940	3,195,648
	UNITED STATES TREAS BILLS DUE 07-25-2013	US Government Securities	15,979	15,989
	UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG	US Government Securities	554,611	554,848
	UNITED STATES TREAS NTS .625% DUE 11-30-2017 REG	US Government Securities	14,850,464	14,800,119
	UNITED STATES TREAS NTS 0.25 10-31-2013	US Government Securities	2,001,016	2,001,250
	UNITED STATES TREAS NTS 0.375 7-31-2013	US Government Securities	9,950,538	9,948,969
	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020	US Government Securities	8,901,865	8,807,705
	UNITED STATES TREAS NTS DTD 00307 .75% DUE 08-15-2013 REG	US Government Securities	863,984	863,225
	UNITED STATES TREAS NTS DTD 00399 04-15-2017	US Government Securities	5,068,985	5,125,847
	UNITED STATES TREAS NTS DTD 00423 .25% DUE 09-30-2014 REG	US Government Securities	3,829,036	3,830,896
	UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG	US Government Securities	2,096,227	2,094,095
	UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15-2022 REG	US Government Securities	16,391,975	16,491,071
	UNITED STATES TREAS NTS DTD 10/31/2012 .75% DUE 10-31-2017 REG	US Government Securities	703,090	702,297
	UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG	US Government Securities	3,168,068	3,145,217
	UNITED STATES TREAS NTS DTD 7-15-10 1.0%DUE 07-15-2013	US Government Securities	1,234,570	1,230,646
	US FEDERAL TREASURY BILLS 05-02-2013	US Government Securities	140,792	140,960
	US FEDERAL TREASURY BILLS 08-22-2013 DTD08/23/2012	US Government Securities	85,865	85,929
	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	US Government Securities	6,814,969	7,035,185
	US TREAS NTS .125 DUE 08-31-2013	US Government Securities	4,397,422	4,398,970
	US TREAS NTS .50 DUE 11-15-2013 REG	US Government Securities	8,022,969	8,022,184
	US TREAS NTS .625 DUE 04-30-2013	US Government Securities	1,775,877	1,773,112
	US TREAS NTS 00377 .25 DUE 11-30-2013 REG	US Government Securities	30,014,063	30,017,580
	US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	US Government Securities	7,261,533	7,880,015
	US TREAS NTS TIPS 07-15-2022	US Government Securities	1,405,689	1,419,537
	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	US Government Securities	1,731,455	1,866,656
	UTD STATES TREAS .25% DUE 11-30-2014	US Government Securities	4,711,104	4,710,184
	UTD STATES TREAS .25% DUE 12-15-2015	US Government Securities	2,848,365	2,846,524
	UTD STATES TREAS .375% DUE 11-15-2015	US Government Securities	23,726,541	23,717,226
	UTD STATES TREAS .75% DUE 09-15-2013	US Government Securities	788,989	788,281
	UTD STATES TREAS 1% DUE 08-31-2019	US Government Securities	4,559,118	4,573,049
	UTD STATES TREAS 1% DUE 11-30-2019	US Government Securities	12,895,911	12,839,395
	US GOVERNMENT SECURITIES		385,152,825	388,665,423
	FOREIGN GOVERNMENT SECURITIES			
	LEND LEASE GROUP NPV (STAPLED UNITS)	Foreign Government Securities	699,914	867,105
	CANADA HSG TR NO 1 CDA HSG TR SER 48 2.4% 144A 15/12/2022	Foreign Government Securities	602,529	606,070
	EXPORT IMPORT BK KOREA NT 5.125% DUE 06-29-2020 REG	Foreign Government Securities	396,916	459,639
	RUSSIAN FEDERATION 7.5%-BDS 3/30 USD REGS	Foreign Government Securities	143,404	154,529
	BONOS Y OBLIG DEL T-BOND 4.85% 31/10/2020	Foreign Government Securities	601,489	653,944
	SPAIN(KINGDOM OF) 4% BDS 30/04/2020 EUR	Foreign Government Securities	232,105	251,138
	SPAIN(KINGDOM OF) 5.5% NTS 30/04/21 EUR1000	Foreign Government Securities	1,265,356	1,352,353
	UK(GOVT OF) 0.125% IDX LKD 22/03/24 GBP	Foreign Government Securities	3,523,844	3,557,886
	UK(GOVT OF) 1.25% IDX-LKD 22/11/27 GBP	Foreign Government Securities	2,453,010	2,555,785
	&&& ICELANDIC BONDS 5150X0AA9	Foreign Government Securities	3,825	6,300
	FOREIGN GOVERNMENT SECURITIES		9,922,391	10,464,749
	MUNICIPAL BONDS			
	ONTARIO PROV OF 3.15% DUE 2/6/22	Municipal Bonds	1,861,344	1,871,394
	ONTARIO(PROV OF) 4.6% DEB 02/06/2039 CAD1000	Municipal Bonds	394,504	482,117
	MADRID(COMUNIDAD) 4.2% BDS 24/09/14 EUR1000	Municipal Bonds	1,008,241	1,039,173
	MADRID(COMUNIDAD) 4.305% MTN 06/03/2014 EUR	Municipal Bonds	638,157	655,047
	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE	Municipal Bonds	700,000	873,110
	AMERICAN MUN PWR OHIO INC REV 7.334% 02-15-2028 BEO TAXABLE	Municipal Bonds	1,100,000	1,448,997
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	Municipal Bonds	729,260	720,190
	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO	Municipal Bonds	291,246	268,698
	BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Municipal Bonds	0	0
	CALIFORNIA ST 5% 09-01-2024 BEO	Municipal Bonds	484,876	485,384
	CALIFORNIA ST 5% 09-01-2029 BEO	Municipal Bonds	458,312	453,196
	CALIFORNIA ST ECONOMIC RECOVERY 5% 07-01-2020 BEO	Municipal Bonds	616,146	733,554
	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEALTH CARE SYS REV 5% 01-15-2028 BEO	Municipal Bonds	1,161,550	1,177,220
	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.022% 12-01-2048 BEO TAXABLE	Municipal Bonds	1,700,000	2,024,207
	DALLAS TEX CONVENTION CTR HOTEL DEV CORPHOTEL REV 7.088% 01-01-2042 BEO TAXABLE	Municipal Bonds	900,000	1,082,025
	ILLINOIS FIN AUTH REV 5.5% 07-01-2037 BEO	Municipal Bonds	93,212	118,946
	MA EDL FING AUTH STUD LN ASSET-BKD NTS VAR RT DUE 04-25-2028 BEO N/C	Municipal Bonds	105,728	105,735
	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	Municipal Bonds	500,000	653,825
	NEW JERSEY ST TRANSN TR FD AUTH 6.875% 12-15-2039 BEO TAXABLE	Municipal Bonds	350,424	353,493
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	Municipal Bonds	506,405	620,990
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	Municipal Bonds	101,898	122,206
	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Municipal Bonds	900,000	1,079,055
	SANTA CLARITA CAL CMNTY CG DIST ELTN 2006 4.75 DUE 08-01-2037 REG	Municipal Bonds	887,625	965,358
	TEXAS MUN GAS ACQUISITION & SUPPLY CORP III GAS SUPPLY REV 5% 12-15-2024 BEO	Municipal Bonds	2,115,479	2,087,948
	TEXAS ST 4.631% 04-01-2033 BEO TAXABLE	Municipal Bonds	200,000	229,206
	TEXAS ST 4.681% 04-01-2040 BEO TAXABLE	Municipal Bonds	200,000	229,794
	TOB SETTLEMENT AUTH WASH TOB SETTLEM ASTBCED 6.625 06-01-32/13 BEO OID 6.875 SF	Municipal Bonds	169,090	205,996
	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE	Municipal Bonds	1,149,840	938,028
	VIRGINIA COMWLTH TRANSN BRD 5% 09-15-2022 BEO	Municipal Bonds	626,305	631,060
	MUNICIPAL BONDS		19,949,641	21,655,952
	CORPORATE DEBT SECURITIES			
	FINANCIERE CDP INC 4.4% DUE 11-25-2019	Corporate Debt Securities	679,710	690,380
	MANULIFE FINL CORP 3.4% DUE 09-17-2015	Corporate Debt Securities	499,270	525,756
	PVTPL C.I.B.C. COVERED BD 144A 2.75% DUE01-27-2016 BEO	Corporate Debt Securities	1,099,538	1,170,400
	TRANSCANADA 3.8% DUE 10-01-2020	Corporate Debt Securities	698,201	781,129
	TRANS-CDA PIPELINES SR NT 2.5 DUE 08-01-2022	Corporate Debt Securities	201,372	200,405
	BPCE NT FLTG RATE 144A DUE DUE 02-07-2014	Corporate Debt Securities	898,614	909,978
	PVTPL CR AGRICOLE S A FLTG RT DUE 01-21-2014	Corporate Debt Securities	1,700,000	1,714,193
	BUMPER FLTG RT SER 2011-2 CL A 23/02/2023	Corporate Debt Securities	505,716	534,068
	PVTPL ING BANK NV BD 3.75 DUE 03-07-2017	Corporate Debt Securities	497,430	531,385
	DNB BOLIGKREDITT A 03/29/2011 2.9 29 MAR2016	Corporate Debt Securities	1,534,943	1,578,822
	PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	Corporate Debt Securities	1,048,930	1,065,060
	STATOIL ASA 3.125 DUE 08-17-2017	Corporate Debt Securities	99,782	108,837
	NORDEA BK AG MEDIUM TERM NTS BOOK ENTR TRANCHE # TR 00007 VAR RT DUE 01-14-2014	Corporate Debt Securities	600,000	604,344
	BP CAP MKTS P L C 3.2% DUE 03-11-2016	Corporate Debt Securities	1,283,772	1,280,068

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	BP CAP MKTS P L C 3.245 DUE 05-06-2022	Corporate Debt Securities	329,068	342,390
	CMO GRANITE MASTER ISSUER PLC 2007-1 CALLABLE CL NT 2A1 DUE 12-20-2054 REG	Corporate Debt Securities	254,433	250,512
	HSBC HLDGS PLC 4 DUE 03-30-2022	Corporate Debt Securities	153,989	169,704
	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Corporate Debt Securities	144,894	192,932
	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021	Corporate Debt Securities	838,784	944,705
	PVTPL B A T INTL FIN PLC NT 144A 3.25% DUE 06-07-2022 BEO	Corporate Debt Securities	232,169	244,950
	PVTPL CMO ARKLE MS ISSUER PLC MTG BKD NT2010-2 SER 144A CL A1 VAR DUE 5-17-2060	Corporate Debt Securities	685,000	689,957
	PVTPL CMO HOLMES MASTER ISSUER PLC 2011-1 MTG CL A2 VAR RT DUE 10-15-2054	Corporate Debt Securities	523,793	530,751
	PVTPL CMO LANARK MASTER SER 2012-2 NT CL1A FLTG RATE FLTG RT DUE 12-22-2054 BEO	Corporate Debt Securities	500,000	510,266
	PVTPL STANDARD CHARTERED PLC 5.5% DUE 11-18-2014 BEO	Corporate Debt Securities	427,864	430,760
	STD CHARTERED PLC 3.85% DUE 04-27-2015	Corporate Debt Securities	517,155	527,305
	VODAFONE GROUP PLC 2.5% DUE 09-26-2022	Corporate Debt Securities	157,918	159,366
	GOLDMAN SACHS GRP FRN 04/2016 AUD10000	Corporate Debt Securities	328,437	499,172
	GOLDMAN SACHS GRP FR SNR NTS 05/2015 EUR1000	Corporate Debt Securities	745,769	1,042,380
	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000	Corporate Debt Securities	478,057	652,410
	WM COVERED 4.375% 19/05/2014	Corporate Debt Securities	280,565	277,128
	ALLTEL CORP 6.5% DUE 11-01-2013	Corporate Debt Securities	895,768	838,032
	AMERN INTL GROUP 3% DUE 03-20-2015	Corporate Debt Securities	134,789	140,470
	AMERN INTL GROUP 3.8% DUE 03-22-2017	Corporate Debt Securities	279,432	303,054
	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017	Corporate Debt Securities	102,672	114,852
	AMGEN INC 5.375 DUE 05-15-2043	Corporate Debt Securities	219,967	259,386
	BANK AMER CORP 5.625% DUE 07-01-2020	Corporate Debt Securities	102,102	130,419
	BANK AMER CORP 5.625% DUE 10-14-2016	Corporate Debt Securities	778,129	859,334
	BANK AMER CORP 5.7% DUE 01-24-2022	Corporate Debt Securities	279,321	282,599
	BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Securities	129,426	138,571
	BEAR STEARNS COS 7.25% DUE 02-01-2018	Corporate Debt Securities	240,916	250,609
	BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	Corporate Debt Securities	297,675	360,299
	CARMAX AUTO OWNER TR SER 2012-3 CL A-2 .43 09-15-2015	Corporate Debt Securities	689,981	690,286
	CENTERPOINT ENERGY 6.25% DUE 02-01-2037	Corporate Debt Securities	76,072	74,583
	CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021	Corporate Debt Securities	199,856	227,450
	CHEVY CHASE FDG LLC SERIES 2004-3A CLASS-A1 08-25-2035 BEO	Corporate Debt Securities	147,606	116,415
	CITIGROUP INC 4.587% DUE 12-15-2015	Corporate Debt Securities	345,569	354,819
	CITIGROUP INC 4.75% DUE 05-19-2015	Corporate Debt Securities	248,618	269,509
	CITIGROUP INC 6.375% DUE 08-12-2014	Corporate Debt Securities	176,584	183,711
	CITIGROUP INC GLOBAL NT FLTG RATE DUE 03-07-2014 REG	Corporate Debt Securities	1,122,840	1,490,340
	CMO AMERICAN HOME MTG INVT TR SER 2004-3CL 5A VAR RATE DUE 10-25-2034 REG	Corporate Debt Securities	184,044	184,524
	CMO BANC AMER COML MTG TR 2007-5 PASSTHRU CTF CLA-3 5.62 DUE 02-10-51 REG	Corporate Debt Securities	400,987	406,000
	CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG	Corporate Debt Securities	350,016	333,136
	CMO BEAR STEARNS ARM TR DUE 08-25-2033 REG	Corporate Debt Securities	269,187	283,646
	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO	Corporate Debt Securities	345,813	356,580
	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO	Corporate Debt Securities	78,214	81,032
	CMO BEAR STEARNS COM MTG TR 2007-PWR18 MTG PSSTHRU CL A-4 5.7 DUE 6-11-50 REG	Corporate Debt Securities	404,953	477,087
	CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG	Corporate Debt Securities	322,296	335,769
	CMO CD 2006-CD3 MTG TR CL A-5 5.617% DUE10-15-2048 BEO	Corporate Debt Securities	109,207	172,401
	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO	Corporate Debt Securities	73,632	107,213
	CMO GE COML MTG CORP 2005-C2 CTF CL A-AB4.866% DUE 05-10-2043 REG	Corporate Debt Securities	486,305	483,908
	CMO GE COML MTG CORP 2005-C4 CL A-3A 5.293591% DUE 11-10-2045 REG	Corporate Debt Securities	650,032	633,032
	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG	Corporate Debt Securities	1,085,065	1,218,759
	CMO J P MORGAN CHASE CML MTG SECS TR 07-C MTG PASST CTF CL A-3 5.447 06-12-47	Corporate Debt Securities	105,448	106,362
	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG	Corporate Debt Securities	1,337,955	1,484,547
	CMO J P MORGAN MTG TR 2006-A2 MTG PASSTHRU CTF CL 5-A-1 DUE 11-25-2033 REG	Corporate Debt Securities	190,959	198,036
	CMO ML-CFC COML MTG TR 2007-8 MTG PASS THRU CTF-CL A-3 DUE 08-12-2049 BEO	Corporate Debt Securities	341,184	364,600
	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS6 CTF CL A-7 DUE03-25-2033 BEO	Corporate Debt Securities	51,719	49,786
	CMO SEQUOIA MTG TR SER 2003-4 CL 2A1 1.44 DUE 08-20-2033 REG	Corporate Debt Securities	175,948	172,810
	COMCAST CORP NEW 4.65% DUE 07-15-2042	Corporate Debt Securities	99,918	105,406
	COMCAST CORP NEW 6.5 DUE 15-01-2017	Corporate Debt Securities	528,446	621,112
	COVENTRY HLTH CARE 6.125% DUE 01-15-2015	Corporate Debt Securities	166,174	163,870
	DEERE & CO 3.9% DUE 06-09-2042	Corporate Debt Securities	124,081	127,756
	DOMINION RES INC 6% DUE 11-30-2017	Corporate Debt Securities	407,786	452,270
	FL PWR & LT CO 4.95% DUE 06-01-2035	Corporate Debt Securities	157,834	192,791
	FL PWR & LT CO 5.95% DUE 02-01-2038	Corporate Debt Securities	372,960	499,168
	FLORIDA PWR CORP 6.4% DUE 06-15-2038	Corporate Debt Securities	199,156	269,380
	FORD CR FLOORPLAN 2.06999993324% DUE 09-15-2015	Corporate Debt Securities	541,519	543,458
	FORD CR FLOORPLAN MASTER OWNER TR A 2012-1 CL B FLTG 01-15-2016 REG	Corporate Debt Securities	630,000	631,323
	GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Securities	1,107,960	1,139,976
	GOLDMAN SACHS 5.75% DUE 01-24-2022	Corporate Debt Securities	436,481	455,152
	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG	Corporate Debt Securities	66,500	97,067
	HLTH CARE SVC CORP 4.7% DUE 01-15-2021	Corporate Debt Securities	199,396	222,810
	HSBC FIN CORP 6.676% DUE 01-15-2021	Corporate Debt Securities	108,526	118,637
	JPMORGAN CHASE & 3.25% DUE 09-23-2022	Corporate Debt Securities	248,480	257,445
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Securities	1,092,690	1,118,237
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	Corporate Debt Securities	798,832	939,484
	MORGAN STANLEY 5.5% DUE 07-24-2020	Corporate Debt Securities	1,001,310	1,125,010
	MORGAN STANLEY 5.5% DUE 07-28-2021	Corporate Debt Securities	269,400	272,490
	MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	Corporate Debt Securities	1,296,321	1,472,125
	MSBAM COML MTG 3.277 DUE 10-15-2022	Corporate Debt Securities	276,728	276,961
	PVTPL ABBVIE INC SR NT 144A 1.75% DUE 11-06-2017 BEO	Corporate Debt Securities	2,375,664	2,400,833
	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO	Corporate Debt Securities	94,016	100,998
	PVTPL CMO COMM 2012-LTRT MTG TR MTG PASSTHRU CTF CL A-2 3.3996 10-7-30 BEO	Corporate Debt Securities	234,350	235,595
	PVTPL CMO J P MORGAN CHASE COML MTG SECSTR 2012-W PASS THRU 3.9054 05-05-30	Corporate Debt Securities	244,688	246,275
	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21	Corporate Debt Securities	185,531	200,130
	PVTPL CR ACCEP AUTO LN TR 2011-1 AST BACKED NT CL A 144A 2.61 DUE 03-15-2019	Corporate Debt Securities	394,911	401,787
	PVTPL DT AUTO OWNER TR 2012-1 AST BACKEDNT CL A 144A 1.06 DUE 01-15-2015	Corporate Debt Securities	327,304	327,502
	PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00045 5.125 DUE 06-10-2014 BEO	Corporate Debt Securities	397,984	425,240
	PVTPL SANTANDER CNSMR ACQUIRED REC NT CL B 144A 1.66 DUE 8-15-2016	Corporate Debt Securities	266,997	269,267
	PVTPL SANTANDER CNSMR ACQUIRED REC NT CL C 144A 2.01 DUE 8-15-2016	Corporate Debt Securities	287,518	288,929
	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011 NT CL C 144A 1.89 DUE 05-15-2017	Corporate Debt Securities	282,665	283,738
	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2011-S2 NT CL D 3.35 DUE 06-15-2017 BEO	Corporate Debt Securities	155,886	156,728
	PVTPL SANTANDER DR AUTO RECV TR 2010 NT CL A-4 144A 2.39 DUE 06-15-2017 BEO	Corporate Debt Securities	809,782	828,596
	PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO	Corporate Debt Securities	159,731	158,631
	PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95000004768% DUE 02-15-2046 BEO	Corporate Debt Securities	454,859	476,479
	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO	Corporate Debt Securities	500,000	547,330
	PVTPL SUMITOMO MITSUI BK CORP DTD 01-14-2011 1.95% DUE 01-14-2014 BEO	Corporate Debt Securities	499,405	505,020
	PVTPL TURLOCK CORP SR NT 144A 2.75% DUE 11-02-2022 BEO	Corporate Debt Securities	338,858	338,951
	SANTANDER DR AUTO 1.37000000477% DUE 03-16-2015	Corporate Debt Securities	349,796	351,003
	SANTANDER DR AUTO 3.01% DUE 04-16-2018	Corporate Debt Securities	449,880	464,032
	SANTANDER DR AUTO 3.779999997139% DUE 11-15-2017	Corporate Debt Securities	469,947	491,407
	SANTANDER DR AUTO 3.89% DUE 07-17-2017	Corporate Debt Securities	214,998	222,335
	SANTANDER DRIVE AUTO RECEIVABLES TR 2012NT CL A-2 .91 DUE 05-15-2013	Corporate Debt Securities	503,479	504,813
	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	Corporate Debt Securities	174,195	229,573
	STRUCTURED AST SECS CORP 2002-BC4 MTG PASSTHRU CTF CL A ADJ RATE 07-25-2032	Corporate Debt Securities	6,347	5,480
	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	Corporate Debt Securities	79,577	85,230
	UTD TECHNOLOGIES 3.1% DUE 06-01-2022	Corporate Debt Securities	474,820	481,840
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Corporate Debt Securities	136,090	138,895
	WELLPOINT INC 3.3% DUE 01-15-2023	Corporate Debt Securities	220,315	220,591
	WELLPOINT INC 4.65% DUE 01-15-2043	Corporate Debt Securities	104,392	109,422
	WELLS FARGO & CO 3.5 DUE 03-08-2022	Corporate Debt Securities	249,984	266,663
	WORLD FINL NETWORK 3.32% DUE 08-15-2022	Corporate Debt Securities	349,923	368,363
	BANCO SANTANDER S 4.625% DUE 02-13-2017	Corporate Debt Securities	822,000	846,000
	PETROBRAS INTL FIN CO 8.375 DUE 12-10-2018 REG	Corporate Debt Securities	624,850	634,342

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	PVTPL CAIXA ECONOMICA FEDERAL 2.375 11-6-17	Corporate Debt Securities	503,373	501,213
	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO	Corporate Debt Securities	332,250	345,000
	PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO	Corporate Debt Securities	297,153	330,000
	PVTPL GTL TRADE FIN INC 7.25% DUE 10-20-2017 BEO	Corporate Debt Securities	201,825	207,000
	NOVELIS INC 8.75% DUE 12-15-2020	Corporate Debt Securities	392,000	390,250
	ROGERS WIRELESS 7.5% DUE 03-15-2015	Corporate Debt Securities	37,538	39,862
	PVTPL STATE BK INDIA LONDON BRH NT 144A 4.5% DUE 07-27-2015 BEO	Corporate Debt Securities	404,304	419,600
	ASSET BACKED EUROPE SA SER 6 CL A1 FLTG RT 10/02/2018	Corporate Debt Securities	260,038	269,333
	TOKYO ELEC POWER 4.5% BDS 24/3/14 EUR50000	Corporate Debt Securities	238,317	268,426
	EXPORT IMPORT BK KOREA FLTG RT 144A 26/07/2013	Corporate Debt Securities	1,400,000	1,405,621
	FIAT FIN & TRADE 6.875% MTN 13/02/15 EUR1000	Corporate Debt Securities	395,720	415,494
	ALROSA FINANCE SA 7.75% 03/11/2020	Corporate Debt Securities	772,500	816,270
	BBVA BANCOMER S A INSTITUCION DE BANCA TEXAS 6.5 DUE 03-10-2021 BEO	Corporate Debt Securities	886,000	888,000
	PETROLEOS 5.5% DUE 01-21-2021	Corporate Debt Securities	213,953	220,847
	PETROLEOS 6% DUE 03-05-2020	Corporate Debt Securities	82,822	84,845
	PETROLEOS 8% DUE 05-03-2019	Corporate Debt Securities	63,875	65,375
	PVTPL MAJAPAHIT HLDG B V GTD NT 144A 7.25% DUE 06-28-2017 BEO	Corporate Debt Securities	221,000	237,000
	EKSPORTFINANS ASA 1.6% MTN 20/03/2014 JPY	Corporate Debt Securities	240,954	233,793
	EKSPORTFINANS A S 3% DUE 11-17-2014	Corporate Debt Securities	190,400	198,413
	EKSPORTFINANS A S A 2.375 DUE 05-25-2016REG	Corporate Debt Securities	531,375	572,402
	EKSPORTFINANS ASA 1.875% DUE 04-02-2013	Corporate Debt Securities	195,100	199,809
	PVTPL SEADRILL LTD 5.625 DUE 09-15-2017 BEO	Corporate Debt Securities	366,369	362,263
	GAZ CAPITAL SA 6.51% SNR MTN 07/03/22 USD	Corporate Debt Securities	619,500	718,500
	GAZ CAPITAL SA 8.146% SNR 04/18 USD'REGS	Corporate Debt Securities	296,875	309,263
	GAZ CAPITAL SA 9.25% NTS 23/04/19 USD10000	Corporate Debt Securities	370,450	396,885
	PVTPL SB CAP S A LN PARTN NT 4.95 DUE 02-07-2017 BEO	Corporate Debt Securities	854,000	863,000
	ROSNEFT FINANCE S. 6.25% NTS 02/02/15 USD'REGS	Corporate Debt Securities	210,900	215,739
	RZD CAPITAL PLC 5.739% BDS 04/17 USD REGS	Corporate Debt Securities	313,950	336,750
	TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS	Corporate Debt Securities	724,275	732,935
	VIMPELCOM LTD 7.748% 02/02/2021	Corporate Debt Securities	530,600	581,900
	SANTANDER INTL DEBT SA 4.5% 18-05-2015	Corporate Debt Securities	391,266	409,059
	PVTPL CR SUISSE AG GUERNSEY BRH COVERED BD 1.625 DUE 03-06-2015	Corporate Debt Securities	588,077	600,977
	PVTPL ICICI BK LTD GLOBAL MEDIUM TERM SRBK NT TRANCHE 4.75 DUE 11-25-2016	Corporate Debt Securities	201,616	209,646
	FCE BANK 7.125% EMTN 15/01/2013 EUR	Corporate Debt Securities	144,479	132,150
	LBG CAPITAL 1 PLC 7.625% GTD MTN 14/10/20 EUR	Corporate Debt Securities	256,651	275,216
	BARCLAYS BANK PLC 14%-VAR SUB PERP GBP50000	Corporate Debt Securities	1,471,947	1,522,318
	LBG CAPITAL 1 PLC 7.5884% GTD 12/05/2020GBP	Corporate Debt Securities	82,262	85,339
	LBG CAPITAL 2 PLC 7.625% GTD MTN 09/12/19 GBP	Corporate Debt Securities	163,621	171,145
	ARRAN RESIDENTIAL MTGS FDG NO 1 PLC NT CL A1C FLTG 144A 16 MAY 2047	Corporate Debt Securities	27,258	27,296
	BARCLAYS BK PLC 7.625 DUE 11-21-2022	Corporate Debt Securities	325,000	324,594
	INTELSAT JACKSON 7.25% DUE 04-01-2019	Corporate Debt Securities	125,000	134,375
	PVTPL ARRAN CARDS FDG PLC SER 2012-1A CLA1 FLTG RT DUE 07-15-2015	Corporate Debt Securities	1,115,000	1,116,721
	PVTPL CMO ARKLE MSTR ISSUER PLC 10-1MTG BK NT SR 2 CL A1 VAR DUE 05-17-60 BEO	Corporate Debt Securities	995,000	996,333
	PVTPL HSBC BK PLC NT FLTG RATE 144A .7201% DUE 05-15-2013 BEO	Corporate Debt Securities	600,000	600,834
	PVTPL INEOS FIN PLC SR SECD NT USD 144A 7.5% DUE 05-01-2020/05-04-2012 BEO	Corporate Debt Securities	395,167	419,000
	PVTPL LLOYDS TSB BK PLC PERP CAP SECS 144A VAR RT DUE 12-29-2049 BEO	Corporate Debt Securities	700,000	809,683
	VIRGIN MEDIA SECD 6.5% DUE 01-15-2018	Corporate Debt Securities	401,500	392,831
	CITIGROUP INC FR MTN 06/2013 EUR50000	Corporate Debt Securities	202,223	263,535
	CAP ONE MULTIASSET 6.625%A/BKD 19/04/17 GBP'3C	Corporate Debt Securities	165,894	168,382
	ACE SECS CORP HOME EQUITY LN TR 2002-HE3CL M-1 FLTG RATE 10-25-2032 BEO	Corporate Debt Securities	320,130	323,279
	AES CORP 7.75% DUE 10-15-2015	Corporate Debt Securities	68,006	72,963
	ALLY FINL INC 4.5% DUE 02-11-2014	Corporate Debt Securities	580,000	596,675
	ALLY FINL INC 4.625% DUE 06-26-2015	Corporate Debt Securities	720,125	729,733
	ALLY FINL INC 5.5 DUE 02-15-2017	Corporate Debt Securities	494,630	534,882
	ALLY FINL INC 8.3% DUE 02-12-2015	Corporate Debt Securities	371,996	417,656
	ALTRIA GROUP INC 9.25% DUE 08-06-2019	Corporate Debt Securities	337,598	470,206
	AMERICREDIT .75999999046% DUE 10-08-2015	Corporate Debt Securities	595,828	596,847
	AMERICREDIT AUTOMOBILE RECEIVABLES SER 2012-2 CL D 3.38 DUE04-09-2018	Corporate Debt Securities	469,948	486,467
	AMERN INTL GROUP 8.175 DUE 05-15-2068	Corporate Debt Securities	1,024,000	1,432,750
	ANADARKO PETE CORP 6.375% DUE 09-15-2017	Corporate Debt Securities	624,078	649,805
	ANADARKO PETE CORP SR NT 5.75 DUE 06-15-2014	Corporate Debt Securities	81,325	79,799
	ANADARKO PETE CORP SR NT 7.625% DUE 03-15-2014/03-05-2009	Corporate Debt Securities	595,823	564,324
	ASSET BACKED FDG CORP SERIES-OPT5 CLASS-A1 06-25-2034 REG	Corporate Debt Securities	261,566	223,854
	BALL CORP 7.375% DUE 09-01-2019	Corporate Debt Securities	280,525	289,250
	CAP 1 FINL CORP 6.75% DUE 09-15-2017	Corporate Debt Securities	141,872	140,447
	CC HLDGS GS V LLC 2.381% DUE 12-15-2017	Corporate Debt Securities	250,000	251,222
	CC HOLDINGS GS V L 3.849 BDS 04/15/23 USD100	Corporate Debt Securities	275,000	279,761
	CIT GROUP INC BND 5 DUE 05-15-2017	Corporate Debt Securities	175,000	185,500
	CIT GROUP INC NEW 4.25% DUE 08-15-2017	Corporate Debt Securities	200,000	205,948
	CIT GROUP INC NEW 5.25% DUE 03-15-2018	Corporate Debt Securities	225,000	240,750
	CLEV ELEC ILLUM CO 7.88% DUE 11-01-2017	Corporate Debt Securities	198,087	207,127
	CMO BACM INC COML MTG PASS-THR BACM 07-1A4 5.551 DUE 01-15-2017 BEO	Corporate Debt Securities	69,387	115,692
	CMO BANC AMER COML MTG TR 2007-2 MTG PASSTHRU CTF CL A-M DUE 04-10-2049 REG	Corporate Debt Securities	270,000	307,233
	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG	Corporate Debt Securities	615,019	554,993
	CMO BEAR STEARNS ARM TR 2006-4 CL I-A-1 FLT RT DUE 10-25-2036 BEO	Corporate Debt Securities	351,435	269,075
	CMO BEAR STEARNS AST BK SECS TR MTG CTF 1A-1 VAR RATEDUE 10-25-36 REG	Corporate Debt Securities	369,490	278,760
	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR16 CL A-M DUE 06-11-2040 BEO	Corporate Debt Securities	257,832	281,424
	CMO COML MTG PASS THRU CTFS SER 2007-C DUE 09-15-2039 REG	Corporate Debt Securities	229,961	230,820
	CMO COML MTG TR 2007-GG11 MTG PASSTHRU CTF CL A-2 5.597 DUE 12-10-2049 REG	Corporate Debt Securities	266,535	259,707
	CMO CR SUISSE COML MTG TR SER 2006-C3 COML MTG PASSTHRU DUE 06-15-2038 REG	Corporate Debt Securities	182,116	197,717
	CMO CWALT INC 2006-2CB MTG PASSTHRU CTF CL A-14 5.5% DUE 03-25-2036 REG	Corporate Debt Securities	201,169	147,902
	CMO CWMBS INC 2005-2 CHL MTG PASSTHRU CTF CL 2-A-1 DUE 03-25-2035 REG	Corporate Debt Securities	93,200	70,979
	CMO CWMBS INC 2005-3 CHL MTG PASS THRU CTF 1-A-2 DUE 04-25-2035 REG	Corporate Debt Securities	385,418	299,114
	CMO CWMBS INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG	Corporate Debt Securities	392,063	265,069
	CMO IMPAC CMB TR 2004-5 COLL ASSET-BKD BD CL 2-A DUE 08-25-2034 REG	Corporate Debt Securities	65,787	65,335
	CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC13 CL A-M DUE 01-12-2043 REG	Corporate Debt Securities	270,888	272,153
	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	Corporate Debt Securities	35,116	37,812
	CMO LB-UBS COML MTG TR SER 2003-C1 CL A-4 4.39400005341% DUE 03-15-2032 BEO	Corporate Debt Securities	104,364	106,611
	CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	Corporate Debt Securities	69,111	61,076
	CMO ML CFC COML MTG TR 2006 3 MTG PASSTHRU CTF CL AM 5.456 07-12-2046 REG	Corporate Debt Securities	134,188	150,480
	CMO MORGAN STANLEY MTG LN TR 2004-2AR 2004-11AR CL 2-A VAR DUE 01-25-2035	Corporate Debt Securities	150,548	130,819
	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG	Corporate Debt Securities	503,861	389,246
	CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG	Corporate Debt Securities	18,149	15,982
	CMO STRUCTURED AST MTG INVTS II TR MTG PTHRU CTF CL II-4A-1 VAR RT 5-25-36 REG	Corporate Debt Securities	78,821	46,750
	CMO WACHOVIA BK COML MTG TR COML MTG PASS TH DUE 02-15-2051 BEO	Corporate Debt Securities	252,918	299,171
	CMO WAMU MTG PASS THRU CTFS SER 2006 AR12 CL 1A1 VAR RT DUE 10-25-2036 BEO	Corporate Debt Securities	102,080	81,014
	CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034	Corporate Debt Securities	40,743	41,201
	CMO WELLS FARGO MTG BACKED SECS 2004-CC TR DUE 01-25-2035 REG	Corporate Debt Securities	79,702	82,399
	CONSOL ENERGY INC 8.25 DUE 04-01-2020	Corporate Debt Securities	155,111	161,293
	CONTL RES INC 8.25% DUE 10-01-2019	Corporate Debt Securities	474,406	476,000
	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030	Corporate Debt Securities	194,039	223,348
	CWABS ASSET-BACKED CTFS TR 2007-3 SER 2007-3 CL 2-A-1 FLT RT 09-25-2029 BEO	Corporate Debt Securities	242,556	242,874
	DCP MIDSTREAM OPER 3.25% DUE 10-01-2015	Corporate Debt Securities	299,766	308,735
	DENBURY RES INC SR SUB NT 9.75 DUE 03-01-2016 REG	Corporate Debt Securities	148,331	143,100
	DEUTSCHE TELEKOM 6.75% DUE 08-20-2018	Corporate Debt Securities	507,489	620,862
	DISH DBS CORP 5.875% DUE 07-15-2022	Corporate Debt Securities	288,400	317,125
	DUKE CAP CORP 5.5% DUE 03-01-2014	Corporate Debt Securities	490,464	631,147
	DUKE ENERGY CORP 3.55% DUE 09-15-2021	Corporate Debt Securities	299,943	316,166
	EL PASO PIPELN 4.1% DUE 11-15-2015	Corporate Debt Securities	770,172	783,029
	EL PASO PIPELN 6.5% DUE 04-01-2020	Corporate Debt Securities	253,909	268,252

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	FORD MTR CR CO LLC 6.625% DUE 08-15-2017	Corporate Debt Securities	926,170	1,063,304
	FORD MTR CR CO LLC 8.7% DUE 10-01-2014	Corporate Debt Securities	335,000	335,995
	FORD MTR CR CO LLC NT 8 DUE 06-01-2014	Corporate Debt Securities	547,188	545,194
	FOREST OIL CORP 8.5% DUE 02-15-2014	Corporate Debt Securities	155,331	153,700
	GMAC INC FORMERLY 6.75% DUE 12-01-2014	Corporate Debt Securities	1,582,500	1,620,000
	GMAC INC FORMERLY GMAC LLC DEB DEFD INT 0% DUE 06-15-2015/06-15-2013 REG	Corporate Debt Securities	85,938	99,572
	GREENPOINT MTA TR 2005-AR1 SER 2005-AR1 CL A2 FLT RT 06-25-2045 REG	Corporate Debt Securities	281,971	224,932
	HARRAHS OPER INC 11.25% DUE 06-01-2017	Corporate Debt Securities	184,450	182,113
	HCA INC 5.875% DUE 03-15-2022	Corporate Debt Securities	166,725	169,650
	HCA INC 6.25% DUE 02-15-2013	Corporate Debt Securities	198,413	195,975
	HCA INC 6.75 DUE 07-15-2013/07-14-2013 BEO	Corporate Debt Securities	265,850	266,500
	HCA INC SR SECD NT 4.75 05-01-2023	Corporate Debt Securities	50,625	50,875
	HCA INC TRANCHE A-2 TERM LOAN DUE 05-02-2016 BEO	Corporate Debt Securities	920,375	922,456
	HEINZ H J CO 5.35% DUE 07-15-2013	Corporate Debt Securities	499,080	512,743
	ICAHN ENTERPRISES 8% DUE 01-15-2018	Corporate Debt Securities	351,406	348,969
	INTL LEASE FIN 6.375% DUE 03-25-2013	Corporate Debt Securities	204,625	202,100
	INTL PAPER CO 4.75% DUE 02-15-2022	Corporate Debt Securities	397,637	407,353
	INTL PAPER CO 7.5% DUE 08-15-2021	Corporate Debt Securities	31,773	32,717
	J P MORGAN CHASE 144A 3.8813 DUE 11-13-2044	Corporate Debt Securities	299,906	323,452
	JERSEY CENT PWR & 5.65% DUE 06-01-2017	Corporate Debt Securities	141,788	151,334
	KRAFT FOODS INC 6.125% DUE 08-23-2018	Corporate Debt Securities	364,168	374,947
	L BRANDS INC 6.9 DUE 07-15-2017	Corporate Debt Securities	372,750	688,500
	LEVEL 3 FING INC 8.125 DUE 07-01-2019	Corporate Debt Securities	209,308	228,900
	LEXMARK INTL INC 5.9% DUE 06-01-2013	Corporate Debt Securities	487,135	507,885
	LINCOLN NATL CORP IND LINCOLN NATL CORP IND 6.050 2 6.05% DUE 04-20-2017	Corporate Debt Securities	111,732	114,569
	MARSH & MCLENNAN 5.75% DUE 09-15-2015	Corporate Debt Securities	89,140	103,136
	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Corporate Debt Securities	186,094	231,008
	MONDELEZ INTERNATIONAL INC 6.125 DUE 02-01-2018	Corporate Debt Securities	71,986	73,006
	OMNICOM GROUP INC 5.9% DUE 04-15-2016	Corporate Debt Securities	367,936	370,459
	PETROHAWK ENERGY 7.25% DUE 08-15-2018	Corporate Debt Securities	257,122	265,303
	PLAINS EXPL & 10% DUE 03-01-2016	Corporate Debt Securities	138,663	133,125
	PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	Corporate Debt Securities	295,248	314,191
	PVTPL BIOMET INC SR NT 144A 6.5 DUE 08-01-2020	Corporate Debt Securities	366,810	371,875
	PVTPL BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO	Corporate Debt Securities	105,507	113,815
	PVTPL CIT GROUP INC 5.25% BDS 01/04/14 USD1000 144A 5.25% DUE 04-01-2014 BEO	Corporate Debt Securities	300,000	310,500
	PVTPL CIT GROUP INC NEW 2ND PRIORITY SECD NT SER C 4.75 DUE 02-15-2015	Corporate Debt Securities	265,000	275,600
	PVTPL CMO DBRR 2012-EZ1 TR CMBS RE-REMICCTF CL A .946 DUE 09-25-2045 BEO	Corporate Debt Securities	976,258	976,186
	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19	Corporate Debt Securities	376,526	429,719
	PVTPL CMO DBUBS 2011-LC1 MTG TR VAR RT DUE 11-10-2046 BEO	Corporate Debt Securities	666,555	782,712
	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017	Corporate Debt Securities	101,793	133,824
	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO	Corporate Debt Securities	233,808	383,662
	PVTPL FRESENIUS US FIN II INC USD GTD SRNT 144A 9 DUE 07-15-2015 REG	Corporate Debt Securities	66,675	69,150
	PVTPL HD SUP INC SR SECD 1ST PRTY NT 8.125 DUE 04-15-2019	Corporate Debt Securities	129,531	142,500
	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO	Corporate Debt Securities	120,400	128,100
	PVTPL KRAFT FOODS GROUP INC NT 5.375 DUE 02-10-2020 BEO	Corporate Debt Securities	64,835	68,440
	PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	Corporate Debt Securities	538,816	542,635
	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 6 DUE 11-15-2018	Corporate Debt Securities	220,725	220,889
	PVTPL QVC INC SR SECD NT 144A 5.125% DUE07-02-2022 BEO	Corporate Debt Securities	300,000	314,456
	PVTPL RELIANCE HLDG USA INC GTD SR NT 144A 4.5% DUE 10-19-2020/10-19-2010 BEO	Corporate Debt Securities	285,600	314,120
	PVTPL SABMILLER HLDGS INC 3.75 DUE 01-15-2022	Corporate Debt Securities	224,417	226,765
	PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	Corporate Debt Securities	342,549	403,845
	PVTPL UR FING ESCROW CORP SR SECD NT 7.625% DUE 04-15-2022/03-09-2012 BEO	Corporate Debt Securities	261,688	284,963
	QWEST COMMUNICATIONS INTL INC GTD SR NT 7.125 DUE 04-01-2018	Corporate Debt Securities	977,755	938,019
	QWEST CORP NT 7.5% DUE 10-01-2014	Corporate Debt Securities	33,900	32,835
	QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	Corporate Debt Securities	178,325	176,347
	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	Corporate Debt Securities	176,304	176,554
	SANTANDER 2011-1 CL B 2.16 DUE 11-16-2015	Corporate Debt Securities	669,902	682,138
	SANTANDER DR AUTO 1.20000004768% DUE 06-16-2014	Corporate Debt Securities	77,353	77,380
	SANTANDER DR AUTO 3.5% DUE 06-15-2018	Corporate Debt Securities	424,931	442,060
	SB CAPITAL SA 5.4% MTN 24/03/2017 USD1000	Corporate Debt Securities	199,500	219,169
	SLM CORP 6.25 DUE 01-25-2016	Corporate Debt Securities	494,695	543,750
	STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG	Corporate Debt Securities	572,580	600,873
	STRUCTURED ASSET SECS CORP ABS SER 2005-NCL FLTG RT DUE 02-25-2035	Corporate Debt Securities	327,500	340,168
	TENET HEALTHCARE 8.875% DUE 07-01-2019	Corporate Debt Securities	222,256	240,800
	TIME WARNER CABLE 4.5% DUE 09-15-2042	Corporate Debt Securities	149,159	146,287
	TN GAS PIPELN CO 7% DUE 10-15-2028	Corporate Debt Securities	69,213	88,820
	TOLL BROS FIN CORP 6.75% DUE 11-01-2019	Corporate Debt Securities	199,972	237,743
	TRANSOCEAN INC 3.8% DUE 10-15-2022	Corporate Debt Securities	198,618	204,986
	UIL HLDGS CORP 4.625% DUE 10-01-2020	Corporate Debt Securities	297,612	321,738
	WAMU MTG PASS THRU CTFS SER 2006 AR10 CL1-A2 VAR RATE 09-25-2036 REG	Corporate Debt Securities	78,456	63,268
	WHIRLPOOL CORP 8.6% DUE 05-01-2014	Corporate Debt Securities	299,850	328,513
	WILLIAMS COS INC 3.7% DUE 01-15-2023	Corporate Debt Securities	154,569	156,341
	WILLIAMS COS INC 7.875% DUE 09-01-2021	Corporate Debt Securities	269,888	270,553
	WINDSTREAM CORP 8.125% DUE 08-01-2013	Corporate Debt Securities	368,938	363,125
	KREDITANST FUR WIE 4.375% BDS 07/18 EUR	Corporate Debt Securities	152,019	157,717
	PVTPL ING BK N V NETH ST CR GTEE SCHEME NT 144A 3.9% DUE 03-19-2014 BEO	Corporate Debt Securities	299,421	311,880
	CORPORATE DEBT SECURITIES		116,669,339	123,051,139
	PREFERRED STOCK			
	DRAEGERWERK KGAA NON-VTG PRF NPV	Preferred Stock	439,970	544,067
	PROSIEBENSAT1 MEDI NPV PRF	Preferred Stock	187,579	202,555
	STO AG NON VTG PRF NPV	Preferred Stock	10,788	28,794
	VOLKSWAGEN AG NON VTG PRF NPV	Preferred Stock	1,738,733	1,984,334
	AB SAGAX PFD SHS NPV	Preferred Stock	270,212	269,817
	FNMA PFD SER S	Preferred Stock	300,000	20,040
	PREFERRED STOCK		2,947,282	3,049,606
	COMMON STOCK			
	ADITYA BIRLA MINER NPV	Common Stock	439,543	119,571
	ARRIUM LTD NPV	Common Stock	1,137,267	412,955
	AUST & NZ BANK GRP NPV	Common Stock	3,019,810	3,499,932
	AUSTRALIAN PHARMAC NPV	Common Stock	285,569	336,200
	BEACH ENERGY LTD NPV	Common Stock	164,502	382,393
	BENDIGO AND ADELAIDE BANK LTD NPV	Common Stock	918,796	898,354
	BK OF QUEENSLAND NPV	Common Stock	837,313	637,932
	CABCHARGE AUSTRALI NPV	Common Stock	493,563	361,512
	CALTEX AUSTRALIA NPV	Common Stock	1,334,831	2,287,496
	CASH CONVERTERS IN ORD NPV	Common Stock	296,261	404,890
	COCA-COLA AMATIL NPV	Common Stock	3,332,094	3,800,943
	COCHLEAR LTD NPV	Common Stock	1,671,561	1,979,131
	COMMONWEALTH BANK OF AUSTRALIA NPV	Common Stock	1,309,163	1,313,054
	CREDIT CORP GROUP NPV	Common Stock	285,056	682,842
	CROWE HORWATH AUSTRALASIA LTD	Common Stock	345,974	354,954
	CSL LTD NPV	Common Stock	3,665,874	6,054,761
	HARVEY NORMAN HLDG NPV	Common Stock	262,325	254,068
	HILLS HOLDINGS LTD NPV	Common Stock	568,923	332,608
	MINCOR RESOURCES NPV	Common Stock	348,978	190,413
	MYER HOLDINGS LTD NPV	Common Stock	838,610	690,918
	MYSTATE LTD NPV	Common Stock	34,135	32,137

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	NRW HOLDINGS LTD NPV	Common Stock	161,511	203,770
	PANORAMIC RES LTD COMSTK	Common Stock	656,209	138,139
	RESOLUTE MINING NPV	Common Stock	67,201	61,907
	STW COMMUNICATIONS GROUP LTD NPV	Common Stock	322,770	453,009
	SUNLAND GROUP LTD NPV(POST RECONSTRUCTION)	Common Stock	317,764	450,383
	THORN GROUP LTD COMSTK	Common Stock	293,198	373,246
	TROY RESOURCES LTD	Common Stock	250,910	190,864
	UXC LTD NPV	Common Stock	102,751	157,164
	WESTPAC BKG CORP NPV	Common Stock	402,689	421,796
	WOODSIDE PETROLEUM NPV	Common Stock	3,127,108	3,306,376
	ATRIUM EURP R/EST NPV (REGD)	Common Stock	53,380	47,328
	EVN AG NPV	Common Stock	353,861	359,826
	MAYR-MELNHOF KARTO NPV	Common Stock	514,066	459,905
	OESTERREICHISCHE POST NPV	Common Stock	118,088	159,682
	OMV AG NPV(VAR)	Common Stock	373,781	392,169
	RHI AG NPV	Common Stock	413,487	590,907
	ROSENBAUER INTL AG NPV(BR)	Common Stock	286,102	338,144
	STRABAG SE NPV (BR)	Common Stock	631,579	605,672
	AGFA GEVAERT NV NPV	Common Stock	745,730	177,104
	ETABLISSEMENTEN COLRUYT ORDSHR	Common Stock	3,881,947	3,356,976
	GIMV NPV	Common Stock	77,744	59,158
	KBC ANCORA NPV	Common Stock	1,350	1,127
	KINEPOLIS GROUP NPV	Common Stock	74,770	89,827
	MELEXIS NPV	Common Stock	371,709	480,868
	RECTICEL NPV	Common Stock	308,391	235,536
	AGRIUM INC COM NPV	Common Stock	1,634,249	1,812,140
	ALTUS GROUP LTD COM NPV	Common Stock	29,589	29,956
	BROOKFIELD OFFICE PROPERTIES INC COM	Common Stock	415,719	439,458
	COGECO INC SUB-VTG SHS NPV	Common Stock	29,742	23,748
	ENGHOUSE SYSTEMS COM NPV	Common Stock	24,712	29,878
	K BRO LINEN INC COM NPV	Common Stock	18,992	24,405
	MAGNA INTL INC COM NPV	Common Stock	456,591	478,988
	QUEBECOR INC CLASS'B'SUB-VTG NPV	Common Stock	27,341	27,186
	ROYAL BK OF CANADA COM NPV	Common Stock	777,667	775,788
	SUNCOR ENERGY INC COM NPV 'NEW'	Common Stock	4,225,993	4,152,399
	AGNICO-EAGLE MINES LTD COM	Common Stock	857,958	1,143,628
	AGRIUM INC COM	Common Stock	1,364,125	1,728,443
	CATAMARAN CORP COM	Common Stock	1,152,563	1,076,935
	IMAX CORP COM	Common Stock	992,552	1,115,008
	RITCHIE BROS AUCTIONEERS INC COM	Common Stock	300,733	350,952
	CHINA METAL INTL HKD0.01	Common Stock	226,264	119,324
	CHINA MOBILE LTD HKD0.10	Common Stock	1,794,096	3,062,342
	CHINA SHENHUA ENERGY CO 'H'	Common Stock	1,777,181	1,679,793
	CNOOC LTD HKD0.02	Common Stock	1,511,350	3,364,292
	A.P. MOLLER-MAERSK SER'B'DKK1000	Common Stock	25,507	22,583
	HARBOES BRYGGERI 'B'DKK10	Common Stock	72,629	41,767
	NOVO-NORDISK AS DKK1 SER'B'	Common Stock	1,540,823	4,129,764
	RINGKJOBING LNDOBK DKK5	Common Stock	86,099	110,756
	SCHOUW & CO DKK10	Common Stock	427,220	526,006
	DIGIA PLC NPV	Common Stock	364,802	210,016
	HUHTAMAKI OYJ NPV'I'	Common Stock	411,543	538,686
	KONE CORPORATION NPV ORD 'B'	Common Stock	3,849,834	4,561,136
	PKC GROUP OYJ NPV	Common Stock	312,435	441,116
	POHJOLA PANKKI NPV SER'A'	Common Stock	606,623	803,838
	STORA ENSO OYJ NPV SER'R'	Common Stock	1,091,732	811,262
	TIETO OYJ ORD NPV	Common Stock	481,308	519,691
	AIR FRANCE - KLM EUR8.50	Common Stock	570,611	570,784
	AKKA TECHNOLOGIES EUR1.53	Common Stock	284,546	303,759
	ALTEN NPV	Common Stock	130,868	141,352
	ARKEMA EUR10	Common Stock	402,667	898,102
	BNP PARIBAS EUR2	Common Stock	2,632,034	2,370,571
	BONGRAIN SA EUR1	Common Stock	29,504	31,278
	DANONE EUR0.25	Common Stock	2,610,359	3,105,512
	ESSILOR INTL EUR0.18	Common Stock	1,763,726	4,219,462
	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	Common Stock	1,198,576	2,001,112
	FONCIERE DES MURS EUR4	Common Stock	12,542	12,903
	LECTRA EUR1.00	Common Stock	8,119	5,338
	LEGRAND SA EUR4	Common Stock	0	2,732
	L'OREAL EUR0.20	Common Stock	2,394,530	3,872,404
	NETGEM NPV	Common Stock	74,701	58,311
	PLASTIC OMNIUM EUR0.17	Common Stock	321,984	576,763
	SANOFI EUR2	Common Stock	297,440	338,363
	SCOR SE EUR7.876972	Common Stock	882,652	1,025,215
	SOCIETE GENERALE EUR1.25	Common Stock	1,132,012	1,339,368
	TELEPERFORMANCE EUR2.50	Common Stock	392,588	474,020
	TESSI EUR2	Common Stock	237,583	281,855
	TOTAL EUR2.5	Common Stock	2,727,100	2,500,667
	VALEO EUR3	Common Stock	716,372	912,971
	WENDEL EUR4	Common Stock	343,695	519,427
	ADIDAS AG	Common Stock	1,528,433	3,825,895
	AURELIUS AG NPV	Common Stock	71,092	85,696
	AURUBIS AG NPV	Common Stock	280,641	343,272
	BASF - ORD SHS COMSTK	Common Stock	1,558,886	1,975,703
	BAYER AG NPV (REGD)	Common Stock	1,677,895	2,642,081
	CENTROSOLAR GROUP	Common Stock	209,191	37,654
	CEWE COLOR HLDG AG NPV	Common Stock	298,337	343,699
	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	Common Stock	1,711,982	1,974,519
	EUROMICRON AG COMMUNICATION ORDSHR	Common Stock	275,906	259,821
	FREENET AG - ORD SHS	Common Stock	897,504	1,316,156
	GRAMMER AG NPV	Common Stock	248,850	266,122
	HANNOVER RUCK SE ORD NPV(REGD)	Common Stock	1,147,106	1,752,565
	JENOPTIK AG NPV	Common Stock	316,684	455,877
	KONTRON AG NPV	Common Stock	51,602	55,476
	LANXESS AG NPV	Common Stock	790,361	1,188,237
	LEONI AG NPV	Common Stock	502,449	353,819
	MERCK KGAA NPV	Common Stock	1,302,661	1,544,249
	MUEHLBAUER HOLDING ORD NPV	Common Stock	21,342	16,157
	MUENCHENER RUECKVE NPV(REGD)	Common Stock	2,176,290	2,698,860
	PATRIZIA IMMO AG NPV (REGD)	Common Stock	77,291	108,062
	RHEINMETALL AG NPV	Common Stock	1,100,580	950,341
	SAP AG ORD NPV	Common Stock	2,357,811	3,720,637
	SCHALTBAU HOLDING NPV	Common Stock	313,584	417,483
	SCHULER AG NPV (BR)	Common Stock	40,673	54,498
	SUEDZUCKER AG NPV	Common Stock	300,975	517,620
	QIAGEN N V COM	Common Stock	674,242	613,470
	PUBLIC POWER CORP EUR2.935 (CR)	Common Stock	707,310	364,196
	1ST PACIFIC CO USD0.01	Common Stock	1,169,456	1,411,956
	ASIA CASSAVA RESOURCES	Common Stock	260,672	82,185
	BOSSINI INTL HLDGS HKD0.10	Common Stock	285,807	127,165
	CHAMPION TECH HLDG HKD0.10	Common Stock	1,737	729

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	CHEN HSONG HOLDING HKD0.10	Common Stock	353,157	239,107
	CHUANGS CONS INTL HKD0.25	Common Stock	73,878	78,169
	CLP HOLDINGS HKD5	Common Stock	1,983,671	2,823,803
	CSI PROPERTIES LTD COMSTK	Common Stock	99,073	109,323
	DICKSON CONCEPT IN HKD0.30	Common Stock	29,348	26,778
	ESUN HOLDINGS LTD HKD0.50	Common Stock	26,114	33,449
	GOLDEN RESOURCES HKD0.10	Common Stock	210,191	150,414
	GREAT EAGLE HLDGS HKD0.50	Common Stock	97,941	92,841
	GUANGNAN(HLDGS) HKD0.5 (POST SPLIT)	Common Stock	246,025	145,790
	HONG KONG & CHINA GAS HKD0.25	Common Stock	1,336,181	2,375,747
	HUTCHISON TEL HK H HKD0.25	Common Stock	19,448	40,419
	HUTCHISON WHAMPOA HKD0.25	Common Stock	835,207	845,443
	K WAH INTL HKD0.10 COM STK	Common Stock	117,639	149,665
	KINGMAKER FOOTWEAR HKD0.10	Common Stock	334,449	220,507
	LIPPO CHINA RES HKD0.10	Common Stock	28,862	26,268
	NAGACORP LTD HKD0.0125	Common Stock	57,665	90,958
	NEWOCEAN ENERGY HL HKD0.10(POST CON)	Common Stock	89,483	172,588
	PICO FAR EAST HLDG HKD0.05	Common Stock	224,048	409,503
	SINGAMAS CONTAINER (HK) HKD0.10	Common Stock	691,270	390,725
	TAI CHEUNG HLDGS HKD0.10	Common Stock	66,392	100,770
	TONGDA GROUP HLDGS HKD0.01	Common Stock	339,264	479,018
	WHEELOCK & COMPANY HKD0.50	Common Stock	401,342	467,949
	EMPEROR ENTERTAINMENT HOTEL LTD HKD0.0001	Common Stock	348,472	420,144
	DRAGON OIL ORD EUR0.10	Common Stock	424,617	388,532
	FYFFES ORD EUR0.06	Common Stock	209,499	347,058
	GREENCORE GROUP ORD GBP0.01	Common Stock	291,870	308,957
	UTD DRUG ORD EUR0.05	Common Stock	409,247	615,984
	FORMULA SYST(1985) ILS1	Common Stock	152,596	177,653
	MIZRAHI TEFAHOT BANK LTD ILS0.01	Common Stock	579,159	690,140
	SYNERON MEDICAL LTD COM	Common Stock	1,043,539	854,862
	ASCOPIAVE EUR1	Common Stock	219,507	203,573
	ASTM S.P.A	Common Stock	580,962	455,114
	DANIELI & C EUR1	Common Stock	897,750	998,671
	DELCLIMA SPA EUR1.50	Common Stock	24,020	43,636
	ENEL SPA EUR1	Common Stock	2,993,241	1,861,282
	ESPRINET EUR0.15	Common Stock	221,665	221,706
	EXOR SPA EUR1	Common Stock	1,086,409	1,145,994
	INDESIT COMPANY EUR0.9	Common Stock	423,186	566,154
	SAFILO POST RAGGR COMSTK	Common Stock	64,987	68,004
	TELECOM ITALIA SPA EUR0.55	Common Stock	2,524,621	1,463,762
	ADR TENARIS S A SPONSORED ADR	Common Stock	1,955,396	1,685,184
	AEON MALL CO LTD NPV	Common Stock	2,585,554	2,750,690
	AHRESTY CORP NPV	Common Stock	22,179	15,414
	AICHI STEEL CORP NPV	Common Stock	544,881	517,354
	AIRPORT FACILITIES NPV	Common Stock	30,281	27,965
	AKITA BANK NPV	Common Stock	20,667	22,761
	ALPEN CO LTD NPV	Common Stock	192,467	219,453
	AOKI HOLDINGS INC NPV	Common Stock	466,493	734,383
	AOYAMA TRADING CO NPV	Common Stock	219,337	244,557
	AOZORA BANK NPV	Common Stock	340,501	406,083
	ARC LAND SAKAMOTO NPV	Common Stock	297,156	306,395
	ARNEST ONE CORP NPV	Common Stock	177,376	228,786
	AS ONE CORPORATION NPV	Common Stock	83,138	85,447
	ASAHI BROADCASTING NPV	Common Stock	27,117	26,138
	ASUNARO AOKI CONST NPV	Common Stock	29,784	35,049
	BANDO CHEMICAL IND NPV	Common Stock	108,243	100,272
	BELLUNA CO LTD NPV	Common Stock	417,112	534,940
	BK OF SAGA NPV	Common Stock	275,957	220,945
	BROTHER INDUSTRIES NPV	Common Stock	646,480	562,864
	CANON INC NPV	Common Stock	2,903,971	2,777,378
	CENTRAL GLASS CO NPV	Common Stock	37,731	26,832
	CHUETSU PULP&PAPER NPV	Common Stock	24,734	22,252
	CHUGAI PHARMACY CO. LTD NPV	Common Stock	2,199,941	2,864,165
	COCA-COLA EAST JP NPV	Common Stock	161,944	153,449
	COCOKARA FINE INC NPV	Common Stock	449,765	645,192
	CORONA CORP NPV	Common Stock	37,735	28,436
	DAIHATSU DIESEL NPV	Common Stock	437,727	197,594
	DAIHATSU MOTOR CO NPV	Common Stock	309,764	336,402
	DAIICHIKOSHO CO NPV	Common Stock	656,473	945,658
	DAIKIN INDUSTRIES NPV	Common Stock	2,223,963	2,517,874
	DAIKYO INC NPV	Common Stock	131,980	209,584
	DAINICHI CO LTD NPV	Common Stock	24,939	29,078
	DAITO PHARM NPV	Common Stock	136,854	124,536
	DAITO TRUST CONST NPV	Common Stock	2,791,599	4,750,593
	DAIWA HOUSE INDS NPV	Common Stock	1,575,897	2,172,359
	DENSO CORP NPV	Common Stock	3,733,850	3,751,279
	DTS CORP JPY50	Common Stock	40,381	40,303
	DYDO DRINCO INC NPV	Common Stock	29,648	32,476
	EIGHTEENTH BANK NPV	Common Stock	371,146	352,860
	FAITH INC NPV	Common Stock	22,976	18,757
	FANUC CORP NPV	Common Stock	1,837,408	3,700,827
	FIELDS CORP NPV	Common Stock	429,476	407,679
	F-TECH INC NPV	Common Stock	83,250	64,785
	FUJI HEAVY INDUSTRIES NPV	Common Stock	186,278	236,442
	FUJI KIKO CO LTD NPV	Common Stock	32,297	27,479
	FUJI SOFT INC NPV	Common Stock	343,077	376,527
	FUJIMORI KOGYO CO NPV	Common Stock	25,280	32,267
	FUJISHOJI CO.LTD. NPV	Common Stock	29,104	25,393
	FUJITEC CO LTD NPV	Common Stock	91,472	115,099
	FUJITSU Y50	Common Stock	109,392	83,271
	FUKUDA DENSHI CO NPV	Common Stock	34,649	37,069
	FUKUOKA FINANCIAL NPV	Common Stock	558,372	517,203
	FULLCAST HOLDINGS CO LTD NPV	Common Stock	29,149	16,775
	FUTABA INDUSTRIAL NPV	Common Stock	194,080	111,430
	GEO HOLDINGS CORP	Common Stock	176,605	155,092
	GMO CLOUD K.K. NPV	Common Stock	43,944	38,693
	GULLIVER INTERNATI NPV	Common Stock	42,858	30,131
	H.I.S. CO LTD NPV	Common Stock	340,410	461,486
	HAKUTO CO LTD NPV	Common Stock	10,285	10,088
	HAPPINET CORP NPV	Common Stock	106,392	89,053
	HI LEX CORPORATION	Common Stock	273,076	279,790
	HIGASHI-NIPPON BK NPV	Common Stock	344,507	399,931
	HITACHI MEDICAL CP NPV	Common Stock	24,528	43,023
	HITACHI NPV	Common Stock	1,060,899	1,025,895
	HOCHIKI CORP NPV	Common Stock	5,580	5,066
	HOKUETSU BANK NPV	Common Stock	33,040	32,383
	HONDA MOTOR CO NPV	Common Stock	2,783,314	3,164,460
	H-ONE CO LTD NPV	Common Stock	92,200	81,411
	IIDA HOME MAX CO. LTD NPV	Common Stock	105,420	145,241
	INABATA & CO NPV	Common Stock	580,182	791,509

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	INFO SVC INTL DENT NPV	Common Stock	24,546	29,075
	INPEX CORPORATION NPV	Common Stock	4,238,696	2,883,681
	IT HOLDINGS CORP NPV	Common Stock	255,714	278,114
	ITOCHU SHOKUHIN CO NPV	Common Stock	240,160	240,594
	IWATANI CORP	Common Stock	215,132	259,064
	JACCS CO LTD NPV	Common Stock	503,672	803,030
	JAPAN DIGITAL LAB NPV	Common Stock	23,219	23,534
	JAPAN TRANSCITY CP NPV	Common Stock	163,687	186,388
	JAPAN VILENE CO NPV	Common Stock	269,520	245,649
	JBCC HOLDINGS INC NPV	Common Stock	38,644	39,947
	JUSTSYSTEMS CORP NPV	Common Stock	22,734	67,241
	K.R.S.CORP NPV	Common Stock	23,117	22,126
	KAMEI CORP NPV	Common Stock	184,825	152,570
	KANAMOTO CO LTD NPV	Common Stock	34,077	45,834
	KANDENKO CO LTD NPV	Common Stock	44,669	44,874
	KANEMATSU ELECTRON NPV	Common Stock	108,071	116,460
	KANTO NATURAL GAS NPV	Common Stock	234,525	239,681
	KASAI KOGYO CO LTD NPV	Common Stock	77,560	79,234
	KASUMI CO LTD NPV	Common Stock	274,265	328,996
	KATO SANGYO CO NPV	Common Stock	533,233	500,480
	KDDI CORP NPV	Common Stock	52,842	49,303
	KEYENCE CORP NPV	Common Stock	2,888,793	3,967,337
	KINKI SHARYO CO NPV	Common Stock	32,623	30,082
	KITA-NIPPON BANK NPV	Common Stock	35,901	32,281
	KOMATSU NPV	Common Stock	4,488,364	3,945,421
	KURABO INDUSTRIES NPV	Common Stock	25,082	23,802
	KURARAY CO NPV	Common Stock	729,961	732,522
	KYODO PRINTING CO NPV	Common Stock	37,204	28,243
	KYORIN HOLDINGS INC NPV	Common Stock	742,649	736,575
	KYOWA EXEO CORP NPV	Common Stock	615,198	665,805
	MACNICA INC NPV	Common Stock	43,199	35,515
	MAEDA ROAD CONST NPV	Common Stock	120,218	182,640
	MARS ENGINEERING NPV	Common Stock	307,634	359,521
	MARUDAI FOOD CO NPV	Common Stock	442,785	469,693
	MEDIPAL HOLDINGS CORP	Common Stock	191,969	220,899
	MIKUNI COCA-COLA NPV	Common Stock	513,009	562,466
	MIMASU SEMICONDUCT NPV	Common Stock	28,654	20,355
	MINATO BANK NPV	Common Stock	255,645	234,199
	MINISTOP CO LTD NPV	Common Stock	442,519	488,001
	MISAWA HOMES CO SHS	Common Stock	170,608	242,477
	MITANI CORP NPV	Common Stock	34,958	33,047
	MITSUBA CORP NPV	Common Stock	37,200	36,084
	MITSUBISHI ESTATE CO LTD	Common Stock	1,629,267	2,203,863
	MITSUBISHI SHOKUHI NPV	Common Stock	30,451	35,314
	MITSUI HIGH TEC NPV	Common Stock	24,786	39,637
	MITSUI HOME CO NPV	Common Stock	71,696	76,077
	MITSUI SUGAR CO LTD JPY50	Common Stock	346,954	276,459
	MORITA HOLDINGS CORP NPV	Common Stock	200,250	308,529
	MTI LTD NPV	Common Stock	49,255	27,930
	NAFCO CO LTD NPV	Common Stock	32,706	25,343
	NEC FIELDING.LTD NPV	Common Stock	146,815	119,470
	NEC MOBILING LTD NPV	Common Stock	401,502	494,547
	NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION	Common Stock	49,263	49,611
	NICHIAS CORP NPV	Common Stock	516,934	631,886
	NICHIHA CORP NPV	Common Stock	205,312	210,334
	NICHIREKI CO LTD NPV	Common Stock	22,106	22,988
	NIFTY CORPORATION NPV	Common Stock	34,943	70,312
	NIHON KOHDEN CORP NPV	Common Stock	582,509	675,203
	NIHON NOHYAKU CO NPV	Common Stock	282,043	328,410
	NIHON UNISYS NPV	Common Stock	171,069	136,090
	NIPPO CORPORATION NPV	Common Stock	224,055	385,358
	NIPPON ANTENNA CO JPY50	Common Stock	7,255	4,830
	NIPPON DENSETSU NPV	Common Stock	551,889	558,850
	NIPPON ROAD CO LTD NPV	Common Stock	27,586	41,844
	NIPPON TELEGRAPH & TELEPHONE CORP NPV	Common Stock	2,269,015	2,199,873
	NISHIMATSU CONSTCN NPV	Common Stock	93,031	170,705
	NISHIO RENT ALL CO NPV	Common Stock	25,109	30,660
	NISSIN SUGAR CO LTD	Common Stock	195,735	175,759
	NITTETSU MINING CO NPV	Common Stock	156,700	158,214
	NOMURA RL EST INC NPV	Common Stock	748,921	797,546
	NORTH PACIFIC BANK NPV	Common Stock	735,818	598,668
	OBARA GROUP INCORPORATED	Common Stock	334,719	383,924
	OBAYASHI ROAD CORP Y50	Common Stock	28,899	56,231
	OENON HOLDINGS INC JPY50	Common Stock	24,613	22,899
	OITA BANK NPV	Common Stock	77,412	71,497
	OKABE CO LTD NPV	Common Stock	23,343	24,049
	ONOKEN CO LTD NPV	Common Stock	754	885
	ORIX CORP NPV	Common Stock	1,468,775	1,855,854
	PANASONIC INFORMATION SYSTEMS CO	Common Stock	1,309	1,703
	PIOLAX INC NPV	Common Stock	24,262	23,015
	PRESSANCE CORPORAT NPV	Common Stock	23,749	29,700
	RELO HOLDINGS INC NPV	Common Stock	83,080	197,375
	RESORTTRUST INC NPV	Common Stock	446,595	596,644
	RIGHT-ON CO NPV	Common Stock	23,361	21,276
	RIKEN CORP NPV	Common Stock	73,020	66,200
	RIKEN TECHNOS CORP NPV	Common Stock	30,518	37,287
	RISO KAGAKU CORP NPV	Common Stock	413,713	566,296
	RYODEN TRADING CO NPV	Common Stock	182,997	187,394
	S FOODS INC NPV	Common Stock	418,528	475,996
	SAKAI CHEMICAL IND NPV	Common Stock	563,627	368,438
	SAKATA INX CORP NPV	Common Stock	76,140	82,345
	SAN-AI OIL CO NPV	Common Stock	124,584	110,318
	SANKI ENGINEERING NPV	Common Stock	441,592	306,748
	SANKYO FRONTIER CO NPV	Common Stock	45,329	41,635
	SANOH INDUSTRIAL NPV	Common Stock	333,037	274,897
	SANOYAS HOLDINGS CORP	Common Stock	24,746	12,848
	SANSHIN ELECTRONIC NPV	Common Stock	23,106	22,846
	SEGA SAMMY HLDGS I NPV	Common Stock	672,456	683,201
	SEIKA CORP NPV	Common Stock	21,121	24,773
	SEINO HOLDINGS NPV	Common Stock	330,566	359,938
	SEKISUI JUSHI CORP NPV	Common Stock	33,652	41,913
	SENSHU ELECTRIC CO NPV	Common Stock	322,832	260,535
	SHIMAMURA CO NPV	Common Stock	1,595,655	1,657,295
	SHIN-ETSU CHEMICAL NPV	Common Stock	3,098,813	3,605,019
	SHIONOGI & CO LTD NPV	Common Stock	446,621	536,808
	SHOWA CORP NPV	Common Stock	57,311	62,916
	SKY PERFECT JSAT HOLDINGS INC NPV	Common Stock	234,364	219,945
	SOGO MEDICAL NPV	Common Stock	498,019	508,718
	SOJITZ CORPORATION	Common Stock	805,781	620,863
	STUDIO ALICE NPV	Common Stock	22,676	50,234

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	SUMITOMO FORESTRY NPV	Common Stock	85,958	92,373
	SUMITOMO PRECISION NPV	Common Stock	51,422	33,678
	SUNCALL CORP NPV	Common Stock	143,744	163,187
	SUZUKEN CO LTD NPV	Common Stock	65,014	61,803
	T & K TOKA CO LTD NPV	Common Stock	6,471	7,171
	T RAD CO LTD JPY50	Common Stock	23,026	15,613
	TACHI-S CO LTD NPV	Common Stock	34,492	42,532
	TAIHO KOGYO NPV	Common Stock	30,485	31,125
	TAKAMATSU CONSTRUCTION GROUP NPV	Common Stock	38,724	49,666
	TAKARA LEBEN CO NPV	Common Stock	43,717	73,375
	TAKIRON CO LTD NPV	Common Stock	210,446	204,707
	TERUMO CORP NPV	Common Stock	3,861,020	2,736,917
	THE YACHIYO BANK L NPV	Common Stock	29,811	19,131
	TOA CORP NPV (CONSTRUCTION)	Common Stock	23,570	26,277
	TOA ROAD CORP NPV	Common Stock	37,998	66,142
	TOCALO CO LTD NPV	Common Stock	249,593	265,169
	TOHO HOLDINGS CO.,LTD	Common Stock	133,782	124,074
	TOKEN CORPORATION NPV	Common Stock	43,465	62,499
	TOKIO MARINE HOLDINGS INC NPV	Common Stock	3,525,191	2,824,929
	TOMOKU Y50	Common Stock	30,819	40,768
	TOPRE CORPORATION NPV	Common Stock	83,463	75,450
	TOPY INDUSTRIES NPV	Common Stock	22,312	23,593
	TORII PHARM CO LTD NPV	Common Stock	25,728	26,647
	TOSHIBA TEC CORP NPV	Common Stock	625,108	763,164
	TOWA CORP NPV	Common Stock	23,753	22,441
	TOYO INK SC HLDGS NPV	Common Stock	496,670	537,720
	TOYO TIRE & RUBBER NPV	Common Stock	462,110	648,401
	TOYOTA TSUSHO CORP NPV	Common Stock	762,328	1,278,693
	TRANSCOSMOS INC NPV	Common Stock	196,480	233,972
	TS TECH CO.LTD. NPV	Common Stock	88,612	110,641
	UKC HOLDINGS CORP NPV	Common Stock	25,253	25,800
	WOWOW INC NPV	Common Stock	229,754	212,687
	YELLOW HAT LTD NPV	Common Stock	35,257	54,501
	YOROZU CORP NPV	Common Stock	320,294	297,228
	ZOJIRUSHI CORP NPV	Common Stock	28,719	57,040
	BE SEMICONDUCTOR ORD EUR0.91	Common Stock	283,489	367,173
	DELTA LLOYD NV EUR0.20	Common Stock	969,762	694,407
	HEINEKEN NV EUR1.60	Common Stock	596,262	709,579
	ING GROEP NV CVA EUR0.24	Common Stock	502,532	527,600
	KONINKLIJKE PHILIP EUR0.20	Common Stock	2,051,698	2,125,618
	ADR ASML HOLDING NV NY REG 2012 (POST REV SPLIT)\	Common Stock	2,824,559	4,909,974
	NEW CHORUS LTD SHS	Common Stock	48,807	68,392
	NUPLEX INDUSTRIES NPV	Common Stock	316,651	325,354
	RESTAURANT BRANDS NPV	Common Stock	393,850	426,879
	TELECOM CORP OF NZ NPV	Common Stock	160,854	264,609
	ATEA ASA NOK10	Common Stock	135,912	222,092
	AUSTEVOLL SEAFOOD NOK0.50	Common Stock	327,231	277,562
	CERMAQ ASA NOK10	Common Stock	694,854	531,221
	DNB ASA NOK10	Common Stock	1,628,915	1,670,182
	FRED OLSEN ENERGY NOK20	Common Stock	892,748	942,826
	PROSAFE SE PAR EUR 0.25	Common Stock	660,066	761,848
	SPAREBANK 1 SR BK NOK25	Common Stock	437,742	296,116
	STATOIL ASA	Common Stock	1,924,855	2,014,823
	STOLT-NIELSEN LTD USD1	Common Stock	310,734	415,345
	TGS NOPEC GEOPH.CO NOK0.25	Common Stock	261,856	319,608
	INTEROIL CORP COM	Common Stock	1,201,739	1,549,287
	BANCO BPI SA EUR 0.0000 (REGD)	Common Stock	185,746	108,536
	SONAE SGPS SA EUR1	Common Stock	52,209	64,405
	SONAECOM SGPS SA COMSTK	Common Stock	29,637	32,871
	BOUSTEAD SINGAPORE NPV	Common Stock	231,403	296,648
	BROADWAY INDL GRP NPV	Common Stock	306,329	177,036
	BUKIT SEMBAWNG EST NPV(POST SUBDIVISION)	Common Stock	25,997	38,510
	CSE GLOBAL LTD SGD0.05	Common Stock	44,781	47,892
	DBS GROUP HLDGS NPV	Common Stock	5,256,776	7,016,216
	DMX TECHNOLOGIES USD0.05	Common Stock	20,383	16,570
	HIAP SENG ENGINEER NPV	Common Stock	234,576	118,105
	HO BEE INVESTMENT NPV	Common Stock	452,761	602,014
	HTL INTL HLDGS NPV	Common Stock	273,426	120,295
	INNOTEK LIMITED NPV	Common Stock	4,907	3,389
	JARDINE CYCLE & CARRIAGE SGD1	Common Stock	130,338	354,769
	LIAN BENG GROUP NPV	Common Stock	267,151	312,329
	METRO HOLDINGS NPV	Common Stock	49,954	51,623
	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	Common Stock	1,120,108	2,102,923
	PAN-UNITED CORP NPV	Common Stock	24,190	27,917
	TRANSPAC INDUSTRIA NPV	Common Stock	14,260	28,729
	UMS HLDGS LTD NPV	Common Stock	198,655	246,996
	UOB-KAY HIAN HOLDI NPV	Common Stock	242,754	254,093
	WHEELOCK PROPERTIES (SINGAPORE) LTD	Common Stock	90,818	99,628
	WING TAI HOLDINGS NPV	Common Stock	609,336	668,743
	YONGNAM HOLDINGS NPV	Common Stock	354,349	380,581
	CORP FINANC ALBA EUR1	Common Stock	326,531	381,732
	ENCE ENERGIA Y CEL EUR0.90	Common Stock	92,259	77,551
	ENDESA SA EUR1.2	Common Stock	1,787,733	1,452,497
	GPO CATALANA OCCID EUR0.30	Common Stock	579,028	571,863
	INDITEX EUR0.15	Common Stock	1,817,273	4,826,464
	PESCANOVA SA EUR6	Common Stock	595,985	356,486
	ACANDO AB SER'B'NPV	Common Stock	127,439	143,820
	BILLERUDKORSNAS AB NPV	Common Stock	41,408	66,189
	BOLIDEN AB NPV	Common Stock	738,658	992,874
	ELECTROLUX AB SER'B'NPV (POST SPLIT)	Common Stock	307,998	375,520
	HENNES & MAURITZ SER'B'NPV	Common Stock	2,109,587	3,140,367
	IFS AB SER'B'NPV	Common Stock	26,707	46,265
	JM AB NPV	Common Stock	74,433	75,747
	NCC SER'B'NPV	Common Stock	583,914	659,493
	NOLATO AB SER'B'NPV	Common Stock	22,380	28,055
	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	Common Stock	1,725,866	1,953,824
	SAAB AB SER'B'NPV	Common Stock	786,092	1,109,654
	SKAND ENSKILDA BKN SER'A'NPV	Common Stock	1,728,248	1,872,909
	SWEDBANK AG SEK20 SER'A'	Common Stock	1,364,019	1,709,081
	TRELLEBORG AB SER'B'NPV	Common Stock	991,995	1,051,226
	AFG ARBONIA-FORST CHF4.20 (REGD)	Common Stock	34,383	22,157
	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	Common Stock	830,177	797,564
	CLARIANT AG CHF3.70 (REGD)	Common Stock	480,972	425,001
	EMMI AG CHF10.00 (REGD)	Common Stock	234,273	376,905
	GEORG FISCHER AG CHF10.00 (REGD)	Common Stock	509,973	574,906
	IMPLENIA AG CHF1.90 (REGD)	Common Stock	24,730	25,544
	KARDEX AG CHF11.00 (REGD)	Common Stock	1,784	906
	KUEHNE&NAGEL INTL CHF1.00 (REGD)	Common Stock	3,869,301	2,932,212
	NESTLE SA CHF0.10(REGD)	Common Stock	1,663,438	3,255,585
	NOVARTIS AG CHF0.50 (REGD)	Common Stock	3,292,800	3,784,602

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	OC OERLIKON CORP CHF1.00(REGD)	Common Stock	555,768	754,390
	PETROPLUS HOLDINGS CHF7.58 (REGD)	Common Stock	618,224	1,259
	PUBLIGROUPE AG CHF1(REGD)	Common Stock	27,514	23,565
	SGS SA CHF1.00 (REGD)	Common Stock	2,116,875	3,652,046
	SWISS LIFE HOLDINGS AG	Common Stock	1,762,117	1,789,402
	SWISS RE AG CHF0.10	Common Stock	652,848	778,691
	SYNGENTA CHF0.10 (REGD)	Common Stock	3,310,024	3,804,774
	VETROPACK HLDG SA CHF50.00 (BR)	Common Stock	479,999	434,693
	ROYAL DUTCH SHELL 'A'SHS EUR0.07	Common Stock	6,580,883	7,126,921
	ALENT PLC ORD GBP0.10	Common Stock	391,409	522,535
	AMLIN ORD GBP0.28125	Common Stock	840,560	807,661
	ASSOCD BRIT FOODS ORD GBP0.0568	Common Stock	289,813	317,251
	ASTRAZENECA ORD USD0.25	Common Stock	3,263,329	3,652,983
	ATKINS WS GBP0.005	Common Stock	720,763	801,206
	BALFOUR BEATTY GBP0.50	Common Stock	666,209	736,753
	BARCLAYS ORD GBP0.25	Common Stock	1,610,757	1,514,774
	BERENDSEN ORD GBP0.30	Common Stock	206,236	298,301
	BG GROUP ORD GBP0.10	Common Stock	2,060,674	2,600,394
	BHP BILLITON PLC USD0.50	Common Stock	334,818	393,331
	BP ORD USD0.25	Common Stock	4,822,495	3,886,604
	CABLE & WIRELESS COMMUNICATIONS ORD USD0.05	Common Stock	432,133	426,076
	CAPE ORD GBP0.25	Common Stock	268,848	194,013
	CARILLION ORD GBP0.50	Common Stock	571,707	598,759
	CENTAMIN PLC ORD NPV (DI)	Common Stock	109,537	57,777
	CENTRICA ORD GBP0.061728395	Common Stock	2,785,851	3,511,720
	CHEMRING GROUP ORD GBP0.01(POST SUBD)	Common Stock	71,701	50,384
	COMPUTACENTER ORD GBP0.06	Common Stock	34,783	47,029
	CONSORT MEDICAL PLC ORD SHS 10P	Common Stock	85,050	153,046
	DART GROUP ORD GBP0.0125	Common Stock	276,817	472,708
	DARTY PLC	Common Stock	564,902	250,257
	DEBENHAMS ORD GBP0.0001	Common Stock	552,937	1,079,228
	E2V TECHNOLOGIES ORD GBP0.05	Common Stock	305,878	383,696
	EURASIAN NATURAL ORD USD0.20	Common Stock	1,139,533	488,039
	FIRSTGROUP ORD GBP0.05	Common Stock	905,780	656,959
	HARGREAVES SERVICE ORD GBP0.10	Common Stock	288,944	259,917
	HILL & SMITH ORD GBP0.25	Common Stock	271,857	293,715
	HOME RETAIL GROUP ORD GBP0.10	Common Stock	542,350	408,926
	HSBC HLDGS ORD USD0.50(UK REG)	Common Stock	5,484,342	5,287,018
	INCHCAPE ORD GBP0.10	Common Stock	359,079	557,541
	INTERMED CAP GRP ORD GBP0.20	Common Stock	802,167	889,142
	JOHNSON SERVICE GP ORD GBP0.10	Common Stock	277,638	296,021
	KAZAKHMYS ORD GBP0.20	Common Stock	1,000,539	833,384
	LAIRD PLC ORD GBP0.28125	Common Stock	469,379	723,066
	LOOKERS GBP0.05	Common Stock	293,233	357,867
	LOW & BONAR ORD GBP5.0	Common Stock	230,760	222,415
	MARSTON'S PLC ORD GBP0.07375	Common Stock	314,971	422,939
	MCBRIDE ORD GBP0.10	Common Stock	389,904	290,025
	MENZIES(JOHN) ORD GBP0.25	Common Stock	315,761	479,669
	MICRO FOCUS INTL ORD GBP0.125	Common Stock	463,486	645,881
	MONDI PLC GBP	Common Stock	708,680	771,378
	NATIONAL GRID ORD GBP0.113953	Common Stock	101,420	108,993
	PACE PLC ORD GBP0.05	Common Stock	489,536	481,140
	PAN AFRICAN RES ORD GBP0.01	Common Stock	382,363	516,831
	PAN AFRICAN RESOURCES ORD GBP0.01 NPD 11-01-2013	Common Stock	0	22,538
	PARAGON GRP OF COS ORD GBP1	Common Stock	422,776	662,318
	PETROPAVLOVSK PLC ORD GBP0.01	Common Stock	504,207	438,931
	PV CRYSTALOX SOLAR ORD GBP0.02	Common Stock	427,519	96,326
	QINETIQ GROUP ORD GBP0.01	Common Stock	389,571	497,232
	RECKITT BENCK GRP ORD GBP0.10	Common Stock	2,528,104	3,783,189
	RENOLD ORD GBP0.05	Common Stock	367,805	259,491
	REXAM ORD GBX64.285714	Common Stock	301,779	410,348
	RIO TINTO ORD GBP0.10	Common Stock	625,143	707,557
	RM ORD GBP0.02	Common Stock	234,034	135,236
	SABMILLER ORD USD0.10	Common Stock	3,351,861	4,174,162
	SENIOR GBP0.10	Common Stock	137,859	226,142
	SMITH & NEPHEW ORD USD0.20	Common Stock	2,663,554	3,711,212
	STANDARD CHARTERED ORD USD0.50	Common Stock	3,297,375	3,349,928
	TALK TALK TELECOM GROUP ORD GBP0.001 (WI)	Common Stock	226,368	240,573
	TAYLOR WIMPEY ORD GBP0.01	Common Stock	127,526	147,890
	TESCO ORD GBP0.05	Common Stock	4,863,318	3,552,823
	TT ELECTRONICS ORD GBP0.25	Common Stock	242,295	235,711
	TULLETT PREBON GRP ORD GBP0.25	Common Stock	494,636	328,145
	TYMAN PLC	Common Stock	185,205	213,279
	UTV MEDIA PLC ORD GBP0.05	Common Stock	19,904	20,408
	VESUVIUS PLC ORD GBP0.10	Common Stock	385,387	585,482
	WH SMITHS PLC - ORD GBP0.27 6/67	Common Stock	453,725	607,709
	WILLIAM HILL ORD GBP0.10	Common Stock	432,280	667,936
	WINCANTON ORD GBP0.10	Common Stock	361,855	113,330
	WM MORRISON SUPERMARKETS ORD GBP0.10	Common Stock	2,455,010	2,470,988
	XCHANGING PLC ORD GBP0.05	Common Stock	280,515	277,148
	ADR GLAXOSMITHKLINE PLC SPONSORED ADR	Common Stock	1,287,430	1,264,977
	#REORG/ JEFFERIES GROUP STOCK MERGER LEUCADIA NATL 2473545 EFF 03/01/2013	Common Stock	754,105	1,106,772
	#REORG/ARRIS GROUP INC MANDATORY EXCHANGE ARRIS GROUP 2N1HAQ1 4/16/2013	Common Stock	630,019	987,773
	#REORG/CYMER CASH & STOCK MERGER ASML HOLDING 2KK11AA1 EFF 5/31/13	Common Stock	607,808	1,410,708
	#REORG/MEMC ELECTR MATLS NAME CHANGE SUNEDISON INC 2Q1YA91 05/30/2013	Common Stock	848,283	258,405
	#REORG/METROPCS COMMUNICATIONS PLAN OF REORG T MOBIL 2N13A61 5/1/2013	Common Stock	582,558	523,838
	#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013	Common Stock	619,515	651,270
	#REORG/WATSON NAME CHANGE WITH CUSIP ACTAVIS INC 2M17AB1 EFF 01/24/2013	Common Stock	555,349	851,400
	5TH 3RD BANCORP COM	Common Stock	1,637,435	1,897,231
	ABRAXAS PETE CORP COM	Common Stock	427,569	241,776
	ACCENTURE PLC SHS CL A NEW	Common Stock	559,200	551,950
	ACE LTD COM STK	Common Stock	468,404	582,540
	ADTRAN INC COM	Common Stock	386,265	328,272
	ADVENT SOFTWARE INC COM STK	Common Stock	609,151	560,156
	AES CORP COM	Common Stock	1,281,890	1,064,650
	AETNA INC	Common Stock	1,265,773	1,879,780
	AFLAC INC COM	Common Stock	613,556	759,616
	AGCO CORP COM	Common Stock	816,237	977,488
	AKAMAI TECHNOLOGIES INC COM STK	Common Stock	455,565	650,469
	ALASKA AIR GROUP INC COM	Common Stock	966,748	1,353,026
	ALBEMARLE CORP COM	Common Stock	837,012	1,341,792
	ALEXION PHARMACEUTICALS INC COM	Common Stock	1,661,160	4,784,310
	ALLEGHENY TECHNOLOGIES INC COM	Common Stock	1,548,067	1,262,976
	ALLERGAN INC COM	Common Stock	5,757,140	7,255,843
	ALLSTATE CORP COM	Common Stock	1,620,475	1,775,514
	ALTERA CORP COM	Common Stock	557,103	998,760
	AMAZON COM INC COM	Common Stock	6,229,797	14,239,638
	AMDOCS ORD GBP0.01	Common Stock	559,499	571,032
	AMER ELEC PWR CO INC COM	Common Stock	866,567	943,228
	AMEREN CORP COM	Common Stock	1,447,667	1,354,752

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	AMERICAN EXPRESS CO	Common Stock	544,925	603,540
	AMERIPRISE FINL INC COM	Common Stock	690,735	977,028
	AMGEN INC COM	Common Stock	492,660	621,504
	APOGEE ENTERPRISES INC COM	Common Stock	557,323	1,009,137
	APOLLO GROUP INC CL A	Common Stock	2,018,997	1,046,000
	APPLE INC COM STK	Common Stock	6,278,024	17,803,202
	ARCHER-DANIELS-MIDLAND CO COM	Common Stock	1,065,502	999,735
	ASSURANT INC COM	Common Stock	1,467,025	1,068,760
	AT&T INC COM	Common Stock	2,520,653	3,279,983
	ATHENAHEALTH INC COM MON STOCK	Common Stock	1,392,330	1,469,000
	AUTOLIV INC COM STK	Common Stock	996,060	1,253,454
	BANK OF AMERICA CORP	Common Stock	643,029	1,076,480
	BELDEN INC COM	Common Stock	2,056,598	2,528,438
	BERKLEY W R CORP COM	Common Stock	979,541	1,641,690
	BIOGEN IDEC INC COM STK	Common Stock	2,262,126	2,830,731
	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Common Stock	2,138,104	2,689,050
	BLACKROCK INC COM STK	Common Stock	1,218,183	1,570,996
	BMC SOFTWARE INC COM STK	Common Stock	538,709	539,376
	BORG WARNER INC COM	Common Stock	1,340,959	1,625,774
	BROCADE COMMUNICATIONS SYS INC COM NEW STK	Common Stock	338,774	370,968
	CA INC COM	Common Stock	541,646	538,510
	CABOT CORP COM	Common Stock	754,302	1,110,141
	CABOT MICROELECTRONICS CORP COM	Common Stock	453,887	486,487
	CABOT OIL & GAS CORP COM	Common Stock	1,289,164	2,422,338
	CAPITALSOURCE INC REIT	Common Stock	2,131,718	2,289,918
	CARDINAL HLTH INC	Common Stock	671,534	786,538
	CARLISLE COMPANIES INC COM	Common Stock	507,237	705,120
	CARRIZO OIL & GAS INC COM	Common Stock	1,752,023	1,363,984
	CBS CORP NEW CL B	Common Stock	1,949,412	2,549,350
	CELANESE CORP DEL COM SER A STK	Common Stock	365,275	431,941
	CELGENE CORP COM	Common Stock	1,820,974	2,212,032
	CERNER CORP COM	Common Stock	5,324,520	5,885,112
	CF INDS HLDGS INC COM	Common Stock	1,438,044	1,645,596
	CHEVRON CORP COM	Common Stock	2,881,463	4,541,880
	CHICOS FAS INC COM	Common Stock	394,219	1,329,452
	CHIPOTLE MEXICAN GRILL INC COM STK	Common Stock	3,907,619	4,402,408
	CISCO SYSTEMS INC	Common Stock	1,619,286	1,972,860
	CITIGROUP INC COM NEW COM NEW	Common Stock	2,565,921	2,777,112
	CLEAN HBRS INC COM	Common Stock	172,823	429,078
	COACH INC COM	Common Stock	5,402,755	4,951,492
	COGENT COMMUNICATIONS GROUP INC COM NEW	Common Stock	814,679	2,003,640
	COMCAST CORP NEW-CL A	Common Stock	697,587	1,521,366
	COMPUTER SCI CORP COM	Common Stock	531,625	552,690
	COMSCORE INC COM	Common Stock	181,296	224,614
	CONOCOPHILLIPS COM	Common Stock	2,326,911	2,963,289
	CONSOL ENERGY INC COM	Common Stock	417,305	381,990
	CONSTANT CONTACT INC COM STK	Common Stock	383,955	288,463
	CONTINENTAL RES INC COM	Common Stock	466,188	1,286,075
	COOPER COS INC COM NEW	Common Stock	1,367,220	3,125,824
	CORE LABORATORIES NV NLG0.03	Common Stock	270,259	907,273
	COSTCO WHOLESALE CORP NEW COM	Common Stock	856,582	1,412,411
	COVANCE INC COM	Common Stock	53,574	63,547
	COVIDIEN PLC USD0.20(POST CONSLDTN)	Common Stock	1,620,277	1,732,200
	CROWN HLDGS INC COM	Common Stock	1,245,864	2,407,374
	CUMMINS INC	Common Stock	534,226	606,760
	CVS CAREMARK CORP COM STK	Common Stock	3,771,297	4,453,035
	CYPRESS SEMICONDUCTOR CORP COM	Common Stock	1,320,495	1,159,880
	DANAHER CORP COM	Common Stock	2,915,047	3,974,490
	DEAN FOODS CO NEW COM	Common Stock	635,926	703,326
	DELTA AIR LINES INC DEL COM NEW COM NEW	Common Stock	890,239	1,107,471
	DEXCOM INC COM	Common Stock	1,053,318	1,955,757
	DILLARDS INC CL A COM	Common Stock	705,016	670,160
	DIRECTV COM COM	Common Stock	712,683	1,449,624
	DISCOVER FINL SVCS COM STK	Common Stock	1,217,018	1,811,850
	DOLLAR GEN CORP NEW COM	Common Stock	1,762,226	1,626,921
	DOLLAR TREE INC COM STK	Common Stock	171,138	657,072
	DOMTAR CORP COM NEW COM NEW	Common Stock	465,932	476,064
	DRIL-QUIP INC COM	Common Stock	904,849	1,526,745
	DTE ENERGY CO COM	Common Stock	517,047	570,475
	DTS INC COM	Common Stock	1,324,220	941,880
	EAGLE MATLS INC COM	Common Stock	997,942	2,129,400
	EBAY INC COM USD0.001	Common Stock	1,959,376	2,341,818
	ECOLAB INC COM	Common Stock	1,422,916	2,077,910
	EDISON INTL COM	Common Stock	767,789	1,188,497
	EDWARDS LIFESCIENCES CORP COM	Common Stock	890,760	1,082,040
	ELECTR ARTS COM	Common Stock	576,853	652,397
	EMC CORP COM	Common Stock	1,059,911	1,305,480
	ENCORE WIRE CORP COM	Common Stock	232,353	306,131
	ENTERGY CORP NEW COM	Common Stock	1,837,032	1,657,500
	ESTEE LAUDER COMPANIES INC CL A USD0.01	Common Stock	860,290	1,370,794
	EVEREST RE GROUP COM	Common Stock	2,005,488	2,671,785
	EXPRESS SCRIPTS HLDG CO COM	Common Stock	2,028,653	1,933,200
	EXXON MOBIL CORP COM	Common Stock	265,172	268,305
	EXXON MOBIL CORP COM	Common Stock	6,668,049	7,183,650
	F5 NETWORKS INC COM STK	Common Stock	4,227,383	3,983,150
	FACEBOOK INC CL A CL A	Common Stock	6,656,257	6,234,083
	FAIRCHILD SEMICONDUCTOR INTL INC COM	Common Stock	1,367,260	1,333,440
	FIDELITY NATIONAL FINANCIAL INC CL A	Common Stock	656,606	890,190
	FIRST SOLAR INC COM	Common Stock	586,218	568,192
	FLEXTRONICS INTL LTD COM STK	Common Stock	1,593,982	1,163,754
	FLUOR CORP NEW COM	Common Stock	1,529,076	1,809,192
	FMC CORP COM (NEW)	Common Stock	368,983	1,304,996
	FMC TECHNOLOGIES INC COM	Common Stock	2,601,198	4,098,831
	FOOT LOCKER INC COM	Common Stock	519,848	555,676
	FOSTER WHEELER LTD (BM) COM STK	Common Stock	1,160,960	804,992
	FRKLN RES INC COM	Common Stock	1,764,205	2,058,966
	GAMESTOP CORP NEW CL A	Common Stock	998,381	930,839
	GAP INC COM	Common Stock	1,309,078	1,384,384
	GEN MTRS CO COM	Common Stock	727,106	813,006
	GENERAL DYNAMICS CORP COM	Common Stock	452,818	471,036
	GENERAL ELECTRIC CO	Common Stock	2,161,588	2,518,800
	GILEAD SCIENCES INC	Common Stock	1,747,964	1,872,975
	GLOBAL PMTS INC COM	Common Stock	450,531	484,710
	GOLDMAN SACHS GROUP INC COM	Common Stock	2,003,032	2,627,736
	GOOGLE INC CL A CL A	Common Stock	9,907,873	14,052,620
	GRAINGER W W INC COM	Common Stock	1,346,763	1,376,116
	GREEN DOT CORP COM STK	Common Stock	849,860	481,900
	HANESBRANDS INC COM STK	Common Stock	662,231	852,516
	HARMAN INTL INDS INC NEW COM STK USD0.01	Common Stock	526,662	999,936
	HARSCO CORP COM	Common Stock	1,006,649	1,083,350

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	HCA HLDGS INC COM	Common Stock	1,129,117	1,034,831
	HCC INS HLDGS INC COM	Common Stock	583,213	785,131
	HERBALIFE LTD COM STK	Common Stock	237,469	395,280
	HESS CORP COM STK	Common Stock	916,877	783,808
	HIGHER ONE HLDGS INC COM	Common Stock	150,299	130,696
	HOLLYFRONTIER CORP COM	Common Stock	1,479,810	1,699,075
	HOME DEPOT INC COM	Common Stock	1,893,848	1,886,425
	HORSEHEAD HLDG CORP COM STK	Common Stock	559,623	570,739
	HUB GROUP INC CL A	Common Stock	797,418	1,098,720
	HUBBELL INC CL B COM	Common Stock	590,902	1,049,412
	HUMANA INC COM	Common Stock	1,809,998	1,859,873
	HUNTINGTON BANCSHARES INC COM	Common Stock	1,706,343	1,562,355
	HUNTSMAN CORP COM STK	Common Stock	891,916	971,490
	ILLUMINA INC COM	Common Stock	391,837	1,056,210
	INSULET CORP COM STK	Common Stock	1,030,837	2,501,838
	INTEGRATED DEVICE TECHNOLOGY INC COM	Common Stock	766,222	508,080
	INTEL CORP COM	Common Stock	617,306	569,388
	INTERCONTINENTALEXCHANGE INC COM	Common Stock	2,100,445	3,219,060
	INTERMUNE INC COM	Common Stock	486,591	484,500
	INTERNATIONAL BUSINESS MACHS CORP COM	Common Stock	3,951,834	3,869,310
	INTL RECTIFIER CORP COM	Common Stock	764,146	673,740
	INTRALINKS HLDGS INC COMMON STOCK	Common Stock	145,455	172,143
	INTUIT COM	Common Stock	965,140	1,273,300
	INTUITIVE SURGICAL INC COM NEW STK	Common Stock	2,110,641	4,808,078
	ITRON INC COM STK NPV	Common Stock	485,532	512,325
	JABIL CIRCUIT INC COM	Common Stock	547,790	856,476
	JACOBS ENGR GROUP INC COM	Common Stock	390,177	438,471
	JETBLUE AWYS CORP COM	Common Stock	578,657	592,698
	JPMORGAN CHASE & CO COM	Common Stock	4,323,515	4,717,981
	K12 INC COM STOCK USD.0001	Common Stock	1,537,970	1,520,736
	KAR AUCTION SVCS INC COM STK	Common Stock	637,042	736,736
	KEYCORP NEW COM	Common Stock	1,855,103	1,794,302
	KIOR INC CL A CL A	Common Stock	386,531	375,626
	KIRBY CORP COM	Common Stock	283,932	557,010
	KODIAK OIL & GAS CORP COM	Common Stock	416,425	451,350
	KROGER CO COM	Common Stock	1,240,744	1,579,414
	KS CY SOUTHN	Common Stock	313,923	1,118,632
	L-3 COMMUNICATIONS HLDG CORP COM	Common Stock	528,132	406,086
	LANDSTAR SYS INC COM	Common Stock	602,310	729,194
	LAS VEGAS SANDS CORP COM STK	Common Stock	3,743,519	4,971,432
	LEAR CORP COM NEW COM NEW	Common Stock	503,428	622,972
	LENDER PROCESSING SVCS INC COM STK	Common Stock	538,072	492,400
	LENNAR CORP CL A CL A	Common Stock	1,157,489	1,194,903
	LENNOX INTL INC COM	Common Stock	1,288,259	1,990,508
	LINCOLN NATL CORP COM	Common Stock	844,498	927,220
	LIONS GATE ENTMT CORP COM NEW	Common Stock	763,674	1,764,640
	LOCKHEED MARTIN CORP COM	Common Stock	660,494	775,236
	LORILLARD INC COM STK	Common Stock	452,234	455,013
	LPL FINL HLDGS INC COM	Common Stock	427,697	447,744
	LUMENIS LTD COM	Common Stock	2,647	0
	MAGNUM HUNTER RES CORP DEL COM	Common Stock	963,242	846,199
	MAKO SURGICAL CORP STK	Common Stock	1,148,390	1,027,412
	MARATHON PETE CORP COM	Common Stock	1,141,173	2,160,900
	MARTIN MARIETTA MATLS INC COM	Common Stock	617,719	688,244
	MASTERCARD INC CL A	Common Stock	1,501,148	1,704,742
	MAXIM INTEGRATED PRODS INC COM	Common Stock	1,184,729	1,390,620
	MCDERMOTT INTL INC COM	Common Stock	1,005,788	819,888
	MCGRAW HILL FINANCIAL INC	Common Stock	1,419,273	1,405,019
	MCKESSON CORP	Common Stock	1,376,090	1,590,144
	MEDNAX INC COM	Common Stock	808,060	1,256,416
	MERCK & CO INC NEW COM	Common Stock	817,801	1,027,594
	MERITOR INC COM	Common Stock	1,429,044	451,715
	MICHAEL KORS HOLDINGS LTD COM NPV	Common Stock	931,103	1,081,836
	MICROSEMI CORP COM	Common Stock	902,584	826,872
	MICROSOFT CORP COM	Common Stock	1,459,862	1,347,192
	MONOLITHIC PWR SYS INC COM	Common Stock	1,261,545	1,708,876
	MONSANTO CO NEW COM	Common Stock	2,943,324	3,908,856
	MONSTER WORLDWIDE INC COM	Common Stock	809,853	387,218
	MOODYS CORP COM	Common Stock	357,633	664,224
	MRC GLOBAL INC COM	Common Stock	1,136,672	1,478,035
	MURPHY OIL CORP COM	Common Stock	1,531,612	1,744,815
	MYRIAD GENETICS INC COM	Common Stock	339,645	389,675
	NANOSPHERE INC COM STK	Common Stock	876,215	439,200
	NATIONAL OILWELL VARCO COM STK	Common Stock	2,401,140	3,417,500
	NII HLDGS INC COM NEW CL B NEW	Common Stock	2,105,479	1,406,036
	NIKE INC CL B	Common Stock	2,334,255	4,231,200
	NORTHROP GRUMMAN CORP COM	Common Stock	1,581,470	1,946,304
	NV ENERGY INC COM	Common Stock	589,840	624,016
	ON SEMICONDUCTOR CORP COM	Common Stock	616,179	604,185
	ORACLE CORP COM	Common Stock	499,257	596,428
	ORBITAL SCI CORP COM	Common Stock	898,414	727,056
	OSHKOSH CORPORATION	Common Stock	560,814	566,315
	OWENS CORNING NEW COM STK	Common Stock	18,228	22,194
	PACKAGING CORP AMER COM ISIN US6951561090	Common Stock	440,278	996,373
	PALL CORP COM	Common Stock	559,003	1,054,550
	PARTNERRE HLDG LTD COM STK	Common Stock	493,411	547,332
	PENTAIR LTD SHS	Common Stock	378,702	437,435
	PERRIGO CO COM	Common Stock	218,952	894,658
	PFIZER INC COM	Common Stock	2,192,743	3,002,076
	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	Common Stock	786,670	1,033,679
	PRAXAIR INC COM	Common Stock	3,735,651	4,268,550
	PRECISION CASTPARTS CORP COM	Common Stock	1,997,435	2,310,924
	PREMIERE GLOBAL SVCS INC COM	Common Stock	1,229,669	1,306,608
	PRICELINE COM INC COM NEW STK	Common Stock	6,450,397	8,122,190
	PRIMORIS SVCS CORP COM	Common Stock	433,789	467,744
	PRUDENTIAL FINL INC COM	Common Stock	577,378	527,967
	PUB SERVICE ENTERPRISE GROUP INC COM	Common Stock	1,318,297	1,067,940
	QUALCOMM INC COM	Common Stock	5,751,151	8,837,850
	QUANTA SVCS INC COM	Common Stock	1,100,668	1,656,503
	QUINSTREET INC COM STK	Common Stock	1,213,643	666,624
	RALPH LAUREN CORP CL A CL A	Common Stock	1,716,486	1,814,032
	RANGE RES CORP COM	Common Stock	1,191,985	1,212,619
	RAYMOND JAMES FNCL INC COM STK	Common Stock	466,114	1,190,577
	RAYTHEON CO USD0.01	Common Stock	1,064,436	1,243,296
	REGENERON PHARMACEUTICALS INC COM	Common Stock	1,405,875	3,592,470
	REGIONS FINL CORP NEW COM	Common Stock	758,333	1,441,800
	RESPONSYS INC COM	Common Stock	425,987	432,100
	REX ENERGY CORP COM STK	Common Stock	743,173	856,716
	ROGERS CORP COM	Common Stock	2,433,217	3,486,132
	ROSS STORES INC COM	Common Stock	1,471,506	1,294,185

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	ROVI CORP COM	Common Stock	2,500,742	1,769,836
	RPX CORP COM	Common Stock	1,248,615	1,027,848
	RUE21 INC COM	Common Stock	417,883	488,308
	SAIC INC COM STK USD0.0001	Common Stock	518,137	528,644
	SALESFORCE COM INC COM STK	Common Stock	5,529,515	13,548,860
	SBA COMMUNICATIONS CORP CL A COM	Common Stock	2,300,699	3,558,102
	SCHLUMBERGER LTD COM COM	Common Stock	4,136,987	4,642,430
	SELECT COMFORT CORP OC-CAP STK OC-CAP STK	Common Stock	698,288	881,929
	SILICON GRAPHICS INC COM	Common Stock	0	12
	SILICON LABORATORIES INC COM	Common Stock	427,616	564,435
	SIRIUS XM RADIO INC COM STK	Common Stock	1,473,667	1,469,854
	SKYWORKS SOLUTIONS INC COM	Common Stock	308,670	1,067,780
	SOTHEBYS HLDGS INC CL A (DE)	Common Stock	254,914	279,046
	SOUTHWESTERN ENERGY CO COM	Common Stock	2,635,622	2,338,700
	STARBUCKS CORP COM	Common Stock	4,131,408	6,085,870
	STEALTHGAS INC COM STK	Common Stock	32,892	38,722
	SYMANTEC CORP COM	Common Stock	1,273,443	1,326,105
	SYMMETRY MED INC COM STK	Common Stock	486,265	735,348
	SYNAPTICS INC COM	Common Stock	624,884	680,319
	TENNECO INC	Common Stock	257,476	337,056
	TERADATA CORP DEL COM STK	Common Stock	1,327,548	1,293,501
	TESSERA TECHNOLOGIES INC COM STK	Common Stock	304,150	310,338
	TIVO INC COM	Common Stock	1,138,361	1,388,464
	TRAVELERS COS INC COM STK	Common Stock	1,542,241	1,824,228
	TREX CO INC COM	Common Stock	343,453	651,525
	TRIQUINT SEMICONDUCTOR INC COM	Common Stock	894,138	372,680
	U S AWYS GROUP INC COM	Common Stock	223,088	465,750
	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	Common Stock	1,072,972	1,257,728
	ULTRATECH INC EFF 06-10-03	Common Stock	899,580	1,570,330
	UNILIFE CORP NEW COM STK	Common Stock	369,954	227,454
	UNION PAC CORP COM	Common Stock	3,206,814	5,041,372
	UNITED CONTL HLDGS INC COM STK	Common Stock	4,390,487	5,405,456
	UNITED TECHNOLOGIES CORP COM	Common Stock	1,912,462	2,271,677
	UNITEDHEALTH GROUP INC COM	Common Stock	4,116,233	4,556,160
	US BANCORP	Common Stock	1,298,539	1,587,418
	UTD THERAPEUTICS CORP DEL COM STK	Common Stock	554,361	608,988
	UTI WORLDWIDE INC ORD NPV	Common Stock	1,229,414	857,600
	VALERO ENERGY CORP COM STK NEW	Common Stock	1,238,395	2,238,272
	VERA BRADLEY INC COM STK	Common Stock	341,596	343,870
	VERIFONE SYSTEMS INC COM	Common Stock	847,435	804,625
	VERISIGN INC COM	Common Stock	396,708	531,834
	VERIZON COMMUNICATIONS COM	Common Stock	1,170,515	1,427,910
	VISA INC COM CL A STK	Common Stock	7,112,593	16,416,114
	VMWARE INC CL A COM CL A COM	Common Stock	1,393,870	1,440,342
	WABASH NATL CORP COM	Common Stock	1,356,769	1,910,610
	WABCO HLDGS INC COM STK	Common Stock	384,384	893,103
	WADDELL & REED FINL INC CL A COM	Common Stock	356,139	550,156
	WALGREEN CO COM	Common Stock	1,847,358	2,068,859
	WARNER CHILCOTT PLC COM	Common Stock	1,357,933	1,307,544
	WATSCO INC COM	Common Stock	864,924	1,475,530
	WEB COM GROUP INC COM	Common Stock	400,922	386,576
	WELLPOINT INC COM	Common Stock	945,940	968,628
	WELLS FARGO & CO NEW COM STK	Common Stock	4,865,792	5,899,468
	WESTN DIGITAL CORP COM	Common Stock	636,454	1,448,909
	WESTN REFNG INC COM	Common Stock	550,793	572,257
	WHIRLPOOL CORP COM	Common Stock	966,377	1,383,800
	WILLIAMS CO INC COM	Common Stock	1,203,432	1,267,038
	WMS INDS INC COM STK	Common Stock	770,381	365,750
	WORLD FUEL SERVICE COM STK USD0.01	Common Stock	548,410	1,634,449
	WYNDHAM WORLDWIDE CORP COM STK	Common Stock	604,605	835,397
	YUM BRANDS INC COM	Common Stock	699,436	1,029,200
	TOUR EIFFEL EUR5.00	Common Stock	293,200	234,675
	GUOCOLEISURE LTD PAR USD.2	Common Stock	72,226	86,332
	AMERICAN TOWER CORP	Common Stock	1,493,774	1,962,658
	COMMON STOCK		764,279,895	940,466,464
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS			
	AUD - Australian dollar	Non-Interest Bearing Cash - USD	-14,222	-14,222
	GBP - British pound sterling	Non-Interest Bearing Cash - USD	137,194	137,194
	CAD - Canadian dollar	Non-Interest Bearing Cash - USD	328,674	328,674
	DKK - Danish krone	Non-Interest Bearing Cash - USD	295	295
	EUR - Euro	Non-Interest Bearing Cash - USD	368,627	368,627
	HKD - Hong Kong dollar	Non-Interest Bearing Cash - USD	101,551	101,551
	JPY - Japanese yen	Non-Interest Bearing Cash - USD	276,998	276,998
	MXN - Mexican peso	Non-Interest Bearing Cash - USD	7	7
	ILS - New Israeli shekel	Non-Interest Bearing Cash - USD	7,696	7,696
	NZD - New Zealand dollar	Non-Interest Bearing Cash - USD	44,082	44,082
	NOK - Norwegian krone	Non-Interest Bearing Cash - USD	207,086	207,086
	SGD - Singapore dollar	Non-Interest Bearing Cash - USD	12,571	12,571
	SEK - Swedish krona	Non-Interest Bearing Cash - USD	82,366	82,366
	CHF - Swiss franc	Non-Interest Bearing Cash - USD	2	2
	USD - United States dollar	Non-Interest Bearing Cash - USD	76,435	76,435
	AUD - Australian dollar	Interest Bearing Cash - USD	174,418	174,418
	GBP - British pound sterling	Interest Bearing Cash - USD	110,534	110,534
	CAD - Canadian dollar	Interest Bearing Cash - USD	45,194	45,194
	EUR - Euro	Interest Bearing Cash - USD	486,490	486,490
	HKD - Hong Kong dollar	Interest Bearing Cash - USD	13,160	13,160
	SGD - Singapore dollar	Interest Bearing Cash - USD	27,016	27,016
	SEK - Swedish krona	Interest Bearing Cash - USD	71,786	71,786
	USD - United States dollar	Interest Bearing Cash - USD	11,357,781	11,358,517
	CF METWEST ENHANCED TALF STRATEGY MONEY MKT FD	Interest in Common/Collective Trusts	9,706	7,355
	COLTV SHORT TERM INVT FD	Interest in Common/Collective Trusts	29,506,424	29,506,424
*	MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - NON LENDING	Interest in Common/Collective Trusts	125,486,853	131,844,813
*	MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING	Interest in Common/Collective Trusts	198,191,314	237,118,546
	CF DFA SMALL CAP VALUE TR	103-12 Investment Entities	31,649,449	152,102,819
	IRS 15/03/2018 SWU000MW3	Short-term investment - Other	-120	0
	IRS 15/03/2023 SWU000K39	Short-term investment - Other	-3,804	0
	IRS 15/03/2023 SWU000LC8	Short-term investment - Other	-6,049	0
	IRS 15/03/2023 SWU000LC8	Short-term investment - Other	-2,113	0
	IRS AUD CME_GOLDUS 15/03/2018 SWU000MW3	Short-term investment - Other	0	19,519
	IRS AUD CME_GOLDUS 15/03/2023 SWU000LC8	Short-term investment - Other	0	3,551
	IRS AUD CME_NWSCUS 15/03/2023 SWU000LC8	Short-term investment - Other	0	12,621
	IRS AUD CME_SBSIUS 15/03/2018 SWU000MW3	Short-term investment - Other	3,081	56,099
	IRS AUD CME_SBSIUS 15/03/2018 SWU000MW3	Short-term investment - Other	2,341	19,519
	IRS AUD CME_SBSIUS 15/03/2023 SWU000K39	Short-term investment - Other	2,858	8,581
	IRS AUD CME_SBSIUS 15/03/2023 SWU000K39	Short-term investment - Other	0	14,301
	CDS BNPAFRPP 20/06/2016 SWPC475M5	Short-term investment - Other	-956	0
	CDS BNPAFRPP SELL PROTECTION ON UNITED STATES TREAS 20/06/2016 SWPC475M5	Short-term investment - Other	0	57
	PUT SWPTN EUR BOFAUS6S 12M 2.28%/6MEURIBEuropean 317U442D0 11/03/2013	Short-term investment - Other	-27,504	-327
	PUT SWPTN EUR CSFPGB2L 12M 2.28%/6MEURIBEuropean 317U441D1 11/03/2013	Short-term investment - Other	-28,071	-327

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	IRS 19/09/2022 SWU0383V6	Short-term investment - Other	-203,799	-270,324
	IRS 19/09/2022 SWU0383V6	Short-term investment - Other	-5,668	0
	IRS 19/09/2042 SWU0799V4	Short-term investment - Other	-41,183	-236,852
	IRS 20/03/2023 SWU001HQ0	Short-term investment - Other	-36,991	0
	IRS 20/03/2043 SWU001IY2	Short-term investment - Other	0	-3,128
	IRS 21/03/2022 SWU0319V5	Short-term investment - Other	-3,543	0
	IRS 21/03/2022 SWU0319V5	Short-term investment - Other	-41,096	-286,707
	IRS 21/03/2042 SWU0321V1	Short-term investment - Other	-129,125	0
	IRS 21/03/2042 SWU0321V1	Short-term investment - Other	0	-28,172
	IRS GBP 6MLIBOR/6M 3.0% CME_CSFBUS 21/03/2042 SWU0321V1	Short-term investment - Other	0	28,172
	IRS GBP CME_CSFBUS 19/09/2022 SWU0383V6	Short-term investment - Other	0	270,324
	IRS GBP CME_CSFBUS 19/09/2042 SWU0799V4	Short-term investment - Other	174,177	236,852
	IRS GBP CME_CSFBUS 20/03/2043 SWU001IY2	Short-term investment - Other	53,646	0
	IRS GBP CME_CSFBUS 21/03/2022 SWU0319V5	Short-term investment - Other	0	286,707
	IRS GBP CME_CSFBUS 21/03/2042 SWU0321V1	Short-term investment - Other	95,055	0
	IRS GBP CME_NWSCUS 20/03/2023 SWU001HQ0	Short-term investment - Other	0	28,067
	CALL SWAPTION USD BARCGB33 6MLIBOR/6M 1.4% European 317U852C5 03-18-2013	Short-term investment - Other	-43,700	-90,342
	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .8% European 317U295C0 07-11-2013	Short-term investment - Other	-3,175	-4,372
	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.4% European 317U865C0 03-18-2013	Short-term investment - Other	-10,780	-26,873
	CALL SWAPTION USD CHASUS33 3MLIBOR/6M .75% European 317U428D8 03-18-2013	Short-term investment - Other	-2,760	-1,096
	CALL SWAPTION USD CHASUS33 3MLIBOR/6M .8% European 317U311C0 07-11-2013	Short-term investment - Other	-12,390	-15,302
	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M .75% European 317U437D7 03-18-2013	Short-term investment - Other	-5,491	-2,101
	CALL SWAPTION USD MRMDUS33 3MLIBOR/6M 1.4% European 317U864C1 03-18-2013	Short-term investment - Other	-38,540	-100,165
	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .8% European 317U832D8 03-18-2013	Short-term investment - Other	-1,400	-2,246
	CALL SWAPTION USD UBSWUS33 3MLIBOR/6M 1.2% European 317U298C7 07-11-2013	Short-term investment - Other	-4,305	-8,943
	CDS / STS CITIUS33 SELL PROTECTION ON CDX EMS15V1 5Y 06-20-2016 SWPC952L9	Short-term investment - Other	70,056	52,203
	CDS / STS CME_BARCUS 06-20-2016 SWPC273Q0	Short-term investment - Other	0	-107,655
	CDS / STS CME_BARCUS PURC PROTECTION ON CDX NAHYS16V1 5Y 06-20-2016 SWPC273Q0	Short-term investment - Other	86,559	0
	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS15V1 5Y 06-20-2016 SWPC631L8	Short-term investment - Other	313,146	229,693
	CDS BARCGB33 03-20-2016 SWPC751K4	Short-term investment - Other	-38,161	-61,597
	CDS BARCGB33 12-20-2014 SWPC058F5	Short-term investment - Other	-14,262	0
	CDS BARCGB33 SELL PROTECTION ON EMIRATE OF ABU DHABI 12-20-2014 SWPC058F5	Short-term investment - Other	0	9,342
	CDS BARCGB33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC401K8	Short-term investment - Other	2,681	3,542
	CDS BOFAUS6S 06-20-2021 SWPC337M3	Short-term investment - Other	-10,763	-8,795
	CDS BOFAUS6S 06-20-2021 SWPC337M3	Short-term investment - Other	-3,111	-2,199
	CDS BOFAUS6S 09-20-2015 SWPC97Y22	Short-term investment - Other	0	-6,892
	CDS BOFAUS6S PURC PROTECTION ON TOLL BROS FIN CORP 12-20-2019 SWPC123E9	Short-term investment - Other	6,680	11,839
	CDS BUY PROT ON MORGAN STANLEY 12-20-2015 SWPC86584	Short-term investment - Other	0	56,831
	CDS CHASUS33 06-20-2013 SWPC97Z70	Short-term investment - Other	0	-839
	CDS CHASUS33 SELL PROTECTION ON BP CAP MKTS AMER INC 06-20-2015 SWPC426H6	Short-term investment - Other	6,596	35,596
	CDS CHASUS33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC730K0	Short-term investment - Other	4,756	8,856
	CDS CITIUS33 06-20-2014 SWPC625C6	Short-term investment - Other	0	-2,922
	CDS CITIUS33 06-20-2021 SWPC317M7	Short-term investment - Other	-10,748	-6,596
	CDS CITIUS33 PURC PROTECTION ON WHIRLPOOL CORP 06-20-2014 SWPC625C6	Short-term investment - Other	20,907	0
	CDS CITIUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC159M8	Short-term investment - Other	347	1,794
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	5,999	8,775
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	18,569	32,908
	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC602L3	Short-term investment - Other	7,653	13,163
	CDS CSFPGB2L 03-20-2014 SWPC816P6	Short-term investment - Other	0	-17,183
	CDS CSFPGB2L PURC PROTECTION ON CREDIT AGRICOLE SA 03-20-2014 SWPC816P6	Short-term investment - Other	40,738	0
	CDS CSFPGB2L SELL PROTECTION ON PEOPLES REP CHINA 03-20-2015 SWPC078G9	Short-term investment - Other	10,164	14,206
	CDS DEUTGB2L 09-20-2017 SWPC804A3	Short-term investment - Other	0	-72,463
	CDS MSCSUS33 03-20-2014 SWPC963P7	Short-term investment - Other	-22,058	0
	CDS MSCSUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC713L9	Short-term investment - Other	1,020	3,587
	CDS MSCSUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC963P7	Short-term investment - Other	0	6,674
	CDS MSCSUS33 SELL PROTECTION ON TEXAS ST03-20-2021 SWPC26AT8	Short-term investment - Other	0	8,437
	CDS RBOSGB2RTCM 03-20-2014 SWPC805A2	Short-term investment - Other	0	-13,363
	CDS RBOSGB2RTCM SELL PROTECTION ON JAPAN03-20-2016 SWPC310K8	Short-term investment - Other	4,888	5,313
	CDS RBOSGB2RTCM SELL PROTECTION ON JAPAN03-20-2016 SWPC357K2	Short-term investment - Other	3,457	3,542
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	Short-term investment - Other	1,099,186	0
	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	Short-term investment - Other	174,832	0
	ESC MNLEHMAN BRTHRS HLDGRR 6.875% D042408M050218GL ESCROW	Short-term investment - Other	0	48,000
	ESC MNLEHMAN BRTHRS HLDGRR VAR D122106M122308GL ESCROW	Short-term investment - Other	0	231,250
	IR FLR USD 216.687%/CPURN CITIUS33 04-07-2020 317513DG1	Short-term investment - Other	-8,800	-1,719
	IRS 06-15-2021 SWU0618T8	Short-term investment - Other	-348,015	-461,832
	IRS 06-20-2017 SWU0695U1	Short-term investment - Other	-46,060	-138,360
	IRS 06-20-2022 SWU0640U7	Short-term investment - Other	-32,618	-284,345
	IRS 08-15-2013 SWU001AG9	Short-term investment - Other	0	-3,454
	IRS 08-15-2013 SWU001AG9	Short-term investment - Other	0	-508
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	0	-1,887
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	-1,095	-1,887
	IRS 08-15-2014 SWU001AI5	Short-term investment - Other	0	-2,831
	IRS 08-15-2015 SWU001AJ3	Short-term investment - Other	0	-13,643
	IRS 08-15-2017 SWU001AN4	Short-term investment - Other	0	-14,391
	IRS 09-21-2021 SWU0127U9	Short-term investment - Other	-589,850	-1,159,687
	IRS 10-13-2016 SWU0152U7	Short-term investment - Other	-78,120	-192,955
	IRS 10-13-2021 SWU0100U0	Short-term investment - Other	-184,171	-378,649
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-2,400	-2,945
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-5,200	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-6,900	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	0	-3,682
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-4,200	0
	IRS 10-15-2017 SWU001R06	Short-term investment - Other	-4,500	-5,522
	IRS USD 3MLIBOR/6M .4% CME_SBSIUS 15/08/2013 SWU001AG9	Short-term investment - Other	0	1,619
	IRS USD 3MLIBOR/6M .4% CME_UBSWUS 15/08/2013 SWU001AG9	Short-term investment - Other	0	11,011
	IRS USD 3MLIBOR/6M .6% CME_NWSCUS 15/08/2014 SWU001AI5	Short-term investment - Other	1,095	1,887
	IRS USD 3MLIBOR/6M .85% CME_BARCUS 15/10/2017 SWU001R06	Short-term investment - Other	1,888	2,945
	IRS USD 3MLIBOR/6M .85% CME_CSFBUS 15/10/2017 SWU001R06	Short-term investment - Other	3,540	5,522
	IRS USD 3MLIBOR/6M .85% CME_MSCSUS 15/10/2017 SWU001R06	Short-term investment - Other	3,776	5,890
	IRS USD 3MLIBOR/6M .85% CME_SBSIUS 15/10/2017 SWU001R06	Short-term investment - Other	7,788	12,149
	IRS USD 3MLIBOR/6M .85% CME_UBSWUS 15/10/2017 SWU001R06	Short-term investment - Other	3,304	5,154
	IRS USD 3MLIBOR/6M 1.7% CME_CSFBUS 15/08/2017 SWU001AN4	Short-term investment - Other	11,814	14,391
	IRS USD 3MLIBOR/6M 1.8% CME_CSFBUS 13/10/2016 SWU0152U7	Short-term investment - Other	159,727	192,955
	IRS USD 3MLIBOR/6M 2.25% CME_BARCUS 20/06/2022 SWU0640U7	Short-term investment - Other	78,150	284,345
	IRS USD 3MLIBOR/6M 3.0% CME_CSFBUS 13/10/2021 SWU0100U0	Short-term investment - Other	297,417	378,649
	IRS USD 3MLIBOR/6M 3.5% CME_CSFBUS 15/06/2021 SWU0618T8	Short-term investment - Other	400,093	461,832
	IRS USD 6M .4%/3MLIBOR CME_SBSIUS 15/08/2013 SWU001AG9	Short-term investment - Other	250	0
	IRS USD 6M .4%/3MLIBOR CME_UBSWUS 15/08/2013 SWU001AG9	Short-term investment - Other	1,700	0
	IRS USD 6M .85%/3MLIBOR CME_MSCSUS 15/10/2017 SWU001R06	Short-term investment - Other	0	5,443
	IRS USD 6M .85%/3MLIBOR CME_SBSIUS 15/10/2017 SWU001R06	Short-term investment - Other	0	7,824
	IRS USD 6M .85%/3MLIBOR CME_UBSWUS 15/10/2017 SWU001R06	Short-term investment - Other	0	4,763
	IRS USD CME_BARCUS 21/09/2021 SWU0127U9	Short-term investment - Other	428,240	1,159,687
	IRS USD CME_CSFBUS 15/08/2014 SWU001AI5	Short-term investment - Other	2,800	4,718
	IRS USD CME_CSFBUS 19/12/2022 SWU000O01	Short-term investment - Other	34,762	20,618
	IRS USD CME_CSFBUS 20/06/2017 SWU0695U1	Short-term investment - Other	53,200	138,360
	IRS USD CME_NWSCUS 15/08/2015 SWU001AJ3	Short-term investment - Other	10,880	13,643
	OTC DER CASH COLL REC FROM DEUTSCHE BANK	Short-term investment - Other	9,000	9,000
	OTC DERICASH COLL RECEI FROM CITIBANK	Short-term investment - Other	28,000	28,000
	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK	Short-term investment - Other	18,000	18,000
	PUT SWAPTION USD BOFAUS6S 6M .8%/3MLIBOREuropean 317U296C9 07-11-2013	Short-term investment - Other	-3,175	-68

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	PUT SWAPTION USD CHASUS33 6M .8%/3MLIBOREuropean 317U310C1 07-11-2013	Short-term investment - Other	-12,390	-236
	PUT SWPTN USD BARCGB33 6M 1.4%/3MLIBOR European 317U857C0 03-18-2013	Short-term investment - Other	-84,640	-1,416
	PUT SWPTN USD BNPAFRPP 6M 2.25%/3MLIBOR European 317U450D9 03-11-2013	Short-term investment - Other	34,300	6,730
	PUT SWPTN USD BOFAUS6S 6M 1.4%/3MLIBOR European 317U866C9 03-18-2013	Short-term investment - Other	-19,800	-339
	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U449D3 03-11-2013	Short-term investment - Other	34,440	6,730
	PUT SWPTN USD CHASUS33 6M 1.4%/3MLIBOR European 317U427D9 03-18-2013	Short-term investment - Other	-3,120	-369
	PUT SWPTN USD DEUTGB2L 6M 1.4%/3MLIBOR European 317U871C2 03-18-2013	Short-term investment - Other	-5,491	-708
	PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U993C5 04-14-2014	Short-term investment - Other	-126,000	-20,069
	PUT SWPTN USD DEUTGB2L 6M 3.875%/3MLIBOREuropean 317U994C4 04-14-2014	Short-term investment - Other	126,000	42,617
	PUT SWPTN USD MRMDUS33 6M 1.4%/3MLIBOR European 317U863C2 03-18-2013	Short-term investment - Other	-75,030	-1,262
	PUT SWPTN USD MSCSUS33 6M 1.2%/3MLIBOR European 317U356D4 03-18-2013	Short-term investment - Other	-2,030	-1,231
	PUT SWPTN USD MSCSUS33 6M 1.4%/3MLIBOR European 317U831D9 06-17-2013	Short-term investment - Other	-2,200	-1,949
	PUT SWPTN USD UBSWUS33 6M 1.2%/3MLIBOR European 317U297C8 07-11-2013	Short-term investment - Other	-4,305	-37
	FUT JUN 15 EURO DOLLARS	Short-term investment - Other	-24,074,786	-24,082,675
	FUT JUN 15 EURO DOLLARS	Short-term investment - Other	24,074,786	24,082,675
	FX COLLATERAL RECEIVABLE FROM: MORGAN STANLEY	Short-term investment - Other	50,000	50,000
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS		400,367,265	565,087,076
	REGISTERED INVESTMENT COMPANIES			
	MFO CAP INTL EMERGING MKTS GROWTH FD INC15	Registered Inv Companies	71,858,080	60,093,802
	REGISTERED INVESTMENT COMPANIES		71,858,080	60,093,802
	ANNUITY CONTRACTS			
	GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT	Annuity Contracts	35,863	35,863
	GAC JOHN HANCOCK 43 IPG FUND	Annuity Contracts	2,563,368	2,563,370
	GIC PRUDENTAL 3266-301 7.00% 12-31-15 UNALLOCATED GENERAL	Annuity Contracts	9,839,249	9,839,249
	ANNUITY CONTRACTS		12,438,480	12,438,482
	PARTNERSHIP/JOINT VENTURE INTEREST			
	DOVER STREET VII (AIV 2) CAYMAN FUND LP	Partnership/Joint Venture	2,122,148	2,384,541
	HARBOURVEST INTL PVT EQUITYPARTNERS VI -CAYMAN PARTNERSHIP FD LP	Partnership/Joint Venture	5,646,391	5,201,733
	PANTHEON EUROPE FUND VI, L.P.	Partnership/Joint Venture	2,432,222	2,784,513
	DOVER STREET VII CAYMAN FUND	Partnership/Joint Venture	8,510,663	12,433,696
	PANTHEON USA FUND VIII, LP	Partnership/Joint Venture	14,511,949	16,127,773
	PARTNERSHIP/JOINT VENTURE INTEREST		33,223,374	38,932,257
	REAL ESTATE			
	REALTY ASSOCIATES FD IX CORP	Real Estate	26,642,035	29,150,216
	CF JPMCB STRATEGIC PROPERTY FUND	Real Estate	88,563,821	74,535,126
	REAL ESTATE		115,205,856	103,685,343
	US ASSET BACKED SECURITIES			
	CF METWEST ENHANCED TALF STRATEGY LTD AUGUST 2009 - SERIES A (B) FD	US Asset Backed Securities	1,134,664	897,194
	CF METWEST ENHANCED TALF STRATEGY LTD DEC 2009 SER A FD	US Asset Backed Securities	567,105	526,827
	CF METWEST ENHANCED TALF STRATEGY LTD FDJULY 2009 SERIES A(B)	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD NOV 2009 SER A FD	US Asset Backed Securities	2,999,359	2,985,309
	CF METWEST ENHANCED TALF STRATEGY LTD OCT 2009 SER D FD	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD SEPT 2009 - SERIES C FD	US Asset Backed Securities	0	0
	CF METWEST ENHANCED TALF STRATEGY LTD JAN 2010 SER A FD	US Asset Backed Securities	2,320,822	2,310,232
	CF METWEST ENHANCED TALF STRATEGY LTD MARCH 2010 SER A FD	US Asset Backed Securities	2,767,576	2,553,593
	US ASSET BACKED SECURITIES		9,789,527	9,273,155
	DUE FROM BROKERS			
	British pound sterling	Pending foreign exchange purchases	341,126	342,907
	Chinese yuan renminbi	Pending foreign exchange purchases	4,902,844	4,858,406
	Euro	Pending foreign exchange purchases	3,865,293	3,918,706
	Singapore dollar	Pending foreign exchange purchases	3,223	3,213
	United States dollar	Pending foreign exchange purchases	30,215,370	30,215,370
	Euro	Pending trade sales	1,143,466	1,151,986
	Japanese yen	Pending trade sales	149,238	148,306
	United States dollar	Pending trade sales	74,913,325	74,913,325
	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS	Pending trade sales	13,719	0
	DUE FROM BROKERS		115,547,605	115,552,219
	ACCRUED INTEREST AND DIVIDENDS RECEIVABLE			
	RECEIVABLE INCOME - USD	Accrued Interest and Div Rec	-	3,958,621
	ACCRUED INTEREST AND DIVIDENDS RECEIVABLE		-	3,958,621
	DUE TO BROKERS			
	Australian dollar	Pending foreign exchange sales	-416,501	-418,153
	British pound sterling	Pending foreign exchange sales	-8,448,235	-8,521,497
	Canadian dollar	Pending foreign exchange sales	-3,384,635	-3,351,827
	Chinese yuan renminbi	Pending foreign exchange sales	-4,232,200	-4,270,338
	Euro	Pending foreign exchange sales	-13,349,429	-13,570,072
	Japanese yen	Pending foreign exchange sales	-384,371	-371,574
	United States dollar	Pending foreign exchange sales	-9,112,486	-9,112,486
	Euro	Pending trade purchases	-1,072,429	-1,110,806
	United States dollar	Pending trade purchases	-147,839,558	-147,839,558
	DUE TO BROKERS		-188,239,843	-188,566,312
	OTHER PAYABLES			
	CURRENCY OPTION PUT BNPAFRPP USD/JPY 82.1 European 03-22-2013 317538D45	Other Payables	-14,880	-5,395
	FX COLLATERAL PAYABLE TO: MORGAN STANLEY	Other Payables	-50,000	-50,000
	OTC DER CASH COLL PAY TO DEUTSCHE	Other Payables	-250,000	-250,000
	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	Other Payables	-260,000	-260,000
	OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Payables	-35,000	-35,000
	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	Other Payables	-29,372	-29,372
	TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	Other Payables	-10,000	-10,000
	TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Payables	-45,000	-45,000
	United States dollar	Pending foreign exchange purchases	-1,763,595	-1,763,595
	OTHER PAYABLES		-2,457,846	-2,448,361
	TOTAL PLAN INVESTMENTS BEFORE TRANSFERS		1,866,653,871	2,205,359,615
	ASSETS TRANSFERRED FROM THE RETIREMENT INCOME PLAN OF MOORE WALLACE NORTH AMERICA			
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS			
	COLTV SHORT TERM INVT FD		232	232
	SHORT-TERM INVESTMENTS AND COLLECTIVE TRUSTS		232	232
	REGISTERED INVESTMENT COMPANIES			
	MFO SEI INSTL INVTS TR CORE FIXED INCOMEFD CL A 285	Corporate Bond Funds	81,030,968	84,687,439
	MFO SEI INSTL INVTS TR EMERGING MKTS DEBT FD CL A	Corporate Bond Funds	13,371,670	15,082,223
	MFO SEI INSTL INVTS TR HIGH YIELD BD FD CL A	Corporate Bond Funds	15,611,405	16,168,908
	MFO SEI INSTL INVTS TR LARGECAP DISCIPLINED EQUITY FD 295	Common Stock Funds	93,376,508	100,443,920
	MFO SEI INSTL INVTS TR WORLD EQUITY EX US FD SHS CL A 280	Common Stock Funds	82,053,811	96,045,710
	MFO SEI INSTL MANAGED TR S&P 500 INDEX FD CL E	Common Stock Funds	89,687,028	102,772,758

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	MFO SEI SIIT SMALL/MID CAP EQUITY FD 296	Common Stock Funds	48,891,139	60,580,144
	REGISTERED INVESTMENT COMPANIES		424,022,528	475,781,103
	ACCRUED INTEREST			
	RECEIVABLE INCOME - USD	Accrued Interest and Div Rec	-	4,282,719
	ACCRUED INTEREST		-	4,282,719
	DUE FROM BROKERS			
	UNITED STATES DOLLAR	Pending trade sales	1,364,932	1,364,932
	DUE FROM BROKERS		1,364,932	1,364,932
	DUE TO BROKERS			
	UNITED STATES DOLLAR	Pending trade purchases	-4,282,717	-4,282,717
	DUE TO BROKERS		-4,282,717	-4,282,717
	TOTAL ASSETS TRANSFERRED FROM THE RETIREMENT INCOME PLAN OF MOORE WALLACE NORTH AMERICA		421,104,974	477,146,268
	GROUP INSURANCE CONTRACTS			
*	PRINCIPAL LIFE INSURANCE COMPANY	Unallocated contract - Principal Group General Investment Account	924,046	1,006,933
*	PRINCIPAL LIFE INSURANCE COMPANY	Pooled separate account - Principal Large Cap Stock Index Account	245,421	349,479
	TOTAL GROUP INSURANCE CONTRACT		1,169,467	1,356,412
	GRAND TOTAL		2,288,928,312	2,683,862,295

* - Party-in-interest

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

SCHEDULE H, ITEM 4i–SCHEDULE OF ASSETS (Acquired and Disposed Within Year)

FOR THE YEAR ENDED DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
ICELANDIC BONDS 5150X0AB7	Other	(70,125.00)	-
PVTPL ACS 2007-1 PASS THRU TR VAR RT DUE06-14-2037 BEO	Corporate Debt Instruments - Preferred	(1,028,247.42)	1,039,320.75
AFLAC INC COM	Corporate Stock - Common	(962,273.20)	1,037,664.96
AFC MTG LN TR SER 1999-1 CL 1A VAR RT 02-25-2029/04-25-2006 REG	Corporate Debt Instruments - Other	(15,910.99)	16,034.52
AES CORP COM	Corporate Stock - Common	(1,529,952.73)	249,168.32
ANZ NATL INTL LTD MEDIUM TERM NTS BOOK ETRANCHE # TR 00011 2.375 DUE 12-21-2012	Corporate Debt Instruments - Other	(383,773.02)	383,575.80
PVTPL ARI FLEET LEASE TR 2010-A AST BACKED NT FLTG 144A VAR RT DUE 8-15-2018	Corporate Debt Instruments - Other	(108,610.03)	108,450.64
AT&T INC COM	Corporate Stock - Common	(4,179,214.67)	3,327,095.50
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRCORP 1.75 5-30-17	Corporate Debt Instruments - Preferred	(508,230.30)	516,391.83
ABBEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG	Corporate Debt Instruments - Preferred	(202,149.36)	202,194.30
ABERCROMBIE & FITCH CO CL A	Corporate Stock - Common	(514,173.67)	977,010.65
ABRAXAS PETE CORP COM	Corporate Stock - Common	(41,856.42)	108,503.54
ACCESS GROUP INC DEL 2005-B STUDENT LN ASSET BKD NT FLTG RATE 07-25-2022 REG	Corporate Debt Instruments - Preferred	(441,776.05)	434,617.53
ACE SECS CORP HOME EQUITY LN TR 2002-HE3CL M-1 FLTG RATE 10-25-2032 BEO	Corporate Debt Instruments - Other	(328,430.87)	8,546.79
CMO ADJUSTABLE RATE MTG TR 2005-3 CL 7-A-1 VAR DUE 07-25-2035 REG	Corporate Debt Instruments - Other	(476,394.63)	495,399.42
CMO ADJBL RATE MTG TR 2005-3 MTG-BKD PASSTHRU CTF CL 8-A-2 VAR 7-25-35 REG	Corporate Debt Instruments - Preferred	(669,920.33)	672,216.84
ADVANCE AUTO PTS INC COM	Corporate Stock - Common	(512,184.31)	411,014.29
AETNA INC	Corporate Stock - Common	(646,433.81)	638,729.26
ALBEMARLE CORP COM	Corporate Stock - Common	(22,753.96)	5,820.09
ALCOA INC COM STK	Corporate Stock - Common	(249,837.88)	249,409.08
ALLERGAN INC COM	Corporate Stock - Common	(3,291,295.42)	444,659.99
ALLSTATE CORP COM	Corporate Stock - Common	(2,289,083.36)	5,465,267.80
ALLY AUTO .709999978549% DUE 09-15-2014	Corporate Debt Instruments - Preferred	(580,536.61)	580,902.75
ALLY AUTO .560000002389% DUE 10-15-2014	Corporate Debt Instruments - Other	(609,608.38)	610,500.39
ALTERA CORP COM	Corporate Stock - Common	(614,422.61)	1,303,974.80
ALTRIA GROUP INC COM	Corporate Stock - Common	(339,258.45)	347,807.92
AMAZON COM INC COM	Corporate Stock - Common	(1,911,568.28)	927,474.69
AMER MOVIL SAB DE 2.375 DUE 09-08-2016	Corporate Debt Instruments - Preferred	(282,038.96)	282,668.40
AMER ELEC PWR CO INC COM	Corporate Stock - Common	(681,690.85)	316,016.64
AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00047 VAR RT DUE 06-12-2017	Corporate Debt Instruments - Preferred	(267,506.12)	260,567.44
AMERN HONDA FIN 2.375% DUE 03-18-2013	Corporate Debt Instruments - Other	(486,493.92)	486,854.40
PVTPL AMERICAN INTL GROUP INC NT 144A 3.75% DUE 11-30-2013 BEO	Corporate Debt Instruments - Preferred	(172,531.64)	171,162.80
AMERICAN TOWER CORP	Other	-	990,596.67
AMERIPRISE FINL INC COM	Corporate Stock - Common	(248,295.00)	251,256.00
AMGEN INC COM	Corporate Stock - Common	(1,429,578.79)	956,877.39
ANADARKO PETRO CORP COM	Corporate Stock - Common	(600,128.49)	597,517.83
ANNALY CAP MGMT INC COM	Other	(247,293.23)	241,017.69
#REORG/AON CORP STOCK MERGER AON PLC COM2G19A21 4/2/2012	Corporate Stock - Common	(247,420.44)	-
APACHE CORP COM	Corporate Stock - Common	(505,787.70)	499,700.53
APOLLO GROUP INC CL A	Corporate Stock - Common	(1,043,998.82)	1,675,128.27
APPLE INC COM STK	Corporate Stock - Common	(4,388,770.02)	6,943,055.76
APPLIED MATERIALS INC COM	Corporate Stock - Common	(293,627.60)	289,400.00
ARCHER-DANIELS-MIDLAND CO COM	Corporate Stock - Common	(1,470,974.38)	411,237.60
ARES CAP CORP COM	Corporate Stock - Common	(266,681.22)	272,216.88
AZ EDL LN MARKETING CORP EDL LN REV VAR-TAXABLE-SR-SER C-1 FLTG 06-01-2023	Other	(307,135.58)	306,114.14
#REORG/ARRIS GROUP INC MANDATORY EXCHANGE ARRIS GROUP 2N1HAQ1 4/16/2013	Corporate Stock - Common	(44,751.71)	316,854.61
ASSOCTD BANC-CORP COM	Corporate Stock - Common	(244,687.62)	243,446.24
ATHENAHEALTH INC COM MON STOCK	Corporate Stock - Common	(1,531,562.84)	157,275.67
AUSTRALIA & NEW ZEALAND BKG MEDIU 144A TRANCHE # TR 1 2.4 11-23-16	Corporate Debt Instruments - Other	(511,842.00)	515,853.00
AUTODESK INC COM	Corporate Stock - Common	(1,297,205.71)	945,164.09
AVALONBAY CMNTYS REIT	Other	(249,471.39)	256,412.59
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC2012-1 ABS NT CL A 2.054 DUE 8-20-16 BEO	Corporate Debt Instruments - Other	(612,250.78)	623,558.20
BB&T CORP COM	Corporate Stock - Common	(246,184.10)	249,779.80
BBVA U S SR S A 3.25% DUE 05-16-2014	Corporate Debt Instruments - Other	(427,531.95)	431,694.00
BHP BILLITON FIN USA LTD 1.125 DUE 11-21-2014	Corporate Debt Instruments - Preferred	(391,825.59)	391,875.90
BHP BILLITON FIN USA LTD GTD SR NT FLTG RATE DUE 02-18-2014 REG	Corporate Debt Instruments - Preferred	(90,191.43)	90,028.80
ADR BP P L C SPONSORED ADR	Corporate Stock - Common	-	3,247,367.24
BP CAP MKTS P L C 3.125% DUE 10-01-2015	Corporate Debt Instruments - Preferred	(262,832.00)	263,307.50
BNP PARIBAS / BNP PARIBAS US MEDIUM TERMFLTG RT DUE 01-10-2014	Corporate Debt Instruments - Preferred	(311,026.24)	309,951.68
PVTPL GROUPE BPCE 2.375 DUE 10-04-2013	Corporate Debt Instruments - Preferred	(235,159.44)	235,538.40
PVTPL BNP PARIBAS HOME LN COVERED BDS BD144A 2.2% DUE 11-02-2015 BEO	Corporate Debt Instruments - Preferred	(547,291.80)	549,477.50
ADR BAIDU INC SPONSORED ADR	Corporate Stock - Common	(514,944.06)	2,534,697.05
BAKER HUGHES INC COM	Corporate Stock - Common	(249,247.34)	241,427.56
BANK OF AMERICA CORP	Corporate Stock - Common	(771,770.73)	2,618,588.79
BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014	Corporate Debt Instruments - Preferred	(538,338.00)	539,345.00
BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Instruments - Preferred	(347,269.44)	346,675.20
PVTPL BK MONTREAL QUE GTD COVERED BD 1.3 DUE 10-31-2014 BEO	Corporate Debt Instruments - Other	(607,509.00)	609,042.00
BANK NEW YORK MELLON CORP COM STK	Corporate Stock - Common	(474,900.86)	485,857.11
BANK NOVA SCOTIA 2.15 DUE 08-03-2016 BEO	Corporate Debt Instruments - Other	(723,425.50)	732,550.85
PVTPL BK NS COVERED BD PROGRAM BOOK TRANCHE # TR 3 1.95 DUE 01-30-2017 BEO	Corporate Debt Instruments - Other	(588,645.38)	603,042.75
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 2.6% DUE 01-22-2013 BEO	Corporate Debt Instruments - Other	(151,350.60)	151,678.50
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 3.85% DUE 01-22-2015 BEO	Corporate Debt Instruments - Preferred	(486,669.42)	486,845.60
BARCLAYS BK PLC 2.5% DUE 01-23-2013	Corporate Debt Instruments - Other	(312,533.63)	312,535.60
BAXTER INTL INC 1.85% DUE 01-15-2017	Corporate Debt Instruments - Preferred	(276,088.50)	274,922.10
CMO BAYVIEW COML MTG PASS-THROUGH TR 2006-SP1 CL 144A A-1 DUE 04-25-2036 BEO	Corporate Debt Instruments - Preferred	(349,399.08)	350,697.87
PVTPL CMO BAYVIEW FINL AST TR SER 2004-SSR1 CL A1 144A 0 12-25-2039 BEO	Corporate Debt Instruments - Other	(690,099.98)	736,074.85
CMO BAYVIEW COML ASSET TR 2003-2 ASSET BKD CTF CL A 144A DUE 12-25-2033 BEO	Corporate Debt Instruments - Preferred	(37,671.77)	39,691.07
BEAM INC	Corporate Stock - Common	(245,071.82)	248,701.84
CMO BEAR STEARNS ARM TR 2004-8 MTG PASSTHRU CTF CL I-4-A-1 DUE 11-25-2034	Corporate Debt Instruments - Other	-	257,528.22
BEAR STEARNS AST FLTG RT 1.44003% DUE 06-25-2037	Corporate Debt Instruments - Other	(272,825.46)	256,924.74
BELDEN INC COM	Corporate Stock - Common	(40,235.69)	19,670.89
BEMIS CO INC COM	Corporate Stock - Common	(245,070.82)	257,411.98
BERKLEY W R CORP COM	Corporate Stock - Common	(277,442.41)	253,253.46
BERKSHIRE HATHAWAY INC-CL B	Corporate Stock - Common	(2,476,957.93)	2,491,291.44
BEST BUY INC COM STK	Corporate Stock - Common	(1,471,365.18)	1,675,377.74
BIG LOTS INC COM	Corporate Stock - Common	(246,199.79)	237,481.28
BIO RAD LABS INC CL A	Corporate Stock - Common	(244,901.56)	247,934.28
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Corporate Stock - Common	(2,055,425.53)	498,177.71
BIOGEN IDEC INC COM STK	Corporate Stock - Common	(1,323,706.04)	136,476.24
BLACKROCK INC COM STK	Corporate Stock - Common	(1,466,412.92)	255,387.02
BLOCK H & R INC COM	Corporate Stock - Common	(243,794.81)	242,810.76
BOEING CO COM	Corporate Stock - Common	(245,567.56)	249,865.08
BOSTON SCIENTIFIC CORP COM	Corporate Stock - Common	(245,299.76)	244,495.38
BRISTOL MYERS SQUIBB CO COM	Corporate Stock - Common	(989,987.21)	1,018,530.06
BROCADE COMMUNICATIONS SYS INC COM NEW STK	Corporate Stock - Common	(584,002.13)	249,626.88
CBS CORP NEW CL B	Corporate Stock - Common	(1,507,528.83)	1,143,982.02
CF INDS HLDGS INC COM	Corporate Stock - Common	(1,668,841.19)	276,116.57
CIGNA CORPORATION	Corporate Stock - Common	(247,090.78)	1,016,238.62
CIT GROUP INC NEW COM NEW COM NEW	Corporate Stock - Common	(245,176.40)	244,732.80
CME GROUP INC COM STK	Corporate Stock - Common	(320,386.32)	1,253,116.19
CVS CAREMARK CORP COM STK	Corporate Stock - Common	(3,597,702.90)	1,081,094.09

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
PVTPL CVS CAREMARK CORP PASSTHRU CTF 144A 6.117% DUE 01-10-2013 BEO	Corporate Debt Instruments - Other	(463,797.58)	460,947.01
CMO CWALT INC SR 2004-33 CL 2-A-1 DUE 12-25-2034 REG	Corporate Debt Instruments - Preferred	(40,082.53)	30,333.94
CWABS ASSET-BACKED CTFS TR 2007-3 SER 2007-3 CL 2-A-1 FLT RT 09-25-2029 BEO	Corporate Debt Instruments - Other	(302,314.26)	60,977.40
CMO CWMBS INC 2004-HYB4 MTG PASSTHRU CTFCL 2-A-1 VAR DUE 09-20-2034 REG	Corporate Debt Instruments - Other	(150,832.35)	145,722.37
CABOT OIL & GAS CORP COM	Corporate Stock - Common	(1,328,175.73)	833,643.34
PVTPL CAISSE CENTRALE DESJARDINS BD 1.6 DUE 03-06-2017	Corporate Debt Instruments - Other	(877,664.70)	897,544.20
CAMDEN PPTY TR SH BEN INT	Other	(302,543.00)	314,763.00
CAMERON INTL CORP COM STK	Corporate Stock - Common	(1,915,120.57)	1,686,089.73
CAP 1 FNCL COM	Corporate Stock - Common	(412,252.02)	1,207,215.57
CAPITALSOURCE INC REIT	Corporate Stock - Common	(284,031.49)	231,607.96
CARDINAL HLTH INC	Corporate Stock - Common	(250,367.40)	675,081.46
CARMAX INC COM	Corporate Stock - Common	(244,758.89)	247,744.50
CARNIVAL CORP COM PAIRED	Corporate Stock - Common	(246,830.50)	244,488.35
CATAMARAN CORP COM	Corporate Stock - Common	(19,848.80)	18.35
CATERPILLAR INC COM	Corporate Stock - Common	(2,026,775.25)	1,608,299.94
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS-BOOK ENTRY NT 1.125% DUE 12-15-2014	Corporate Debt Instruments - Preferred	(411,455.91)	412,025.40
CELANESE CORP DEL COM SER A STK	Corporate Stock - Common	(485,714.92)	109,954.01
CELGENE CORP COM	Corporate Stock - Common	(472,437.79)	279,431.30
CENTERPOINT ENERGY INC COM	Corporate Stock - Common	(246,204.86)	252,984.84
CENTURYLINK INC COM	Corporate Stock - Common	(408,707.95)	406,084.05
CERNER CORP COM	Corporate Stock - Common	(5,079,326.65)	525,719.89
CHESAPEAKE ENERGY CORP COM	Corporate Stock - Common	(269,169.63)	254,521.89
CHEVRON CORP COM	Corporate Stock - Common	(3,793,299.67)	4,518,791.33
CHUBB CORP COM	Corporate Stock - Common	(245,601.40)	1,983,431.07
CISCO SYSTEMS INC	Corporate Stock - Common	(1,966,349.96)	2,035,327.20
CITIGROUP INC COM NEW COM NEW	Corporate Stock - Common	(351,781.50)	3,904,281.58
CITIGROUP INC SUB NT DUE 06-09-2016 BEO	Corporate Debt Instruments - Other	(408,252.48)	406,410.72
CITIGROUP INC 6.5% DUE 08-19-2013	Corporate Debt Instruments - Preferred	(535,575.99)	535,255.20
CMO CITIGROUP MTG LN TR 2005-8 MTG PASSTHRU CTF CL I-A1A DUE 10-25-2035 REG	Corporate Debt Instruments - Other	(779,335.63)	784,451.70
CITRIX SYS INC COM	Corporate Stock - Common	(1,021,402.67)	2,703,831.29
CLEAN HBRS INC COM	Corporate Stock - Common	(17,247.00)	1,268,576.46
COACH INC COM	Corporate Stock - Common	(2,972,790.43)	1,592,242.79
COCA COLA CO NT FLTG DUE 03-14-2014 REG	Corporate Debt Instruments - Preferred	(500,714.50)	500,596.00
COLGATE-PALMOLIVE CO COM	Corporate Stock - Common	(244,975.60)	251,218.88
COMCAST CORP NEW-CL A	Corporate Stock - Common	(801,938.65)	1,136,641.30
COMERICA INC COM	Corporate Stock - Common	(245,181.94)	246,501.86
COML METALS CO COM	Corporate Stock - Common	(249,830.56)	273,625.20
COMMONWEALTH BK AUSTRALIA NY BRH 1.95 DUE 03-16-2015	Corporate Debt Instruments - Preferred	(311,856.28)	311,453.90
CMNTY HLTH SYS INC NEW COM	Corporate Stock - Common	(478,712.41)	530,756.75
COMPAGNIE DE FINANCEMENT FONCIER MTN 144A TRANCHE # TR 5 2.25 DUE 03-07-2014	Corporate Debt Instruments - Preferred	(403,221.60)	404,180.40
COMPUTER SCI CORP COM	Corporate Stock - Common	(531,624.81)	3,392,056.08
CONAGRA FOODS INC	Corporate Stock - Common	(327,862.79)	333,627.30
CON-WAY INC COM STK	Corporate Stock - Common	(248,217.63)	246,098.40
CONCHO RES INC COM STK	Corporate Stock - Common	(358,484.32)	2,240,540.16
CONOCOPHILLIPS COM	Corporate Stock - Common	(2,250,702.72)	1,774,851.43
CONSOL ENERGY INC COM	Corporate Stock - Common	(131,542.77)	499,796.80
CONS EDISON INC COM	Corporate Stock - Common	(334,665.48)	342,634.60
COOPER COS INC COM NEW	Corporate Stock - Common	(58,659.00)	706,741.11
RABOBANK NEDERLAND UTREC 3.375 19 JAN 2017	Corporate Debt Instruments - Preferred	(480,115.34)	479,526.90
CORELOGIC INC-W/I COM STK	Corporate Stock - Common	(245,154.67)	241,704.00
CORNING INC COM	Corporate Stock - Common	(389,023.20)	386,628.50
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39	Corporate Debt Instruments - Other	(134,317.00)	134,402.00
PVTPL CR AGRICOLE S A MEDIUM TERM SR BK NT TRANCHE # TR 00003 3.5 DUE 4-13-2015	Corporate Debt Instruments - Preferred	(363,056.58)	358,448.60
PVTPL CREDIT SUISSE AG GUERNSEY BRH GTD COVERED BD 144A 2.6% DUE 05-27-2016 BEO	Corporate Debt Instruments - Other	(472,759.48)	476,279.40
PVTPL CR SUISSE AG GUERNSEY BRH COVERED BD 1.625 DUE 03-06-2015	Corporate Debt Instruments - Other	(818,471.05)	230,578.22
CMO 2005-12 MTG PASSTHRU CTF 6-A-1 6% DUE 01-25-2036 REG	Corporate Debt Instruments - Other	-	446,399.20
CROWN HLDGS INC COM	Corporate Stock - Common	(46,502.04)	1,057,639.01
PVTPL CWABS AST-BACKED NTS TR 2006-SD4 MTG BACKED A-1 144A VAR DUE 12-25-2036	Corporate Debt Instruments - Other	-	2,329,544.00
CWABS AST-BACKED NTS TR 2007-SEA1 AST BACKED NTS CL 1-A-1 FL RT 05-25-2047 REG	Corporate Debt Instruments - Other	-	1,785,313.70
CYTEC IND COM	Corporate Stock - Common	(250,915.95)	251,989.01
DDR CORP COM	Other	(246,630.72)	247,407.49
PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOK ENTRY 3.2 DUE 04-03-2017 BEO	Corporate Debt Instruments - Preferred	(1,728,338.40)	697,336.05
CMO DSLA MTG LN TR SER 2005-AR1 CL 2A1A DUE 03-19-2045 REG	Corporate Debt Instruments - Other	(71,794.43)	71,652.21
DTE ENERGY CO COM	Corporate Stock - Common	(764,899.63)	250,387.20
PVTPL DAIMLER FIN NORTH AMER LLC 2.3 DUE 01-09-2015	Corporate Debt Instruments - Preferred	(284,556.16)	284,407.20
DANSKE BK A/S MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 3 VAR RT DUE	Corporate Debt Instruments - Preferred	(312,481.28)	309,968.32
DEAN FOODS CO NEW COM	Corporate Stock - Common	(691,192.70)	286,960.49
DEUTSCHE TELEKOM 4.875% DUE 07-08-2014	Corporate Debt Instruments - Other	(298,324.60)	298,706.80
DEVON ENERGY CORP NEW COM	Corporate Stock - Common	(542,208.09)	542,691.99
DEXCOM INC COM	Corporate Stock - Common	(24,781.13)	95,200.36
PVTPL DEXIA CR LOC NEW YORK BRH NT FLTG 144AVAR RT DUE 04-29-2014 BEO	Other	(618,330.24)	633,600.00
DIGITAL RIV INC COM	Corporate Stock - Common	(47,525.94)	439,895.60
DILLARDS INC CL A COM	Corporate Stock - Common	(705,016.03)	617,536.85
WALT DISNEY CO	Corporate Stock - Common	(1,343,599.15)	1,355,795.84
DISCOVER FINL SVCS COM STK	Corporate Stock - Common	(274,989.55)	317,297.03
DNB BOLIGKREDITT A 03/29/2011 2.9 29 MAR2016	Corporate Debt Instruments - Preferred	(1,380,041.00)	919,515.41
DOLLAR TREE INC COM STK	Corporate Stock - Common	(7,916.00)	997,127.70
DOMINION RES INC VA NEW COM	Corporate Stock - Common	(562,893.68)	575,667.00
DOUGLAS EMMETT INC COM REIT	Other	(247,990.94)	256,964.40
DOW CHEMICAL CO COM	Corporate Stock - Common	(676,219.06)	677,263.99
DREAMWORKS ANIMATION SKG INC CL A COM STK	Corporate Stock - Common	(244,460.25)	236,595.25
DRIL-QUIP INC COM	Corporate Stock - Common	(34,514.15)	126,052.77
#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012	Corporate Stock - Common	(480,565.53)	487,135.70
CMO EMC MTG LN TR 2002-B MTG PASSTHRU CTF CL A-1 144A DUE 02-25-2041 BEO	Corporate Debt Instruments - Other	(100,593.49)	97,537.93
PVTPL EMC MTG LN TR 2003-A MTG PASSTHRU CTF CL A-1 144A VAR 08-25-2040 BEO	Corporate Debt Instruments - Other	(47,776.11)	49,866.30
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Corporate Stock - Common	(247,653.11)	247,063.02
EBAY INC COM USD0.001	Corporate Stock - Common	(2,292,434.65)	328,505.02
EDISON INTL COM	Corporate Stock - Common	(301,918.78)	804,828.38
EDWARDS LIFESCIENCES CORP COM	Corporate Stock - Common	(31,230.56)	747,022.12
#REORG/EL PASO CASH &STOCK MERGER KINDERMORGAN 2066259 2H1HAX1 5/25/12	Corporate Stock - Common	(249,312.13)	250,221.30
ENERGIZER HLDGS INC COM	Corporate Stock - Common	(247,475.62)	249,814.40
MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	Partnership/Joint Venture Interests	-	236,247.95
ENGILITY HLDGS INC COM	Corporate Stock - Common	-	13,079.12
ENTERGY CORP NEW COM	Corporate Stock - Common	(332,323.25)	3,099,493.47
EQTY RESDNTL EFF 5/15/02	Other	(248,984.10)	258,414.10
EXELON CORP COM	Corporate Stock - Common	(717,261.64)	2,785,654.74
#REORG/EXPRESS SCRIPTS INC STOCK MERGER EXPRESS SCRIPTS 2H1RA21 4/3/2012	Corporate Stock - Common	(193,409.97)	-
EXPRESS SCRIPTS HLDG CO COM	Corporate Stock - Common	(655,580.13)	1,031,713.08
EXXON MOBIL CORP COM	Corporate Stock - Common	(5,158,151.48)	5,692,784.31
FMC CORP COM (NEW)	Corporate Stock - Common	(27,423.35)	684,270.98
FMC TECHNOLOGIES INC COM	Corporate Stock - Common	(25,369.62)	1,658,526.96
FACEBOOK INC CL A CL A	Corporate Stock - Common	(8,626,556.81)	1,424,262.09
PVTPL FAIRBANKS CAP MTG LN TR SER 1999-1 DUE 05-25-2028	Corporate Debt Instruments - Other	(29,723.47)	30,293.88
FNMA DISC NT 07-25-2012	U.S. Government Securities	(11,798,879.00)	11,798,879.00
FEDEX CORP COM	Corporate Stock - Common	(958,349.67)	967,775.85
F5 NETWORKS INC COM STK	Corporate Stock - Common	(680,827.03)	1,082,794.55
FIDELITY NATL INFORMATION SVCS INC COM STK	Corporate Stock - Common	(245,985.98)	250,432.20
5TH 3RD BANCORP COM	Corporate Stock - Common	(914,704.67)	664,421.25
FIRST REP BK SAN FRANCISCO CALIF NEW COM	Corporate Stock - Common	(248,127.51)	258,135.09
FIRSTENERGY CORP COM	Corporate Stock - Common	(336,159.50)	343,591.60

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
FIVE BELOW INC COM USD0.01	Corporate Stock - Common	(13,430.00)	22,113.42
FORD CR AUTO OWNER .62% DUE 07-15-2013	Corporate Debt Instruments - Other	(17,641.36)	17,639.47
FORD CR AUTO OWNER .72000002861% DUE 12-15-2016	Corporate Debt Instruments - Preferred	(649,110.93)	652,539.06
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	Corporate Stock - Common	(339,630.21)	346,999.52
FOREST LABORATORIES INC	Corporate Stock - Common	(266,377.64)	269,525.28
FORTUNE BRANDS HOME & SEC INC COM	Corporate Stock - Common	(705,428.08)	2,886,587.29
#REORG/FOSSIL INC COM NAME CHANGE FOSSILGROUP 2Q1PAU1 6/6/2013	Corporate Stock - Common	(942,779.65)	664,518.45
FREEPORT-MCMORAN 1.4 DUE 02-13-2015	Corporate Debt Instruments - Other	(227,770.38)	229,346.80
FULTON FINL CORP PA COM	Corporate Stock - Common	(244,781.65)	247,144.35
GMAC INC FORMERLY 7.5 DUE 12-31-2013	Corporate Debt Instruments - Other	(816,200.00)	810,425.00
PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO	Corporate Debt Instruments - Preferred	(414,754.62)	417,506.25
PVTPL CMO GS MTG SECS CORP 2006-RP1 MTG 1A4 144A 8.5 DUE 01-25-2036 BEO	Corporate Debt Instruments - Other	(211,291.67)	211,964.23
CMO GS MTG SECS CORP GSR 2005-6F 2A-1 FLTG DUE 07-25-2035 REG	Corporate Debt Instruments - Other	(436,225.40)	356,207.40
GALLAGHER ARTHUR J & CO COM	Corporate Stock - Common	(246,670.02)	250,704.18
GAP INC COM	Corporate Stock - Common	(3,348,144.18)	2,347,422.71
GENERAL DYNAMICS CORP COM	Corporate Stock - Common	(437,871.71)	446,244.07
GENERAL ELECTRIC CO	Corporate Stock - Common	(3,652,806.81)	3,679,996.32
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG	Corporate Debt Instruments - Preferred	(778,379.10)	779,407.68
GENERAL GROWTH PPTYS INC NEW COM	Other	(248,711.62)	254,767.92
GEN MTRS CO COM	Corporate Stock - Common	(1,073,825.59)	368,217.60
GENTEX CORP COM	Corporate Stock - Common	(85,474.75)	414,295.04
GENUINE PARTS CO COM	Corporate Stock - Common	(243,887.90)	250,588.80
GILEAD SCIENCES INC	Corporate Stock - Common	(1,747,963.51)	1,201,455.76
GOLDMAN SACHS GROUP INC COM	Corporate Stock - Common	(3,323,072.46)	3,433,741.72
GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015	Corporate Debt Instruments - Preferred	(521,587.84)	522,415.70
GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/06-01-2012 REG	Corporate Debt Instruments - Other	(92,050.00)	92,400.00
GOOGLE INC CL A CL A	Corporate Stock - Common	(3,538,549.19)	2,818,456.11
GRAFTECH INTL LTD COM	Corporate Stock - Common	(249,398.07)	256,949.79
GRAINGER W W INC COM	Corporate Stock - Common	(1,346,763.41)	4,410,883.48
HCA HLDGS INC COM	Corporate Stock - Common	(1,835,705.41)	822,019.44
HCP INC COM REIT	Other	(245,935.97)	247,533.59
CMO HARBORVIEW MTG LN TR 2005-14 MTG PASSTHRU CTF CL 2-A DUE 12-19-2035 REG	Corporate Debt Instruments - Other	(697,808.35)	664,749.65
CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG	Corporate Debt Instruments - Other	-	889,038.01
HARTFORD FINL SVCS GROUP INC COM	Corporate Stock - Common	(247,348.42)	253,215.20
HEALTH CARE REIT INC COM	Other	(247,866.10)	251,487.80
#REORG/HEINZ H J CO CASH MERGER 06/10/2013	Corporate Stock - Common	(245,422.04)	248,679.08
PVTPL HERTZ VEH FING LLC 2009-2 ASSET BKD NT A-1 144A 4.26% DUE 03-25-2014 BEO	Corporate Debt Instruments - Other	(367,401.89)	365,526.56
HESS CORP COM STK	Corporate Stock - Common	(325,400.54)	323,535.15
HOME DEPOT INC COM	Corporate Stock - Common	(2,326,137.68)	437,462.49
HONDA AUTO .69999998808% DUE 02-16-2016	Corporate Debt Instruments - Preferred	(469,354.50)	471,689.06
HONDA AUTO .57% DUE 07-18-2013	Corporate Debt Instruments - Preferred	(505,306.23)	505,281.85
HUB GROUP INC CL A	Corporate Stock - Common	(18,618.00)	35,787.05
HUDSON CITY BANCORP INC COM STK	Corporate Stock - Common	(248,796.42)	250,671.75
HUMANA INC COM	Corporate Stock - Common	(1,390,439.81)	270,406.40
#REORG/HUMAN GENOME SCIENCES INC CASH MERGER 8/6/2012	Corporate Stock - Common	(1,201,617.04)	1,998,592.52
HUNTINGTON BANCSHARES INC COM	Corporate Stock - Common	(648,231.19)	254,252.48
HUNTSMAN CORP COM STK	Corporate Stock - Common	(601,156.20)	261,425.60
HYUNDAI AUTO RECEIVABLES TR 2012-A NT CLA-2 0.55 DUE 06-16-2014	Corporate Debt Instruments - Other	(429,853.16)	430,352.73
PVTPL ING BK N V BD 144A 2.5% DUE 01-14-2016 BEO	Corporate Debt Instruments - Preferred	(699,210.81)	711,010.50
PVTPL INEOS FIN PLC SR SECD NT USD 144A 7.5% DUE 05-01-2020/05-04-2012 BEO	Corporate Debt Instruments - Other	(533,475.00)	141,750.00
ILLUMINA INC COM	Corporate Stock - Common	(19,270.68)	4,617,402.14
INFORMATICA CORP COM	Corporate Stock - Common	(415,663.36)	280,329.72
INGRAM MICRO INC CL A	Corporate Stock - Common	(267,017.89)	2,366,511.15
INSULET CORP COM STK	Corporate Stock - Common	(47,772.38)	125,863.59
INTEL CORP COM	Corporate Stock - Common	(2,624,204.31)	5,726,273.79
INTEGRYS ENERGY GROUP INC COM STK	Corporate Stock - Common	(254,677.68)	258,130.53
INTL PAPER CO COM	Corporate Stock - Common	(245,328.29)	246,576.87
INTERPUBLIC GROUP COMPANIES INC COM	Corporate Stock - Common	(683,507.39)	589,246.99
INTESA SANPAOLO S 3.625% DUE 08-12-2015	Corporate Debt Instruments - Other	(95,727.94)	95,697.80
INTUIT COM	Corporate Stock - Common	(28,297.45)	241,425.64
INTUITIVE SURGICAL INC COM NEW STK	Corporate Stock - Common	(666,804.14)	2,116,635.63
JPMORGAN CHASE & CO COM	Corporate Stock - Common	(799,507.33)	4,815,900.30
CMO J P MORGAN CHASE COML MTG SECS CORP SER 2003-PM1A CL A4 5.326 8-12-2040REG	Corporate Debt Instruments - Preferred	(600,258.24)	599,280.47
CMO J P MORGAN MTG TR 2006-A5 MTG PASSTHRU CTF CL 1-A-1 DUE 08-25-2036 REG	Corporate Debt Instruments - Other	(861,701.02)	737,228.26
PVTPL CMO PASSTHRU CTF CL 31-A 144A VAR RT DUE 07-25-2045 BEO	Corporate Debt Instruments - Preferred	(644,776.10)	22,117.60
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 06-19-2036	Corporate Debt Instruments - Preferred	(868,078.41)	15,975.02
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 12-26-2036	Corporate Debt Instruments - Other	(2,297,288.40)	132,706.97
PVTPL CMO JMAC MASTER RESECURITIZATION TR I FLTG RT DUE 05-26-2047 BEO	Corporate Debt Instruments - Preferred	(1,609,860.62)	53,418.73
JACOBS ENGR GROUP INC COM	Corporate Stock - Common	(253,769.68)	331,555.01
#REORG/ JEFFERIES GROUP STOCK MERGER LEUCADIA NATL 2473545 EFF 03/01/2013	Corporate Stock - Common	(343,921.59)	249,916.95
JOHN DEERE OWNER .63999998569% DUE 06-16-2014	Corporate Debt Instruments - Other	(430,468.84)	430,451.88
JOHNSON & JOHNSON COM USD1	Corporate Stock - Common	(2,513,228.30)	2,575,767.63
JOHNSON CTL INC COM	Corporate Stock - Common	(268,988.59)	275,250.15
KBR INC COM	Corporate Stock - Common	(249,243.24)	1,217,609.54
KS CY SOUTHN	Corporate Stock - Common	(268,691.98)	250,753.28
KEMPER CORP DEL COM	Corporate Stock - Common	(248,276.83)	246,876.74
KINDER MORGAN INC DEL COM	Corporate Stock - Common	(252,067.13)	257,043.40
KOHLS CORP COM	Corporate Stock - Common	(245,854.68)	263,371.00
KOMMUNALBANKEN AS 1.375% DUE 06-08-2017	Corporate Debt Instruments - Preferred	(1,208,937.15)	1,221,961.95
KRAFT FOODS INC COM STK NPV CLS 'A'	Corporate Stock - Common	(1,208,012.73)	1,211,503.08
KRAFT FOODS INC NT FLTG DUE 07-10-2013 REG	Corporate Debt Instruments - Other	(452,019.15)	451,962.45
LAS VEGAS SANDS CORP COM STK	Corporate Stock - Common	(646,730.32)	2,100,626.31
ESTEE LAUDER COMPANIES INC CL A USD0.01	Corporate Stock - Common	(361,716.39)	460,340.24
LEAR CORP COM NEW COM NEW	Corporate Stock - Common	(749,382.12)	248,981.92
LENNOX INTL INC COM	Corporate Stock - Common	(36,549.87)	137,731.47
#REORG/ LIBERTY NAME CHANGE WITH CUSIP LIBERTY MEDIA 2M1VA81 EFF 01/14/2013	Corporate Stock - Common	(311,359.66)	320,824.86
LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A	Corporate Stock - Common	(243,596.75)	245,344.15
ELI LILLY & CO COM	Corporate Stock - Common	(454,387.90)	461,148.16
LINCOLN NATL CORP COM	Corporate Stock - Common	(844,497.72)	332,018.90
LINKEDIN CORP CL A	Corporate Stock - Common	(476,835.75)	1,418,985.72
LIONS GATE ENTMT CORP COM NEW	Corporate Stock - Common	(31,618.60)	17,608.10
LLOYDS TSB BK PLC 5.8% DUE 01-13-2020	Corporate Debt Instruments - Preferred	(1,135,390.00)	1,167,210.00
LOCKHEED MARTIN CORP COM	Corporate Stock - Common	(380,368.96)	467,305.64
LOEWS CORP COM	Corporate Stock - Common	(247,345.95)	255,663.21
LORILLARD INC COM STK	Corporate Stock - Common	(1,204,554.24)	1,711,331.54
LOWES COS INC COM	Corporate Stock - Common	(604,557.30)	621,449.52
M & T BK CORP COM	Corporate Stock - Common	(279,057.94)	284,664.00
MACYS INC COM STK	Corporate Stock - Common	(759,399.24)	732,667.16
MAGNUM HUNTER RES CORP DEL COM	Corporate Stock - Common	(755,276.91)	97,873.87
MARATHON OIL CORP COM	Corporate Stock - Common	(409,952.50)	1,042,132.29
MARATHON PETE CORP COM	Corporate Stock - Common	(1,018,097.28)	268,372.32
MARSH & MCLENNAN CO'S INC COM	Corporate Stock - Common	(260,345.03)	262,832.85
MEAD JOHNSON NUTRITION COM USD0.01	Corporate Stock - Common	(243,494.24)	250,381.06
MEADWESTVACO CORP COM	Corporate Stock - Common	(247,312.98)	254,506.40
MEDTRONIC INC COM	Corporate Stock - Common	(245,859.42)	250,050.96
MERCK & CO INC NEW COM	Corporate Stock - Common	(2,090,511.57)	2,922,450.40
I/O CMO MERRILL LYNCH MTG INVS INC 2003-G MTG CL X-A-2 01-25-2029 REG	Corporate Debt Instruments - Preferred	(32,593.02)	22,001.08
CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	Corporate Debt Instruments - Other	(360,680.71)	385,818.52
#REORG/METROPCS COMMUNICATIONS PLAN OF REORG T MOBIL 2N13A61 5/1/2013	Corporate Stock - Common	(141,358.92)	963,147.87
MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00048 2.875 DUE 09-17-2012	Corporate Debt Instruments - Other	(331,973.40)	331,996.50

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
MICROSOFT CORP COM	Corporate Stock - Common	(2,667,294.96)	5,321,621.08
MICRON TECH INC COM	Corporate Stock - Common	(236,566.51)	228,517.20
MONOLITHIC PWR SYS INC COM	Corporate Stock - Common	(21,490.48)	352,293.77
MONTANA HIGHER ED STUDENT ASSISTANCE COR2012-A1 CL A1 FLTG RT 09-20-2022	Corporate Debt Instruments - Preferred	(470,000.00)	470,676.30
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015	Corporate Debt Instruments - Preferred	(359,428.14)	356,791.43
CMO MORGAN STANLEY DEAN WITTER CAP I TR 2002-IQ3 CL A-4 5.08% DUE 09-15-2037 BEO	Corporate Debt Instruments - Other	(242,906.48)	242,439.68
MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013	Corporate Debt Instruments - Other	(367,543.57)	367,809.60
CMO MORGAN STANLEY MTG LN TR 2007-6XS CL1-A-2-M 5.75% DUE 02-25-2047 REG	Corporate Debt Instruments - Other	(784,586.80)	973,394.88
PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	Corporate Debt Instruments - Other	(646,864.45)	107,737.23
MOTOROLA SOLUTIONS INC	Corporate Stock - Common	(258,843.82)	261,011.52
#REORG/MOTOROLA MOBILITY HLDGS INC COM CASH MERGER 05-22-2012	Corporate Stock - Common	(245,821.74)	245,462.11
MURPHY OIL CORP COM	Corporate Stock - Common	(579,237.96)	397,872.68
NYSE EURONEXT COM STK	Corporate Stock - Common	(242,608.58)	247,949.44
PVTPL NATIONAL BK CANADA 2.2 10-19-2016	Corporate Debt Instruments - Other	(331,940.16)	334,182.40
NATIONAL OILWELL VARCO COM STK	Corporate Stock - Common	(627,107.50)	1,050,328.25
NETAPP INC COM STK	Corporate Stock - Common	(46,251.14)	1,006,212.60
NETFLIX INC COM STK	Corporate Stock - Common	(1,088,334.54)	1,705,722.03
NEWMONT MINING CORP NEW COM	Corporate Stock - Common	(404,435.38)	392,805.18
#REORG/NEWS CORP STOCK MERGER TWENTY FIRST 2Q15AA1 EFF 07/01/2013	Corporate Stock - Common	(1,365,554.51)	753,015.84
NEXTERA ENERGY INC COM	Corporate Stock - Common	(487,053.50)	498,040.65
NIKE INC CL B	Corporate Stock - Common	-	410,662.93
NISSAN MASTER OWNER TR RECEIVABLES 2012-A NT 05-15-2017 REG	Corporate Debt Instruments - Other	(420,000.00)	422,001.56
NISSAN AUTO 1.18% DUE 02-16-2015	Corporate Debt Instruments - Other	(352,127.20)	352,433.60
NOBLE ENERGY INC COM	Corporate Stock - Common	(248,987.84)	258,570.54
NORDEA BK AG 3.7% DUE 11-13-2014	Corporate Debt Instruments - Preferred	(217,989.87)	217,562.10
NORDEA EIENDOMSKREDITT AS COVERED BD PROTRANCHE # TR 2 VAR RT DUE 04-07-2015	Corporate Debt Instruments - Other	(519,315.68)	519,818.33
NORFOLK SOUTHN CORP COM	Corporate Stock - Common	(346,364.14)	820,372.48
NC ST ED ASST AUTH SER A-3 VAR RT DUE 10-25-2041 REG TAXABLE	Other	(510,111.00)	516,037.50
NORTHROP GRUMMAN CORP COM	Corporate Stock - Common	(419,929.50)	3,991,186.80
NOVASTAR HOME EQTY LN SER 2004-1 FLTG 06-25-2034 REG	Corporate Debt Instruments - Preferred	(884,047.15)	897,159.38
#REORG/NSTAR COM STOCK MERGER NORTHEAST 2663499 4/10/2012	Corporate Stock - Common	(247,916.05)	250,657.45
NUCOR CORP COM	Corporate Stock - Common	(247,723.64)	249,154.21
OCCIDENTAL PETROLEUM CORP	Corporate Stock - Common	(1,011,194.69)	3,151,421.03
ONEOK INC COM STK	Corporate Stock - Common	(247,548.76)	245,972.54
ORACLE CORP COM	Corporate Stock - Common	(499,256.94)	2,434,191.19
OWENS CORNING NEW COM STK	Corporate Stock - Common	(2,338,579.12)	2,513,999.66
PG& E CORP COM	Corporate Stock - Common	(293,585.03)	293,514.01
PPL CORP COM ISIN US69351T1060	Corporate Stock - Common	(307,274.31)	311,920.20
PARKER-HANNIFIN CORP COM	Corporate Stock - Common	(248,221.45)	249,056.85
PENNEY J.C CO INC COM	Corporate Stock - Common	(243,225.94)	3,007,952.70
PEPSICO INC SR NT 2.5% DUE 05-10-2016	Corporate Debt Instruments - Preferred	(221,518.08)	220,911.60
PEPSICO INC SR NT 0.75 3-5-2015	Corporate Debt Instruments - Preferred	(439,531.40)	434,913.60
PERKINELMER INC COM	Corporate Stock - Common	(247,625.36)	254,079.48
PERRIGO CO COM	Corporate Stock - Common	(145,653.01)	1,011,707.44
PETROBRAS INTL FIN 3.875% DUE 01-27-2016	Corporate Debt Instruments - Other	(329,672.32)	332,000.00
PETROBRAS INTL FIN 2.875 DUE 02-06-2015	Corporate Debt Instruments - Other	(161,298.40)	161,800.00
PFIZER INC COM	Corporate Stock - Common	(3,058,511.55)	3,955,862.22
PHILIP MORRIS INTL COM STK NPV	Corporate Stock - Common	(316,310.98)	2,241,646.65
PHILLIPS 66 COM	Corporate Stock - Common	-	844,682.24
PVTPL PHILLIPS 66 GTD SR NT 144A 1.95% DUE 03-05-2015 BEO	Corporate Debt Instruments - Other	(211,640.94)	212,150.40
#REORG/PLAINS EXPL & PRODTN MERGER ELECTION FREEPORT 2337223 05/31/2013	Corporate Stock - Common	(250,794.54)	244,036.80
#REORG/POPULAR INC COM REV STK SPLIT POPULAR INC 2J1WA21 5/30/2012	Corporate Stock - Common	(574,938.06)	-
POTASH CORP SASK 3.75% DUE 09-30-2015	Corporate Debt Instruments - Preferred	(439,062.03)	440,106.30
PRAXAIR INC COM	Corporate Stock - Common	(1,126,481.24)	319,960.50
PREMIERE GLOBAL SVCS INC COM	Corporate Stock - Common	(21,982.25)	7,710.56
PRICELINE COM INC COM NEW STK	Corporate Stock - Common	(2,425,501.81)	2,479,994.93
PRINCIPAL FINL GROUP INC COM STK	Corporate Stock - Common	(264,307.68)	272,033.77
PROCTER & GAMBLE COM NPV	Corporate Stock - Common	(3,156,414.62)	4,006,574.13
#REORG/PROGRESS ENERGY STOCK MERGER DUKEENERGY CORP 2G1XA11 7/3/2012	Corporate Stock - Common	(357,950.10)	364,312.20
PROGRESSIVE CORP OH COM	Corporate Stock - Common	(247,577.96)	253,457.40
PROLOGIS INC COM	Other	(246,164.95)	254,293.75
PROTECTIVE LIFE CORP COM	Corporate Stock - Common	(251,986.44)	258,176.64
PRUDENTIAL FINL INC COM	Corporate Stock - Common	(2,136,712.17)	1,381,289.25
PUB SERVICE ENTERPRISE GROUP INC COM	Corporate Stock - Common	(269,209.62)	275,763.72
QUANTA SVCS INC COM	Corporate Stock - Common	(275,384.74)	243,190.92
QUESTCOR PHARMACEUTICALS INC COM	Corporate Stock - Common	(534,962.96)	268,315.05
RALPH LAUREN CORP CL A CL A	Corporate Stock - Common	(1,060,906.29)	855,141.18
RANGE RES CORP COM	Corporate Stock - Common	(1,364,914.99)	198,326.47
RAYTHEON CO USD0.01	Corporate Stock - Common	(626,927.97)	305,765.40
REGAL BELOIT CORP COM	Corporate Stock - Common	(246,765.40)	245,565.60
REGAL ENTMT GROUP CL A CL A	Corporate Stock - Common	(247,869.88)	236,114.27
REGENERON PHARMACEUTICALS INC COM	Corporate Stock - Common	(1,660,802.16)	3,227,818.24
REPUBLIC SVCS INC COM	Corporate Stock - Common	(244,752.82)	928,123.24
RESTORATION HARDWARE HLDGS INC COM USD0.0001	Corporate Stock - Common	(4,968.00)	6,521.74
REX ENERGY CORP COM STK	Corporate Stock - Common	(16,263.87)	134,652.01
REYNOLDS AMERN INC 7.3% DUE 07-15-2015	Corporate Debt Instruments - Other	(316,429.12)	317,293.20
RIO TINTO FIN USA 2.5% DUE 05-20-2016	Corporate Debt Instruments - Preferred	(290,769.64)	291,275.60
RIO TINTO FIN USA 2.25 DUE 09-20-2016	Corporate Debt Instruments - Preferred	(20,669.12)	20,662.00
RIVERBED TECHNOLOGY INC COM	Corporate Stock - Common	(135,178.42)	204,143.10
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-26-2012 TO 04-27-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 04-25-2012 TO 04-26-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-23-2012 TO 04-24-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-24-2012 TO 04-25-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 04-20-2012 TO 04-23-2012	Other	-	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 04-19-2012 TO 04-20-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-18-2012 TO 04-19-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-17-2012 TO 04-18-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-16-2012 TO 04-17-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-03-2012 TO 04-04-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-04-2012 TO 04-05-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-12-2012 TO 04-13-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-13-2012 TO 04-16-2012	Other	-	2,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-27-2012 TO 04-30-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-30-2012 TO 05-01-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-01-2012 TO 05-02-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-05-2012 TO 04-09-2012	Other	-	600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-09-2012 TO 04-10-2012	Other	-	600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-05-2012 TO 04-09-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 04-09-2012 TO 04-10-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-01-2012 TO 05-02-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-27-2012 TO 04-30-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-30-2012 TO 05-01-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-13-2012 TO 04-16-2012	Other	(2,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-03-2012 TO 04-04-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 04-04-2012 TO 04-05-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-12-2012 TO 04-13-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 04-16-2012 TO 04-17-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 04-19-2012 TO 04-20-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-18-2012 TO 04-19-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 04-17-2012 TO 04-18-2012	Other	(2,700,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 04-20-2012 TO 04-23-2012	Other	(2,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-23-2012 TO 04-24-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 04-24-2012 TO 04-25-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 04-26-2012 TO 04-27-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 04-25-2012 TO 04-26-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-23-2012 TO 08-30-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-28-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-31-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-28-2012 TO 08-29-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-21-2012 TO 08-22-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-17-2012 TO 08-20-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-20-2012 TO 08-21-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-02-2012 TO 08-03-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-24-2012 TO 08-27-2012	Other	-	12,200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .14% FROM 08-22-2012 TO 08-23-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .17% FROM 08-23-2012 TO 08-24-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-06-2012 TO 08-07-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-08-2012 TO 08-09-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-07-2012 TO 08-08-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-03-2012 TO 08-06-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-09-2012 TO 08-10-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-10-2012 TO 08-13-2012	Other	-	11,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-16-2012 TO 08-17-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-15-2012 TO 08-16-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-14-2012 TO 08-15-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-13-2012 TO 08-14-2012	Other	-	10,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-04-2012 TO 09-05-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 08-31-2012 TO 09-04-2012	Other	-	2,300,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 08-24-2012 TO 08-27-2012	Other	(500,000.00)	500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 08-31-2012 TO 09-04-2012	Other	(2,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-04-2012 TO 09-05-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-13-2012 TO 08-14-2012	Other	(10,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-14-2012 TO 08-15-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-16-2012 TO 08-17-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-15-2012 TO 08-16-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-10-2012 TO 08-13-2012	Other	(11,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-07-2012 TO 08-08-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-03-2012 TO 08-06-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 08-09-2012 TO 08-10-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-06-2012 TO 08-07-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-08-2012 TO 08-09-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .14% FROM 08-22-2012 TO 08-23-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .17% FROM 08-23-2012 TO 08-24-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 08-24-2012 TO 08-27-2012	Other	(12,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 08-02-2012 TO 08-03-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-21-2012 TO 08-22-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-17-2012 TO 08-20-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-20-2012 TO 08-21-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .15% FROM 08-23-2012 TO 08-30-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-28-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .16% FROM 08-27-2012 TO 08-31-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 08-28-2012 TO 08-29-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-19-2012 TO 12-20-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Other	-	3,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-27-2012 TO 12-28-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-28-2012 TO 12-31-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-26-2012 TO 12-27-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-21-2012 TO 12-24-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-20-2012 TO 12-21-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-24-2012 TO 12-26-2012	Other	-	2,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .09% FROM 01-03-2012 TO 01-04-2012	Other	(1,900,000.00)	1,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-24-2012 TO 12-26-2012	Other	(2,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-20-2012 TO 12-21-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-21-2012 TO 12-24-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 12-26-2012 TO 12-27-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-27-2012 TO 12-28-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-28-2012 TO 12-31-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 12-31-2012 TO 01-02-2013	Other	(3,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 12-19-2012 TO 12-20-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-13-2012 TO 02-14-2012	Other	-	12,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-06-2012 TO 02-07-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-07-2012 TO 02-08-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-08-2012 TO 02-09-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 02-02-2012 TO 02-03-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-03-2012 TO 02-06-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-10-2012 TO 02-13-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-09-2012 TO 02-10-2012	Other	-	11,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-14-2012 TO 02-15-2012	Other	-	11,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-29-2012 TO 03-01-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-01-2012 TO 03-02-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 02-27-2012 TO 02-28-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-28-2012 TO 02-29-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 02-22-2012 TO 02-23-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-21-2012 TO 02-22-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-17-2012 TO 02-21-2012	Other	-	7,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-23-2012 TO 02-24-2012	Other	-	6,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-24-2012 TO 02-27-2012	Other	-	6,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-16-2012 TO 02-17-2012	Other	-	2,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 02-15-2012 TO 02-16-2012	Other	(1,900,000.00)	1,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-16-2012 TO 02-17-2012	Other	(2,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-23-2012 TO 02-24-2012	Other	(6,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-24-2012 TO 02-27-2012	Other	(6,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-17-2012 TO 02-21-2012	Other	(7,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 02-22-2012 TO 02-23-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 02-21-2012 TO 02-22-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 02-27-2012 TO 02-28-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-28-2012 TO 02-29-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-29-2012 TO 03-01-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-01-2012 TO 03-02-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 02-14-2012 TO 02-15-2012	Other	(11,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 02-09-2012 TO 02-10-2012	Other	(11,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-10-2012 TO 02-13-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-07-2012 TO 02-08-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 02-08-2012 TO 02-09-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 02-02-2012 TO 02-03-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 02-03-2012 TO 02-06-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 02-06-2012 TO 02-07-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 02-13-2012 TO 02-14-2012	Other	(12,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-12-2012 TO 01-13-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 01-26-2012 TO 01-27-2012	Other	-	12,100,000.00

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisition	(d) Proceeds of disposition
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-27-2012 TO 01-30-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-25-2012 TO 01-26-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 01-13-2012 TO 01-17-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-17-2012 TO 01-18-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-18-2012 TO 01-19-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-19-2012 TO 01-20-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 01-20-2012 TO 01-23-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-24-2012 TO 01-25-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-23-2012 TO 01-24-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 01-31-2012 TO 02-02-2012	Other	-	11,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-30-2012 TO 01-31-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-31-2012 TO 02-01-2012	Other	-	11,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-11-2012 TO 01-12-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 01-10-2012 TO 01-11-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-09-2012 TO 01-10-2012	Other	-	4,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-04-2012 TO 01-05-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-05-2012 TO 01-06-2012	Other	(2,000,000.00)	2,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-04-2012 TO 01-05-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-09-2012 TO 01-10-2012	Other	(4,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .06% FROM 01-11-2012 TO 01-12-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .07% FROM 01-10-2012 TO 01-11-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-30-2012 TO 01-31-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-31-2012 TO 02-01-2012	Other	(11,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 01-31-2012 TO 02-02-2012	Other	(11,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-24-2012 TO 01-25-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-23-2012 TO 01-24-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .08% FROM 01-12-2012 TO 01-13-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .1% FROM 01-26-2012 TO 01-27-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .11% FROM 01-27-2012 TO 01-30-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 01-25-2012 TO 01-26-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .13% FROM 01-13-2012 TO 01-17-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .14% FROM 01-17-2012 TO 01-18-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-18-2012 TO 01-19-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 01-19-2012 TO 01-20-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 01-20-2012 TO 01-23-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-12-2012 TO 07-13-2012	Other	-	12,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-11-2012 TO 07-12-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 08-01-2012 TO 08-02-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-05-2012 TO 07-06-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-03-2012 TO 07-05-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .18% FROM 07-10-2012 TO 07-11-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-09-2012 TO 07-10-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-06-2012 TO 07-09-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .14% FROM 07-19-2012 TO 07-20-2012	Other	-	6,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-26-2012 TO 07-27-2012	Other	-	5,500,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-25-2012 TO 07-26-2012	Other	-	5,400,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 08-01-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-20-2012 TO 07-23-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-23-2012 TO 07-24-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-27-2012 TO 07-30-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-30-2012 TO 07-31-2012	Other	-	5,200,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-31-2012 TO 08-01-2012	Other	-	5,100,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-13-2012 TO 07-16-2012	Other	-	3,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 07-19-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-17-2012 TO 07-18-2012	Other	-	3,000,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .22% FROM 07-16-2012 TO 07-17-2012	Other	-	3,000,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-17-2012 TO 07-18-2012	Other	(3,000,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .22% FROM 07-16-2012 TO 07-17-2012	Other	(3,000,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 07-19-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-13-2012 TO 07-16-2012	Other	(3,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-31-2012 TO 08-01-2012	Other	(5,100,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-20-2012 TO 07-23-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .12% FROM 07-23-2012 TO 07-24-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-27-2012 TO 07-30-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-30-2012 TO 07-31-2012	Other	(5,200,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-18-2012 TO 08-01-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-25-2012 TO 07-26-2012	Other	(5,400,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .17% FROM 07-26-2012 TO 07-27-2012	Other	(5,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .14% FROM 07-19-2012 TO 07-20-2012	Other	(6,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-06-2012 TO 07-09-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .18% FROM 07-10-2012 TO 07-11-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .2% FROM 07-09-2012 TO 07-10-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .19% FROM 07-11-2012 TO 07-12-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 08-01-2012 TO 08-02-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .23% FROM 07-05-2012 TO 07-06-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 07-03-2012 TO 07-05-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 07-12-2012 TO 07-13-2012	Other	(12,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 06-29-2012 TO 07-02-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .27% FROM 07-02-2012 TO 07-03-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 06-20-2012 TO 06-21-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-21-2012 TO 06-22-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-27-2012 TO 06-28-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-28-2012 TO 06-29-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-07-2012 TO 06-08-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-19-2012 TO 06-20-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-18-2012 TO 06-19-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-22-2012 TO 06-25-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-25-2012 TO 06-26-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-13-2012 TO 06-14-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .27% FROM 06-15-2012 TO 06-18-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-26-2012 TO 06-27-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-11-2012 TO 06-12-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-12-2012 TO 06-13-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 06-14-2012 TO 06-15-2012	Other	-	12,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-06-2012 TO 06-07-2012	Other	-	12,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-05-2012 TO 06-06-2012	Other	-	11,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-04-2012 TO 06-05-2012	Other	-	10,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-08-2012 TO 06-11-2012	Other	(10,500,000.00)	10,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-04-2012 TO 06-05-2012	Other	(10,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-05-2012 TO 06-06-2012	Other	(11,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 06-06-2012 TO 06-07-2012	Other	(12,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-26-2012 TO 06-27-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-11-2012 TO 06-12-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 06-12-2012 TO 06-13-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .24% FROM 06-14-2012 TO 06-15-2012	Other	(12,500,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .21% FROM 06-29-2012 TO 07-02-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .27% FROM 07-02-2012 TO 07-03-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 06-20-2012 TO 06-21-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-21-2012 TO 06-22-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-27-2012 TO 06-28-2012	Other	(12,600,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 06-28-2012 TO 06-29-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 06-07-2012 TO 06-08-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 06-19-2012 TO 06-20-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-18-2012 TO 06-19-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-22-2012 TO 06-25-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 06-25-2012 TO 06-26-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-13-2012 TO 06-14-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .27% FROM 06-15-2012 TO 06-18-2012	Other	(12,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-27-2012 TO 03-28-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-26-2012 TO 03-27-2012	Other	-	12,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-29-2012 TO 03-30-2012	Other	-	11,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-28-2012 TO 03-29-2012	Other	-	10,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-08-2012 TO 03-09-2012	Other	-	8,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-02-2012 TO 03-05-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-07-2012 TO 03-08-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-05-2012 TO 03-06-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-06-2012 TO 03-07-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-09-2012 TO 03-12-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-22-2012 TO 03-23-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-12-2012 TO 03-13-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-21-2012 TO 03-22-2012	Other	-	7,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-14-2012 TO 03-15-2012	Other	-	7,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-13-2012 TO 03-14-2012	Other	-	7,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-20-2012 TO 03-21-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 03-15-2012 TO 03-16-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 03-19-2012 TO 03-20-2012	Other	-	7,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 03-16-2012 TO 03-19-2012	Other	-	7,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-23-2012 TO 03-26-2012	Other	-	4,000,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-02-2012 TO 04-03-2012	Other	-	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .12% FROM 03-30-2012 TO 04-02-2012	Other	(2,600,000.00)	2,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 04-02-2012 TO 04-03-2012	Other	(2,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-23-2012 TO 03-26-2012	Other	(4,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 03-16-2012 TO 03-19-2012	Other	(7,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 03-20-2012 TO 03-21-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 03-15-2012 TO 03-16-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 03-19-2012 TO 03-20-2012	Other	(7,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-13-2012 TO 03-14-2012	Other	(7,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-14-2012 TO 03-15-2012	Other	(7,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-22-2012 TO 03-23-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-12-2012 TO 03-13-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-21-2012 TO 03-22-2012	Other	(7,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-02-2012 TO 03-05-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-07-2012 TO 03-08-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-05-2012 TO 03-06-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-06-2012 TO 03-07-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-09-2012 TO 03-12-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-08-2012 TO 03-09-2012	Other	(8,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 03-28-2012 TO 03-29-2012	Other	(10,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 03-29-2012 TO 03-30-2012	Other	(11,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .17% FROM 03-27-2012 TO 03-28-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 03-26-2012 TO 03-27-2012	Other	(12,000,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-01-2012 TO 06-04-2012	Other	-	8,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-31-2012 TO 06-01-2012	Other	-	5,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-30-2012 TO 05-31-2012	Other	-	5,500,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-29-2012 TO 05-30-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-25-2012 TO 05-29-2012	Other	-	5,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-16-2012 TO 05-17-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-17-2012 TO 05-18-2012	Other	-	4,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-22-2012 TO 05-23-2012	Other	-	4,600,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 05-15-2012 TO 05-16-2012	Other	-	4,400,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-23-2012 TO 05-24-2012	Other	-	4,300,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-21-2012 TO 05-22-2012	Other	-	4,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-18-2012 TO 05-21-2012	Other	-	3,900,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-04-2012 TO 05-15-2012	Other	-	3,800,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-24-2012 TO 05-25-2012	Other	-	3,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 05-10-2012 TO 05-11-2012	Other	-	3,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-11-2012 TO 05-14-2012	Other	-	3,200,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-09-2012 TO 05-10-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-08-2012 TO 05-09-2012	Other	-	3,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-07-2012 TO 05-08-2012	Other	-	2,700,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-02-2012 TO 05-03-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-03-2012 TO 05-04-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-04-2012 TO 05-07-2012	Other	-	2,100,000.00
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-02-2012 TO 05-03-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-03-2012 TO 05-04-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-04-2012 TO 05-07-2012	Other	(2,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-07-2012 TO 05-08-2012	Other	(2,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-09-2012 TO 05-10-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-08-2012 TO 05-09-2012	Other	(3,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .15% FROM 05-10-2012 TO 05-11-2012	Other	(3,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-11-2012 TO 05-14-2012	Other	(3,200,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-24-2012 TO 05-25-2012	Other	(3,700,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-04-2012 TO 05-15-2012	Other	(3,800,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-18-2012 TO 05-21-2012	Other	(3,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-21-2012 TO 05-22-2012	Other	(4,100,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-23-2012 TO 05-24-2012	Other	(4,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .22% FROM 05-15-2012 TO 05-16-2012	Other	(4,400,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .18% FROM 05-22-2012 TO 05-23-2012	Other	(4,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-16-2012 TO 05-17-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .2% FROM 05-17-2012 TO 05-18-2012	Other	(4,900,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .19% FROM 05-29-2012 TO 05-30-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-25-2012 TO 05-29-2012	Other	(5,300,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .16% FROM 05-30-2012 TO 05-31-2012	Other	(5,500,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .21% FROM 05-31-2012 TO 06-01-2012	Other	(5,600,000.00)	-
BUY TO OPEN REPO W/J.P. MORGAN SEC .23% FROM 06-01-2012 TO 06-04-2012	Other	(8,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-14-2012 TO 11-15-2012	Other	-	14,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 11-15-2012 TO 11-16-2012	Other	-	14,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-16-2012 TO 11-19-2012	Other	-	14,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-07-2012 TO 11-08-2012	Other	-	12,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-06-2012 TO 11-07-2012	Other	-	12,900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 11-05-2012 TO 11-06-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 11-02-2012 TO 11-05-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-13-2012 TO 11-14-2012	Other	-	10,800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-08-2012 TO 11-09-2012	Other	-	10,200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 11-09-2012 TO 11-13-2012	Other	-	10,200,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-27-2012 TO 12-04-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-26-2012 TO 11-27-2012	Other	-	900,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 11-28-2012 TO 11-29-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-27-2012 TO 11-28-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .18% FROM 11-28-2012 TO 11-29-2012	Other	(700,000.00)	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-27-2012 TO 11-28-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-26-2012 TO 11-27-2012	Other	(900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS DE ZOE .19% FROM 11-27-2012 TO 12-04-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-08-2012 TO 11-09-2012	Other	(10,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 11-09-2012 TO 11-13-2012	Other	(10,200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-13-2012 TO 11-14-2012	Other	(10,800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 11-05-2012 TO 11-06-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 11-02-2012 TO 11-05-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 11-07-2012 TO 11-08-2012	Other	(12,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .2% FROM 11-06-2012 TO 11-07-2012	Other	(12,900,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 11-16-2012 TO 11-19-2012	Other	(14,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 11-14-2012 TO 11-15-2012	Other	(14,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 11-15-2012 TO 11-16-2012	Other	(14,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-17-2012 TO 10-18-2012	Other	-	14,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .33% FROM 11-01-2012 TO 11-02-2012	Other	-	12,400,000.00
BUY TO OPEN REPO W/BARCLAYS BANK .22% FROM 10-29-2012 TO 10-30-2012	Other	-	11,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 10-25-2012 TO 10-26-2012	Other	-	11,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-26-2012 TO 10-29-2012	Other	-	11,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-18-2012 TO 10-19-2012	Other	-	10,700,000.00
BUY TO OPEN REPO W/BARCLAYS BANK .21% FROM 10-22-2012 TO 10-23-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 10-23-2012 TO 10-24-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-19-2012 TO 10-22-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-18-2012 TO 10-25-2012	Other	-	10,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .3% FROM 10-30-2012 TO 11-01-2012	Other	-	9,000,000.00
BUY TO OPEN REPO W/CITIGROUP GLOBA .3% FROM 10-30-2012 TO 11-01-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-02-2012 TO 10-03-2012	Other	-	2,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-03-2012 TO 10-04-2012	Other	-	1,700,000.00
BUY TO OPEN REPO W/CHASE SECURITIE .28% FROM 10-04-2012 TO 10-05-2012	Other	-	1,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-16-2012 TO 10-17-2012	Other	-	1,100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .28% FROM 10-15-2012 TO 10-16-2012	Other	-	800,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-05-2012 TO 10-09-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-09-2012 TO 10-10-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-12-2012 TO 10-15-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-11-2012 TO 10-12-2012	Other	-	600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-10-2012 TO 10-11-2012	Other	(200,000.00)	200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-11-2012 TO 10-12-2012	Other	(600,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-05-2012 TO 10-09-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-09-2012 TO 10-10-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-12-2012 TO 10-15-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .28% FROM 10-15-2012 TO 10-16-2012	Other	(800,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-16-2012 TO 10-17-2012	Other	(1,100,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .27% FROM 10-03-2012 TO 10-04-2012	Other	(1,700,000.00)	-
BUY TO OPEN REPO W/CHASE SECURITIE .28% FROM 10-04-2012 TO 10-05-2012	Other	(1,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .26% FROM 10-02-2012 TO 10-03-2012	Other	(2,500,000.00)	-
BUY TO OPEN REPO W/CITIGROUP GLOBA .3% FROM 10-30-2012 TO 11-01-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .3% FROM 10-30-2012 TO 11-01-2012	Other	(9,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS BANK .21% FROM 10-22-2012 TO 10-23-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .19% FROM 10-23-2012 TO 10-24-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-19-2012 TO 10-22-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS DE ZOE .21% FROM 10-18-2012 TO 10-25-2012	Other	(10,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 10-18-2012 TO 10-19-2012	Other	(10,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 10-25-2012 TO 10-26-2012	Other	(11,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-26-2012 TO 10-29-2012	Other	(11,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS BANK .22% FROM 10-29-2012 TO 10-30-2012	Other	(11,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .33% FROM 11-01-2012 TO 11-02-2012	Other	(12,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-17-2012 TO 10-18-2012	Other	(14,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-17-2012 TO 09-18-2012	Other	-	12,600,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-14-2012 TO 09-17-2012	Other	-	8,700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-18-2012 TO 09-19-2012	Other	-	8,000,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-07-2012 TO 09-10-2012	Other	-	3,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-04-2012 TO 09-06-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-06-2012 TO 09-07-2012	Other	-	2,400,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-25-2012 TO 09-26-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-26-2012 TO 09-27-2012	Other	-	1,500,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-01-2012 TO 10-02-2012	Other	-	1,300,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-27-2012 TO 09-28-2012	Other	-	1,000,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-28-2012 TO 10-01-2012	Other	-	700,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-19-2012 TO 09-20-2012	Other	-	200,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-12-2012 TO 09-13-2012	Other	(100,000.00)	100,000.00
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-19-2012 TO 09-20-2012	Other	(200,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-28-2012 TO 10-01-2012	Other	(700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-27-2012 TO 09-28-2012	Other	(1,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 10-01-2012 TO 10-02-2012	Other	(1,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .22% FROM 09-25-2012 TO 09-26-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-26-2012 TO 09-27-2012	Other	(1,500,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .21% FROM 09-04-2012 TO 09-06-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-06-2012 TO 09-07-2012	Other	(2,400,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-07-2012 TO 09-10-2012	Other	(3,300,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .23% FROM 09-18-2012 TO 09-19-2012	Other	(8,000,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .25% FROM 09-14-2012 TO 09-17-2012	Other	(8,700,000.00)	-
BUY TO OPEN REPO W/BARCLAYS CAPITA .24% FROM 09-17-2012 TO 09-18-2012	Other	(12,600,000.00)	-
ROVI CORP COM	Corporate Stock - Common	(667,153.87)	172,806.16
SBA COMMUNICATIONS CORP CL A COM	Corporate Stock - Common	(1,476,125.33)	175,504.75
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR 03-15-2027 REG	Corporate Debt Instruments - Preferred	(743,584.80)	762,000.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14	Corporate Debt Instruments - Other	(643,964.58)	644,613.87
PVTPL SLM STUD LN TR 2003-11 STUD LN BKDSECS 144A A-6 VAR RT DUE 12-15-25	Corporate Debt Instruments - Preferred	(721,027.73)	738,237.50
SLM STUDENT LN TR 2003-14 CL A-6 FLTG 07-25-2025 REG	Corporate Debt Instruments - Preferred	(836,162.55)	842,062.50
SLM STUDENT LN TR 2007-4 A3 FLTG 01-25-2022 BEO	Corporate Debt Instruments - Preferred	(695,855.44)	696,937.50
PVTPL SLM PVT ED LN TR 2012-A STUD LN CLA-1 FLTG DUE 08-15-2025 BEO	Corporate Debt Instruments - Preferred	(497,209.37)	496,157.68
PVTPL SLM PRIVATE ED 2012-B STUDENT LN BACKED NT A-1 FLTG RT 01-18-2022	Corporate Debt Instruments - Preferred	(353,823.36)	353,629.94
SPX CORP COM	Corporate Stock - Common	(247,886.47)	256,697.77
SSIF NEV LTD PARTNERSHIP NT FLTG 144A DUE 04-14-2014 BEO	Corporate Debt Instruments - Preferred	(645,295.95)	646,451.00
#REORG/ SXC HEALTH NAME CHANGE CATAMARANCORP 2J1YAT1 EFF 07/11/2012	Corporate Stock - Common	-	-
SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG	Corporate Debt Instruments - Preferred	(45,069.96)	45,751.08
SALESFORCE COM INC COM STK	Corporate Stock - Common	(966,257.60)	1,413,914.12
SALOMON BROS MTG SECS VII INC FOR FUTUR 98-OPT1 CL M-1 FLTG RATE 07-25-2028 REG	Corporate Debt Instruments - Other	(44,793.64)	43,019.25
SANDISK CORP COM	Corporate Stock - Common	(237,657.70)	239,468.60
SANTANDER HLDGS 4.625% DUE 04-19-2016	Corporate Debt Instruments - Other	(58,911.18)	58,611.00
#REORG/SARA LEE CORP COM REV STK SPLIT HILLSHIRE BRANDS 2J12AV1 6/29/2012	Corporate Stock - Common	(244,481.63)	248,001.51
SCHEIN HENRY INC COM	Corporate Stock - Common	(245,945.06)	249,348.33
SCHLUMBERGER LTD COM COM	Corporate Stock - Common	(2,405,991.92)	4,930,320.97
SEMPRA ENERGY INC COM STK	Corporate Stock - Common	(544,563.66)	1,707,264.33
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	Other	(248,947.07)	249,920.68
SKYWORKS SOLUTIONS INC COM	Corporate Stock - Common	(23,000.23)	107,314.41
SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA-5 01-25-2027 REG	Corporate Debt Instruments - Preferred	(1,000,339.81)	1,021,575.00
PVTPL SLM PRIVATE ED LN TR 2011-B NT CL A1 FLTG 12-16-2024	Corporate Debt Instruments - Preferred	(382,749.24)	382,649.20
SOUTHERN CO COM STK	Corporate Stock - Common	(764,967.30)	780,078.72
#REORG/SOUTHERN UN STOCK MERGER ENERGY TRANSFER 2020107 3/26/2012	Corporate Stock - Common	(245,152.88)	-
SPECTRA ENERGY CORP COM STK	Corporate Stock - Common	(338,272.89)	335,873.23
SPLUNK INC COMSTK COM USD0.001	Corporate Stock - Common	(14,110.00)	26,768.97

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
STANLEY BLACK & DECKER INC COM	Corporate Stock - Common	(246,917.88)	246,483.60
STARBUCKS CORP COM	Corporate Stock - Common	(284,311.94)	1,832,758.83
PVTPL CMO STRUCTURED AST SECS CORP 2005-RF3 PASSTHRU 2-A 144A DUE 6-25-2035	Corporate Debt Instruments - Other	(686,847.49)	691,211.58
SUN TR BANKS INC COM	Corporate Stock - Common	(245,277.79)	252,487.72
SYMANTEC CORP COM	Corporate Stock - Common	(469,609.26)	377,432.10
TECO ENERGY INC COM	Corporate Stock - Common	(246,384.64)	247,192.27
TJX COS INC COM NEW	Corporate Stock - Common	(537,967.44)	509,032.19
PVTPL TNK-BP FIN S A SR MTN BK ENT TRANCHE # TR 00005 7.5 03-13-2013 BEO	Corporate Debt Instruments - Other	(135,362.50)	135,213.00
TARGET CORP COM STK	Corporate Stock - Common	(492,973.98)	493,191.69
TARGET CORP NT FLTG DUE 07-18-2014 REG	Corporate Debt Instruments - Preferred	(401,072.40)	400,984.40
TELEPHONE & DATA SYS INC COM STK	Corporate Stock - Common	(244,384.96)	238,774.14
TERADATA CORP DEL COM STK	Corporate Stock - Common	(1,501,243.28)	197,624.15
TEREX CORP NEW COM	Corporate Stock - Common	(250,508.50)	241,139.84
TESORO CORP	Corporate Stock - Common	(1,061,324.63)	3,191,427.29
TEXAS INSTRUMENTS INC COM	Corporate Stock - Common	(299,477.02)	299,473.04
TEXTRON INC COM	Corporate Stock - Common	(252,426.93)	268,125.48
THERMO FISHER CORP	Corporate Stock - Common	(331,354.31)	329,992.14
#REORG/THOMAS & BETTS CORP COM CASH MERGER 05-17-2012	Corporate Stock - Common	(245,736.63)	679,413.68
CMO THORNBURG MTG SECS TR 2004-1 CL II-1A VAR 1.70501% DUE 03-25-2044 REG	Corporate Debt Instruments - Preferred	(46,553.71)	44,199.95
3M CO COM	Corporate Stock - Common	(245,624.22)	247,524.02
TIDEWATER INC COM	Corporate Stock - Common	(249,493.26)	249,531.26
TIME WARNER INC USD0.01	Corporate Stock - Common	(598,091.58)	609,296.31
PVTPL TORONTO DOMINION BK ONT BD DTD 03/13/2012 144A 1.5% DUE 03-13-2017 BEO	Corporate Debt Instruments - Other	(696,926.54)	715,494.55
TOYOTA AUTO 1.27% DUE 12-16-2013	Corporate Debt Instruments - Other	(40,173.93)	40,143.23
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 1 DUE 02-17-2015	Corporate Debt Instruments - Preferred	(609,851.77)	610,402.60
TOYOTA AUTO RECEIVABLES 2012-A NT CL A-3.75 DUE 02-16-2016	Corporate Debt Instruments - Preferred	(1,088,930.39)	1,094,683.60
TRANSCANADA PIPELINES LTD .875 DUE 03-02-2015	Corporate Debt Instruments - Preferred	(89,770.50)	89,802.90
TRAVELERS COS INC COM STK	Corporate Stock - Common	(1,214,048.06)	359,777.12
TREX CO INC COM	Corporate Stock - Common	(102,756.42)	107,899.39
TRINITY IND INC COM	Corporate Stock - Common	(247,884.16)	247,785.48
PVTPL NT CL A-3L FLTG RATE 144A 3C7 VAR RT DUE 10-15-2033 BEO	Corporate Debt Instruments - Other	(657,375.45)	720,000.00
TUMI HOLDINGS INC	Corporate Stock - Common	(22,680.00)	32,309.58
UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTS BOOK ENTRY MTN 3.875% DUE 01-15-2015	Corporate Debt Instruments - Preferred	(659,571.20)	660,345.60
UDR INC COM STK	Other	(249,545.11)	262,194.30
PVTPL UBS AG LONDON BRH 1.875 DUE 01-23-2015	Corporate Debt Instruments - Other	(661,675.00)	669,442.20
US BANCORP	Corporate Stock - Common	(916,107.53)	921,429.18
PVTPL UBS AG LONDON BRH COVERED BD 2.25 DUE 03-30-2017	Corporate Debt Instruments - Other	(1,055,337.04)	1,060,486.00
UNION PAC CORP COM	Corporate Stock - Common	(691,775.02)	694,535.20
UNITED TECHNOLOGIES CORP COM	Corporate Stock - Common	(245,386.84)	247,693.62
UNITEDHEALTH GROUP INC COM	Corporate Stock - Common	(3,388,302.69)	4,681,322.16
UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE	Other	(36,992.10)	37,712.70
V F CORP COM	Corporate Stock - Common	(242,005.34)	245,948.35
VALERO ENERGY CORP COM STK NEW	Corporate Stock - Common	(257,144.88)	252,715.34
VERISIGN INC COM	Corporate Stock - Common	(12,071.25)	1,619,367.98
VERIZON COMMUNICATIONS COM	Corporate Stock - Common	(1,578,394.77)	3,530,978.27
VERIZON COMMUNICATIONS INC NT FLTG DUE 03-28-2014 REG	Corporate Debt Instruments - Preferred	(373,654.12)	373,175.71
VISA INC COM CL A STK	Corporate Stock - Common	(1,203,506.68)	6,295,266.35
VMWARE INC CL A COM CL A COM	Corporate Stock - Common	(1,432,234.92)	35,629.32
PVTPL VOLKSWAGEN INTL FIN N V GTD NT FLTG 144A 3C7 INCRTE DUE 04-01-2014	Corporate Debt Instruments - Preferred	(279,303.36)	279,179.32
VORNADO RLTY TR COM	Other	(245,931.95)	249,227.79
VULCAN MATERIALS CO COM	Corporate Stock - Common	(245,974.30)	240,222.78
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG	Corporate Debt Instruments - Preferred	(577,858.90)	591,179.56
CMO SER 2005-AR9 CL A1A FLT RT DUE 07-25-2045 REG	Corporate Debt Instruments - Preferred	-	671,115.41
WACHOVIA CAP TR III FIXED-FLTG RATE BD DUE 12-31-2049 REG	Corporate Debt Instruments - Other	(466,250.00)	463,850.00
WADDELL & REED FINL INC CL A COM	Corporate Stock - Common	(10,186.50)	117,180.08
WAL-MART STORES INC COM	Corporate Stock - Common	(490,255.43)	495,236.56
WAL-MART STORES .75% DUE 10-25-2013	Corporate Debt Instruments - Preferred	(10,019.06)	10,031.10
WAL-MART STORES INC 1.625 DUE 04-15-2014	Corporate Debt Instruments - Preferred	(122,347.20)	122,559.60
WALGREEN CO COM	Corporate Stock - Common	(1,847,358.47)	1,077,867.53
WASH FED INC COM	Corporate Stock - Common	(244,727.22)	243,839.75
WASTE MGMT INC DEL COM STK	Corporate Stock - Common	(271,364.62)	273,496.68
WELLPOINT INC COM	Corporate Stock - Common	(401,725.10)	936,797.98
WELLS FARGO & CO NEW COM STK	Corporate Stock - Common	(3,870,267.48)	2,636,702.04
WELLS FARGO & CO STEP CPN 3.676% DUE 06-15-2016	Corporate Debt Instruments - Preferred	(475,623.45)	475,965.00
WESCO INTL INC COM	Corporate Stock - Common	(246,197.54)	250,404.00
WESTN DIGITAL CORP COM	Corporate Stock - Common	(277,487.96)	361,220.91
WESTPAC BKG CORP 2.25% DUE 11-19-2012	Corporate Debt Instruments - Other	(292,364.95)	292,430.20
WHIRLPOOL CORP COM	Corporate Stock - Common	(817,640.00)	566,613.17
WILLIAMS CO INC COM	Corporate Stock - Common	(1,475,145.03)	278,608.20
WILLIAMS SONOMA INC COM	Corporate Stock - Common	(244,993.42)	239,939.00
WIS ENERGY COM	Corporate Stock - Common	(323,495.69)	332,028.98
WORKDAY INC CL A COM USD0.001	Corporate Stock - Common	(11,200.00)	18,634.02
WORLD FUEL SERVICE COM STK USD0.01	Corporate Stock - Common	(27,917.54)	8,798.20
XCEL ENERGY INC COM	Corporate Stock - Common	(286,450.33)	290,333.34
XEROX CORP COM	Corporate Stock - Common	(246,698.28)	243,937.65
YAHOO INC COM	Corporate Stock - Common	(335,722.14)	337,089.84
ZIMMER HLDGS INC COM	Corporate Stock - Common	(247,094.64)	253,887.75
REALTY ASSOCIATES FD IX CORP	Partnership/Joint Venture Interests	(1,200,000.00)	2,157,964.68
GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT	Value of Funds Held in Insurance Company General Accounts	(121,684.73)	130,737.27
GAC JOHN HANCOCK 43 IPG FUND	Value of Funds Held in Insurance Company General Accounts	(205,638.53)	285,060.85
GIC PRUDENTAL 3266-301 7.00% 12-31-15 UNALLOCATED GENERAL	Value of Funds Held in Insurance Company General Accounts	(755,596.09)	1,710,577.00
FUT DEC 12 S&P 500	Other	-	-
FUT JUN 12 EMINI S&P 500	Other	-	-
FUT JUN 12 S&P 500	Other	-	-
FUT SEP 12 EMINI S&P 500	Other	-	-
FUT SEP 12 S&P 500	Other	-	-
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	Other	(6,469,503.00)	6,469,503.00
FUT CALL JUN 12 T-NOTE OPTION 1325	Other	-	4,738.16
FUT PUT JUN 12 T-NOTE OPTION 1325	Other	(0.80)	3,846.86
FUT CALL JUN 12 T-NOTE OPTION 1325	Other	(9,509.04)	-
OTC DERIVATIVE CASH COLL PAY TO HSBC	Other Liabilities	(550,000.00)	540,000.00
AMDOCS ORD GBP0.01	Corporate Stock - Common	(559,498.80)	1,862,993.85
AON PLC COM	Corporate Stock - Common	-	250,136.04
ARCH CAPITAL GROUP COM STK	Corporate Stock - Common	(247,607.80)	254,561.43
ASSURED GUARANTY LTD COMMON STK	Corporate Stock - Common	(246,334.51)	248,299.10
BUNGE LTD	Corporate Stock - Common	(545,634.55)	567,283.90
CAPITAL GUARDIAN ABS CDO SER 1X CL A1A FLTG RT 04-03-2034 BEO	Corporate Debt Instruments - Other	(174,576.88)	177,698.01
COVIDIEN PLC USD0.20(POST CONSLDTN)	Corporate Stock - Common	(1,868,225.57)	250,882.32
INVESCO LTD COM STK USD0.20	Corporate Stock - Common	(1,761,261.77)	1,885,395.76
MARVELL TECH GROUP COM USD0.002	Corporate Stock - Common	(245,502.42)	247,442.16
MICHAEL KORS HOLDINGS LTD COM NPV	Corporate Stock - Common	(1,102,391.11)	193,598.23
SIGNET JEWELERS LTD ORD USD0.18	Corporate Stock - Common	(247,153.13)	236,218.83
WARNER CHILCOTT PLC COM	Corporate Stock - Common	(1,357,932.77)	621,128.57
ACE LTD COM STK	Corporate Stock - Common	(383,440.95)	1,534,300.13
GARMIN LTD COMMON STOCK	Corporate Stock - Common	(245,408.10)	244,541.00
TE CONNECTIVITY LTD	Corporate Stock - Common	(749,941.45)	3,284,472.90
TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	Corporate Stock - Common	(369,539.80)	389,930.40
#REORG/ASML HLDG REVERSE STOCK SPLIT ESCASML HLDG 0002K1QA71 0006066130 11/28/12	Corporate Stock - Common	(1,081,110.70)	1,559,413.26
CORE LABORATORIES NV NLG0.03	Corporate Stock - Common	(20,519.00)	147,847.50
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Corporate Stock - Common	(249,952.10)	263,185.85

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
QIAGEN N V COM	Corporate Stock - Common	(10,617.00)	145,236.30
SENSATA TECHNOLOGIES HLDG BV	Corporate Stock - Common	(263,646.00)	268,429.84
COPA HOLDINGS SA COM STK	Corporate Stock - Common	(247,381.69)	263,284.11
STANDARD CHARTERED ORD USD0.50	Corporate Stock - Common	(34,792.89)	507,155.11
RIO TINTO ORD GBP0.10	Corporate Stock - Common	(161,100.69)	86,662.18
BP ORD USD0.25	Corporate Stock - Common	(161,720.31)	183,108.32
MICRO FOCUS C SH (INCOME)	Corporate Stock - Common	-	-
BK OF NOVA SCOTIA COM NPV	Corporate Stock - Common	(761,369.63)	757,124.87
ROGERS COMMS INC CLASS'B'COM CAD1.62478	Corporate Stock - Common	(1,940,518.40)	1,954,185.25
COTT CORPORATION COM NPV	Corporate Stock - Common	(110,949.52)	131,556.18
INTERTAPE POLYMER GROUP INC COM	Corporate Stock - Common	(27,659.03)	33,069.77
ROYAL BK OF CANADA COM NPV	Corporate Stock - Common	(2,259,499.96)	1,280,629.52
TECK RESOURCES LIMITED	Corporate Stock - Common	(367,336.32)	318,524.95
TORONTO-DOMINION COM NPV	Corporate Stock - Common	(790,616.21)	788,177.49
#REORG/MI DEVS INC NAME CUSIP CHANGE GRANITE REAL ESTATE 2J1BAJ1 6/18/2012	Corporate Stock - Common	(260,308.04)	62,467.43
BARCLAYS ORD GBP0.25	Corporate Stock - Common	(578,399.53)	221,537.76
A.P. MOLLER-MAERSK SER'B'DKK1000	Corporate Stock - Common	(473,635.75)	1,429,725.90
FORBO HLDGS AG CHF28(REGD)	Corporate Stock - Common	(96,346.93)	198,072.37
FAURECIA EUR7	Corporate Stock - Common	(228,093.93)	131,552.36
HANNOVER RUCK SE ORD NPV(REGD)	Corporate Stock - Common	(371,201.48)	84,316.99
CONTINENTAL AG ORD NPV	Corporate Stock - Common	(347,081.39)	341,844.71
DEUTSCHE POST AG NPV(REGD)	Corporate Stock - Common	(825,320.52)	1,042,481.87
MERCK KGAA NPV	Corporate Stock - Common	(1,327,996.04)	27,759.80
ANHEUSER-BUSCH INBEV NV	Corporate Stock - Common	(1,453,189.16)	1,746,775.89
RWE AG NPV	Corporate Stock - Common	(37,651.99)	40,989.01
VIVENDI SA EUR5.50	Corporate Stock - Common	-	2,264,329.26
E.ON SE NPV	Corporate Stock - Common	(305,525.73)	310,280.79
BAYER AG NPV (REGD)	Corporate Stock - Common	(843,005.35)	63,767.78
BINCKBANK N.V. EUR0.10	Corporate Stock - Common	(67,455.12)	54,359.84
SANOFI EUR2	Corporate Stock - Common	(297,439.91)	1,404,090.80
SVENSKA HANDELSBKN SER'A'SEK4.30	Corporate Stock - Common	(497,460.17)	487,900.68
BANCO SANTANDER EUR0.50(REGD)	Corporate Stock - Common	(347,437.82)	267,199.57
CORP FINANC ALBA EUR1	Corporate Stock - Common	(326,531.48)	21,021.44
DEUTSCHE TELEKOM NPV(REGD)	Corporate Stock - Common	(1,034,033.87)	981,078.23
ASML HOLDING NV EUR0.09	Corporate Stock - Common	(948,230.55)	1,942,806.35
MICRO FOCUS C SHARES (INCOME)	Corporate Stock - Common	-	-
HAPPINET CORP NPV	Corporate Stock - Common	(97,814.52)	13,387.74
AOYAMA TRADING CO NPV	Corporate Stock - Common	(83,837.53)	66,929.63
AUST & NZ BANK GRP NPV	Corporate Stock - Common	(3,747,357.43)	693,805.30
AMCOR LIMITED NPV	Corporate Stock - Common	(245,112.46)	228,938.84
WESTPAC BKG CORP NPV	Corporate Stock - Common	(1,154,768.06)	2,439,868.77
SUMITOMO REAL EST NPV	Corporate Stock - Common	(49,140.76)	47,054.30
UNIVERSAL ENTERTAINMENT CORP	Corporate Stock - Common	(41,706.40)	34,499.85
GMO INTERNET INC NPV	Corporate Stock - Common	(64,268.28)	63,684.34
HIDAY HIDAKA CORP NPV	Corporate Stock - Common	-	52,992.25
CSL LTD NPV	Corporate Stock - Common	(1,279,585.26)	1,365,205.00
CHIYODA CO LTD NPV	Corporate Stock - Common	(25,392.83)	26,170.94
TOKYU LIVABLE NPV	Corporate Stock - Common	(24,522.81)	26,384.01
BOUSTEAD SINGAPORE NPV	Corporate Stock - Common	(78,761.55)	39,612.07
METRO HOLDINGS NPV	Corporate Stock - Common	(71,238.23)	21,698.19
ORIGIN ENERGY LTD NPV	Corporate Stock - Common	(124,327.60)	119,877.13
COMMONWEALTH BANK OF AUSTRALIA NPV	Corporate Stock - Common	(1,865,824.92)	3,713,298.47
KDDI CORP NPV	Corporate Stock - Common	(166,075.87)	109,667.23
OTSUKA CORP NPV	Corporate Stock - Common	(130,406.66)	244,444.91
SINGAPORE EXCHANGE NPV	Corporate Stock - Common	(70,518.10)	64,762.78
MITSUBISHI UFJ FIN NPV	Corporate Stock - Common	(705,555.21)	1,730,933.14
FUJITSU Y50	Corporate Stock - Common	(233,328.97)	595,596.26
HAKUTO CO LTD NPV	Corporate Stock - Common	(21,505.87)	11,100.34
HOSIDEN CORP NPV	Corporate Stock - Common	(53,922.13)	44,550.20
HUTCHISON WHAMPOA HKD0.25	Corporate Stock - Common	(1,237,344.40)	349,759.70
KANAMOTO CO LTD NPV	Corporate Stock - Common	(79,512.19)	47,947.31
KEYENCE CORP NPV	Corporate Stock - Common	-	117.61
KOMERI CO LTD NPV	Corporate Stock - Common	(71,196.88)	59,299.41
JFE HOLDINGS INC NPV	Corporate Stock - Common	-	126,901.60
FIELDS CORP NPV	Corporate Stock - Common	-	102,713.58
CREDIT SAISON CO NPV	Corporate Stock - Common	(29,968.81)	653,529.94
NEW WORLD DEVELOPMENT CO HKD1	Corporate Stock - Common	(546,973.84)	692,512.16
NICHIREKI CO LTD NPV	Corporate Stock - Common	(28,081.84)	5,470.71
NIPPON TELEGRAPH & TELEPHONE CORP NPV	Corporate Stock - Common	(486,117.93)	588,103.09
OGAKI KYORITSU BK NPV	Corporate Stock - Common	(61,569.53)	54,614.14
OITA BANK NPV	Corporate Stock - Common	(22,912.16)	17,501.81
TOKYU CONST(NEW) NPV	Corporate Stock - Common	(24,176.40)	15,354.18
PREMIER INVS NPV	Corporate Stock - Common	(36,500.71)	38,360.29
HONEYS CO LTD NPV	Corporate Stock - Common	(98,190.73)	98,962.60
SAN-IN GODO BANK NPV	Corporate Stock - Common	(52,708.33)	184,475.38
SUN HUNG KAI PROP HKD0.50	Corporate Stock - Common	(379,596.92)	409,712.96
SUZUKEN CO LTD NPV	Corporate Stock - Common	(153,670.23)	89,219.50
UTD O/S BANK NPV	Corporate Stock - Common	(833,255.00)	847,896.69
WESFARMERS LTD NPV	Corporate Stock - Common	(258,762.33)	1,952,368.57
NOVO-NORDISK AS DKK1 SER'B'	Corporate Stock - Common	(439,138.65)	1,463,920.44
AXA EUR2.29	Corporate Stock - Common	(62,246.92)	1,726,568.98
GPE BRUXELLES LAM NPV	Corporate Stock - Common	(190,291.00)	197,751.24
ROCHE HLDGS AG GENUSSCHEINE NPV	Corporate Stock - Common	(893,622.40)	1,887,908.77
STATOIL ASA	Corporate Stock - Common	(1,662,255.36)	559,373.38
ENEL SPA EUR1	Corporate Stock - Common	(187,976.65)	364,847.57
BNP PARIBAS EUR2	Corporate Stock - Common	(247,064.96)	109,406.85
WENDEL EUR4	Corporate Stock - Common	(457,332.55)	161,513.26
BK OF QUEENSLAND RIGHTS	Corporate Stock - Common	-	-
OTC DERIVATIVE CASH COLL PAY TO CREDIT SUISSE AG	Other Liabilities	(520,000.00)	520,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Other	(270,000.00)	270,000.00
OTC DERIVATIVE CASH COLL PAY TO RBC	Other Liabilities	(280,000.00)	280,000.00
OTC DER CASH COLL RECEIVABLE FROM UBS AG	Other	(560,000.00)	560,000.00
FX COLLATERAL PAYABLE TO: MORGAN STANLEY	Other Liabilities	(100,000.00)	150,000.00
CDS / STS DEUTUS33 12-20-2012 SWPC06U35	Other	-	-
CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC06U35	Other	-	-
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL	Other	(370,000.00)	640,000.00
TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	Other Liabilities	(280,000.00)	290,000.00
TBA COLLATERAL PAYABLE FROM MORGAN STANLEY	Other Liabilities	(80,000.00)	125,000.00
TBA COLLATERAL PAYABLE FROM CSFB	Other Liabilities	(270,000.00)	270,000.00
CCP DUE FROM BARCLAYS	Other	(1,000.00)	13,000.00
CCP DUE TO/FROM CREDIT SUISSE	Other	(50,000.00)	60,000.00
CURRENCY OPTION PUT DEUTGB2L EUR/USD 1.24 European 10/05/2012 BR5DZD5S9	Other	(5,806.98)	-
CURRENCY OPTION PUT DEUTGB2L EUR/USD 1.24 European 09/07/2012 BR5EGAA82	Other	(7,454.15)	-
OTC DER CASH COLL REC FROM DEUTSCHE BANK	Other	(11,000.00)	2,000.00
CURRENCY OPTION PUT CITIGB2L EUR/USD 1.24 European 09/07/2012 BR5EWVH81	Other	-	15,058.24
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	3,750.00
PUT SWPTN USD RBOSGB2RTCM 1.2 / LIBOR EUROPEAN 317U295D8 10-11-2012	Other	-	3,906.25
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	2,590.00
PUT SWAPTION USD RBOSGB2RTCM European 317U295D8 10-11-2012	Other	-	1,610.00
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M .85% European 317U302D9 10-11-2012	Other	-	1,600.00

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
CALL SWAPTION USD UBSWUS33 3MLIBOR/6M .85% European 317U303D8 10-11-2012	Other	-	1,800.00
PUT SWPTN USD UBSWUS33 6M 1.2%/3MLIBOR European 317U305D6 10-11-2012	Other	-	925.00
PUT SWPTN USD BOFAUS6S 6M 1.2%/3MLIBOR European 317U304D7 10-11-2012	Other	-	912.50
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.2% European 317U306D5 10-11-2012	Other	-	2,275.00
PUT SWPTN USD MSCSUS33 6M 1.6%/3MLIBOR European 317U307D4 10-11-2012	Other	-	3,770.00
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.2% European 317U309D2 10-11-2012	Other	-	810.00
PUT SWPTN USD BOFAUS6S 6M 1.6%/3MLIBOR European 317U308D3 10-11-2012	Other	-	3,690.00
CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M.85% European 317U294D9 10-11-2012	Other	-	2,015.00
PUT SWAPTION USD RBOSGB2RTCM European 317U295D8 10-11-2012	Other	-	6,200.00
PUT SWPTN USD BARCGB33 6M .85%/3MLIBOR European 317U432D2 10-11-2012	Other	-	1,000.00
PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U436D8 10-11-2012	Other	-	1,050.00
PUT SWPTN USD CITIUS33 6M .85%/3MLIBOR European 317U394D8 10-11-2012	Other	-	6,468.75
CALL SWAPTION USD CITIUS33 3MLIBOR/6M .85% European 317U393D9 10-11-2012	Other	-	6,468.75
CALL SWAPTION USD BARCGB33 3MLIBOR/6M .85% European 317U433D1 10-11-2012	Other	-	1,280.00
PUT SWPTN USD CSFPGB2L 6M .85%/3MLIBOR European 317U457D2 10-11-2012	Other	-	6,270.00
CALL SWAPTION USD UBSWUS33 3MLIBOR/6M .85% European 317U303D8 10-11-2012	Other	-	840.00
CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M .85% European 317U344D9 10-11-2012	Other	-	3,000.00
PUT SWPTN USD MSCSUS33 6M .85%/3MLIBOR European 317U435D9 10-11-2012	Other	-	4,960.00
CALL SWAPTION USD BARCGB33 3MLIBOR/6M .85% European 317U433D1 10-11-2012	Other	-	700.00
PUT SWPTN USD BARCGB33 6M .85%/3MLIBOR European 317U432D2 10-11-2012	Other	-	1,200.00
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .85% European 317U434D0 10-11-2012	Other	-	2,880.00
KINNEVIK INV AB SER'B'NPV	Corporate Stock - Common	(399,278.29)	505,329.63
AZIMUT HLDG S.P.A NPV	Corporate Stock - Common	(55,427.76)	72,652.95
FUYO GENERAL LEASE NPV	Corporate Stock - Common	(49,353.31)	50,570.91
LANXESS AG NPV	Corporate Stock - Common	(721,710.15)	662,153.22
GURUNAVI INC NPV	Corporate Stock - Common	(26,047.27)	25,092.55
TOTAL EUR2.5	Corporate Stock - Common	(438,842.65)	1,563,487.60
FRASER & NEAVE LTD NPV	Corporate Stock - Common	(176,804.63)	182,947.07
MONDI PLC GBP	Corporate Stock - Common	(54,989.00)	350,489.26
NOMURA RL EST INC NPV	Corporate Stock - Common	(734,911.85)	43,139.61
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007	Corporate Debt Instruments - Preferred	(112,526.70)	111,152.80
NUFLARE TECHNOLOGY NPV	Corporate Stock - Common	(25,754.08)	184,904.37
SVENSKA CELLULOSA SER'B'NPV	Corporate Stock - Common	(627,831.51)	654,644.39
MAN GROUP ORD USD0.03428571	Corporate Stock - Common	(362,470.41)	487,618.85
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE	Other	(76,536.00)	75,724.20
COLFAX CORP COM US .01	Corporate Stock - Common	-	256,164.40
SCHULER AG NPV (BR)	Corporate Stock - Common	(200,361.86)	187,736.59
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG	Corporate Debt Instruments - Other	(1,204,378.52)	1,909,416.86
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039	Corporate Debt Instruments - Preferred	(196,599.00)	194,675.00
MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020	Corporate Debt Instruments - Other	(185,670.40)	125,238.82
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE	Other	(92,514.10)	93,184.00
GOLDMAN SACHS 5.25% DUE 07-27-2021	Corporate Debt Instruments - Preferred	(1,350,670.00)	310,729.60
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE	Other	(67,638.15)	65,804.20
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	Other	(67,220.55)	67,606.20
PVTPL SPRINT NEXTEL CORP 9 DUE 11-15-2018	Corporate Debt Instruments - Other	(289,695.00)	151,200.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	Other	(43,747.90)	43,132.25
USA TREASURY NTS TIPS DTD 00340 04-15-2016	U.S. Government Securities	(951,024.56)	3,661,998.00
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Other	(65,537.50)	66,406.00
AVIATION CAP GROUP 7.125% DUE 10-15-2020	Corporate Debt Instruments - Other	(941,625.00)	1,910,250.00
PETROBRAS INTL FIN 3.875% DUE 01-27-2016	Corporate Debt Instruments - Other	-	448,345.50
JPMORGAN CHASE & 4.35% DUE 08-15-2021	Corporate Debt Instruments - Preferred	(1,092,690.00)	544,135.15
TEVA 3.65% DUE 11-10-2021	Corporate Debt Instruments - Preferred	(220,722.60)	447,020.05
PACIFIC ANDES RESO RIGHTS	Corporate Stock - Common	-	795.21
CITY OF NEW YORK 5.517 DUE 10-01-2037	Other	(60,415.50)	61,764.50
HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	Corporate Stock - Common	-	44,900.05
BANK OF AMER CORP 5.00 DUE 05-13-2021	Corporate Debt Instruments - Preferred	(59,802.00)	158,062.40
PVTPL BUILDING MATLS CORP AMER SR NT 144A 6.75% DUE 05-01-2021/04-29-2011 BEO	Corporate Debt Instruments - Other	(187,453.75)	86,400.00
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE	Other	(88,206.40)	83,664.00
PRIMERO MNG CORP COM	Corporate Stock - Common	(38,752.05)	67,642.41
CLEAR CHANNEL 9.25% DUE 12-15-2017	Corporate Debt Instruments - Other	(237,785.00)	461,983.40
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039	Other	(39,181.80)	39,124.20
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE	Other	(101,366.40)	101,368.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Other	(69,234.55)	70,412.10
INTL PAPER CO 4.75% DUE 02-15-2022	Corporate Debt Instruments - Other	(482,627.37)	562,157.55
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE	Other	(43,238.10)	42,786.00
DRAGON MNG LTD RIGHTS	Corporate Stock - Common	-	67.22
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE	Other	(51,604.80)	50,576.60
PVTPL GROUP DL ESCR INC / REYNOLDS SR SECD NT 144A 7.75 DUE 10-15-2016	Corporate Debt Instruments - Other	(131,875.00)	337,975.00
LBG CAPITAL 1 PLC 7.869% GTD 25/08/20 GBP1000	Corporate Debt Instruments - Other	(331,627.45)	338,446.51
METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE	Other	(99,006.75)	99,177.75
CSM NV EUR0.25(STK DIV 25/05/2012)	Corporate Stock - Common	-	-
LOS A CNTY CAL MET TRANSN AUTH SALES TX REV 5.735 06-01-2039 BEO TAXABLE	Other	(56,833.65)	57,000.60
ALLIANZ FINANCE II 5.75%-FRN GTD 08/07/41 EUR	Corporate Debt Instruments - Preferred	(114,213.75)	126,727.22
TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042	U.S. Government Securities	(2,251,788.67)	1,207,863.53
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE	Other	(83,538.00)	81,263.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Debt Instruments - Other	(190,313.30)	186,003.80
US TREAS NTS TIPS DTD 07-15-2011 07-15-2021	U.S. Government Securities	(1,731,455.16)	1,318,252.24
CITIGROUP INC 4.5% DUE 01-14-2022	Corporate Debt Instruments - Preferred	(239,203.65)	241,566.30
MCBRIDE NON CUM RED PREF (' B' SHARES)	Corporate Stock - Common	-	4,199.51
MORGAN STANLEY 5.5% DUE 07-28-2021	Corporate Debt Instruments - Preferred	(1,114,198.15)	977,764.95
INTL PAPER CO 6 DUE 11-15-2041	Corporate Debt Instruments - Other	(161,125.50)	242,867.00
ROYAL DUTCH SHELL EUR0.07 STK DIV	Corporate Stock - Common	-	-
PVTPL HD SUP INC SR SECD 1ST PRTY NT 8.125 DUE 04-15-2019	Corporate Debt Instruments - Other	(248,700.00)	125,062.50
PVTPL ARISTOTLE HLDG INC GTD SR NT 2.65 DUE 02-15-2017 BEO	Corporate Debt Instruments - Other	(550,368.25)	568,438.80
PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO	Corporate Debt Instruments - Other	(262,162.50)	271,750.00
CAIRN ENERGY PREF B SHARES (INTERIM)	Corporate Stock - Preferred	-	-
DELTA LLOYD NV EUR0.20(STK DIV 12/06/2012)	Corporate Stock - Common	-	-
CITIGROUP INC 4.45% DUE 01-10-2017	Corporate Debt Instruments - Preferred	(144,833.90)	146,739.60
FONCIERE DES MURS WTS 02/04/12(FONC MURS) E16	Corporate Stock - Common	-	151.59
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Corporate Debt Instruments - Preferred	(179,908.20)	191,606.30
ROYAL DUTCH SHELL 'A'E0.07(STK DIV 24/08/12)	Corporate Stock - Common	-	-
JPMORGAN CHASE & 4.5% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(387,921.30)	398,609.38
SANTANDER DRIVE AUTO RECEIVABLES TR 2012NT CL A-2 .91 DUE 05-15-2013	Corporate Debt Instruments - Preferred	(644,949.75)	141,482.11
US TREAS NTS INDEX LINKED NOTE .125 DUE 01-15-2022 REG	U.S. Government Securities	(10,636,612.36)	3,603,544.90
BK OF CYPRUS PUBL EUR1.00 (S/R 19/03/2012)	Corporate Stock - Common	-	6,025.21
BE SEMICONDUCTOR EUR0.91(STK DIV 25/05/2012)	Corporate Stock - Common	-	-
CAP 1 FINL CORP 2.15% DUE 03-23-2015	Corporate Debt Instruments - Other	(259,781.60)	265,720.20
BMC SOFTWARE INC 4.25 DUE 02-15-2022	Corporate Debt Instruments - Other	(348,175.50)	350,199.85
PVTPL CMO COMM 2012-9WS7 MTG TR COML MTGPASSTHRU CTF CL A 2.3646 02-10-2029	Corporate Debt Instruments - Other	(562,990.36)	568,257.04
JFE SHOJI TRADE NPV	Corporate Stock - Common	-	-
EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE	Other	(54,103.20)	54,450.80
GOLDMAN SACHS 5.75% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(1,606,710.75)	1,399,716.20
BANK AMER CORP 5.7% DUE 01-24-2022	Corporate Debt Instruments - Preferred	(1,346,978.20)	1,105,184.40
SPAREBANK 1 SR BK NOK25 SUB RIGHTS 01/06/12	Corporate Stock - Common	-	6,293.65
GIMV NPV (STK DIV 26/07/2013)	Corporate Stock - Common	-	-
BNP PARIBAS EUR2 (STK DIV 15/06/12)	Corporate Stock - Common	-	-
UNITED STATES TREAS NTS DTD 00399 04-15-2017	U.S. Government Securities	(6,838,666.33)	1,763,513.00
PVTPL URS CORP / URS FOX US LP SR NT 144A 5.25% DUE 04-01-2022/03-15-2012 BEO	Corporate Debt Instruments - Other	(254,752.65)	251,035.83
PEUGEOT SA EUR1 (SUB RIGHTS	Corporate Stock - Common	-	48,056.74
TOUR EIFFEL EUR5.00 (STK DIV 28/09/12)	Corporate Stock - Common	-	-

(a) Identity of Issuer, Borrower, Lessor, or Similar Party	(b) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(c) Cost of acquisitions	(d) Proceeds of dispositions
NORTH PACIFIC BANK NPV	Corporate Stock - Common	-	55,933.09
SANTA CLARA VY CALIF TRANSN AUTH SALES TAX REV 5.876% 04-01-2032 BEO TAXABLE	Other	(31,163.50)	30,691.00
BANCO BPI SA RIGHTS	Corporate Stock - Common	-	251.21
PATRIZIA NPV (INTERIM SHS)	Corporate Stock - Common	-	2.93
#REORG/BANCO SANTANDER SA WORTHLESS 23/4/2012	Corporate Stock - Common	-	12,099.01
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Corporate Debt Instruments - Preferred	(1,866,636.00)	1,978,679.00
VIVENDI SA EUR5.50 (B/R 25/05/12)	Corporate Stock - Common	-	9.13
PVTPL EXELON GENERATION CO LLC SR NT 144A 4.25% DUE 06-15-2022/06-18-2012 BEO	Corporate Debt Instruments - Other	-	185,015.19
MORGAN STANLEY 4.75% DUE 03-22-2017	Corporate Debt Instruments - Preferred	(399,280.00)	398,823.99
VALLOUREC(USIN A T EUR2 (STK DIV 19/06/12)	Corporate Stock - Common	-	-
BANK AMER CORP 6.5% DUE 08-01-2016	Corporate Debt Instruments - Preferred	(129,426.00)	-
#REORG/GRANITE REAL PLAN OF REORG GRANITE REAL 2M1HAL1 1/4/2013	Other	-	173,717.15
AMGEN INC 5.375 DUE 05-15-2043	Corporate Debt Instruments - Preferred	(374,943.75)	178,535.60
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CO SR NT 144A 3.125 DUE 05-11-2015	Corporate Debt Instruments - Other	(339,670.20)	347,568.40
AMERICREDIT .75999999046% DUE 10-08-2015	Corporate Debt Instruments - Other	(634,965.33)	39,139.41
CNH EQUIP TR 2012-A NT CL A2 .65 DUE 07-15-2015 REG	Corporate Debt Instruments - Other	(689,999.10)	690,323.44
PESCANOVA SA EUR6 ($/RIGHTS 26/07/2012)	Corporate Stock - Common	-	8,189.93
HYUNDAI AUTO RECEIVABLES TR 2012-A NT CLA-2 0.55 DUE 06-16-2014	Corporate Debt Instruments - Other	(749,976.08)	750,615.23
PVTPL KRAFT FOODS INC 3.5 BDS 06/06/22 USD1000 144A DUE 06-06-2022 BEO	Corporate Debt Instruments - Other	(400,952.85)	427,675.35
PVTPL KRAFT FOODS GROUP INC NT 5 DUE 06-04-2042 BEO	Corporate Debt Instruments - Other	(20,102.40)	22,606.60
ROYAL DUTCH SHELL 'A' EUR0.07(STK DIV 25/05)	Corporate Stock - Common	-	-
PVTPL CMO DBRR 2012-EZ1 TR CMBS RE-REMICCTF CL A .946 DUE 09-25-2045 BEO	Corporate Debt Instruments - Other	(984,718.29)	8,462.30
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE	Other	(26,746.60)	26,748.00
MCBRIDE NON CUM (CREST PURPS NOV 2012)	Corporate Stock - Common	-	6,406.11
ALLY AUTO .56000000238% DUE 10-15-2014	Corporate Debt Instruments - Other	(844,923.02)	845,752.34
US TREAS NTS TIPS 07-15-2022	U.S. Government Securities	(4,231,326.76)	2,850,133.79
DELTA LLOYD NV EUR0.20 (STK DIV 22/08/12)	Corporate Stock - Common	-	-
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31	Other	(89,882.40)	88,880.00
PVTPL DT AUTO OWNER TR 2012-1 AST BACKEDNT CL A 144A 1.06 DUE 01-15-2015	Corporate Debt Instruments - Preferred	(704,958.83)	377,676.42
TOUR EIFFEL NPV SUB RIGHT OPT STOCK DIV	Corporate Stock - Common	-	-
WENDEL - RIGHT	Corporate Stock - Common	-	5.66
CIT GROUP INC NEW 5.25% DUE 03-15-2018	Corporate Debt Instruments - Other	(330,000.00)	112,875.00
CIT GROUP INC NEW 4.25% DUE 08-15-2017	Corporate Debt Instruments - Other	(365,000.00)	171,807.90
ROYAL DUTCH SHELL DRIP RIGHTS A 3/1/13	Corporate Stock - Common	-	-
BILLERUD NPV ($/R 21/12/2012)	Corporate Stock - Common	-	24,677.94

RETIREMENT BENEFIT PLAN OF
R.R. DONNELLEY & SONS COMPANY

Schedule J

SCHEDULE H, ITEM 4i–SCHEDULE OF REPORTABLE TRANSACTIONS

FOR THE YEAR ENDED DECEMBER 31, 2012

EMPLOYER IDENTIFICATION NUMBER: 36-1004130, PLAN NUMBER: 001

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
SINGLE TRANSACTION IN EXCESS OF 5%								
Northern Trust	MFB INT COLLECTIVE RUSSELL 1000 VALUE IND EX FUND - NON LENDING	177.91	0.00	n/a	0.00	125,456,653.29	125,456,853.29	0.00
Northern Trust	MFB INT COLLECTIVE S&P500 INDEX FUND-NON LENDING	4,197.06	0.00	n/a	0.00	115,814,381.19	115,814,381.19	0.00
n/a	COLTV SHORT TERM INVT FD	0.00	1.00	n/a	0.00	109,744,065.19	109,744,065.19	0.00
SERIES OF NON-SECURITY TRANSACTIONS WITH SAME PARTY IN EXCESS OF 5%								
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 AUD / GBP EX RATE 1.491542 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,846.36	1,849.18	2.82
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 AUD / USD EX RATE 0.9591222 WITH HSBC BANK	n/a	n/a	n/a	0.00	2,163,436.50	2,152,501.24	-10,935.26
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 USD / AUD EX RATE 1.0433 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-2,164,847.50	-2,163,706.33	1,141.17
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 AUD / USD EX RATE 0.9552603 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	10,944,196.36	10,957,509.36	13,311.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / AUD EX RATE 1.0309 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-10,890,427.60	-10,446,211.65	444,215.95
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / AUD EX RATE 1.004502 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-200,000.00	-203,872.17	-3,872.17
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 AUD / USD EX RATE 1.027625 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	828,123.08	841,511.37	13,388.29
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 USD / AUD EX RATE 0.9734 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-828,363.40	-821,342.63	7,020.77
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 AUD / GBP EX RATE 1.491542 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,846.36	-1,849.62	-3.26
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / GBP EX RATE 9.4044 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,564.75	-1,570.36	-5.61
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 GBP / USD EX RATE 0.623968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	399,047.40	398,686.35	-361.05
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 USD / GBP EX RATE 1.602495 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-399,021.26	-400,669.62	-1,958.36
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 DKK / GBP EX RATE 9.4968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,648.75	-1,645.27	1.48
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUN 2012 USD / GBP EX RATE 1.551394 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-100,000.00	-101,131.64	-1,131.64
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 CAD / USD EX RATE 1.02178 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	530,448.87	531,294.42	847.55
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 USD / CAD EX RATE 0.979336 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-530,600.12	-530,488.40	311.72
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / CAD EX RATE 0.9660748 WITH HSBC BANK	n/a	n/a	n/a	0.00	-100,000.00	-101,366.76	-1,366.76
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 09 FEB 2012 USD / CNY EX RATE 0.1587075 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-507,824.28	-508,009.72	-185.44
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	555,847.83	552,417.96	-3,429.87
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / EUR EX RATE 7.441628 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	116,538.62	117,255.25	716.63
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / GBP EX RATE 9.4044 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,564.75	1,574.37	9.62
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 DKK / GBP EX RATE 9.4968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,648.75	1,639.02	-7.73
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 03 AUG 2012 DKK / EUR EX RATE 7.441628 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-116,538.62	-117,295.38	-756.76
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 EUR / USD EX RATE 0.7815566 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	139,168.60	129,766.39	-9,402.21
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / EUR EX RATE 1.3125 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-139,125.00	-140,004.60	-879.60
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 EUR / USD EX RATE 0.7545879 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,220,197.20	2,234,443.22	14,246.02
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 USD / EUR EX RATE 1.32484 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,220,431.84	-2,229,247.52	-8,815.68
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 EUR / USD EX RATE 0.7571169 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,813,304.00	2,817,883.37	4,579.37
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 USD / EUR EX RATE 1.32128 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,814,326.40	-2,607,971.87	206,354.53
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 USD / EUR EX RATE 1.22817 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-158,870.54	-159,107.27	-236.73
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 01 OCT 2012 USD / INR EX RATE 0.0189764 WITH HSBC BANK	n/a	n/a	n/a	0.00	-1,163,178.17	-1,164,769.60	-1,591.43
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 INR / USD EX RATE 51.08 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	1,200,000.00	1,106,076.60	-93,923.40
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 INR / USD EX RATE 58.08 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,055,371.90	1,164,769.60	109,397.70
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / INR EX RATE 0.0175265 WITH HSBC BANK	n/a	n/a	n/a	0.00	-1,074,425.94	-1,106,076.60	-31,650.66
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 05 APR 2012 USD / TWD EX RATE 0.0338776 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-1,203,333.56	-1,204,067.60	-734.24
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 TWD / USD EX RATE 29.6 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	1,200,000.00	1,204,067.60	4,067.60
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / TWD EX RATE 0.033557 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,191,946.31	-1,220,031.60	-28,085.29
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 29 NOV 2012 TWD / USD EX RATE 29.124 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,219,612.69	1,220,031.60	418.91
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 01 OCT 2012 USD / INR EX RATE 0.0189764 WITH HSBC BANK	n/a	n/a	n/a	0.00	1,163,178.17	1,163,178.17	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 05 APR 2012 USD / TWD EX RATE 0.0338776 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	1,203,333.56	1,203,333.56	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 AUD / USD EX RATE 0.9591222 WITH HSBC BANK	n/a	n/a	n/a	0.00	-2,163,436.50	-2,163,436.50	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 08 NOV 2012 USD / AUD EX RATE 1.0433 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	2,164,847.50	2,164,847.50	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 09 FEB 2012 USD / CNY EX RATE 0.1587075 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	507,824.28	507,824.28	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 CAD / USD EX RATE 1.02178 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-530,448.87	-530,448.87	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 16 MAY 2012 USD / CAD EX RATE 0.979336 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	530,600.12	530,600.12	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 AUD / USD EX RATE 0.9552603 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-10,944,196.36	-10,944,196.36	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 EUR / USD EX RATE 0.7815566 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-139,168.60	-139,168.60	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / AUD EX RATE 1.0309 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	10,890,427.60	10,890,427.60	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 19 APR 2012 USD / EUR EX RATE 1.3125 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	139,125.00	139,125.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 EUR / USD EX RATE 0.7545879 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,220,197.20	-2,220,197.20	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 22 FEB 2012 USD / EUR EX RATE 1.32484 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,220,431.84	2,220,431.84	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 GBP / USD EX RATE 0.623968 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-399,047.40	-399,047.40	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 23 NOV 2012 USD / GBP EX RATE 1.602495 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	399,021.26	399,021.26	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 EUR / USD EX RATE 0.7571169 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-2,813,304.00	-2,813,304.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 25 APR 2012 USD / EUR EX RATE 1.32128 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	2,814,326.40	2,814,326.40	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 26 JUL 2012 USD / EUR EX RATE 1.22817 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	158,870.54	158,870.54	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 INR / USD EX RATE 51.08 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	-1,200,000.00	-1,200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 27 JAN 2012 TWD / USD EX RATE 29.6 WITH HSBC BANK USA NEW	n/a	n/a	n/a	0.00	-1,200,000.00	-1,200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 INR / USD EX RATE 58.08 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,055,371.90	-1,055,371.90	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / AUD EX RATE 1.004502 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	200,000.00	200,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / CAD EX RATE 0.9660748 WITH HSBC BANK	n/a	n/a	n/a	0.00	100,000.00	100,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / GBP EX RATE 1.551394 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	100,000.00	100,000.00	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / INR EX RATE 0.0175265 WITH HSBC BANK	n/a	n/a	n/a	0.00	1,074,425.94	1,074,425.94	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 28 JUN 2012 USD / TWD EX RATE 0.033557 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	1,191,946.31	1,191,946.31	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 29 NOV 2012 TWD / USD EX RATE 29.124 WITH HSBC BANK USA,	n/a	n/a	n/a	0.00	-1,219,612.69	-1,219,612.69	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 AUD / USD EX RATE 1.027625 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-828,123.08	-828,123.08	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	-555,847.83	-555,847.83	0.00
HSBC BANK USA, N.A.	FX DEAL TRANSACTED ON 31 MAY 2012 USD / AUD EX RATE 0.9734 WITH HSBC BANK USA	n/a	n/a	n/a	0.00	828,363.40	828,363.40	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 AUG 2012 AUD / EUR EX RATE 1.164553 WITH UBS AG	n/a	n/a	n/a	0.00	6,903.22	6,963.83	60.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 AUD / DKK EX RATE 0.1816512 WITH UBS AG	n/a	n/a	n/a	0.00	399,840.11	399,525.84	-314.27
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 AUD / EUR EX RATE 1.204371 WITH UBS AG	n/a	n/a	n/a	0.00	72,012.59	71,955.69	-56.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 AUD / JPY EX RATE 0.0120326 WITH UBS AG	n/a	n/a	n/a	0.00	12,775.29	12,695.60	-79.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 AUG 2012 AUD / GBP EX RATE 1.483468 WITH UBS AG	n/a	n/a	n/a	0.00	2,635.33	2,619.23	-16.10
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / CHF EX RATE 0.9658209 WITH UBS AG	n/a	n/a	n/a	0.00	1,617.30	1,620.95	3.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / NZD EX RATE 0.7792999 WITH UBS AG	n/a	n/a	n/a	0.00	9,515.27	9,422.95	-92.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / SGD EX RATE 0.7726098 WITH UBS AG	n/a	n/a	n/a	0.00	54,321.73	53,794.67	-527.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 AUD / USD EX RATE 1.0126726 WITH UBS AG	n/a	n/a	n/a	0.00	2,848,697.11	2,993,522.78	134,825.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 USD / AUD EX RATE 0.9908 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-2,858,458.00	-2,855,861.36	2,596.64
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 AUD / GBP EX RATE 1.522638 WITH UBS AG	n/a	n/a	n/a	0.00	1,232.37	1,248.04	15.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 AUD / EUR EX RATE 1.184665 WITH UBS AG	n/a	n/a	n/a	0.00	1,132.39	1,137.20	4.81
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 AUG 2012 EUR / AUD EX RATE 0.8311032 WITH UBS AG	n/a	n/a	n/a	0.00	-5,034.54	-4,998.73	35.81
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 AUD / USD EX RATE 0.9778995 WITH UBS AG	n/a	n/a	n/a	0.00	164,638.60	164,855.95	217.35
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / AUD EX RATE 1.021082 WITH UBS AG	n/a	n/a	n/a	0.00	-164,390.63	-166,498.15	-2,107.17
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 AUD / GBP EX RATE 1.495939 WITH UBS AG	n/a	n/a	n/a	0.00	3,581.13	3,589.32	8.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 SGD / GBP EX RATE 1.979353 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-23,710.84	-23,669.16	41.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 USD / GBP EX RATE 1.582712 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-4,198.91	-4,207.23	-8.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 GBP / SEK EX RATE 0.0915075 WITH UNION BANK OF	n/a	n/a	n/a	0.00	10,199.75	10,185.85	-13.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 GBP / USD EX RATE 0.6259781 WITH UNION BANK OF	n/a	n/a	n/a	0.00	127,600.00	126,700.00	-1,100.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 JPY / GBP EX RATE 131.08 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-46,069.55	-45,770.92	298.63
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 NOK / GBP EX RATE 9.065159 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,408.19	-7,351.74	56.45
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / GBP EX RATE 1.59648 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-127,716.40	-124,564.01	3,154.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 APR 2012 JPY / GBP EX RATE 131.134 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-296,361.34	-295,090.31	1,271.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 GBP / USD EX RATE 0.6440394 WITH UBS AG	n/a	n/a	n/a	0.00	114,123.45	114,443.18	319.73
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 USD / GBP EX RATE 1.562394 WITH UBS AG	n/a	n/a	n/a	0.00	-114,100.96	-118,346.02	-4,245.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 GBP / EUR EX RATE 0.793005 WITH UBS AG	n/a	n/a	n/a	0.00	81,693.11	81,627.42	-65.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 MAR 2012 GBP / USD EX RATE 0.6341154 WITH UNION BANK OF	n/a	n/a	n/a	0.00	493,601.00	491,190.69	-2,410.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 MAR 2012 USD / GBP EX RATE 1.576018 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-493,293.63	-485,494.27	7,799.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 SEP 2012 EUR / GBP EX RATE 1.261575 WITH UBS AG	n/a	n/a	n/a	0.00	-8,338.50	-8,366.57	-27.77
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 AUG 2012 EUR / GBP EX RATE 1.2655089 WITH UBS AG	n/a	n/a	n/a	0.00	-27,382.49	-27,453.04	-70.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 FEB 2012 EUR / GBP EX RATE 1.1927182 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,557.57	-6,534.18	23.39

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 EUR / GBP EX RATE 1.2354878 WITH UBS AG	n/a	n/a	n/a	0.00	-466,773.07	-466,702.29	70.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SEK / GBP EX RATE 10.63604 WITH UBS AG	n/a	n/a	n/a	0.00	-78,653.44	-78,627.77	25.67
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SGD / GBP EX RATE 1.971413 WITH UBS AG	n/a	n/a	n/a	0.00	-16,784.74	-16,778.51	6.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 GBP / SEK EX RATE 0.0902769 WITH UNION BANK OF	n/a	n/a	n/a	0.00	23,467.05	23,466.00	-1.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 AUG 2012 AUD / GBP EX RATE 1.493468 WITH UBS AG	n/a	n/a	n/a	0.00	-2,635.53	-2,638.96	-3.43
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 GBP / NOK EX RATE 0.1056492 WITH UBS AG	n/a	n/a	n/a	0.00	44,666.28	44,622.79	-263.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 EUR / GBP EX RATE 1.2407687 WITH UBS AG	n/a	n/a	n/a	0.00	-17,137.09	-17,221.96	-84.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 JPY / GBP EX RATE 126.05712 WITH UBS AG	n/a	n/a	n/a	0.00	-9,248.36	-9,317.66	-69.30
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SEK / GBP EX RATE 10.706998 WITH UBS AG	n/a	n/a	n/a	0.00	-28,170.42	-28,286.14	-115.72
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SGD / GBP EX RATE 1.968123 WITH UBS AG	n/a	n/a	n/a	0.00	-40,939.80	-41,138.19	-198.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 GBP / USD EX RATE 0.6516055 WITH UNION BANK OF	n/a	n/a	n/a	0.00	122,736.00	122,835.99	99.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 USD / GBP EX RATE 1.532921 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-122,633.68	-126,700.00	-4,066.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 AUD / GBP EX RATE 1.622638 WITH UBS AG	n/a	n/a	n/a	0.00	-1,232.37	-1,250.78	-18.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 DKK / GBP EX RATE 9.408355 WITH UBS AG	n/a	n/a	n/a	0.00	-2,397.00	-2,429.07	-32.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 MAR 2012 EUR / GBP EX RATE 1.1850479 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-173,741.30	-174,417.67	-676.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 FEB 2012 EUR / GBP EX RATE 1.1945918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,426.04	-1,417.47	8.57
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 EUR / GBP EX RATE 1.2034899 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-38,604.66	-39,218.54	-413.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 JPY / GBP EX RATE 130.8998 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-73,563.58	-74,603.29	-1,039.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 JPY / GBP EX RATE 131.0066 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-103,427.36	-104,254.26	-826.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / GBP EX RATE 1.2304951 WITH UBS AG	n/a	n/a	n/a	0.00	-42,053.92	-41,734.21	319.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 SGD / GBP EX RATE 1.954516 WITH UBS AG	n/a	n/a	n/a	0.00	-78,315.17	-78,705.46	610.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / GBP EX RATE 1.615207 WITH UBS AG	n/a	n/a	n/a	0.00	-88,367.68	-88,446.92	-78.94
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 GBP / USD EX RATE 0.615271 WITH UBS AG	n/a	n/a	n/a	0.00	3,497,645.60	3,501,196.62	3,551.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 USD / GBP EX RATE 1.62498 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-3,496,956.96	-3,497,323.46	-366.50
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 MAR 2012 JPY / GBP EX RATE 132.538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-54,181.38	-53,829.92	351.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 21 MAR 2012 JPY / GBP EX RATE 132.3842 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-42,043.08	-42,132.92	-89.84
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 22 MAR 2012 JPY / GBP EX RATE 130.4991 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-59,292.07	-59,698.29	-406.22
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 MAR 2012 JPY / GBP EX RATE 130.9178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-60,846.31	-61,298.30	-351.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 GBP / CHF EX RATE 0.6602064 WITH UNION BANK OF	n/a	n/a	n/a	0.00	65,794.20	59,229.35	432.15
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 EUR / GBP EX RATE 1.1957178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,475.18	-6,533.87	-58.71
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 EUR / GBP EX RATE 1.1950268 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-2,435.21	-2,422.62	12.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 USD / GBP EX RATE 1.569337 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-18,555.54	-18,562.20	-6.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / GBP EX RATE 132.1078 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-149,954.42	-149,030.77	923.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 SEP 2012 EUR / GBP EX RATE 1.2568151 WITH UBS AG	n/a	n/a	n/a	0.00	-3,144.53	-3,141.68	2.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 GBP / USD EX RATE 0.6376331 WITH UBS AG	n/a	n/a	n/a	0.00	84,688.20	84,723.31	35.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / GBP EX RATE 1.5680365 WITH UBS AG	n/a	n/a	n/a	0.00	-84,874.08	-86,740.20	-2,066.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 GBP / SEK EX RATE 0.0916475 WITH UNION BANK OF	n/a	n/a	n/a	0.00	12,073.28	12,048.37	-24.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 AUD / GBP EX RATE 1.495939 WITH UBS AG	n/a	n/a	n/a	0.00	-3,581.13	-3,557.25	23.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 DKK / GBP EX RATE 9.527627 WITH UBS AG	n/a	n/a	n/a	0.00	-42,360.90	-42,112.02	248.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 CAD / USD EX RATE 0.99092 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	325,714.64	324,020.06	-1,694.58
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 USD / CAD EX RATE 1.0172681 WITH UBS AG	n/a	n/a	n/a	0.00	-325,026.75	-320,790.93	4,235.82
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 CAD / USD EX RATE 1.028 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	940,545.81	945,939.32	5,393.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 USD / CAD EX RATE 0.9728478 WITH UBS AG	n/a	n/a	n/a	0.00	-938,798.14	-888,729.51	-49,931.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 CAD / USD EX RATE 0.9915 WITH UNION BANK OF	n/a	n/a	n/a	0.00	910,741.30	909,319.77	-1,421.53
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 USD / CAD EX RATE 1.0065831 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-909,944.50	-885,163.95	23,780.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 CAD / USD EX RATE 1.010621 WITH UBS AG	n/a	n/a	n/a	0.00	1,244,779.20	1,248,945.15	4,165.95
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 USD / CAD EX RATE 0.9881062 WITH UBS AG	n/a	n/a	n/a	0.00	-1,243,037.55	-1,263,934.43	-45,699.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 CAD / USD EX RATE 1.019 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	101,079.49	101,074.53	-4.96
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / CAD EX RATE 0.9795056 WITH UBS AG	n/a	n/a	n/a	0.00	-100,699.33	-105,532.79	-4,833.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / CNY EX RATE 0.1582905 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,249,202.37	-1,252,911.05	-3,708.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 FEB 2012 CNY / USD EX RATE 6.3009 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,332,540.75	3,333,757.66	1,216.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 CNY / USD EX RATE 6.2955 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	610,000.00	609,680.43	-319.57
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 CNY / USD EX RATE 6.3035 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,331,166.18	3,333,651.86	2,485.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 USD / CNY EX RATE 0.1584284 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,326,680.29	-3,333,757.66	-7,077.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6.3297 WITH UNION BANK OF	n/a	n/a	n/a	0.00	951,001.31	955,071.44	-5,929.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 AUD / DKK EX RATE 0.1616512 WITH UBS AG	n/a	n/a	n/a	0.00	-399,840.11	-398,486.65	1,353.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 DKK / JPY EX RATE 0.0763769 WITH UBS AG	n/a	n/a	n/a	0.00	1,119.50	1,112.88	-6.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JUL 2012 DKK / GBP EX RATE 9.405355 WITH UBS AG	n/a	n/a	n/a	0.00	2,397.00	2,407.40	10.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 DKK / EUR EX RATE 7.438408 WITH UBS AG	n/a	n/a	n/a	0.00	18,004.75	17,860.15	-144.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 JUL 2012 DKK / EUR EX RATE 7.436652 WITH UBS AG	n/a	n/a	n/a	0.00	4,668.84	4,669.69	2.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 SGD / DKK EX RATE 0.2111651 WITH UBS AG	n/a	n/a	n/a	0.00	-7,576.51	-7,609.90	-33.39
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 JUL 2012 DKK / GBP EX RATE 9.527627 WITH UBS AG	n/a	n/a	n/a	0.00	42,360.90	42,526.77	165.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 SGD / DKK EX RATE 0.2118177 WITH UBS AG	n/a	n/a	n/a	0.00	-6,670.74	-6,657.67	13.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 OCT 2012 USD / DKK EX RATE 0.173765 WITH UBS AG	n/a	n/a	n/a	0.00	-260,022.29	-259,510.47	511.82
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 AUG 2012 AUD / EUR EX RATE 1.164553 WITH UBS AG	n/a	n/a	n/a	0.00	-8,903.22	-7,030.29	-127.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 DEC 2012 SGD / EUR EX RATE 1.591125 WITH UBS AG	n/a	n/a	n/a	0.00	-10,131.42	-10,143.71	-12.29
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,420.44	6,292.96	-127.68
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,253.84	7,109.35	-144.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 EUR / JPY EX RATE 0.0101338 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,003.28	6,910.23	-93.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 EUR / USD EX RATE 0.7854038 WITH UBS AG	n/a	n/a	n/a	0.00	4,487,827.50	4,454,164.51	-33,662.99
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 USD / EUR EX RATE 1.30771 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-4,491,993.65	-4,529,190.93	-37,207.08
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	8,326.08	8,289.96	-36.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,617.52	3,613.27	-4.25
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 AUD / EUR EX RATE 1.204371 WITH UBS AG	n/a	n/a	n/a	0.00	-72,012.59	-71,732.69	279.70
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 JUL 2012 GBP / EUR EX RATE 0.795005 WITH UBS AG	n/a	n/a	n/a	0.00	-81,693.11	-81,414.11	279.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 SEP 2012 EUR / GBP EX RATE 1.261575 WITH UBS AG	n/a	n/a	n/a	0.00	6,338.60	6,414.49	75.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 AUG 2012 EUR / GBP EX RATE 1.2665089 WITH UBS AG	n/a	n/a	n/a	0.00	27,382.49	27,286.46	-96.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 FEB 2012 EUR / GBP EX RATE 1.1927182 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,557.57	6,525.38	-32.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 EUR / GBP EX RATE 1.2354878 WITH UBS AG	n/a	n/a	n/a	0.00	466,773.07	464,339.31	-2,433.76
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 EUR / HKD EX RATE 0.1048747 WITH UBS AG	n/a	n/a	n/a	0.00	1,774.49	1,760.61	6.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 EUR / USD EX RATE 0.7843137 WITH UNION BANK OF	n/a	n/a	n/a	0.00	930,750.00	925,092.47	-5,657.53
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 USD / EUR EX RATE 1.275912 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-931,415.76	-955,058.98	-23,643.22
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 EUR / USD EX RATE 0.8126778 WITH UBS AG	n/a	n/a	n/a	0.00	6,334,614.00	6,303,210.89	-31,403.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 USD / EUR EX RATE 1.232066 WITH UBS AG	n/a	n/a	n/a	0.00	-6,342,778.73	-6,675,411.61	-332,632.88
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 JPY / EUR EX RATE 105.5796 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-17,571.74	-17,740.54	-168.80
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 NOK / EUR EX RATE 7.6020092 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-18,607.93	-18,907.86	-99.93
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 EUR / JPY EX RATE 0.0101833 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,711.89	1,714.43	2.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / HKD EX RATE 0.1052379 WITH UBS AG	n/a	n/a	n/a	0.00	36,685.08	36,470.59	-214.49
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / NOK EX RATE 0.1337455 WITH UBS AG	n/a	n/a	n/a	0.00	7,366.60	7,366.53	-30.07
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 EUR / GBP EX RATE 1.2407687 WITH UBS AG	n/a	n/a	n/a	0.00	17,137.09	17,223.61	86.52
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 APR 2012 NOK / EUR EX RATE 7.610649 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-52,975.59	-52,839.93	135.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 EUR / USD EX RATE 0.7567821 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,216,347.00	1,212,758.22	-3,588.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 USD / EUR EX RATE 1.271575 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,216,697.28	-1,252,043.07	-35,145.79
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 EUR / JPY EX RATE 0.0101533 WITH UNION BANK OF	n/a	n/a	n/a	0.00	4,818.46	4,808.86	-7.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 MAR 2012 EUR / GBP EX RATE 1.1850479 WITH UNION BANK OF	n/a	n/a	n/a	0.00	173,741.30	172,233.00	-1,508.30
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 FEB 2012 EUR / GBP EX RATE 1.1945918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,426.04	1,409.60	-16.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 EUR / GBP EX RATE 1.2034899 WITH UNION BANK OF	n/a	n/a	n/a	0.00	38,604.66	39,236.26	431.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 EUR / JPY EX RATE 0.0102766 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,923.73	1,945.58	21.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / GBP EX RATE 1.2304951 WITH UBS AG	n/a	n/a	n/a	0.00	42,053.92	41,784.38	-269.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / USD EX RATE 0.762079 WITH UBS AG	n/a	n/a	n/a	0.00	540,232.74	536,456.28	-3,776.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / EUR EX RATE 1.31343 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-540,739.13	-542,879.58	-2,140.45
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 AUD / EUR EX RATE 1.184665 WITH UBS AG	n/a	n/a	n/a	0.00	-1,132.39	-1,124.97	7.42
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 DKK / EUR EX RATE 7.438408 WITH UBS AG	n/a	n/a	n/a	0.00	-18,004.75	-17,861.78	142.97
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 JAN 2012 EUR / JPY EX RATE 0.010013 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,008.22	3,042.23	34.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 AUG 2012 EUR / AUD EX RATE 0.8311032 WITH UBS AG	n/a	n/a	n/a	0.00	5,034.54	5,007.88	-26.66
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 JUL 2012 DKK / EUR EX RATE 7.436652 WITH UBS AG	n/a	n/a	n/a	0.00	-4,668.84	-4,669.46	-2.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 EUR / GBP EX RATE 1.1957178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,475.18	6,554.22	79.04
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 EUR / GBP EX RATE 1.1950268 WITH UNION BANK OF	n/a	n/a	n/a	0.00	2,435.21	2,427.24	-7.97
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 SEP 2012 EUR / GBP EX RATE 1.2568151 WITH UBS AG	n/a	n/a	n/a	0.00	3,144.53	3,155.13	10.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 EUR / USD EX RATE 0.787321 WITH UNION BANK OF	n/a	n/a	n/a	0.00	459,037.20	458,817.61	-219.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 USD / EUR EX RATE 1.254527 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-459,156.88	-442,310.99	16,845.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / EUR EX RATE 109.2594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-91,545.89	-91,669.12	-123.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 HKD / JPY EX RATE 0.1066045 WITH UNION BANK OF	n/a	n/a	n/a	0.00	21,874.57	21,879.08	4.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 HKD / JPY EX RATE 0.1068204 WITH UNION BANK OF	n/a	n/a	n/a	0.00	6,267.24	6,268.09	0.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 EUR / HKD EX RATE 0.1048747 WITH UBS AG	n/a	n/a	n/a	0.00	-1,774.49	-1,771.95	2.54
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 HKD / JPY EX RATE 0.1010618 WITH UNION BANK OF	n/a	n/a	n/a	0.00	8,300.17	8,297.77	-2.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / HKD EX RATE 0.1052379 WITH UBS AG	n/a	n/a	n/a	0.00	-36,685.08	-36,666.33	18.75
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 HKD / JPY EX RATE 0.1009428 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,135.62	7,134.93	-0.69

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 HKD / JPY EX RATE 0.1012074 WITH UNION BANK OF	n/a	n/a	n/a	0.00	10,676.79	10,681.05	4.26
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 JPY / SEK EX RATE 12.4358 WITH UNION BANK OF	n/a	n/a	n/a	0.00	108,562.01	108,008.16	-553.85
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 JPY / SEK EX RATE 11.875423 WITH UNION BANK OF	n/a	n/a	n/a	0.00	2,109.60	2,117.41	10.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 JPY / GBP EX RATE 131.08 WITH UNION BANK OF	n/a	n/a	n/a	0.00	46,069.55	45,834.90	-234.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 APR 2012 JPY / GBP EX RATE 131.134 WITH UNION BANK OF	n/a	n/a	n/a	0.00	296,361.34	295,624.57	-736.77
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,420.44	-6,332.31	88.13
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 04 JAN 2012 EUR / JPY EX RATE 0.0100735 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,253.84	-7,154.26	99.58
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 EUR / JPY EX RATE 0.0101338 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,003.28	-6,965.17	37.11
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JAN 2012 HKD / JPY EX RATE 0.1006045 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-21,874.57	-21,903.18	-28.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 EUR / JPY EX RATE 0.0101668 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-8,326.08	-8,303.79	22.29
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 EUR / JPY EX RATE 0.0101669 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,617.52	-3,610.38	7.14
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JAN 2012 HKD / JPY EX RATE 0.1008204 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-6,267.24	-6,281.89	-14.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 JPY / SEK EX RATE 11.316514 WITH UBS AG	n/a	n/a	n/a	0.00	66,978.03	67,025.78	49.75
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 AUG 2012 AUD / JPY EX RATE 0.0120326 WITH UBS AG	n/a	n/a	n/a	0.00	-12,775.29	-12,811.19	-35.90
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 JPY / CHF EX RATE 68.03722 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,722.14	3,706.67	-15.47
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 JPY / EUR EX RATE 105.5795 WITH UNION BANK OF	n/a	n/a	n/a	0.00	17,571.74	17,573.75	2.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 EUR / JPY EX RATE 0.0101833 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,711.69	-1,714.01	-2.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JAN 2012 HKD / JPY EX RATE 0.1010918 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-8,300.17	-8,288.56	11.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 DKK / JPY EX RATE 0.0763769 WITH UBS AG	n/a	n/a	n/a	0.00	-1,119.50	-1,122.36	-2.86
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 JPY / GBP EX RATE 125.05712 WITH UBS AG	n/a	n/a	n/a	0.00	9,248.36	9,243.99	-4.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 APR 2012 JPY / USD EX RATE 80.8594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	3,573.30	3,594.61	21.31
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 EUR / JPY EX RATE 0.0101533 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-4,816.48	-4,857.37	-40.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 SGD / JPY EX RATE 0.0165011 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-13,182.65	-13,204.03	-21.38
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 HKD / JPY EX RATE 0.1009428 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-7,135.62	-7,158.22	-22.60
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 SGD / JPY EX RATE 0.0167954 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-5,682.07	-5,698.10	-16.03
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 MAR 2012 JPY / GBP EX RATE 130.6566 WITH UNION BANK OF	n/a	n/a	n/a	0.00	73,563.58	73,654.52	390.94
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 JPY / GBP EX RATE 131.0066 WITH UNION BANK OF	n/a	n/a	n/a	0.00	103,427.36	103,011.24	-416.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 EUR / JPY EX RATE 0.0102796 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,923.73	-1,922.84	0.89
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 16 JAN 2012 HKD / JPY EX RATE 0.1012074 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-10,676.79	-10,669.73	7.06
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 JAN 2012 EUR / JPY EX RATE 0.0100313 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,006.22	-3,023.92	-17.70
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 MAR 2012 JPY / GBP EX RATE 132.538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	54,181.38	54,709.11	527.73
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 21 MAR 2012 JPY / GBP EX RATE 132.3842 WITH UNION BANK OF	n/a	n/a	n/a	0.00	42,043.09	42,695.42	652.34
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 22 MAR 2012 JPY / GBP EX RATE 130.4581 WITH UNION BANK OF	n/a	n/a	n/a	0.00	59,262.07	59,021.84	-240.23
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 23 MAR 2012 JPY / GBP EX RATE 130.9178 WITH UNION BANK OF	n/a	n/a	n/a	0.00	60,948.31	60,178.44	-769.87
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 JPY / USD EX RATE 81.4093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	5,483.83	5,591.20	107.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 MAR 2012 JPY / GBP EX RATE 132.1078 WITH UNION BANK OF	n/a	n/a	n/a	0.00	148,954.42	148,845.37	-109.05
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 MAR 2012 JPY / SEK EX RATE 12.449692 WITH UNION BANK OF	n/a	n/a	n/a	0.00	39,361.20	39,784.39	423.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 JPY / NOK EX RATE 14.438355 WITH UBS AG	n/a	n/a	n/a	0.00	9,128.12	9,135.84	7.72
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAR 2012 JPY / SEK EX RATE 12.416093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	9,659.13	9,728.76	69.63
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 MAR 2012 JPY / EUR EX RATE 109.2594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	91,545.69	91,785.04	239.15
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 JPY / NOK EX RATE 13.823013 WITH UBS AG	n/a	n/a	n/a	0.00	12,034.37	12,016.97	-17.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 JPY / NOK EX RATE 13.669371 WITH UBS AG	n/a	n/a	n/a	0.00	11,727.10	11,645.06	-82.04
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 JUN 2012 USD / TWD EX RATE 0.0334538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,168,277.60	-1,162,541.53	5,736.27
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 TWD / USD EX RATE 29.426 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,207,095.77	1,162,541.53	-24,554.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 USD / TWD EX RATE 0.0339259 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,205,048.17	-1,204,087.80	960.37
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 APR 2012 TWD / USD EX RATE 29.518 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,203,333.56	1,204,087.80	734.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / NZD EX RATE 0.7792099 WITH UBS AG	n/a	n/a	n/a	0.00	-9,515.27	-9,426.81	88.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 NOK / GBP EX RATE 9.065159 WITH UNION BANK OF	n/a	n/a	n/a	0.00	7,408.19	7,254.28	-153.91
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 APR 2012 NOK / EUR EX RATE 7.602092 WITH UNION BANK OF	n/a	n/a	n/a	0.00	18,607.93	18,911.33	103.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 EUR / NOK EX RATE 0.1337435 WITH UBS AG	n/a	n/a	n/a	0.00	-7,396.60	-7,359.20	37.40
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 GBP / NOK EX RATE 0.1056492 WITH UBS AG	n/a	n/a	n/a	0.00	-44,868.28	-44,728.27	158.01
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 APR 2012 NOK / EUR EX RATE 7.610846 WITH UNION BANK OF	n/a	n/a	n/a	0.00	52,975.59	53,079.95	104.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 NOV 2012 SGD / NOK EX RATE 0.2131708 WITH UBS AG	n/a	n/a	n/a	0.00	-8,021.73	-8,059.92	-38.19
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 JPY / NOK EX RATE 14.438355 WITH UBS AG	n/a	n/a	n/a	0.00	-9,128.12	-9,145.81	-17.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 SGD / NOK EX RATE 0.2145879 WITH UBS AG	n/a	n/a	n/a	0.00	-3,694.49	-3,702.51	-8.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 JPY / NOK EX RATE 13.823013 WITH UBS AG	n/a	n/a	n/a	0.00	-12,034.37	-12,170.69	-136.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 JPY / NOK EX RATE 13.669371 WITH UBS AG	n/a	n/a	n/a	0.00	-11,727.10	-11,840.45	-113.35
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 SGD / GBP EX RATE 1.976353 WITH UNION BANK OF	n/a	n/a	n/a	0.00	23,710.84	23,662.60	151.76
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 DEC 2012 SGD / EUR EX RATE 1.591125 WITH UBS AG	n/a	n/a	n/a	0.00	10,131.42	10,136.83	5.41
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 NOV 2012 SGD / USD EX RATE 1.222694 WITH UBS AG	n/a	n/a	n/a	0.00	24,278.39	24,259.43	-18.96
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SGD / GBP EX RATE 1.971413 WITH UBS AG	n/a	n/a	n/a	0.00	16,784.74	16,796.35	11.61
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / SGD EX RATE 0.7726068 WITH UBS AG	n/a	n/a	n/a	0.00	-54,321.73	-54,122.42	199.31
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 CHF / SGD EX RATE 0.77368 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-1,633.76	-1,632.60	1.16
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SGD / GBP EX RATE 1.968123 WITH UBS AG	n/a	n/a	n/a	0.00	40,939.90	41,214.90	275.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 SGD / JPY EX RATE 0.0165011 WITH UNION BANK OF	n/a	n/a	n/a	0.00	13,182.65	13,189.30	6.65
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 13 JAN 2012 SGD / JPY EX RATE 0.0167954 WITH UNION BANK OF	n/a	n/a	n/a	0.00	5,682.07	5,722.31	40.24
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 SGD / GBP EX RATE 1.964518 WITH UBS AG	n/a	n/a	n/a	0.00	76,316.17	76,041.01	-275.16
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 19 NOV 2012 SGD / NOK EX RATE 0.2131708 WITH UBS AG	n/a	n/a	n/a	0.00	8,021.73	8,010.30	-11.43
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 SGD / USD EX RATE 1.2656 WITH UNION BANK OF	n/a	n/a	n/a	0.00	303,394.00	305,372.55	1,978.55
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 USD / SGD EX RATE 0.7896399 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-303,202.35	-307,771.28	-4,568.93
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 NOV 2012 SGD / NOK EX RATE 0.2145879 WITH UBS AG	n/a	n/a	n/a	0.00	3,694.49	3,701.61	7.12
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 OCT 2012 SGD / DKK EX RATE 0.2111851 WITH UBS AG	n/a	n/a	n/a	0.00	7,576.51	7,582.10	5.59
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 SGD / USD EX RATE 1.23527 WITH UNION BANK OF	n/a	n/a	n/a	0.00	310,843.34	307,315.56	-3,527.78
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 USD / SGD EX RATE 0.8092579 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-310,735.17	-305,372.55	5,362.62
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 OCT 2012 SGD / DKK EX RATE 0.2118177 WITH UBS AG	n/a	n/a	n/a	0.00	6,670.74	6,664.48	-6.26
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 JPY / SEK EX RATE 12.4358 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-108,562.01	-106,606.32	1,955.69
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 GBP / SEK EX RATE 0.0915075 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-10,199.75	-10,086.28	113.47
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 MAY 2012 JPY / SEK EX RATE 11.875423 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-2,109.60	-2,073.29	33.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 06 JUL 2012 JPY / SEK EX RATE 11.316514 WITH UBS AG	n/a	n/a	n/a	0.00	-66,978.03	-67,424.05	-448.02
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 OCT 2012 SEK / GBP EX RATE 10.63404 WITH UBS AG	n/a	n/a	n/a	0.00	78,653.44	78,095.12	-558.32
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 GBP / SEK EX RATE 0.0902769 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-23,467.05	-23,245.84	221.21
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 SEK / GBP EX RATE 10.708995 WITH UBS AG	n/a	n/a	n/a	0.00	26,170.42	26,179.06	8.64
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 27 MAR 2012 JPY / SEK EX RATE 12.449692 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-39,361.20	-39,413.56	-52.36
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAR 2012 JPY / SEK EX RATE 12.416093 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-9,659.13	-9,716.55	-57.42
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 GBP / SEK EX RATE 0.0916475 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-12,073.28	-12,023.82	49.46
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 MAY 2012 JPY / CHF EX RATE 68.03722 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,722.14	-3,708.62	13.52
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 AUD / CHF EX RATE 0.9998209 WITH UBS AG	n/a	n/a	n/a	0.00	-1,617.30	-1,622.81	-5.51
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 JUL 2012 CHF / SGD EX RATE 0.77368 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	1,633.76	1,627.26	-6.50
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 GBP / CHF EX RATE 0.6602064 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-55,794.20	-55,189.33	-604.18
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 FEB 2012 USD / GBP EX RATE 1.582712 WITH UNION BANK OF	n/a	n/a	n/a	0.00	4,168.91	4,168.91	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 01 JUN 2012 USD / TWD EX RATE 0.0334538 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,168,277.60	1,168,277.60	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 TWD / USD EX RATE 29.426 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,207,095.77	-1,207,095.77	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 02 APR 2012 USD / TWD EX RATE 0.0339259 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,205,048.17	1,205,048.17	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 GBP / USD EX RATE 0.6259781 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-127,600.00	-127,600.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / CNY EX RATE 0.1582905 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,249,202.37	1,249,202.37	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 03 APR 2012 USD / GBP EX RATE 1.59648 WITH UNION BANK OF	n/a	n/a	n/a	0.00	127,718.40	127,718.40	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 APR 2012 TWD / USD EX RATE 29.518 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,203,333.56	-1,203,333.56	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 GBP / USD EX RATE 0.6440394 WITH UBS AG	n/a	n/a	n/a	0.00	-114,123.45	-114,123.45	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 JUL 2012 USD / GBP EX RATE 1.552394 WITH UBS AG	n/a	n/a	n/a	0.00	114,100.95	114,100.95	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 EUR / USD EX RATE 0.7854038 WITH UBS AG	n/a	n/a	n/a	0.00	-4,437,827.50	-4,437,827.50	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 05 OCT 2012 USD / EUR EX RATE 1.30771 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	4,491,983.65	4,491,983.65	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 MAR 2012 GBP / USD EX RATE 0.6341154 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-493,601.00	-493,601.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 08 MAR 2012 USD / GBP EX RATE 1.576018 WITH UNION BANK OF	n/a	n/a	n/a	0.00	493,293.63	493,293.63	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 SGD / USD EX RATE 1.222694 WITH UBS AG	n/a	n/a	n/a	0.00	-24,278.39	-24,278.39	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 FEB 2012 CNY / USD EX RATE 6.3009 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,332,540.75	-3,332,540.75	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 EUR / USD EX RATE 0.7843137 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-930,750.00	-930,750.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JAN 2012 USD / EUR EX RATE 1.275912 WITH UNION BANK OF	n/a	n/a	n/a	0.00	931,415.76	931,415.76	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 EUR / USD EX RATE 0.8125778 WITH UBS AG	n/a	n/a	n/a	0.00	-8,334,614.00	-8,334,614.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 JUL 2012 USD / EUR EX RATE 1.232068 WITH UBS AG	n/a	n/a	n/a	0.00	8,342,778.73	8,342,778.73	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 09 NOV 2012 CNY / USD EX RATE 6.2955 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-610,000.00	-610,000.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 CAD / USD EX RATE 0.66092 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	-325,714.64	-325,714.64	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 10 OCT 2012 USD / CAD EX RATE 1.0172681 WITH UBS AG	n/a	n/a	n/a	0.00	325,026.75	325,026.75	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 EUR / USD EX RATE 0.7697821 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-1,216,347.00	-1,216,347.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JAN 2012 USD / EUR EX RATE 1.271575 WITH UNION BANK OF	n/a	n/a	n/a	0.00	1,216,697.28	1,216,697.28	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 AUD / USD EX RATE 1.0126726 WITH UBS AG	n/a	n/a	n/a	0.00	-2,848,697.11	-2,848,697.11	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 11 JUN 2012 USD / AUD EX RATE 0.9908 WITH UBS AG STAMFORD	n/a	n/a	n/a	0.00	2,658,458.00	2,658,458.00	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 APR 2012 JPY / USD EX RATE 80.8594 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-3,573.30	-3,573.30	0.00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 GBP / USD EX RATE 0.6515055 WITH UNION BANK OF	n/a	n/a	n/a	0.00	-122,736.00	-122,736.00	0.00

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 12 JAN 2012 USD / GBP EX RATE 1 632921 WITH UNION BANK OF	n/a	n/a	n/a	0 00	122,633 68	122,633 68	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 CAD / USD EX RATE 1 026 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	-940,545 81	-940,545 81	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 14 JUN 2012 USD / CAD EX RATE 0 9728478 WITH UBS AG	n/a	n/a	n/a	0 00	938,768 14	938,768 14	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 CAD / USD EX RATE 0 9915 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-910,741 30	-910,741 30	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 15 MAR 2012 USD / CAD EX RATE 1 0055831 WITH UNION BANK OF	n/a	n/a	n/a	0 00	908,844 50	908,844 50	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 EUR / USD EX RATE 0 782079 WITH UBS AG	n/a	n/a	n/a	0 00	-540,232 74	-540,232 74	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / EUR EX RATE 1 31343 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	540,739 13	540,739 13	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 17 OCT 2012 USD / GBP EX RATE 1 615207 WITH UBS AG	n/a	n/a	n/a	0 00	68,367 68	68,367 68	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 GBP / USD EX RATE 0 615271 WITH UBS AG	n/a	n/a	n/a	0 00	-3,497,645 60	-3,497,645 60	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 DEC 2012 USD / GBP EX RATE 1 62498 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	3,496,956 98	3,496,956 98	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 CNY / USD EX RATE 6 3035 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-3,331,168 18	-3,331,168 18	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JAN 2012 USD / CNY EX RATE 0 1584284 WITH UNION BANK OF	n/a	n/a	n/a	0 00	3,326,680 29	3,326,680 29	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 CAD / USD EX RATE 1 010621 WITH UBS AG	n/a	n/a	n/a	0 00	-1,244,779 20	-1,244,779 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 18 JUL 2012 USD / CAD EX RATE 0 9881062 WITH UBS AG	n/a	n/a	n/a	0 00	1,243,037 56	1,243,037 56	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 APR 2012 JPY / USD EX RATE 81 4083 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-5,483 83	-5,483 83	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 SGD / USD EX RATE 1 2656 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-303,394 00	-303,394 00	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 25 JAN 2012 USD / SGD EX RATE 0 7696399 WITH UNION BANK OF	n/a	n/a	n/a	0 00	303,202 35	303,202 35	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 26 JAN 2012 USD / GBP EX RATE 1 569337 WITH UNION BANK OF	n/a	n/a	n/a	0 00	18,555 54	18,555 54	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 EUR / USD EX RATE 0 797321 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-459,037 20	-459,037 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 28 MAY 2012 USD / EUR EX RATE 1 254527 WITH UNION BANK OF	n/a	n/a	n/a	0 00	459,156 88	459,156 88	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 AUD / USD EX RATE 0 9776995 WITH UBS AG	n/a	n/a	n/a	0 00	-164,638 60	-164,638 60	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 CAD / USD EX RATE 1 019 WITH UBS AG STAMFORD	n/a	n/a	n/a	0 00	-101,079 49	-101,079 49	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 GBP / USD EX RATE 0 6378331 WITH UBS AG	n/a	n/a	n/a	0 00	-84,638 20	-84,638 20	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / AUD EX RATE 1 021062 WITH UBS AG	n/a	n/a	n/a	0 00	164,390 98	164,390 98	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / CAD EX RATE 0 9796958 WITH UBS AG	n/a	n/a	n/a	0 00	100,699 38	100,699 38	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 29 JUN 2012 USD / GBP EX RATE 1 5660365 WITH UBS AG	n/a	n/a	n/a	0 00	84,674 08	84,674 08	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 SGD / USD EX RATE 1 23527 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-310,843 34	-310,843 34	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 30 APR 2012 USD / SGD EX RATE 0 8092578 WITH UNION BANK OF	n/a	n/a	n/a	0 00	310,735 17	310,735 17	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 MAY 2012 CNY / USD EX RATE 6 3297 WITH UNION BANK OF	n/a	n/a	n/a	0 00	-991,001 31	-991,001 31	0 00
UBS AG STAMFORD BRANCH	FX DEAL TRANSACTED ON 31 OCT 2012 USD / DKK EX RATE 0 173765 WITH UBS AG	n/a	n/a	n/a	0 00	260,022 29	260,022 29	0 00
SERIES OF TRANSACTIONS BY ISSUE IN EXCESS OF 5%								
n/a	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	49,766,437 54	0 00	n/a	0 00	49,627,023 48	49,766,437 54	n/a
n/a	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	0 00	49,635,843 77	n/a	0 00	49,627,023 48	49,635,843 77	n/a
n/a	FNMA SINGLE FAMILY MTG 3 5 30 YEARS SETTLES DEC	55,495,710 97	0 00	n/a	0 00	55,487,828 17	55,495,710 97	n/a
n/a	FNMA SINGLE FAMILY MTG 3 5 30 YEARS SETTLES DEC	0 00	55,552,961 00	n/a	0 00	55,487,828 17	55,552,961 00	n/a
n/a	UNITED STATES TREAS BILLS DUE 07-25-2013	49,935,418 67	0 00	n/a	0 00	49,935,418 67	49,935,418 67	n/a
n/a	UNITED STATES TREAS BILLS DUE 07-25-2013	0 00	49,934,521 50	n/a	0 00	49,919,437 34	49,934,521 50	n/a
n/a	UNITED STATES TREAS NTS .625 09-30-2017 REG	55,699,282 60	0 00	n/a	0 00	55,699,282 60	55,699,282 60	n/a
n/a	UNITED STATES TREAS NTS .625 09-30-2017 REG	0 00	55,635,853 29	n/a	0 00	55,699,282 60	55,635,853 29	n/a
n/a	UNITED STATES TREAS NTS DTD 08/15/2012 1 625% DUE 08-15-2022 REG	69,236,990 33	0 00	n/a	0 00	69,236,990 33	69,236,990 33	n/a
n/a	UNITED STATES TREAS NTS DTD 08/15/2012 1 625% DUE 08-15-2022 REG	0 00	52,856,378 61	n/a	0 00	52,845,015 03	52,856,378 61	n/a
n/a	US FEDERAL TREASURY BILLS 08-22-2013 DTD 08/23/2012	75,560,736 61	0 00	n/a	0 00	75,560,736 61	75,560,736 61	n/a
n/a	US FEDERAL TREASURY BILLS 08-22-2013 DTD 08/23/2012	0 00	75,516,127 20	n/a	0 00	75,494,872 10	75,516,127 20	n/a
n/a	UTD STATES TREAS .5% DUE 07-31-2017	65,137,042 40	0 00	n/a	0 00	65,137,042 40	65,137,042 40	n/a
n/a	UTD STATES TREAS .5% DUE 07-31-2017	0 00	65,093,066 01	n/a	0 00	65,137,042 40	65,093,066 01	n/a
n/a	COLTV SHORT TERM INVT FD	459,908,340 21	0 00	n/a	0 00	459,908,340 21	459,908,340 21	n/a
n/a	COLTV SHORT TERM INVT FD	0 00	451,658,504 52	n/a	0 00	451,658,504 52	451,658,504 52	n/a
Northern Trust	MFB NT COLLECTIVE RUSSELL 1000 VALUE IND EX FUND - NON LENDING	125,466,853 29	0 00	n/a	0 00	125,466,853 29	125,466,853 29	n/a
Northern Trust	MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING	115,814,381 19	0 00	n/a	0 00	115,814,381 19	115,814,381 19	n/a
n/a	CF WESTN AST US INDEX PLUS LLC	0 00	119,203,437 42	n/a	0 00	120,958,062 83	119,203,437 42	n/a

SERIES OF TRANSACTIONS WITH SAME PARTY IN EXCESS OF 5%

There are no reportable transactions

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

2012

This Form is Open to Public Inspection

For calendar plan year 2012 or fiscal plan year beginning 01/01/2012 and ending 12/31/2012

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan

Retirement Benefit Plan of RR Donnelley & Sons Co.

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF

R.R. Donnelley

D Employer Identification Number (EIN)

36-1004130

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2012

2 Assets:

a Market value	2a	2,064,760,121
b Actuarial value	2b	2,120,109,168

3 Funding target/participant count breakdown:

		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	12,541	911,224,343
b For terminated vested participants	3b	14,519	432,148,316
c For active participants:			
(1) Non-vested benefits	3c(1)		15,457,394
(2) Vested benefits	3c(2)		701,423,803
(3) Total active	3c(3)	22,007	716,881,197
d Total	3d	49,067	2,060,253,856

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5	7.04 %
6 Target normal cost	6	9,136,778

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Daniel F. McFall DFM

Signature of actuary

08/27/2013

Date

Daniel F. McFall

Type or print name of actuary

11-04341

Most recent enrollment number

Hewitt Associates LLC

Firm name

(847) 295-5000

Telephone number (including area code)

4 Overlook Point

Lincolnshire IL 60069

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	10,105,275	11,027,819
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	10,105,275	10,999,112
9	Amount remaining (line 7 minus line 8)	0	28,707
10	Interest on line 9 using prior year's actual return of (1.60) %		(459)
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		4,115
	b Interest on (a) using prior year's effective interest rate of (1.60) % except as otherwise provided (see instructions)		(66)
	c Total available at beginning of current plan year to add to prefunding balance		4,049
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	28,248

Part III Funding Percentages

14	Funding target attainment percentage	14	102.90 %
15	Adjusted funding target attainment percentage	15	102.90 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	87.30 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ▶ 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.54 %	6.85 %	7.52 %	☐ N/A, full yield curve used

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):		
a Target normal cost (line 6)	31a	9,136,778
b Excess assets, if applicable, but not greater than line 31a	31b	9,136,778

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40 Unpaid minimum required contributions for all years	40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	42	
43 Excess installment acceleration amount to be carried over to future plan years	43	

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	6.00%	0.8306	2.92
59.5	10.00%	0.7807	4.65
60.5	10.00%	0.7027	4.25
61.5	15.00%	0.6324	5.83
62.5	30.00%	0.5375	10.08
63.5	20.00%	0.3763	4.78
64.5	30.00%	0.3010	5.82
65.5	50.00%	0.2107	6.90
66.5	30.00%	0.1054	2.10
67.5	30.00%	0.0738	1.49
68.5	30.00%	0.0516	1.06
69.5	30.00%	0.0361	0.75
70	100.00%	0.0253	1.77
		Weighted Average	61.97

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Legacy RBP and Legacy Banta Salaried

Interest rates	Based on segment rates with a four-month lookback (as of September 2011), each adjusted as needed to fall within the 25-year average interest rate corridor under MAP-21
1st segment rate	5.54%
2nd segment rate	6.85%
3rd segment rate	7.52%
Salary increases	N/A, frozen plan
Cash balance interest crediting rate	5.00%
Social Security wage base increases	N/A, frozen plan
Optional payment form election percentage	100% election of lump sum option upon termination or retirement for those participants accruing benefits under the Cash Balance formula and 100% election of single life annuity for all other benefits
Retirement age	
Active participants	See Table 1
Terminated vested participants	Age 62
Mortality rates	
Healthy and disabled	2012 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal rates	See Table 2
Disability rates	See Table 3
Surviving spouse benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation compensation	Compensation including overtime, commissions, bonuses and elected deferrals

Benefit and compensation limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $200,000.
Valuation of plan assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected return on assets	
2010 plan year	6.82%
2011 plan year	6.57%
Trust expenses included in target normal cost	Based on the prior year's actual plan administrative expenses (excluding PBGC Variable Rate Premium) plus the estimated PBGC Variable Rate Premium for the current year, rounded to the nearest $1,000.
Actuarial method	Standard unit credit cost method
Valuation date	January 1, 2012

Legacy Banta Hourly

Salary increases	3.00%
Social Security wage base increases	Future wage indices are based on a national wage increase of 3.00% per year
Optional payment form election percentage	Specialty Converting (KCS)—100% election of 5 year Certain & Life for normal retirement. Single life annuity for other decrements.
Other assumptions	Same as Legacy RBP

Legacy Haddon

Employee account balance interest crediting rate	7.50%
Optional payment form election percentage	100% assumed to elect lump sum form of payment
Optional payment form conversion interest rate	Underlying funding interest rates
Optional payment form conversion mortality	Current 417(e) mortality table for lump sums
Disability rates	N/A
Other assumptions	Same as Legacy RBP

Legacy Meredith Burda

Optional payment form election percentage	75% election of 50% J&S option and 25% election of single life annuity
Employee account balance interest crediting rate	4.16%
Employee account balance conversion interest rate	4.27%
Employee account balance conversion mortality	Current 417(e) mortality table for lump sums
Retirement age	
Terminated vested participants	NRA as defined in Plan Provisions
Withdrawal rates	N/A
Disability rates	N/A
Surviving spouse benefit	It is assumed that 75% of males and 75% of females have an eligible spouse.
Other assumptions	Same as Legacy RBP

Table 1

Retirement Rates

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	6.00%
59	10.00%
60	10.00%
61	15.00%
62	30.00%
63	20.00%
64	30.00%
65	50.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2—Page 1 of 2

Withdrawal Rates

	Years of Service			
Age	**0**	**1-3**	**4**	**5+**
20	25.00%	20.00%	15.00%	15.00%
21	25.00%	20.00%	15.00%	15.00%
22	25.00%	20.00%	15.00%	15.00%
23	25.00%	20.00%	15.00%	15.00%
24	25.00%	20.00%	15.00%	15.00%
25	25.00%	20.00%	15.00%	15.00%
26	25.00%	20.00%	15.00%	15.00%
27	25.00%	20.00%	15.00%	15.00%
28	25.00%	20.00%	15.00%	15.00%
29	25.00%	20.00%	15.00%	15.00%
30	25.00%	20.00%	15.00%	12.00%
31	25.00%	20.00%	15.00%	12.00%
32	25.00%	20.00%	15.00%	12.00%
33	25.00%	20.00%	15.00%	12.00%
34	25.00%	20.00%	15.00%	12.00%
35	25.00%	20.00%	15.00%	10.00%
36	25.00%	20.00%	15.00%	10.00%
37	25.00%	20.00%	15.00%	10.00%
38	25.00%	20.00%	15.00%	10.00%
39	25.00%	20.00%	15.00%	10.00%
40	25.00%	20.00%	15.00%	9.00%
41	25.00%	20.00%	15.00%	9.00%
42	25.00%	20.00%	15.00%	9.00%
43	25.00%	20.00%	15.00%	9.00%
44	25.00%	20.00%	15.00%	9.00%
45	25.00%	20.00%	15.00%	7.00%
46	25.00%	20.00%	15.00%	7.00%
47	25.00%	20.00%	15.00%	7.00%
48	25.00%	20.00%	15.00%	7.00%
49	25.00%	20.00%	15.00%	7.00%

Table 2—Page 2 of 2

Withdrawal Rates

	Years of Service			
Age	**0**	**1-3**	**4**	**5+**
50	25.00%	20.00%	15.00%	7.00%
51	25.00%	20.00%	15.00%	7.00%
52	25.00%	20.00%	15.00%	7.00%
53	25.00%	20.00%	15.00%	7.00%
54	25.00%	20.00%	15.00%	7.00%
55	25.00%	20.00%	15.00%	6.00%
56	25.00%	20.00%	15.00%	6.00%
57	25.00%	20.00%	15.00%	6.00%
58	25.00%	20.00%	15.00%	6.00%
59	25.00%	20.00%	15.00%	6.00%
60	25.00%	20.00%	15.00%	3.00%
61	25.00%	20.00%	15.00%	3.00%
62	25.00%	20.00%	15.00%	3.00%
63	25.00%	20.00%	15.00%	3.00%
64	25.00%	20.00%	15.00%	3.00%
65+	0.00%	0.00%	0.00%	0.00%

Table 3
Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Legacy Retirement Benefit Plan of R.R. Donnelley & Sons Company

Effective Date of Original Plan	December 31, 1940
Effective Date of Amended Plan	Restated on January 1, 2005 and amended through January 1, 2012
Eligibility	An employee becomes a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours). After December 31, 2011, no additional individuals shall become participants of the plan.
Choice Program	Employees hired before January 1, 2002 were offered a choice to either continue accruing benefits under the "Traditional" Pension formula or switch to the new Cash Balance Formula. New employees hired on or after January 1, 2002 accrued benefits under the Cash Balance Formula.
Career Average	Effective January 1, 2005, all existing employees, whether current Traditional or Cash Balance participants began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees will accrue benefits under this new formula.

Career Average Formula

Normal Retirement	
Eligibility	Age 65
Benefit	Benefits accrued through December 31, 2004 plus a benefit for each year after 2004 equal to the sum of (a) and (b) below: (a) 0.70% of pensionable earnings; and

(b) For participants with age plus service points greater than 55, as of January 1, 2005, an additional annual accrual beginning in 2005 of:

Points	Percent Pensionable Earnings
55–64	0.25%
65+	0.50%

Early Retirement

Eligibility — Age 55 and five years of vesting service

Benefit Reduction for Early Payment — The accrued benefit payable at normal retirement shall be reduced by:

(a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and

(b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement

Eligibility — Five years of vesting service

Benefit — Benefits continue to accrue during period of disability

Preretirement Surviving Spouse Benefit

Eligibility — Five years of vesting service

Benefit — If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits	
Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Cash Balance Formula

Normal Retirement	
Eligibility	Age 65
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time.
Opening Cash Balance Account	A participant's opening cash balance account is zero at date of hire for employees who become participants on or after January 1, 2002. For plan participants prior to January 1, 2002, the opening account was created by converting the December 31, 2001 accrued benefit into an equivalent present value (using 5.50% interest, 1983 GATT mortality, and age 65 retirement).
Pay Credits	The annual pay credit was added to the cash balance account after interest was credited for the year. A participant was eligible for a pay credit if they had earned one year of benefit service (had worked one hour during the year). The annual pay credit was based on annual pensionable earnings, and was an amount equal to (a) plus (b) below: (a) 4% of pensionable earnings less than or equal to 1/2 of the Social Security Wage Base for the year; plus

	(b) 6% of pensionable earnings greater than 1/2 of the Social Security Wage Base for the year No additional pay credits will be granted after January 1, 2005
Interest Credits	Interest is credited to the account annually. The annual interest rate is the 30-Year Treasury Rate for September of the year prior to the year in which interest is credited.
Early Retirement Eligibility	Age 55 and five years of service
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time, reduced 3.6% per year for each of the first five years by which benefit commencement precedes 65 and 4.8% per year for each of the next five years by which benefit commencement precedes age 60.
Vested Deferred Retirement Eligibility	Five years of service
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001 earned under the provisions of the plan in effect at that time, actuarially reduced from age 65
Preretirement Death Benefit Eligibility	Eligible for a vested benefit
Annual Benefit	100% of the cash balance account will be paid to the beneficiary if a participant dies before commencement of benefits

Traditional Formula

Normal Retirement

Eligibility — Age 65

Benefit — Benefits accrued through December 31, 1997 (date of last past service increase) plus a benefit for each year after 1997 equal to the sum of (a), (b), and (c) below:

(a) 1.50% of pensionable earnings not in excess of covered compensation; and

(b) 2.00% pensionable earnings in excess of covered compensation.

(c) For participants with age plus service points greater than 70, as of January 1, 1999, an additional annual accrual beginning in 1999 of:

Points	Percent Pensionable Earnings
70–74	0.15%
75–79	0.30%
80–84	0.45%
85+	0.60%

Note: The benefit cannot be less than $60 per year for members who have 1,000 or more hours of service in a year. Also, members with 38 or more years of service will receive a benefit accrual of 2% of pensionable earnings instead of (a) and (b) above for each year of service in excess of 37 years.

The Pre-Retirement Surviving Spouse Option (PRSSO) Reduction Factor is applied to the December 31, 2001 accrued benefit.

Early Retirement	
Eligibility	Age 55 and five years of vesting service. Age 55 if hired before January 1, 1995
Benefit Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60
Disability Retirement[1]	
Eligibility	25 continuous years of service
Benefit	The accrued normal or early retirement benefit plus an additional one-time accrual of $600 if the participant's date of termination due to disability is after December 31, 1999.
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

[1] Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Vested Termination Benefits	
Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.
Definitions	
Vesting Service	All service since date of hire, measured in years and months
Credited Service	All service while participating in the Plan. Credited service is measured in completed years and months
Pensionable Earnings	Compensation including overtime, commissions, bonuses, and elective deferrals.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	Single life annuity (for married participants), 100%, 50%, or 25% Joint and Survivor Annuity, or Social Security level income.
Optional Lump Sum	Participants with accrued benefits under the Cash Balance Formula may elect to receive a lump sum distribution of their benefit upon vested termination.
Social Security Covered Compensation Level	The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.
Social Security Wage Base	This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.
Plan Year	January 1 to December 31

Legacy Banta Corporation Employees Pension Plan

Effective Date of Original Plan	January 1, 1952
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An employee becomes a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours) Employees in a collective bargaining unit are not eligible
Career Average	Effective March 31, 2007, all existing employees, begin accruing benefits under the new Career Average Formula. The pre-April 1, 2007 final average pay formula only reflects pay and service age as of March 31, 2007. Additionally, all newly hired employees will accrue benefits under this new formula.

Post-March 31, 2007 Career Average Formula

Normal Retirement

Eligibility	Age 65
Benefit	The highest percentage of pensionable earnings for each year after March 31, 2007, as follows: (a) 1.20% if age plus service grandfather points at March 31, 2007 were greater than or equal to 65 points, (b) 0.95% if age plus service grandfather points at March 31, 2007 were greater than or equal to 55 points, or (c) 0.70% for all other participants

Early Retirement	
Eligibility	Age 55 and five years of vesting service[2]
Benefit Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60
Disability Retirement	
Eligibility	Five years of vesting service
Benefit	Benefits continue to accrue during period of disability
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

[2] A participant with a pre-April 1, 2007 benefit would not commence the career average benefit at 55 and five years of service. At ten years of service, they would commence both the pre-April 1, 2007 final average pay benefit and the career average benefit.

Vested Termination Benefits

Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Pre-April 1, 2007 Final Average Pay Formula

Normal Retirement

Eligibility	Later of age 65 or five years of vesting service
Benefit	An annual amount equal to the sum of (a), (b) and (c), but never less than (d): (a) 0.89% of participant's final average compensation times years of credited service (maximum 20), plus (b) An amount of (i) or (ii) as follows: (i) For participants hired prior to January 1, 1995: 1.07% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), or (ii) For participants hired after December 31, 1994: 0.89% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), plus (c) 0.50% of the final average compensation in excess of social security covered compensation times years of credited service (maximum of 35 years), but not less than (d) $29.00 times years of credited service

Early Retirement Eligibility	Pre-April 1, 2007: Age 57 and ten years of vesting service. Post-April 1, 2007: Age 55 and ten years of vesting service.
Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) If the participant's age plus years of service is greater than or equal to 90, 3% per year for each year by which benefit commencement precedes age 62, but not on the excess compensation piece in part (c), otherwise (b) 6% per year for each of year by which benefit commencement precedes age 62
Disability Retirement Eligibility	Fifteen years of vesting service
Benefit	At the participant's normal retirement date, they will receive a benefit based upon their average monthly compensation at disability and credited service from their date of participation to their normal retirement date.

Preretirement Surviving Spouse Benefit Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but less than 15 years, the surviving spouse is entitled to an annuity commencing at the earliest date the participant would have been eligible to receive a retirement benefit under the plan. The annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to earliest eligibility, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant has 15 or more years of vesting service at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, unreduced for early retirement. If the spouse is more than five years younger, the benefit will be reduced in the form of a 50% joint and survivor annuity where the spouse is exactly five years younger.
Vested Termination Benefits Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with actuarial reductions to the early retirement age. For most deferred affiliates, the benefit is not payable until age 65. For other deferreds that are not deferred affiliates, the reductions are 8% from 65 to 62, 6% from 62 to 57, and 4% from 57 to 55. With ten years of vesting service, the accrued benefit at December 31, 1997, is payable at early retirement using the early retirement benefit reductions. Benefits are payable under the normal form.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Definitions

Vesting Service	All service since date of hire, measured in years and months
Credited Service	All service while participating in the Plan. Credited service is measured in completed years and months. Service prior to January 1, 1998 shall be credited on rules applicable at that time it was earned.
Final Average Compensation	The average of a participant's five consecutive years' compensation which produce the highest average.
Compensation	Total remuneration paid for services, excluding bonuses and other extraordinary payments, but including compensation deferred under Section 125 or 401(k) plans. Compensation derived from commissions on product sales, taken into account as the minimum of 70% of total compensation or $100,000.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor Annuity, 10-year certain single life annuity or Social Security level income option.
Optional Lump Sum	Participants with accrued benefits under $5,000 receive a lump sum distribution of their benefit upon vested termination.
Social Security Covered Compensation Level	The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.
Social Security Wage Base	This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.
Plan Year	January 1 to December 31

Legacy Banta Hourly Pension Plan—Book Group

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An hourly-paid employee of a participating unit will become a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours)
Normal Retirement Eligibility	Age 65 and five years of service
Benefit	For members of the Maintenance Unit, the monthly pension on a single-life basis is $33 per month per year of service for terminations on or after February 4, 2008 For all other units, the monthly pension on a single-life basis is a frozen amount equal to the participant's accrued benefit at the following rates:

Unit	Rate	Date Frozen
Bookbinders	$9.00	December 31, 1983
Letterpress	$5.50	December 31, 1977
Lithographers	$3.75 (max of $125/mo.)	December 31, 1983

In addition to this frozen amount, the Bookbinders unit is guaranteed a minimum monthly benefit of $20 per year of Credited Service payable at age 62. The Lithographers unit is guaranteed a minimum of $16 per month, per year of Credited Service payable at age 65 (reduced 6% per year if payable prior to age 65). Under both minimums, the participant must retire on or after age 62. The minimum is offset by all other company-sponsored pension benefits, including the frozen amount under this plan.

Early Retirement	
Eligibility	Age 60 and 10 years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit as of early retirement date multiplied by an early retirement factor on an actuarially equivalent basis due to earlier commencement of payments from age 62
Disability Retirement	
Eligibility	15 years of Vesting Service
Benefit	Commences on the first day of the month coincident with or next following the date of disability, provided all eligibility requirements are met. The benefit payable is equal to the accrued benefit as of the date of disability.
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of Vesting Service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

	However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 60 months or until the death of the surviving spouse, if earlier.
Vested Termination Benefits	
Eligibility	Five years of Vesting Service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.
Definitions	
Vesting Service	Vesting Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment
Credited Service	Eligibility for benefits is determined by a participant's service. Service consists of an employee's last period of continuous employment. Credited Service is used to determine the amount of benefits payable under the Plan. Credited Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Legacy Banta Hourly Pension Plan—Danbury

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	Hourly employees of Danbury Printing & Litho, Inc. in the collective bargaining unit represented by Graphic Communications International Union Local 298-M, AFL-CIO shall be eligible to participate on the nearest January 1 after attaining age 21 and 1 year of service.
Normal Retirement	
Eligibility	Age 65 and five years of service
Benefit	Monthly benefit (greater of (i) or (ii) below): (i) Monthly annuity on a single-life basis is equal to 0.89% of average monthly compensation plus 0.50% of the excess of average monthly compensation over covered compensation. The sum is to be multiplied by credited service to a maximum of 35 years. (ii) Monthly annuity equal to $17.00 for each year of credited service
Early Retirement	
Eligibility	Age 60 and 10 years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit payable at normal retirement shall be reduced by 6.0% per year for each year by which benefit commencement precedes age 62. There is no reduction for commencement at age 62 or later.
Disability Retirement	
Eligibility	15 years of Vesting Service
Benefit	Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming that service and the monthly rate of basis compensation as of the date of disability with service continued to the normal retirement date. Benefit commences earlier if not eligible for benefits under long-term disability plan.

Preretirement Surviving Spouse Benefit	
Eligibility	Five years of Vesting Service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity. However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 120 months or until the death of the surviving spouse, if earlier.
Vested Termination Benefits	
Eligibility	Five years of Vesting Service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Definitions

Vesting Service	Total service from date of hire to date of termination Vesting service shall not include employment with Danbury Printing & Litho, Inc. prior to March 8, 1994
Credited Service	Service after date of employment to termination of employment Credited Service will be limited to service on or after January 1, 1999 for Danbury Printing & Litho, Inc.
Final Average Monthly Compensation	The monthly average of the five consecutive years' compensation that gives the highest average. Compensation includes total remuneration paid for services rendered, excluding bonuses and any other extraordinary payments such as expense reimbursements, termination pay and moving pay, but including any compensation deferred under a Section 125 or Section 401(k) plan. Compensation is subject to the limit under IRC Section 401(a)(17) as required.
Covered Compensation	A 35-year average of the Maximum Taxable Wages (MTW) under social security. The MTW is the annual limit on wages subject to the FICA tax for social security. The 35-year period ends with the year the employee reaches eligibility for an unreduced social security benefit (age 65, 66, or 67 depending on the year the employee was born). For years after the year of termination and prior to the end of the 35-year period, the MTW from the year of termination is used.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service, final average monthly compensation, and covered compensation
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Legacy Banta Hourly Pension Plan—Specialty Converting (KCS)

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	A person who is employed on an hourly-related basis, who is not an administrative employee, and who is not covered by a collective bargaining agreement between the employer and the International Printing Pressman and Assistants Union will become a participant on the first day of the plan year next following their date of hire.
Normal Retirement	
Eligibility	Age 65 and five years of service
Benefit	The monthly amount of normal pension payable is the sum of: $8.00 for each year of Credited Service through December 31, 1991; $15.00 for each year of Credited Service from 1992–2005; $16.00 for each year of Credited Service from 2006–2007; $18.00 for each year of Credited Service from 2008–2009; and $20.00 for each year of Credited Service after December 31, 2009.
Early Retirement	
Eligibility	Age 55 and five years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit payable at normal retirement shall be reduced by 5.0% per year for each year by which benefit commencement precedes age 65

Disability Retirement

Eligibility: Age 50 and 10 years of Vesting Service

Benefit

Before Normal Retirement: Benefit calculated in the same manner as early retirement benefit including early retirement reductions

After Normal Retirement: Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming service, as of the date of disability.

Preretirement Surviving Spouse Benefit

Eligibility: Unless an election is made to the contrary, a preretirement spouse's death benefit is provided in the event of the death of any active participant with 5 years of Vesting Service or a terminated participant who is eligible for a vested retirement benefit.

Benefit: The beneficiary of a participant who dies while in active service is entitled to a lump-sum benefit equal to $100 times the number of years of Vested Service after January 1, 1975, reduced by the amount of any disability benefits received. The lump sum benefit is not to exceed $2,000.

If a participant does not waive the preretirement survivor coverage, any retirement benefits payable to or on behalf of the participant will be reduced by a coverage charge. The coverage charge is based upon the age of the participant during each year of coverage as follows:

Attained Age	Percent Reduction
Under 35	0.00%
35–40	0.05%
40–45	0.10%
45–50	0.20%
50–55	0.35%
55–65	0.50%

If coverage is not waived, the monthly pension payable shall equal 50% of the amount the participant would have received (based on the accrued benefit at death) had the participant elected the joint and survivor annuity and commenced payments at the earliest possible date.

Vested Termination Benefits	
Eligibility	A participant is 100% vested upon completion of 5 years of Vesting Service
Benefit	The termination benefit is equal to the vested accrued benefit, payable in the normal form, commencing at normal retirement date. Optionally, the participant may elect to receive a reduced benefit commencing prior to normal retirement date.
Definitions	
Vesting Service	Plan years during which a participant completes not less than 1,000 hours of service
Credited Service	Credited service, used to determine the amount of benefits, is based on the number of 8 hour shifts worked during the plan year. A participant receives a full year of credited service for 250 shifts, or one-tenth of a year for each 25 shifts. Eight hours of service constitutes a shift worked. Credited service does not include periods of employment (a) prior to January 1, 1960, (b) prior to a participant's most recent date of hire before January 1, 1975, or (c) as a salaried or administrative employee.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current Credited Service.
Normal Form of Benefit	
Normal Retirement	Five-year certain and life. If married, 50% joint and survivor annuity.
Early, Disabled, or Deferred Retirement	Single life annuity. If married, 50% joint and survivor annuity.
Optional Payment Forms	Single life annuity, 10-year certain and life, and 75% joint and survivor annuity.

Legacy Haddon Craftsmen, Inc. Retirement Plan

Effective Date of Original Plan	January 1, 1980
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An employee becomes a participant on the first day of the month coinciding with or next following date of employment, unless they are members of a union represented by a collective bargaining agreement which has not assented to coverage by the Plan. Effective December 31, 1997 only G.C.I.U. employees in Bloomsburg are eligible to become new participants in the plan.
Normal Retirement Eligibility	Age 65 and five years of service
Benefit	Equal to the sum of the Noncontributory Retirement Income described below, and the Optional Contributory Retirement Income, if any, described below. A participant's monthly Noncontributory Retirement Income is equal to the product of Benefit Service and the appropriate factor from the following table.

Code	Group	Factor	Effective Date
F	G.C.I.U	$24.00	1/1/09–12/31/09
	Local 732-C (Bloomsburg)	$25.00	Current
I	Com. Com. (Allentown) Frozen 12/31/1997	$17.00	Current
Y	Office & Management Frozen 12/31/1997 (All Locations)	$17.00	Current

	A participant's Monthly Optional Contributory Retirement Income is equal to the benefit accrued under this provision as of December 31, 1988, plus 1/12th of one and 1/2% (.015) of the participant's Compensation earned in each year, after 1988, during which the required participant Contributions are made.
Early Retirement	
Eligibility	Age 55 and 20 years of Vesting Service.
Benefit Reduction for Early Payment	Actuarial equivalence.
Disability Retirement	
Eligibility	N/A
Benefit	N/A
Preretirement Surviving Spouse Benefit	
Eligibility	Three year of Vesting Service
Benefit	Equal to 50% of the benefit which the deceased participant would have received if they had begun to receive their vested benefits (in the form of a joint and 50% survivor annuity) on the day benefits commence to the surviving spouse. If the deceased participant was eligible for early retirement, those benefits commence immediately; if the participant was not eligible for early retirement, benefits commence when the participant would have become eligible to receive benefits. If the death of a participant is before they are eligible for any other benefits under the Plan, the participant's estate is entitled to the return of their contributions to the Plan, with interest.

Vested Termination Benefits

Eligibility

Three years of Vesting Service

Benefit

The deferred benefit, to commence at the participant's Normal Retirement Date, is equal to the sum of (i) the deferred benefit, if any, purchased by their own contributions to the Plan, and (ii) the remainder of an amount determined in the same manner as in Normal Retirement Benefit for the deferred early retirement benefit, multiplied by a vesting percentage from the following table:

Years of Vesting Service	Rate
Less Than 3	0%
3	20%
4	40%
5	60%
6	80%
7 or More	100%

If the employment of a participant is terminated before they are eligible for any other benefits under the Plan, the participant is entitled to the return of their contributions to the Plan, with interest.

Post-Retirement Death Benefits

In the event of the death of a participant after retirement, the beneficiary will receive any remaining guaranteed annuity payments, or survivor benefits, depending upon the option selected by the participant. If an option other than a joint and survivor option has been elected, the participant's beneficiary will receive the excess, if any, of the participant's personal contributions (including interest) over the amount of monthly benefits actually paid.

For certain employees insured before January 1, 1962, there is a death benefit of $5,000. For certain employees insured after January 1, 1962, there is a death benefit of $1,000. These employees are identified in historical valuation data.

Contributions

Participant Contributions

Participants who wish to receive benefits from the Optional Contributory Retirement Income portion of the Plan contribute 3% of each year's earnings in excess of $3,600

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Definitions

Benefit Service	Participants accrue units of Benefit Service for each calendar year during which they have Hours of Service. A full unit of Benefit Service is accrued for each year in which a participant has at least 1,785 Hours of Service; if a participant has less than 1,785 Hours of Service in a year, a pro-rata fraction of a unit of Benefit Service is accrued.
Vesting Service	A participant accrues one year of Vesting Service for each calendar year during which they have at least 1,000 Hours of Service with the Company
Compensation	Compensation means a participant's total earnings for a year, as reported on Form W-2, subject to limitations under IRS Section 401(a)(17)
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 50, 75, and 100% joint and survivor annuity, or Lump Sum.

Legacy Merged Retirement Income Plan for Employees of R.R. Donnelley Printing Company, L.P. and R.R. Donnelley Printing Company

Effective Date of Original Plan	September 1, 1938
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of August 31, 2010
Eligibility	Nonbargaining class who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Non-Bargaining Unit Employees of Meredith Burda Company, Limited Partnership (GA 61148). Employee of the Meredith Burda Corporation and who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Employees of Meredith Burda Corporation (GA 8664). After December 31, 1991, no further employee shall be an eligible employee (provided that participants in GA 8664 whose accrued benefits transferred to the plan upon the merger effective August 31, 1997, shall be considered participants).
Normal Retirement Eligibility	Age 65. (Age 62 and 15 years of plan participation for the bargaining class, but no later than age 65.)
Benefit	The accrued benefit as of December 31, 1991. Payments received guaranteed to be at least equal to participant's contribution account.
Early Retirement Eligibility	Age 55 and completed ten years of plan participation or age 62

Benefit Reduction for Early Payment

The reduction factors are:

Number of Years Early Retirement Date Precedes Normal Retirement Date	Factor
1	0.9125
2	0.8347
3	0.7653
4	0.7031
5	0.6473
6	0.5971
7	0.5516
8	0.5104
9	0.4732
10	0.4392

Disability Retirement

Eligibility

Age 55

Benefit

Accrued benefit on disability retirement date reduced to reflect the fact that the disability retirement precedes normal retirement date. Reduction factors are equal to those applied to early retirement.

Preretirement Surviving Spouse Benefit

Eligibility

Qualified married participant fully or partially vested in an accrued benefit

Benefit

Greater of (a) and (b) Below:

(a) Survivor Annuity Death Benefit—Monthly annuity payable to spouse, deferred to participant's earliest retirement date if later than the date of death. If death occurs, the amount paid to the surviving spouse is equal to the amount that would have been paid had the participant terminated employment on the date of death and survived to their earliest retirement date, retired with a qualified joint and 50% survivor annuity in effect, then died the next day.

(b) Single Sum Death Benefit—Lump sum payment to beneficiary of the participant's contribution account on date of death.

Vested Termination Benefits	
Eligibility	20% after three years of vesting plus 20% per year thereafter, up to 100%
Benefit	Equal to the sum of: The amount of retirement annuity which could be provided on normal retirement date by the participant's contribution account. Vesting percentage times the excess of the accrued benefit as of the date of termination over (a) above.
Late Retirement	
Eligibility	Maximum age is 70½
Benefit	Benefit credit continued to be earned until attained age 65. Retirement benefits after age 65 are increased by an amount that can be provided by the accumulation of benefit payments between age 65 and actual retirement.
Readjustment Allowance Benefit	
Eligibility	Active participant who has attained age 62 with five years of service, but not attained age 65, and retires during this period
Benefit	Single sum payment or fixed period installments, not to exceed six months. Monthly compensation multiplied by an adjustment factor based on the participant's attained age, as described in the plan. This allowance benefit is in addition to the other retirement benefits allowed under the plan.
Supplemental Income	The monthly retirement income which a plan member receives at retirement will vary depending upon the investment performance of the separate account. However, a minimum benefit equal to the retirement income paid at retirement is guaranteed. If the variable retirement income is less than the minimum benefit, the difference is paid as a supplemental income.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Definitions

Participant's Contribution Account	Participant's contributions before September 1, 1982 accumulated to date of determination with interest.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	The optional forms of benefit payments are: ▪ 5 or 10 years certain and life ▪ Monthly annuity payable as a survivorship life annuity with survivorship percentages of 50, 75 or 100 ▪ Single life annuity with modified cash refund of the Participant's Contribution Account
Plan Year	January 1 to December 31

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Changes in Plan Provisions Since the Prior Year

- Effective December 31, 2011, the Legacy RBP and Legacy Banta Salaried Plan were closed to new participants and benefit accruals were frozen.
- An increase in the annual maximum benefit limit under IRC Section 415 from $195,000 in 2011 to $200,000 in 2012.
- An update to the mortality and interest rates for determining minimum lump sum payments under IRC section 417(e)(3) to the applicable rates for the current plan year.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following nonprescribed assumption changes:

- A change in the assumed number of years males are older than their spouses from zero years to three years for Legacy RBP.
- A change in the assumed number of years males are older than their spouses from two years to three years for Legacy Haddon.
- A change in the assumed retirement rates for Legacy Banta Hourly, Legacy Haddon and Legacy Meredith Burda to the rates used for Legacy RBP.
- A change in the assumed withdrawal rates for Legacy Banta Hourly and Legacy Haddon to the rates used for Legacy RBP.
- A change in the assumed disability rates for Legacy Banta Hourly to the rates used for Legacy RBP.
- A change in the assumed married percentage from 100% to 80% for Legacy Haddon.
- A change in the assumed married percentage from 85% (Book Group) and 100% (KCS) to 80%.

These assumption changes were made to better reflect the anticipated plan experience. These assumption changes did not reduce the funding shortfall by an amount that requires approval of the Commissioner.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2012

Retirement Benefit Plan
of R.R. Donnelley & Sons Company
2012 ACTIVE PARTICIPANTS

EIN: 36-1004130 PN: 001

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	240 $31,677 $0	447 $32,221 $0	57 $33,627 $0							
25-29	254 $38,592 $0	646 $37,350 $0	574 $39,357 $699	85 $40,422 $2,724						
30-34	225 $47,298 $0	469 $44,094 $0	544 $46,664 $939	633 $48,823 $1,785	79 $50,083 $2,050					
35-39	211 $43,621 $0	455 $49,275 $3	513 $55,918 $1,613	725 $59,980 $3,959	570 $54,886 $3,915	92 $53,889 $4,672				
40-44	186 $43,198 $0	471 $53,712 $0	493 $57,986 $1,438	682 $64,584 $4,784	548 $67,132 $6,493	752 $59,553 $6,732	81 $56,805 $7,941			
45-49	199 $48,378 $0	408 $49,936 $0	500 $54,419 $1,121	637 $61,289 $3,661	489 $62,175 $6,024	862 $65,429 $8,485	829 $62,319 $10,347	190 $54,917 $9,932		
50-54	151 $47,553 $0	317 $50,187 $0	409 $53,213 $1,417	505 $56,734 $3,880	335 $64,105 $7,221	525 $62,120 $9,183	609 $65,587 $12,244	986 $56,003 $10,154	101 $57,435 $9,917	1
55-59	92 $46,485 $0	221 $47,446 $0	290 $49,189 $1,346	353 $58,496 $3,083	235 $54,720 $5,374	289 $60,583 $8,713	286 $60,118 $11,239	436 $63,518 $12,967	450 $56,227 $12,448	69 $57,043 $20,499
60-64	38 $51,754 $0	87 $52,907 $0	110 $58,174 $1,546	173 $60,330 $3,550	108 $55,761 $5,072	105 $62,330 $9,178	74 $59,698 $21,115	89 $57,702 $11,804	97 $67,466 $20,440	153 $58,625 $16,475
65-69	6	11	21 $45,760 $1,695	24 $62,629 $3,998	10	9	8	9	4	25 $60,735 $46,077
70+		9	12	6	1	3	2	2	3	2

N-22007

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	6.00%	0.8306	2.92
59.5	10.00%	0.7807	4.65
60.5	10.00%	0.7027	4.25
61.5	15.00%	0.6324	5.83
62.5	30.00%	0.5375	10.08
63.5	20.00%	0.3763	4.78
64.5	30.00%	0.3010	5.82
65.5	50.00%	0.2107	6.90
66.5	30.00%	0.1054	2.10
67.5	30.00%	0.0738	1.49
68.5	30.00%	0.0516	1.06
69.5	30.00%	0.0361	0.75
70	100.00%	0.0253	1.77
		Weighted Average	61.97

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Legacy RBP and Legacy Banta Salaried

Interest rates	Based on segment rates with a four-month lookback (as of September 2011), each adjusted as needed to fall within the 25-year average interest rate corridor under MAP-21
1st segment rate	5.54%
2nd segment rate	6.85%
3rd segment rate	7.52%
Salary increases	N/A, frozen plan
Cash balance interest crediting rate	5.00%
Social Security wage base increases	N/A, frozen plan
Optional payment form election percentage	100% election of lump sum option upon termination or retirement for those participants accruing benefits under the Cash Balance formula and 100% election of single life annuity for all other benefits
Retirement age	
Active participants	See Table 1
Terminated vested participants	Age 62
Mortality rates	
Healthy and disabled	2012 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal rates	See Table 2
Disability rates	See Table 3
Surviving spouse benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation compensation	Compensation including overtime, commissions, bonuses and elected deferrals

Benefit and compensation limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $200,000.
Valuation of plan assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected return on assets	
2010 plan year	6.82%
2011 plan year	6.57%
Trust expenses included in target normal cost	Based on the prior year's actual plan administrative expenses (excluding PBGC Variable Rate Premium) plus the estimated PBGC Variable Rate Premium for the current year, rounded to the nearest $1,000.
Actuarial method	Standard unit credit cost method
Valuation date	January 1, 2012

Legacy Banta Hourly

Salary increases	3.00%
Social Security wage base increases	Future wage indices are based on a national wage increase of 3.00% per year
Optional payment form election percentage	Specialty Converting (KCS)—100% election of 5 year Certain & Life for normal retirement. Single life annuity for other decrements.
Other assumptions	Same as Legacy RBP

Legacy Haddon

Employee account balance interest crediting rate	7.50%
Optional payment form election percentage	100% assumed to elect lump sum form of payment
Optional payment form conversion interest rate	Underlying funding interest rates
Optional payment form conversion mortality	Current 417(e) mortality table for lump sums
Disability rates	N/A
Other assumptions	Same as Legacy RBP

Legacy Meredith Burda

Optional payment form election percentage	75% election of 50% J&S option and 25% election of single life annuity
Employee account balance interest crediting rate	4.16%
Employee account balance conversion interest rate	4.27%
Employee account balance conversion mortality	Current 417(e) mortality table for lump sums
Retirement age Terminated vested participants	NRA as defined in Plan Provisions
Withdrawal rates	N/A
Disability rates	N/A
Surviving spouse benefit	It is assumed that 75% of males and 75% of females have an eligible spouse.
Other assumptions	Same as Legacy RBP

Table 1

Retirement Rates

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	6.00%
59	10.00%
60	10.00%
61	15.00%
62	30.00%
63	20.00%
64	30.00%
65	50.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2—Page 1 of 2

Withdrawal Rates

	Years of Service			
Age	**0**	**1-3**	**4**	**5+**
20	25.00%	20.00%	15.00%	15.00%
21	25.00%	20.00%	15.00%	15.00%
22	25.00%	20.00%	15.00%	15.00%
23	25.00%	20.00%	15.00%	15.00%
24	25.00%	20.00%	15.00%	15.00%
25	25.00%	20.00%	15.00%	15.00%
26	25.00%	20.00%	15.00%	15.00%
27	25.00%	20.00%	15.00%	15.00%
28	25.00%	20.00%	15.00%	15.00%
29	25.00%	20.00%	15.00%	15.00%
30	25.00%	20.00%	15.00%	12.00%
31	25.00%	20.00%	15.00%	12.00%
32	25.00%	20.00%	15.00%	12.00%
33	25.00%	20.00%	15.00%	12.00%
34	25.00%	20.00%	15.00%	12.00%
35	25.00%	20.00%	15.00%	10.00%
36	25.00%	20.00%	15.00%	10.00%
37	25.00%	20.00%	15.00%	10.00%
38	25.00%	20.00%	15.00%	10.00%
39	25.00%	20.00%	15.00%	10.00%
40	25.00%	20.00%	15.00%	9.00%
41	25.00%	20.00%	15.00%	9.00%
42	25.00%	20.00%	15.00%	9.00%
43	25.00%	20.00%	15.00%	9.00%
44	25.00%	20.00%	15.00%	9.00%
45	25.00%	20.00%	15.00%	7.00%
46	25.00%	20.00%	15.00%	7.00%
47	25.00%	20.00%	15.00%	7.00%
48	25.00%	20.00%	15.00%	7.00%
49	25.00%	20.00%	15.00%	7.00%

Table 2—Page 2 of 2

Withdrawal Rates

	Years of Service			
Age	**0**	**1-3**	**4**	**5+**
50	25.00%	20.00%	15.00%	7.00%
51	25.00%	20.00%	15.00%	7.00%
52	25.00%	20.00%	15.00%	7.00%
53	25.00%	20.00%	15.00%	7.00%
54	25.00%	20.00%	15.00%	7.00%
55	25.00%	20.00%	15.00%	6.00%
56	25.00%	20.00%	15.00%	6.00%
57	25.00%	20.00%	15.00%	6.00%
58	25.00%	20.00%	15.00%	6.00%
59	25.00%	20.00%	15.00%	6.00%
60	25.00%	20.00%	15.00%	3.00%
61	25.00%	20.00%	15.00%	3.00%
62	25.00%	20.00%	15.00%	3.00%
63	25.00%	20.00%	15.00%	3.00%
64	25.00%	20.00%	15.00%	3.00%
65+	0.00%	0.00%	0.00%	0.00%

Table 3
Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Legacy Retirement Benefit Plan of R.R. Donnelley & Sons Company

Effective Date of Original Plan	December 31, 1940
Effective Date of Amended Plan	Restated on January 1, 2005 and amended through January 1, 2012
Eligibility	An employee becomes a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours). After December 31, 2011, no additional individuals shall become participants of the plan.
Choice Program	Employees hired before January 1, 2002 were offered a choice to either continue accruing benefits under the "Traditional" Pension formula or switch to the new Cash Balance Formula. New employees hired on or after January 1, 2002 accrued benefits under the Cash Balance Formula.
Career Average	Effective January 1, 2005, all existing employees, whether current Traditional or Cash Balance participants began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees will accrue benefits under this new formula.

Career Average Formula

Normal Retirement	
Eligibility	Age 65
Benefit	Benefits accrued through December 31, 2004 plus a benefit for each year after 2004 equal to the sum of (a) and (b) below: (a) 0.70% of pensionable earnings; and

(b) For participants with age plus service points greater than 55, as of January 1, 2005, an additional annual accrual beginning in 2005 of:

Points	Percent Pensionable Earnings
55–64	0.25%
65+	0.50%

Early Retirement

Eligibility — Age 55 and five years of vesting service

Benefit Reduction for Early Payment — The accrued benefit payable at normal retirement shall be reduced by:

(a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and

(b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement

Eligibility — Five years of vesting service

Benefit — Benefits continue to accrue during period of disability

Preretirement Surviving Spouse Benefit

Eligibility — Five years of vesting service

Benefit — If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits	
Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Cash Balance Formula

Normal Retirement	
Eligibility	Age 65
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time.
Opening Cash Balance Account	A participant's opening cash balance account is zero at date of hire for employees who become participants on or after January 1, 2002. For plan participants prior to January 1, 2002, the opening account was created by converting the December 31, 2001 accrued benefit into an equivalent present value (using 5.50% interest, 1983 GATT mortality, and age 65 retirement).
Pay Credits	The annual pay credit was added to the cash balance account after interest was credited for the year. A participant was eligible for a pay credit if they had earned one year of benefit service (had worked one hour during the year). The annual pay credit was based on annual pensionable earnings, and was an amount equal to (a) plus (b) below: (a) 4% of pensionable earnings less than or equal to 1/2 of the Social Security Wage Base for the year; plus

	(b) 6% of pensionable earnings greater than 1/2 of the Social Security Wage Base for the year No additional pay credits will be granted after January 1, 2005
Interest Credits	Interest is credited to the account annually. The annual interest rate is the 30-Year Treasury Rate for September of the year prior to the year in which interest is credited.
Early Retirement Eligibility	Age 55 and five years of service
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time, reduced 3.6% per year for each of the first five years by which benefit commencement precedes 65 and 4.8% per year for each of the next five years by which benefit commencement precedes age 60.
Vested Deferred Retirement Eligibility	Five years of service
Annual Benefit	The greater of (a) and (b) below: (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or (b) The participant's accrued benefit as of December 31, 2001 earned under the provisions of the plan in effect at that time, actuarially reduced from age 65
Preretirement Death Benefit Eligibility	Eligible for a vested benefit
Annual Benefit	100% of the cash balance account will be paid to the beneficiary if a participant dies before commencement of benefits

Traditional Formula

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued through December 31, 1997 (date of last past service increase) plus a benefit for each year after 1997 equal to the sum of (a), (b), and (c) below:

(a) 1.50% of pensionable earnings not in excess of covered compensation; and

(b) 2.00% pensionable earnings in excess of covered compensation.

(c) For participants with age plus service points greater than 70, as of January 1, 1999, an additional annual accrual beginning in 1999 of:

Points	Percent Pensionable Earnings
70–74	0.15%
75–79	0.30%
80–84	0.45%
85+	0.60%

Note: The benefit cannot be less than $60 per year for members who have 1,000 or more hours of service in a year. Also, members with 38 or more years of service will receive a benefit accrual of 2% of pensionable earnings instead of (a) and (b) above for each year of service in excess of 37 years.

The Pre-Retirement Surviving Spouse Option (PRSSO) Reduction Factor is applied to the December 31, 2001 accrued benefit.

Early Retirement	
Eligibility	Age 55 and five years of vesting service. Age 55 if hired before January 1, 1995
Benefit Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60
Disability Retirement[1]	
Eligibility	25 continuous years of service
Benefit	The accrued normal or early retirement benefit plus an additional one-time accrual of $600 if the participant's date of termination due to disability is after December 31, 1999.
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

[1] Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Vested Termination Benefits	
Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.
Definitions	
Vesting Service	All service since date of hire, measured in years and months
Credited Service	All service while participating in the Plan. Credited service is measured in completed years and months
Pensionable Earnings	Compensation including overtime, commissions, bonuses, and elective deferrals.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	Single life annuity (for married participants), 100%, 50%, or 25% Joint and Survivor Annuity, or Social Security level income.
Optional Lump Sum	Participants with accrued benefits under the Cash Balance Formula may elect to receive a lump sum distribution of their benefit upon vested termination.
Social Security Covered Compensation Level	The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.
Social Security Wage Base	This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.
Plan Year	January 1 to December 31

Legacy Banta Corporation Employees Pension Plan

Effective Date of Original Plan	January 1, 1952
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An employee becomes a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours) Employees in a collective bargaining unit are not eligible
Career Average	Effective March 31, 2007, all existing employees, begin accruing benefits under the new Career Average Formula. The pre-April 1, 2007 final average pay formula only reflects pay and service age as of March 31, 2007. Additionally, all newly hired employees will accrue benefits under this new formula.

Post-March 31, 2007 Career Average Formula

Normal Retirement

Eligibility	Age 65
Benefit	The highest percentage of pensionable earnings for each year after March 31, 2007, as follows: (a) 1.20% if age plus service grandfather points at March 31, 2007 were greater than or equal to 65 points, (b) 0.95% if age plus service grandfather points at March 31, 2007 were greater than or equal to 55 points, or (c) 0.70% for all other participants

Early Retirement	
Eligibility	Age 55 and five years of vesting service[2]
Benefit Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60
Disability Retirement	
Eligibility	Five years of vesting service
Benefit	Benefits continue to accrue during period of disability
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

[2] A participant with a pre-April 1, 2007 benefit would not commence the career average benefit at 55 and five years of service. At ten years of service, they would commence both the pre-April 1, 2007 final average pay benefit and the career average benefit.

Vested Termination Benefits

Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Pre-April 1, 2007 Final Average Pay Formula

Normal Retirement

Eligibility	Later of age 65 or five years of vesting service
Benefit	An annual amount equal to the sum of (a), (b) and (c), but never less than (d): (a) 0.89% of participant's final average compensation times years of credited service (maximum 20), plus (b) An amount of (i) or (ii) as follows: (i) For participants hired prior to January 1, 1995: 1.07% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), or (ii) For participants hired after December 31, 1994: 0.89% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), plus (c) 0.50% of the final average compensation in excess of social security covered compensation times years of credited service (maximum of 35 years), but not less than (d) $29.00 times years of credited service

Early Retirement Eligibility	Pre-April 1, 2007: Age 57 and ten years of vesting service. Post-April 1, 2007: Age 55 and ten years of vesting service.
Reduction for Early Payment	The accrued benefit payable at normal retirement shall be reduced by: (a) If the participant's age plus years of service is greater than or equal to 90, 3% per year for each year by which benefit commencement precedes age 62, but not on the excess compensation piece in part (c), otherwise (b) 6% per year for each of year by which benefit commencement precedes age 62
Disability Retirement Eligibility	Fifteen years of vesting service
Benefit	At the participant's normal retirement date, they will receive a benefit based upon their average monthly compensation at disability and credited service from their date of participation to their normal retirement date.

Preretirement Surviving Spouse Benefit	
Eligibility	Five years of vesting service
Benefit	If a participant has five or more years of vesting service at the time of their death, but less than 15 years, the surviving spouse is entitled to an annuity commencing at the earliest date the participant would have been eligible to receive a retirement benefit under the plan. The annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to earliest eligibility, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant has 15 or more years of vesting service at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, unreduced for early retirement. If the spouse is more than five years younger, the benefit will be reduced in the form of a 50% joint and survivor annuity where the spouse is exactly five years younger.
Vested Termination Benefits	
Eligibility	Five years of vesting service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with actuarial reductions to the early retirement age. For most deferred affiliates, the benefit is not payable until age 65. For other deferreds that are not deferred affiliates, the reductions are 8% from 65 to 62, 6% from 62 to 57, and 4% from 57 to 55. With ten years of vesting service, the accrued benefit at December 31, 1997, is payable at early retirement using the early retirement benefit reductions. Benefits are payable under the normal form.

Definitions

Vesting Service	All service since date of hire, measured in years and months
Credited Service	All service while participating in the Plan. Credited service is measured in completed years and months. Service prior to January 1, 1998 shall be credited on rules applicable at that time it was earned.
Final Average Compensation	The average of a participant's five consecutive years' compensation which produce the highest average.
Compensation	Total remuneration paid for services, excluding bonuses and other extraordinary payments, but including compensation deferred under Section 125 or 401(k) plans. Compensation derived from commissions on product sales, taken into account as the minimum of 70% of total compensation or $100,000.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor Annuity, 10-year certain single life annuity or Social Security level income option.
Optional Lump Sum	Participants with accrued benefits under $5,000 receive a lump sum distribution of their benefit upon vested termination.
Social Security Covered Compensation Level	The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.
Social Security Wage Base	This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.
Plan Year	January 1 to December 31

Legacy Banta Hourly Pension Plan—Book Group

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An hourly-paid employee of a participating unit will become a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours)
Normal Retirement Eligibility	Age 65 and five years of service
Benefit	For members of the Maintenance Unit, the monthly pension on a single-life basis is $33 per month per year of service for terminations on or after February 4, 2008 For all other units, the monthly pension on a single-life basis is a frozen amount equal to the participant's accrued benefit at the following rates:

Unit	Rate	Date Frozen
Bookbinders	$9.00	December 31, 1983
Letterpress	$5.50	December 31, 1977
Lithographers	$3.75 (max of $125/mo.)	December 31, 1983

In addition to this frozen amount, the Bookbinders unit is guaranteed a minimum monthly benefit of $20 per year of Credited Service payable at age 62. The Lithographers unit is guaranteed a minimum of $16 per month, per year of Credited Service payable at age 65 (reduced 6% per year if payable prior to age 65). Under both minimums, the participant must retire on or after age 62. The minimum is offset by all other company-sponsored pension benefits, including the frozen amount under this plan.

Early Retirement	
Eligibility	Age 60 and 10 years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit as of early retirement date multiplied by an early retirement factor on an actuarially equivalent basis due to earlier commencement of payments from age 62
Disability Retirement	
Eligibility	15 years of Vesting Service
Benefit	Commences on the first day of the month coincident with or next following the date of disability, provided all eligibility requirements are met. The benefit payable is equal to the accrued benefit as of the date of disability.
Preretirement Surviving Spouse Benefit	
Eligibility	Five years of Vesting Service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

	However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 60 months or until the death of the surviving spouse, if earlier.
Vested Termination Benefits	
Eligibility	Five years of Vesting Service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.
Definitions	
Vesting Service	Vesting Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment
Credited Service	Eligibility for benefits is determined by a participant's service. Service consists of an employee's last period of continuous employment. Credited Service is used to determine the amount of benefits payable under the Plan. Credited Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Legacy Banta Hourly Pension Plan—Danbury

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	Hourly employees of Danbury Printing & Litho, Inc. in the collective bargaining unit represented by Graphic Communications International Union Local 298-M, AFL-CIO shall be eligible to participate on the nearest January 1 after attaining age 21 and 1 year of service.
Normal Retirement	
Eligibility	Age 65 and five years of service
Benefit	Monthly benefit (greater of (i) or (ii) below): (i) Monthly annuity on a single-life basis is equal to 0.89% of average monthly compensation plus 0.50% of the excess of average monthly compensation over covered compensation. The sum is to be multiplied by credited service to a maximum of 35 years. (ii) Monthly annuity equal to $17.00 for each year of credited service
Early Retirement	
Eligibility	Age 60 and 10 years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit payable at normal retirement shall be reduced by 6.0% per year for each year by which benefit commencement precedes age 62. There is no reduction for commencement at age 62 or later.
Disability Retirement	
Eligibility	15 years of Vesting Service
Benefit	Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming that service and the monthly rate of basis compensation as of the date of disability with service continued to the normal retirement date. Benefit commences earlier if not eligible for benefits under long-term disability plan.

Preretirement Surviving Spouse Benefit	
Eligibility	Five years of Vesting Service
Benefit	If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity. If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity. However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 120 months or until the death of the surviving spouse, if earlier.
Vested Termination Benefits	
Eligibility	Five years of Vesting Service
Benefit	Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Definitions

Vesting Service	Total service from date of hire to date of termination Vesting service shall not include employment with Danbury Printing & Litho, Inc. prior to March 8, 1994
Credited Service	Service after date of employment to termination of employment Credited Service will be limited to service on or after January 1, 1999 for Danbury Printing & Litho, Inc.
Final Average Monthly Compensation	The monthly average of the five consecutive years' compensation that gives the highest average. Compensation includes total remuneration paid for services rendered, excluding bonuses and any other extraordinary payments such as expense reimbursements, termination pay and moving pay, but including any compensation deferred under a Section 125 or Section 401(k) plan. Compensation is subject to the limit under IRC Section 401(a)(17) as required.
Covered Compensation	A 35-year average of the Maximum Taxable Wages (MTW) under social security. The MTW is the annual limit on wages subject to the FICA tax for social security. The 35-year period ends with the year the employee reaches eligibility for an unreduced social security benefit (age 65, 66, or 67 depending on the year the employee was born). For years after the year of termination and prior to the end of the 35-year period, the MTW from the year of termination is used.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service, final average monthly compensation, and covered compensation
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Legacy Banta Hourly Pension Plan—Specialty Converting (KCS)

Effective Date of Original Plan	January 1, 1959
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	A person who is employed on an hourly-related basis, who is not an administrative employee, and who is not covered by a collective bargaining agreement between the employer and the International Printing Pressman and Assistants Union will become a participant on the first day of the plan year next following their date of hire.
Normal Retirement	
Eligibility	Age 65 and five years of service
Benefit	The monthly amount of normal pension payable is the sum of: $8.00 for each year of Credited Service through December 31, 1991; $15.00 for each year of Credited Service from 1992–2005; $16.00 for each year of Credited Service from 2006–2007; $18.00 for each year of Credited Service from 2008–2009; and $20.00 for each year of Credited Service after December 31, 2009.
Early Retirement	
Eligibility	Age 55 and five years of Vesting Service
Benefit Reduction for Early Payment	Accrued benefit payable at normal retirement shall be reduced by 5.0% per year for each year by which benefit commencement precedes age 65

Disability Retirement

Eligibility — Age 50 and 10 years of Vesting Service

Benefit

Before Normal Retirement — Benefit calculated in the same manner as early retirement benefit including early retirement reductions

After Normal Retirement — Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming service, as of the date of disability.

Preretirement Surviving Spouse Benefit

Eligibility — Unless an election is made to the contrary, a preretirement spouse's death benefit is provided in the event of the death of any active participant with 5 years of Vesting Service or a terminated participant who is eligible for a vested retirement benefit.

Benefit — The beneficiary of a participant who dies while in active service is entitled to a lump-sum benefit equal to $100 times the number of years of Vested Service after January 1, 1975, reduced by the amount of any disability benefits received. The lump sum benefit is not to exceed $2,000.

If a participant does not waive the preretirement survivor coverage, any retirement benefits payable to or on behalf of the participant will be reduced by a coverage charge. The coverage charge is based upon the age of the participant during each year of coverage as follows:

Attained Age	Percent Reduction
Under 35	0.00%
35–40	0.05%
40–45	0.10%
45–50	0.20%
50–55	0.35%
55–65	0.50%

If coverage is not waived, the monthly pension payable shall equal 50% of the amount the participant would have received (based on the accrued benefit at death) had the participant elected the joint and survivor annuity and commenced payments at the earliest possible date.

Vested Termination Benefits	
Eligibility	A participant is 100% vested upon completion of 5 years of Vesting Service
Benefit	The termination benefit is equal to the vested accrued benefit, payable in the normal form, commencing at normal retirement date. Optionally, the participant may elect to receive a reduced benefit commencing prior to normal retirement date.
Definitions	
Vesting Service	Plan years during which a participant completes not less than 1,000 hours of service
Credited Service	Credited service, used to determine the amount of benefits, is based on the number of 8 hour shifts worked during the plan year. A participant receives a full year of credited service for 250 shifts, or one-tenth of a year for each 25 shifts. Eight hours of service constitutes a shift worked. Credited service does not include periods of employment (a) prior to January 1, 1960, (b) prior to a participant's most recent date of hire before January 1, 1975, or (c) as a salaried or administrative employee.
Accrued Benefit	The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current Credited Service.
Normal Form of Benefit	
Normal Retirement	Five-year certain and life. If married, 50% joint and survivor annuity.
Early, Disabled, or Deferred Retirement	Single life annuity. If married, 50% joint and survivor annuity.
Optional Payment Forms	Single life annuity, 10-year certain and life, and 75% joint and survivor annuity.

Legacy Haddon Craftsmen, Inc. Retirement Plan

Effective Date of Original Plan	January 1, 1980
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of December 31, 2010
Eligibility	An employee becomes a participant on the first day of the month coinciding with or next following date of employment, unless they are members of a union represented by a collective bargaining agreement which has not assented to coverage by the Plan. Effective December 31, 1997 only G.C.I.U. employees in Bloomsburg are eligible to become new participants in the plan.
Normal Retirement Eligibility	Age 65 and five years of service
Benefit	Equal to the sum of the Noncontributory Retirement Income described below, and the Optional Contributory Retirement Income, if any, described below. A participant's monthly Noncontributory Retirement Income is equal to the product of Benefit Service and the appropriate factor from the following table.

Code	Group	Factor	Effective Date
F	G.C.I.U	$24.00	1/1/09–12/31/09
	Local 732-C (Bloomsburg)	$25.00	Current
I	Com. Com. (Allentown) Frozen 12/31/1997	$17.00	Current
Y	Office & Management Frozen 12/31/1997 (All Locations)	$17.00	Current

	A participant's Monthly Optional Contributory Retirement Income is equal to the benefit accrued under this provision as of December 31, 1988, plus 1/12th of one and 1/2% (.015) of the participant's Compensation earned in each year, after 1988, during which the required participant Contributions are made.
Early Retirement Eligibility	Age 55 and 20 years of Vesting Service.
Benefit Reduction for Early Payment	Actuarial equivalence.
Disability Retirement Eligibility	N/A
Benefit	N/A
Preretirement Surviving Spouse Benefit Eligibility	Three year of Vesting Service
Benefit	Equal to 50% of the benefit which the deceased participant would have received if they had begun to receive their vested benefits (in the form of a joint and 50% survivor annuity) on the day benefits commence to the surviving spouse. If the deceased participant was eligible for early retirement, those benefits commence immediately; if the participant was not eligible for early retirement, benefits commence when the participant would have become eligible to receive benefits. If the death of a participant is before they are eligible for any other benefits under the Plan, the participant's estate is entitled to the return of their contributions to the Plan, with interest.

Vested Termination Benefits

Eligibility

Three years of Vesting Service

Benefit

The deferred benefit, to commence at the participant's Normal Retirement Date, is equal to the sum of (i) the deferred benefit, if any, purchased by their own contributions to the Plan, and (ii) the remainder of an amount determined in the same manner as in Normal Retirement Benefit for the deferred early retirement benefit, multiplied by a vesting percentage from the following table:

Years of Vesting Service	Rate
Less Than 3	0%
3	20%
4	40%
5	60%
6	80%
7 or More	100%

If the employment of a participant is terminated before they are eligible for any other benefits under the Plan, the participant is entitled to the return of their contributions to the Plan, with interest.

Post-Retirement Death Benefits

In the event of the death of a participant after retirement, the beneficiary will receive any remaining guaranteed annuity payments, or survivor benefits, depending upon the option selected by the participant. If an option other than a joint and survivor option has been elected, the participant's beneficiary will receive the excess, if any, of the participant's personal contributions (including interest) over the amount of monthly benefits actually paid.

For certain employees insured before January 1, 1962, there is a death benefit of $5,000. For certain employees insured after January 1, 1962, there is a death benefit of $1,000. These employees are identified in historical valuation data.

Contributions

Participant Contributions

Participants who wish to receive benefits from the Optional Contributory Retirement Income portion of the Plan contribute 3% of each year's earnings in excess of $3,600

Definitions

Benefit Service	Participants accrue units of Benefit Service for each calendar year during which they have Hours of Service. A full unit of Benefit Service is accrued for each year in which a participant has at least 1,785 Hours of Service; if a participant has less than 1,785 Hours of Service in a year, a pro-rata fraction of a unit of Benefit Service is accrued.
Vesting Service	A participant accrues one year of Vesting Service for each calendar year during which they have at least 1,000 Hours of Service with the Company
Compensation	Compensation means a participant's total earnings for a year, as reported on Form W-2, subject to limitations under IRS Section 401(a)(17)
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married
Optional Payment Forms	Single life annuity (for married participants), 50, 75, and 100% joint and survivor annuity, or Lump Sum.

Legacy Merged Retirement Income Plan for Employees of R.R. Donnelley Printing Company, L.P. and R.R. Donnelley Printing Company

Effective Date of Original Plan	September 1, 1938
Effective Date of Amended Plan	Amended to merge into the Retirement Benefit Plan as of August 31, 2010
Eligibility	Nonbargaining class who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Non-Bargaining Unit Employees of Meredith Burda Company, Limited Partnership (GA 61148). Employee of the Meredith Burda Corporation and who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Employees of Meredith Burda Corporation (GA 8664). After December 31, 1991, no further employee shall be an eligible employee (provided that participants in GA 8664 whose accrued benefits transferred to the plan upon the merger effective August 31, 1997, shall be considered participants).
Normal Retirement Eligibility	Age 65. (Age 62 and 15 years of plan participation for the bargaining class, but no later than age 65.)
Benefit	The accrued benefit as of December 31, 1991. Payments received guaranteed to be at least equal to participant's contribution account.
Early Retirement Eligibility	Age 55 and completed ten years of plan participation or age 62

Benefit Reduction for Early Payment

The reduction factors are:

Number of Years Early Retirement Date Precedes Normal Retirement Date	Factor
1	0.9125
2	0.8347
3	0.7653
4	0.7031
5	0.6473
6	0.5971
7	0.5516
8	0.5104
9	0.4732
10	0.4392

Disability Retirement

Eligibility

Age 55

Benefit

Accrued benefit on disability retirement date reduced to reflect the fact that the disability retirement precedes normal retirement date. Reduction factors are equal to those applied to early retirement.

Preretirement Surviving Spouse Benefit

Eligibility

Qualified married participant fully or partially vested in an accrued benefit

Benefit

Greater of (a) and (b) Below:

(a) Survivor Annuity Death Benefit—Monthly annuity payable to spouse, deferred to participant's earliest retirement date if later than the date of death. If death occurs, the amount paid to the surviving spouse is equal to the amount that would have been paid had the participant terminated employment on the date of death and survived to their earliest retirement date, retired with a qualified joint and 50% survivor annuity in effect, then died the next day.

(b) Single Sum Death Benefit—Lump sum payment to beneficiary of the participant's contribution account on date of death.

Vested Termination Benefits	
Eligibility	20% after three years of vesting plus 20% per year thereafter, up to 100%
Benefit	Equal to the sum of: The amount of retirement annuity which could be provided on normal retirement date by the participant's contribution account. Vesting percentage times the excess of the accrued benefit as of the date of termination over (a) above.
Late Retirement	
Eligibility	Maximum age is 70½
Benefit	Benefit credit continued to be earned until attained age 65. Retirement benefits after age 65 are increased by an amount that can be provided by the accumulation of benefit payments between age 65 and actual retirement.
Readjustment Allowance Benefit	
Eligibility	Active participant who has attained age 62 with five years of service, but not attained age 65, and retires during this period
Benefit	Single sum payment or fixed period installments, not to exceed six months. Monthly compensation multiplied by an adjustment factor based on the participant's attained age, as described in the plan. This allowance benefit is in addition to the other retirement benefits allowed under the plan.
Supplemental Income	The monthly retirement income which a plan member receives at retirement will vary depending upon the investment performance of the separate account. However, a minimum benefit equal to the retirement income paid at retirement is guaranteed. If the variable retirement income is less than the minimum benefit, the difference is paid as a supplemental income.

Definitions

Participant's Contribution Account	Participant's contributions before September 1, 1982 accumulated to date of determination with interest.
Normal Form of Benefit	Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.
Optional Payment Forms	The optional forms of benefit payments are: ▪ 5 or 10 years certain and life ▪ Monthly annuity payable as a survivorship life annuity with survivorship percentages of 50, 75 or 100 ▪ Single life annuity with modified cash refund of the Participant's Contribution Account
Plan Year	January 1 to December 31

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Changes in Plan Provisions Since the Prior Year

- Effective December 31, 2011, the Legacy RBP and Legacy Banta Salaried Plan were closed to new participants and benefit accruals were frozen.
- An increase in the annual maximum benefit limit under IRC Section 415 from $195,000 in 2011 to $200,000 in 2012.
- An update to the mortality and interest rates for determining minimum lump sum payments under IRC section 417(e)(3) to the applicable rates for the current plan year.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following nonprescribed assumption changes:

- A change in the assumed number of years males are older than their spouses from zero years to three years for Legacy RBP.
- A change in the assumed number of years males are older than their spouses from two years to three years for Legacy Haddon.
- A change in the assumed retirement rates for Legacy Banta Hourly, Legacy Haddon and Legacy Meredith Burda to the rates used for Legacy RBP.
- A change in the assumed withdrawal rates for Legacy Banta Hourly and Legacy Haddon to the rates used for Legacy RBP.
- A change in the assumed disability rates for Legacy Banta Hourly to the rates used for Legacy RBP.
- A change in the assumed married percentage from 100% to 80% for Legacy Haddon.
- A change in the assumed married percentage from 85% (Book Group) and 100% (KCS) to 80%.

These assumption changes were made to better reflect the anticipated plan experience. These assumption changes did not reduce the funding shortfall by an amount that requires approval of the Commissioner.

Schedule SB Attachment (Form 5500)—2012 Plan Year
Retirement Benefit Plan of R.R. Donnelley & Sons Company
EIN: 36-1004130 PN: 001

Schedule SB, Line 26—Schedule of Active Participant Data
As of January 1, 2012

Retirement Benefit Plan
of R.R. Donnelley & Sons Company
2012 ACTIVE PARTICIPANTS

EIN: 36-1004130 PN: 001

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	240 $31,677 $0	447 $32,221 $0	57 $33,627 $0							
25-29	254 $38,592 $0	646 $37,350 $0	574 $39,357 $699	85 $40,422 $2,724						
30-34	225 $47,298 $0	469 $44,094 $0	544 $46,664 $939	633 $48,823 $1,785	79 $50,083 $2,050					
35-39	211 $43,621 $0	455 $49,275 $3	513 $55,918 $1,613	725 $59,980 $3,959	570 $54,886 $3,915	92 $53,889 $4,672				
40-44	186 $43,198 $0	471 $53,712 $0	493 $57,986 $1,438	682 $64,584 $4,784	548 $67,132 $6,493	752 $59,553 $6,732	81 $56,805 $7,941			
45-49	199 $48,378 $0	408 $49,936 $0	500 $54,419 $1,121	637 $61,289 $3,661	489 $62,175 $6,024	862 $65,429 $8,485	829 $62,319 $10,347	190 $54,917 $9,932		
50-54	151 $47,553 $0	317 $50,187 $0	409 $53,213 $1,417	505 $56,734 $3,880	335 $64,105 $7,221	525 $62,120 $9,183	609 $65,587 $12,244	986 $56,003 $10,154	101 $57,435 $9,917	1
55-59	92 $46,485 $0	221 $47,446 $0	290 $49,189 $1,346	353 $58,496 $3,083	235 $54,720 $5,374	289 $60,583 $8,713	286 $60,118 $11,239	436 $63,518 $12,967	450 $56,227 $12,448	69 $57,043 $20,499
60-64	38 $51,754 $0	87 $52,907 $0	110 $58,174 $1,546	173 $60,330 $3,550	108 $55,761 $5,072	105 $62,330 $9,178	74 $59,698 $21,115	89 $57,702 $11,804	97 $67,466 $20,440	153 $58,625 $16,475
65-69	6	11	21 $45,760 $1,695	24 $62,629 $3,998	10	9	8	9	4	25 $60,735 $46,077
70+		9	12	6	1	3	2	2	3	2

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