

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 2013 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>	
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 JOHNSON AND JOHNSON SAVINGS PLAN	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;">100</td> </tr> <tr> <td colspan="2">1c Effective date of plan 06/01/1982</td> </tr> </table>	1b Three-digit plan number (PN) ▶	100	1c Effective date of plan 06/01/1982			
1b Three-digit plan number (PN) ▶	100						
1c Effective date of plan 06/01/1982							
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2">2b Employer Identification Number (EIN) 22-1024240</td> </tr> <tr> <td colspan="2">2c Sponsor's telephone number 800-565-0122</td> </tr> <tr> <td colspan="2">2d Business code (see instructions) 339900</td> </tr> </table>	2b Employer Identification Number (EIN) 22-1024240		2c Sponsor's telephone number 800-565-0122		2d Business code (see instructions) 339900	
2b Employer Identification Number (EIN) 22-1024240							
2c Sponsor's telephone number 800-565-0122							
2d Business code (see instructions) 339900							

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.	08/12/2014	DAVID S. KREMPECKI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	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 PENSION COMMITTEE OF JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933		3b Administrator's EIN 22-2941911
		3c Administrator's telephone number 732-524-0400
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 60174
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 36465
b Retired or separated participants receiving benefits		6b 273
c Other retired or separated participants entitled to future benefits.....		6c 23759
d Subtotal. Add lines 6a , 6b , and 6c		6d 60497
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		6e 347
f Total. Add lines 6d and 6e		6f 60844
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g 59260
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested		6h 2085
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: 2P 2K 2H 2J 3I 2E 2I 2O		
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) ☐ A (Insurance Information) (4) ☐ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning	01/01/2013	and ending	12/31/2013
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A Name of plan
JOHNSON AND JOHNSON SAVINGS PLAN

B Three-digit plan number (PN)	▶	100
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C Plan or DFE sponsor's name as shown on line 2a of Form 5500
JOHNSON AND JOHNSON

D	Employer Identification Number (EIN)
	22-1024240

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: J&J SAVINGS PLAN TRUST

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

c EIN-PN 22-1024240-019	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11491940141
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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)
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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)
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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)
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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)
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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)
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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)
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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
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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
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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 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN	B Three-digit plan number (PN) ▶	100
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

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)	0	0
(2) Participant contributions.....	1b(2)	1124	35971
(3) Other.....	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)	94101295	98852655
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	9276492644	11491940141
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	-7614915	-2262894

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(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	9362980148	11588565873

Liabilities

g Benefit claims payable	1g	1831341	956350
h Operating payables	1h	4239998	4442028
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	6071339	5398378

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	9356908809	11583167495
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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)	156406970	
(B) Participants	2a(1)(B)	440851815	
(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)		597258785
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(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)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		2202763979
(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)		
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		2800022764

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	549520572	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		549520572
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)	24637646	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		24637646
j Total expenses. Add all expense amounts in column (b) and enter total	2j		574158218

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2225864546
l Transfers of assets:			
(1) To this plan	2l(1)		1182985
(2) From this plan	2l(2)		788845

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) ☐ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☐ Yes ☒ No

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

(1) Name: PRICEWATERHOUSE COOPERS LLC

(2) EIN: 13-4008324

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:

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.)

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.)

	Yes	No	Amount
4a		X	
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.)		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.)		X	
e Was this plan covered by a fidelity bond?	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?		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?		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?		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.)	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.)		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?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		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.			

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)
THE GORES GROUP, LLC. 401(K)PLAN	33-1066785	001

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☐ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	6b Trust's EIN



Report of Independent Registered Public Accounting Firm

To the Participants and Administrator of the Johnson & Johnson Savings Plan
and the Pension and Benefits Committee of Johnson & Johnson:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the Johnson & Johnson Savings Plan (the "Plan") at December 31, 2013 and December 31, 2012 and the changes in net assets available for benefits for the year ended December 31, 2013 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental Schedule of Assets (Held at End of Year) is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

PricewaterhouseCoopers LLP

New York, New York

June 19, 2014

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM 11-K

FOR ANNUAL REPORTS OF EMPLOYEE STOCK PURCHASE, SAVINGS
AND SIMILAR PLANS PURSUANT TO SECTION 15(d) OF THE
SECURITIES EXCHANGE ACT OF 1934

☒ ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the Fiscal Year Ended December 31, 2013

OR

☐ TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

Commission File Number 1-3215

JOHNSON & JOHNSON
SAVINGS PLAN

(Full title of the Plan)

JOHNSON & JOHNSON
ONE JOHNSON & JOHNSON PLAZA
NEW BRUNSWICK, NEW JERSEY 08933

(Name of issuer of the securities held pursuant to the Plan
and the address of its principal executive office)

REQUIRED INFORMATION

Item 4. Financial Statements and Supplemental Schedule

Financial statements prepared in accordance with the financial reporting requirements of ERISA filed herewith are listed below in lieu of the requirements of Items 1 to 3.

Report of Independent Registered Public Accounting Firm

Financial Statements:

Statements of Net Assets Available for Benefits

Statement of Changes in Net Assets Available for Benefits

Notes to Financial Statements

Supplemental Schedule*:

Schedule H, line 4i – Schedule of Assets (Held at End of Year)

Signatures

*Other supplemental 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 ("ERISA"), as amended, have been omitted because they are not required or are not applicable.

Exhibits:

23. Consent of PricewaterhouseCoopers LLP, dated June 19, 2014

SIGNATURES

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

JOHNSON & JOHNSON SAVINGS PLAN

Date: June 19, 2014

By: /s/ Peter Fasolo
Peter Fasolo
Chairman, Pension and Benefits Committee

JOHNSON & JOHNSON SAVINGS PLAN

**FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULE**

DECEMBER 31, 2013 AND 2012

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* Other supplemental 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 (“ERISA”), as amended, have been omitted because they are not required or are not applicable.

Report of Independent Registered Public Accounting Firm

To the Participants and Administrator of the Johnson & Johnson Savings Plan
and the Pension and Benefits Committee of Johnson & Johnson:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the Johnson & Johnson Savings Plan (the "Plan") at December 31, 2013 and December 31, 2012 and the changes in net assets available for benefits for the year ended December 31, 2013 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental Schedule of Assets (Held at End of Year) is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP

New York, New York
June 19, 2014

	2013	2012
Assets		
Interest in Johnson & Johnson Pension and Savings Plans Master Trust, at fair value	\$ 11,491,940,141	\$ 9,276,492,644
Total investments	<u>11,491,940,141</u>	<u>9,276,492,644</u>
Receivables		
Employee contributions	35,971	1,124
Notes receivable from participants	<u>98,852,655</u>	<u>94,101,295</u>
Total receivables	<u>98,888,626</u>	<u>94,102,419</u>
Total assets	<u>11,590,828,767</u>	<u>9,370,595,063</u>
Liabilities		
Accrued expenses	<u>4,442,028</u>	<u>4,239,998</u>
Total liabilities	<u>4,442,028</u>	<u>4,239,998</u>
Net assets available for benefits, at fair value	11,586,386,739	9,366,355,065
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	<u>(14,581,283)</u>	<u>(46,303,558)</u>
Net assets available for benefits	<u>\$ 11,571,805,456</u>	<u>\$ 9,320,051,507</u>

The accompanying notes are an integral part of these financial statements.

Additions to net assets attributed to		2013
Investment Income/Loss		
Plan's interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/loss	\$	2,229,134,233
Contributions		
Employee contributions		440,851,815
Employer contributions		156,406,970
Asset transfers due to plan mergers		1,182,985
Total additions		<u>2,827,576,003</u>
Deductions from net assets attributed to		
Benefits paid to participants		550,395,563
Administrative expenses		24,637,646
Asset transfers out		788,845
Total deductions		<u>575,822,054</u>
Net increase/(decrease)		<u>2,251,753,949</u>
Net assets available for benefits		
Beginning of year		<u>9,320,051,507</u>
End of year	\$	<u>11,571,805,456</u>

The accompanying notes are an integral part of these financial statements.

1. Description of the Plan

General

The Johnson & Johnson Savings Plan (the "Plan") is a participant directed defined contribution plan which was established on June 1, 1982 for eligible salaried and non-union hourly employees of Johnson & Johnson ("J&J" or the "Company") and certain domestic subsidiaries. The Plan was designed to enhance the existing retirement program of eligible employees. The funding of the Plan is made through employee and Company contributions. The net assets of the Plan are held in the Johnson & Johnson Pension and Savings Plans Master Trust (the "Trust"). Transactions in the Trust are executed by the trustee, State Street Trust Company ("State Street" or "Trustee"). Recordkeeping services are provided by Aon Hewitt. The Plan's interest in the Trust is allocated to the Plan based upon the total of each participant's share of the Trust.

This brief description of the Plan is provided for general information purposes only. Participants should refer to the Plan document for complete information.

Contributions

In general, full-time salaried employees and certain non-union hourly, part-time and temporary employees can contribute to the Plan. There is no service requirement for employee contributions.

Contributions are made to the Plan by participants through payroll deductions and by the Company on behalf of the participants. Participating employees may contribute a minimum of 3% up to a maximum of 50% of eligible pay, as defined by the Plan. Contributions can be pre-tax, Roth, post-tax or a combination of all three. Pre-tax and Roth contributions may not exceed the smaller of (i) 50% of a participant's base salary (and 1/2 paid commissions, if applicable) or (ii) \$17,500 for 2013. The maximum contributions to a participant's account including participant pre-tax, Roth and post-tax contributions and the Company match is \$51,000 for 2013.

Participants age 50 and over are eligible to contribute extra pre-tax and/or Roth contributions ("catch-up contributions") above the annual Internal Revenue Service ("IRS") limitations up to \$5,500 in 2013. Participants can elect an amount to be contributed from each paycheck as their catch-up contribution. This amount will be in addition to the pre-tax, Roth and post-tax contribution percentages that participants have elected. The catch-up contribution is not eligible for the Company matching contribution.

After one year of service, participants receive a Company matching contribution equal to 75% of the first 6% of a participant's contributions. The Company matching contribution is comprised of cash and invested in the current investment fund mix chosen by the participant.

Investments

Participants may invest in one or more of the nine investment funds offered by the Plan. Each of the funds represents a mix of various investments. The investment mix chosen by the participant will apply to employee and Company matching contributions. Rollover contributions are invested at the election of the participant.

Participants receive dividends on Johnson & Johnson Common Stock shares held in the Johnson & Johnson Stock Fund and Johnson & Johnson Stock Contributions Fund. The dividends are automatically reinvested in the Johnson & Johnson Stock Fund unless specific elections are made to receive a cash payment. The 2013 dividend pass-through amount paid to participants of \$5,471,224 is reflected in benefits paid to participants in the Statement of Changes in Net Assets Available for Benefits. For all other funds, the Trustee reinvests all dividend and interest income.

Vesting

A participant's interest in his/her account, including participant contributions, Company contributions and earnings thereon, is always fully vested. As a result, there are no forfeitures under the Plan.

Payment of Benefits

Participants are allowed to withdraw an amount equal to their pre-August 1, 2003 post-tax contributions and earnings thereon, and unmatched post-tax contributions made after August 1, 2003 by the employee and earnings thereon, at any time.

Participants may withdraw pre-tax, Roth or post-tax matched contributions, and the employer match after August 1, 2003,

only upon meeting certain hardship conditions. The benefits to which participants are entitled are the amounts provided by contributions (Company and participant) and investment earnings thereon, including net realized and unrealized gains and losses which have been allocated to the participant's account balance. Participants have the option of receiving all or part of their balance in the Johnson & Johnson Stock Fund and/or the Johnson & Johnson Stock Contributions Fund as either cash or in shares of Johnson & Johnson Common Stock (plus cash for fractional shares) for lump sum distributions other than a hardship.

Benefits are also paid to participants upon termination of employment, long-term disability or retirement. Participants can elect to defer payment until age 70 1/2 if account balances are greater than \$5,000. Distributions are paid either in a lump sum payment or installment payments made on a monthly, quarterly, or annual basis over a period of years selected by the participant.

A participant's account may be distributed to his/her beneficiaries in lump sum, in installments or maintained in the Trust upon the participant's death only if the beneficiary is a spouse. Otherwise, it is paid to the beneficiary in a lump sum, either directly or rolled over to an Individual Retirement Account ("IRA").

Administrative Expenses

All third-party administrative expenses are paid by the Plan, unless otherwise provided for by the Company.

Notes Receivable from Participants

Participants may borrow up to a maximum of 50% of their account balance. The minimum loan amount is \$1,000 and the maximum amount of all outstanding loans cannot exceed \$50,000. Loans bear an interest rate of prime plus 1% and are repayable within one to five years. Due to acquisitions, there are some existing loans extending beyond five years, which must be allowed to continue once transferred into the Johnson & Johnson Savings Plan. The collateralized balance in the participant's account bears interest at rates that range from 4.12% to 11.33%. Principal and interest is paid ratably through payroll deductions for active employees. Loans must be paid within two months following retirement or termination of employment with the Company. If the loan is not repaid in full, the unpaid balance, plus accrued interest, will be deducted from the participant's account balance and reported to the IRS as a distribution.

Termination

Although it has not expressed an intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of a partial or full Plan termination, all Plan funds must be used exclusively for the benefit of the Plan participants, in that each participant would receive the respective value in their account.

2. Summary of Significant Accounting Policies

Basis of Accounting

The financial statements of the Plan are prepared under the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment Valuation and Income Recognition of the Trust

The Plan's interest in the Trust is stated at fair value. The investment in the Trust represents the Plan's interest in the net assets of the Trust.

As the investment funds contain various underlying assets such as stocks and short-term investments, the participant's account balance is reported in units of participation, which allows for immediate transfers in and out of the funds. The purchase or redemption price of the units is determined by the Trustee, based on the current market value of the underlying assets of the funds. Each fund's net asset value for a single unit is computed by adding the value of the fund's investments, cash and other assets, and subtracting liabilities, then dividing the result by the number of units outstanding.

Purchases and sales of securities are recorded on a trade-date basis. Gains and losses on the sale of investment securities are determined on the average cost method. Dividend income is recorded on the ex-dividend date. Interest income and administrative expenses are recorded on an accrual basis.

The Plan presents, in the Statement of Changes in Net Assets Available for Benefits, the investment income/(loss) for the Plan's interest in the Trust which consists of the Plan's allocated change in unrealized appreciation and depreciation of the underlying investments, realized gains and losses on sales of investments and investment income/(loss).

Payment of Benefits

Benefits are recorded when paid.

Derivatives

The Trust will invest in securities from time to time that are denominated in currencies other than the U.S. dollar. To hedge against adverse changes in foreign exchange rates relating to non-U.S. dollar denominated investments, the Trust may enter into forward foreign exchange contracts. The holder is exposed to credit risk for nonperformance and to market risk for changes in interest and currency rates.

Those instruments involve, to varying degrees, elements of credit risk in excess of the amount recognized in the Statements of Net Assets Available for Benefits. The Trust attempts to mitigate this credit risk by utilizing the same policies in making commitments and conditional obligations as it does for on-balance sheet instruments, and through structured trading with reputable parties and continual monitoring procedures. Accordingly, the Trust does not anticipate losses for nonperformance. The Trust does not require collateral or other security to support forward foreign exchange contracts. The Trust accounts for forward foreign exchange contracts at fair value. Fair value for exchange contracts is determined by the present value of future cash flows converted to U.S. dollars at the current spot exchange rate.

Use of Estimates

The preparation of the Plan's financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of Net Assets Available for Benefits at the date of the financial statements and the Changes in Net Assets Available for Benefits during the reporting period and the applicable disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties

The Plan provides for various investment options in funds which can invest in a combination of equity, fixed income securities and other investments. Investments are exposed to various risks, such as interest rate, market and credit. Due to the level of risk associated with certain investments, it is at least reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the Statements of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

Reporting of Fully Benefit-Responsive Investment Contracts

Fully benefit-responsive investment amounts are reported at fair value. Contract value is the relevant measurement criteria for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit-responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. The Statements of Net Assets Available for Benefits present the fair value of the investment contracts, as well as the adjustment of the fully benefit-responsive investment contracts from fair value to contract value. The Statement of Changes in Net Assets Available for Benefits is prepared on a contract value basis.

3. Master Trust

a. Fair Value Measurements

The assets of the Johnson & Johnson Savings Plan, the Johnson & Johnson Savings Plan for Union Represented Employees, the Johnson & Johnson Retirement Savings Plan, the Retirement Plan of Johnson & Johnson and Affiliated Companies and the Johnson & Johnson Retirement Plan for Union Represented Employees comprise the total of the Trust which is held by State Street Bank and Trust Company.

The Plan's valuation methodologies were applied to all of the Trust's investments carried at fair value. Fair value is based upon quoted market prices, where available. If listed prices or quotes are not available, fair value is based upon models that primarily use, as inputs, market-based or independently sourced market parameters, including yield curves, interest rates, volatilities, equity or debt prices, foreign exchange rates and credit curves.

While the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different estimate of fair value at the reporting date.

Valuation Hierarchy

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

- Level 1 – quoted prices (unadjusted) for identical assets or liabilities in active markets.
- Level 2 – quoted prices for identical assets or liabilities in active markets and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.
- Level 3 – inputs are unobservable and significant to the fair value measurement. These are usually negotiated prices between two parties.

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

Following is a description of the valuation methodologies used for the investments measured at fair value.

- Short-term investments – Cash and quoted short-term instruments are valued at the closing price or the amount held on deposit by the custodian bank where quoted prices are available in an active market and are classified as Level 1. Other investments are through investment vehicles valued using the Net Asset Value ("NAV") provided by the administrator of the fund. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. The NAV is a quoted price in a market that is not active and classified as Level 2.
- Government & agency issues – The assets are comprised of government and agency securities and U.S. Treasury Bills and Notes of varying maturities. Level 2 fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows. Level 3 government and agency issues are priced based on unobservable inputs, usually negotiated prices.
- Corporate debt - A limited number of these investments are valued at the closing price reported on the major market on which the individual securities are traded. Where quoted prices are available in an active market, the investments are classified as Level 1. If quoted market prices are not available for the specific security, then fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows and are classified as Level 2. Level 3 debt instruments are priced based on unobservable inputs, usually negotiated values agreed with the interested parties.
- Common and preferred stocks - U.S. and International common stocks are valued at the closing price reported on the major market on which the individual securities are traded. Substantially all common and preferred stocks are classified within Level 1 of the valuation hierarchy. Level 3 common and preferred stocks are priced based on unobservable inputs, usually negotiated prices.
- Common Collective Trusts ("CCTs") – The fair value of all CCT interests have been determined using NAV and are used for expedience purposes. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. CCTs that have a quoted market price in markets that are not active are classified as Level 2. A majority of the CCTs are used for liquidity purposes for both the defined benefit and defined contribution plans within the Trust. The CCTs are primarily passive funds that provide daily liquidity for the various Plan investment options. Participant directed purchases and sales are at the NAV. At December 31, 2013, approximately 72% of the CCTs are invested in passive strategies that mimic the indices, and 28% are invested in active strategies. Additionally,

86% of the active and passive CCTs are invested in U.S. equities, with the remainder in International equities, U.S. bonds and emerging markets. Any Plan Sponsor sales may be subject to gate keeping restrictions.

- **Guaranteed Investment Contracts ("GICs")** - Traditional GICs are valued at fair value by discounting the related cash flows based on current yields of similar instruments with comparable durations while considering the creditworthiness of the issuer, and are classified as Level 3. The fair value of the synthetic GIC is based on the underlying investments held in separate account portfolios. As of December 31, 2013, the portfolio of assets underlying the synthetic GIC includes government and agency securities (58%), corporate debt (27%), asset-backed debt (6%), cash (6%) and other securities (3%), which are selected at the discretion of the investment managers and are subject to the investment guidelines negotiated with the synthetic contract provider. The synthetic GIC and related investments are classified as Level 2. The synthetic GIC has a fair value of \$834,704,640 and \$839,972,329 at December 31, 2013 and 2012, respectively.
- **Other assets** - Other assets are represented primarily by Limited Partnerships ("LPs"), as well as commercial loans and mortgages that are not classified as corporate debt. Other assets, that are exchange listed and actively traded, are classified as Level 1 while inactively traded assets are classified as Level 2. The LPs and other assets valued using unobservable inputs are classified as Level 3. The fair market value of all LP interests has been determined using NAV and used for expedience purposes. At December 31, 2013, approximately 35% of the LP investments were in Emerging Market Equities with the remaining 65% in private equity investments.

At December 31, 2013 and 2012, the Trust had unfunded commitments of underlying funds of the LP investments of \$58,271,809 and \$69,993,588, respectively. These commitments are expected to be satisfied with new cash flows, distributions from existing funds, reinvestment of proceeds and/or from selling existing investments. The LP investments have target review dates ranging from 2013 through 2022 with renewal options available to the Plan. The Trust's investments in the LPs are not redeemable at any point in time.

2013 Master Trust Investments Measured at Fair Value

	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
December 31, 2013				
Short-term investment funds	\$ 36,288,898	\$ 881,751,747	\$ —	\$ 918,040,645
Government and agency securities	—	1,575,542,187	—	1,575,542,187
<u>Corporate debt</u>				
S&P Rated AAA to BBB-	—	769,585,849	432,995	770,018,844
S&P Rated below BBB-	—	199,752,538	—	199,752,538
S&P Not Rated	—	—	—	—
Total Corporate Debt	—	969,338,387	432,995	969,771,382
Preferred stocks	35,067,526	—	—	35,067,526
<u>Common stocks</u>				
U.S. Large Cap	9,009,077,873	—	—	9,009,077,873
U.S. Mid Cap	1,317,862,405	—	—	1,317,862,405
U.S. Small Cap	623,743,472	218	—	623,743,690
Total U.S. Common stocks	10,950,683,750	218	—	10,950,683,968
International Common stocks	3,547,133,592	6,332,176	—	3,553,465,768
Total Common stocks	14,497,817,342	6,332,394	—	14,504,149,736
Common Collective Trusts	—	5,564,487,057	—	5,564,487,057
Other assets and liabilities, net	707,572	218,686,749	105,559,060	324,953,381
Trust investments at fair value	14,569,881,338	9,216,138,521	105,992,055	23,892,011,914
Guaranteed/Synthetic investment contracts	—	834,704,640	1,106,659,655	1,941,364,295
Total Master Trust investments	\$ 14,569,881,338	\$ 10,050,843,161	\$ 1,212,651,710	\$ 25,833,376,209
Receivables				310,343,259
Payables				(305,195,326)
Adjustment from fair value to contract value for fully responsive benefit contracts				(14,942,659)
Net investment in Master Trust				<u>\$ 25,823,581,483</u>

2012 Master Trust Investments Measured at Fair Value

	Quoted market prices inputs (Level 1)	Observable inputs (Level 2)	Unobservable inputs (Level 3)	Total Assets
December 31, 2012				
Short-term investment funds	\$ 18,938,427	\$ 956,723,711	\$ —	\$ 975,662,138
Government and agency securities	—	1,478,142,559	—	1,478,142,559
<u>Corporate debt</u>				
S&P Rated AAA to BBB-	—	808,550,175	1,206,641	809,756,816
S&P Rated below BBB-	—	205,867,694	—	205,867,694
S&P Not Rated	—	47,631,193	3,256,965	50,888,158
Total Corporate Debt	—	1,062,049,062	4,463,606	1,066,512,668
Preferred stocks	24,427,645	—	—	24,427,645
<u>Common stocks</u>				
U.S. Large Cap	6,408,851,030	—	—	6,408,851,030
U.S. Mid Cap	902,848,014	—	—	902,848,014
U.S. Small Cap	656,897,048	—	—	656,897,048
Total U.S. Common stocks	7,968,596,092	—	—	7,968,596,092
International Common stocks	2,804,194,479	—	—	2,804,194,479
Total Common stocks	10,772,790,571	—	—	10,772,790,571
Common Collective Trusts	—	4,578,117,540	—	4,578,117,540
Other assets and liabilities, net	552,378	73,926,312	112,553,067	187,031,757
Trust investments at fair value	10,816,709,021	8,148,959,184	117,016,673	19,082,684,878
Guaranteed/Synthetic investment contracts	—	839,972,329	1,158,115,404	1,998,087,733
Total Master Trust investments	\$ 10,816,709,021	\$ 8,988,931,513	\$ 1,275,132,077	\$ 21,080,772,611
Receivables				260,429,086
Payables				(323,993,736)
Adjustment from fair value to contract value for fully responsive benefit contracts				(47,493,797)
Net investment in Master Trust				<u>\$ 20,969,714,164</u>

Level 3 Gains and Losses

The table below sets forth a summary of changes in the fair value of the Trust's Level 3 assets for the year ended December 31, 2013.

	Government Securities	Corporate debt	Common stocks	Other assets	Guaranteed investment contracts	Totals
Balance December 31, 2012	\$ —	\$ 4,463,606	\$ —	\$ 112,553,067	\$ 1,158,115,404	\$ 1,275,132,077
Realized (losses) gains	—	38,356	—	(5,767,209)	—	(5,728,853)
Unrealized gains (losses) for assets still held at December 31, 2013	—	(100,615)	—	717,111	—	616,496
Transfers in	—	—	—	—	—	—
Transfers out	—	—	—	—	—	—
Purchases	—	9,692	—	17,564,561	926,703,630	944,277,883
Sales	—	(3,978,044)	—	(19,508,470)	(972,667,698)	(996,154,212)
Change in adjustment from fair value to contract value	—	—	—	—	(5,491,681)	(5,491,681)
Balance December 31, 2013	<u>\$ —</u>	<u>\$ 432,995</u>	<u>\$ —</u>	<u>\$ 105,559,060</u>	<u>\$ 1,106,659,655</u>	<u>\$ 1,212,651,710</u>

Transfers into, and out of, Level 3 are valued utilizing values as of the beginning of the period. There were no significant transfers between Level 1, 2 or 3 assets.

The assets of the Plan are maintained in the Trust. The Plan holds approximately 44.4% and 44.0%, respectively, of the Trust's net assets as of December 31, 2013 and 2012. The Plan's sole investment is its interest in the Trust and therefore is greater than 5% of Plan assets. Net assets, income, and expenses are allocated to the Plan based on the total of each participant's share in the respective funds.

The net investment income of the Trust was composed of the following:

	December 31,	
	2013	2012
Net appreciation (depreciation) in fair value of investments		
Short term investment funds	\$ (7,289,656)	\$ 2,201,697
Government and agency securities	(83,228,622)	17,273,917
Corporate debt	(32,462,950)	80,689,152
Preferred stocks	6,630,111	3,935,651
Common stocks	3,650,506,108	1,319,171,493
Common Collective Trusts	1,142,701,334	364,420,349
Other assets	46,424,523	42,714,349
Receivables and payables	559,051	(144,582)
	<u>4,723,839,899</u>	<u>1,830,262,026</u>
Interest	211,019,284	188,437,498
Dividends	283,520,401	273,297,971
Net investment income	<u>\$ 5,218,379,584</u>	<u>\$ 2,291,997,495</u>

b. Guaranteed and Synthetic Investment Contracts

The Trust holds investments in traditional and synthetic GICs. The weighted average insurance financial strength rating of the insurers for these contracts is AA-. These investments are recorded at their fair values. The traditional GICs' contract value represents contributions made under the contract and reinvested income, less any withdrawals. The synthetic GICs are recorded at fair value, which represents the value of the underlying assets owned by the Trust plus the amount designed to smooth the impact of normal market fluctuations on those assets. Both the traditional and synthetic GICs are fully benefit-responsive. Participants may under most circumstances direct the withdrawal or transfer of all or a portion of their investment at contract value. Currently no reserves are needed against contract values for credit risk of the contract issuers or otherwise.

The traditional GICs provide a fixed return on principal over a specified period of time through fully benefit-responsive contracts issued by an insurance company, which are backed by the general account of that insurer. The contract value of the traditional GICs was \$1,104,340,679 and \$1,150,304,747 at December 31, 2013 and 2012, respectively. The fair value of the traditional GICs, as determined by using discounted cash flows, was \$1,106,659,655 and \$1,158,115,404 at December 31, 2013 and 2012, respectively. The unobservable inputs which dictate fair value consist of the discount rates, which have a range of .31% to 1.72% and weighted average of .50%, and the contract rates, which range between .56% and 1.52% and weighted average of .89%. An increase in the discount rate will cause a decrease in fair value, while a decrease in the discount rate will increase fair value. An increase in the contract rate will cause an increase in fair value, while a decrease in the contract rate will result in a decrease in fair value.

The synthetic GIC provides a return over a period of time through a fully benefit-responsive contract, or wrapper contract, which is backed by the underlying assets owned by the Trust. The portfolio of assets, overall of AA credit quality, underlying the synthetic GIC primarily includes government and agency securities, corporate debt, and asset backed securities. The contract value of the synthetic GIC was \$822,080,957 and \$800,289,189 at December 31, 2013 and 2012, respectively. The fair value of the synthetic GIC is based on the fair value of the underlying pool of securities, and at December 31, 2013 and 2012 was \$834,704,640 and \$839,972,329, respectively.

The crediting interest rate for the synthetic GIC is calculated on a monthly basis using the contract value, and the market value, yield and duration of the underlying securities, and cannot be less than zero. The crediting interest rates for the traditional GICs are agreed to in advance with the issuer. The crediting interest rate for the contracts at December 31, 2013 and 2012 was 1.92% and 2.43%, respectively. In the event of extreme changes in interest rates, the crediting rate may be adjusted to reflect current market conditions.

Key factors that could influence future average interest crediting rates include, but are not limited to: participant directed cash flows; changes in interest rates; total return performance of the fair value bond strategies underlying the synthetic GIC; default or credit failures of any of the securities, investment contracts, or other investments held in the Trust; and the initiation of an extended termination (immunization) of the synthetic GIC.

The average market value yield of the contracts for 2013 and 2012 was 1.92% and 2.43%, respectively (calculated by taking the average of the monthly market value weighted yields of the investments). For 2012, the average market yield was inadvertently reported as 2.25% (the average yield credited to participants) rather than 2.43%. The average yield earned by the contracts that reflects the actual interest credited to participants for 2013 and 2012 was 1.73% and 2.25%, respectively (calculated by dividing annualized earnings credited to participants by the market value of the Interest Income Fund).

There are certain events not initiated by Plan participants that limit the ability of the Plan to transact with the issuer of a GIC at its contract value. Specific coverage provided by each traditional and synthetic GIC may be different from each issuer. Examples of such events include: the Plan's failure to qualify under the Internal Revenue Code ("IRC") of 1986 as amended; full or partial termination of the Plan; involuntary termination of employment as a result of a corporate merger, divestiture, spin-off, or other significant business restructuring, which may include early retirement incentive programs or bankruptcy; changes to the administration of the Plan which decreases employee or employer contributions, the establishment of a competing plan by the plan sponsor, the introduction of a competing investment option, or other Plan amendment that has not been approved by the contract issuers; dissemination of a participant communication that is designed to induce participants to transfer assets from this investment option; events resulting in a material and adverse financial impact on the contract issuer, including changes in the tax code, laws or regulations. The Plan fiduciaries believe that the occurrence of any of the aforementioned events, which would limit the Plan's ability to transact with the issuer of a GIC at its contract value, is not probable.

4. Derivatives

The Trust had forward foreign exchange contracts outstanding at December 31, 2013 and 2012 in various currencies. At December 31, 2013 and 2012, the notional amount outstanding in the Trust for these contracts purchased and sold in 2013 was \$10,524,492 and \$50,943,461, respectively, and in 2012 were \$1,128,059 and \$31,081,402, respectively and is representative of activity during the year. The fair value of these derivative instruments is included in the Interest in Johnson & Johnson Pension and Savings Plans Master Trust at fair value in the Statements of Net Assets Available for Benefits. The net currency gain/loss recognized during 2013 and 2012 by the Trust was \$442,370 and \$26,239, respectively. This amount is included in the Plan's Interest in the Johnson & Johnson Pension and Savings Plans Master Trust net investment income/loss on the Statement of Changes in Net Assets Available for Benefits. The Trust held no other material derivative financial instruments at December 31, 2013 and 2012 or during the year ended December 31, 2013.

5. Notes Receivable from Participants

The Plan had participant loans outstanding at December 31, 2013 and 2012 of \$98.9 million and \$94.1 million, respectively. The net increase of \$4.8 million for 2013 represents loan issuances of \$55.2 million, less loan retirements and payments toward outstanding loans of \$50.4 million. Delinquent notes receivable from participants are reclassified to benefit payments based on terms of the Plan document.

6. Tax Status

The IRS has determined and informed the Company by a letter dated September 16, 2013, that the Plan and the Trust are in compliance with applicable sections of the IRC. Although the Plan has been amended since receiving the determination letter, the Plan Administrator, Johnson & Johnson, and the Plan's tax counsel believe that the Plan is currently designed and is currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions by the Plan, and has concluded that as of December 31, 2013, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2010.

7. Related Party Transactions

Certain Plan investments are shares of CCTs and are managed by State Street Global Advisors, a division of State Street. State Street is the Trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. As of December 31, 2013 and 2012, the total market value of investments in the institutional commingled funds allocated to the Plan and managed by State Street was \$1,886,745,100 and \$1,384,300,618, respectively.

The Plan also invests in shares of the Company. The Company is the Plan sponsor and, therefore, these transactions qualify as party-in-interest transactions. As of December 31, 2013 and 2012, the fair value of investments in Johnson & Johnson Common Stock was \$2,800,455,400 and \$2,110,748,609, respectively. During the year ended December 31, 2013, the Plan made purchases of \$245,280,766 and sales of \$197,593,151 of the Company's common stock. The total dividend income received during 2013 was \$78,392,589. The total realized and unrealized gains during 2013 were \$92,803,668 and \$1,471,270,474, respectively.

8. Asset Transfers

As a result of business acquisitions by the Plan Administrator, the following transfers into the Plan were completed in 2013; the net assets of the Calibra Medical, Inc 401(k) Retirement Plan in the amount of \$245,433 were transferred into the Plan in June 2013 and the net assets of the Crucell Biologics Inc. 401(k) Profit Sharing Plan and Trust in the amount of \$937,552 were transferred into the Plan in November 2013. Transfers out of the Plan from divestitures in January 2013 included the net assets of Therakos in the amount of \$788,845. All transfers are reflected in the Statement of Changes in Net Assets Available for Benefits.

9. Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	December 31	
	2013	2012
Net assets available for benefits per the financial statements	\$ 11,571,805,456	\$ 9,320,051,507
Amounts allocated to withdrawing participants	(956,350)	(1,831,341)
Adjustment of synthetic GIC value from contract value to fair value	12,318,389	38,688,643
Net assets available for benefits per the Form 5500	\$ 11,583,167,495	\$ 9,356,908,809

The following is a reconciliation of benefits paid to participants per the financial statements to the Form 5500:

	December 31, 2013
Benefits paid to participants per the financial statements	\$ 550,395,563
Add: Amounts allocated to withdrawing participants at December 31, 2013 (not yet paid)	956,350
Less: Amounts allocated to withdrawing participants at December 31, 2012	(1,831,341)
Benefits paid to participants per the Form 5500	\$ 549,520,572

The following is a reconciliation of investment income per the financial statements to the Form 5500:

	December 31, 2013
Total investment income per the financial statements	\$ 2,229,134,233
Net change in adjustment from contract value to fair value for synthetic GIC value	(26,370,254)
Total investment income per the Form 5500	\$ 2,202,763,979

10. Subsequent Events

The Plan has assessed subsequent events through June 19, 2014, the date the financial statements were available to be issued and has determined that no items require disclosure.

Identity of Issuer, Borrower, Lessor, or Similar Party	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	Cost	Current Value
Plan's interest in the Trust	Plan's interest in the Johnson & Johnson Pension and Savings Plans Master Trust	**	\$ 11,491,940,141
*Participant loans	Interest rates ranging from 4.12% to 11.33%. Maturities ranging from 2014 - 2040	**	98,852,655

* Represents party-in-interest transactions.

** Not applicable

CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

We hereby consent to the incorporation by reference in the Registration Statement on Form S-8 (No. 33-40294) of Johnson & Johnson of our report dated June 19, 2014 relating to the financial statements of Johnson & Johnson Savings Plan, which appears in this Form 11-K.

/s/ PricewaterhouseCoopers LLP
New York, NY
June 19, 2014

State Street Bank - J&J Master Trust Assets
2013 Year-End Actual

Plan Name	JJ1K - Russell 3000 (Balanced Fund)	JJ2C - Intermediate Bond Fund	JJ3C - Intl Equity Core	JJ4C - Russell 3000 (Diversified Equity Fund)	JJ8K - Small Cap Composite	JJ5D - Russell 3000 Fund	JJ5I - GIC Contracts	JJ5H - STIF	JJ5F - J&J Stock (Salary Savings Plan)	JJ5G - J&J Stock (Union Savings Plan)	JJ5V - J&J Stock (Puerto Rico Savings Plan)	JJ5N - J&J Stock (ESOP)	PPT Loans	12/31/13 Assets Market Value	Other Assets	12/31/13 NAV
Salary Savings	1,103,218,599.50	809,275,582.73	1,075,124,245.49	1,914,448,912.40	999,338,255.40	870,608,406.10	1,886,633,848.48	153,380,766.25	2,280,407,486.44	-	-	402,451,279.12	-	11,494,887,381.91	(25,111,836.85)	11,469,775,545.06
PPT Loan Acct												98,852,654.95	98,852,654.95	98,852,654.95	-	98,852,654.95

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	93699U989	VANGUARD VII LP	EQUITY	1,007,671.06	\$	219,534.24
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	911997914	US VENTURE PARTNERS VIII LP	EQUITY	371,830.62	\$	51,859.96
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	ACI008270	INTERWEST PARTNERS VIII	EQUITY	502,738.48	\$	121,665.23
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	ACI0082U9	MORGAN STANLEY DEAN WITTER	EQUITY	503,981.74	\$	36,969.58
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	371920992	GEOCAPITAL IV L P	EQUITY	442,045.71	\$	73,783.18
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	003993987	ABRY BROADCAST PARTNERS III LP	EQUITY	698,072.19	\$	47,657.39
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	929999928	VS+A COMMUNICATIONS PARTNS III	EQUITY	997,512.12	\$	92,021.49
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	515990976	LANDMARK EQUITY PARTNERS IV	EQUITY	2,690.88	\$	2,749.03
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	65099T986	NEWBURY VENTURES III	EQUITY	454,837.52	\$	73,905.64
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	008998965	ADVANCED TECHNOLOGY VEN VII LP	EQUITY	453,451.98	\$	229,147.42
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	818999997	SEVIN ROSEN VIII	EQUITY	346,573.98	\$	27,024.11
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	00399M969	ABRY PARTNERS V	EQUITY	1,072,510.96	\$	281,965.28
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	00383A914	ABRY PARTNERS VI LP	EQUITY	1,222,330.09	\$	568,411.60
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	ACI0074O3	ABRY SENIOR EQUITY III	EQUITY	942,561.50	\$	877,186.38
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	ACI00SQK1	ABRY PARTNERS VII LP	EQUITY	840,061.00	\$	827,956.56
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	ACI04J5D6	ABRY SENIOR EQUITY IV	EQUITY	294,463.05	\$	305,946.81
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	609409990	MONITOR CLIPPER EQUITY PARTN	EQUITY	1,032,748.01	\$	-
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	91199B980	US VENTURE PARTNERS VII	EQUITY	831,328.62	\$	54,944.17
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	586996985	MENLO VENTURES VIII	EQUITY	1,007,671.06	\$	93,296.23
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	537993917	LITTLE JOHN FUND II	EQUITY	961,046.89	\$	118,999.71
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	53299C912	ABRY PARTNERS IV LP	EQUITY	728,309.88	\$	319,658.12
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	586993925	MENLO VENTURES IX LP	EQUITY	503,835.53	\$	125,478.22
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	826994923	SIGMA PARTNERS VI	EQUITY	494,640.53	\$	191,495.14
12/31/2013	JJ1I	ALLIANCE CAPITAL VENTURE CAP	45299L967	ABRY LP	EQUITY	1,007,420.29	\$	270,102.48
12/31/2013	JJ1Q	ARBOR CAPITAL	536797103	LITHIA MOTORS INC CL A	EQUITY	6,993.24	\$	485,470.52
12/31/2013	JJ1Q	ARBOR CAPITAL	537008104	LITTELFUSE INC	EQUITY	2,680.41	\$	249,090.04
12/31/2013	JJ1Q	ARBOR CAPITAL	562750109	MANHATTAN ASSOCIATES INC	EQUITY	5,532.11	\$	649,912.77
12/31/2013	JJ1Q	ARBOR CAPITAL	577933104	MAXIMUS INC	EQUITY	8,837.28	\$	388,751.74
12/31/2013	JJ1Q	ARBOR CAPITAL	640491106	NEOGEN CORP	EQUITY	6,348.33	\$	290,118.58
12/31/2013	JJ1Q	ARBOR CAPITAL	699462107	PAREXEL INTERNATIONAL CORP	EQUITY	6,287.87	\$	284,085.85
12/31/2013	JJ1Q	ARBOR CAPITAL	880345103	TENNANT CO	EQUITY	8,756.66	\$	593,789.22
12/31/2013	JJ1Q	ARBOR CAPITAL	90385D107	ULTIMATE SOFTWARE GROUP INC	EQUITY	6,126.64	\$	938,723.79
12/31/2013	JJ1Q	ARBOR CAPITAL	73179P106	POLYONE CORPORATION	EQUITY	29,625.53	\$	1,047,262.46
12/31/2013	JJ1Q	ARBOR CAPITAL	141337105	CARBONITE INC	EQUITY	32,195.09	\$	380,867.92
12/31/2013	JJ1Q	ARBOR CAPITAL	46123D205	INVENSENSE INC	EQUITY	27,529.57	\$	572,064.53
12/31/2013	JJ1Q	ARBOR CAPITAL	40171V100	GUIDEWIRE SOFTWARE INC	EQUITY	18,631.84	\$	914,264.29
12/31/2013	JJ1Q	ARBOR CAPITAL	90346E103	US SILICA HOLDINGS INC	EQUITY	22,501.29	\$	767,519.17
12/31/2013	JJ1Q	ARBOR CAPITAL	10921T101	BRIGHTCOVE	EQUITY	37,505.52	\$	530,328.01
12/31/2013	JJ1Q	ARBOR CAPITAL	743713109	PROTO LABS INC	EQUITY	11,870.37	\$	844,932.59
12/31/2013	JJ1Q	ARBOR CAPITAL	45672H104	INFOBLOX INC	EQUITY	13,865.55	\$	457,840.59
12/31/2013	JJ1Q	ARBOR CAPITAL	930427109	WAGEWORKS INC	EQUITY	10,096.86	\$	600,157.60
12/31/2013	JJ1Q	ARBOR CAPITAL	33829M101	FIVE BELOW	EQUITY	11,406.84	\$	492,775.33
12/31/2013	JJ1Q	ARBOR CAPITAL	171604101	CHUY S HOLDINGS INC	EQUITY	18,833.37	\$	678,378.06
12/31/2013	JJ1Q	ARBOR CAPITAL	37253A103	GENTHERM INC	EQUITY	26,451.37	\$	709,161.10
12/31/2013	JJ1Q	ARBOR CAPITAL	53224V100	LIFELOCK INC	EQUITY	65,166.09	\$	1,069,375.50
12/31/2013	JJ1Q	ARBOR CAPITAL	09739D100	BOISE CASCADE CO	EQUITY	8,766.74	\$	258,443.44
12/31/2013	JJ1Q	ARBOR CAPITAL	98419Q101	XOOM CORP	EQUITY	16,727.34	\$	457,827.29
12/31/2013	JJ1Q	ARBOR CAPITAL	76132B106	RETAILMENOT INC	EQUITY	6,892.47	\$	198,434.21
12/31/2013	JJ1Q	ARBOR CAPITAL	92719W108	VINCE HOLDING CORP	EQUITY	8,655.89	\$	265,476.28
12/31/2013	JJ1Q	ARBOR CAPITAL	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	755,078.28	\$	755,078.28
12/31/2013	JJ1Q	ARBOR CAPITAL	016255101	ALIGN TECHNOLOGY INC	EQUITY	11,285.92	\$	644,990.09
12/31/2013	JJ1Q	ARBOR CAPITAL	00762W107	ADVISORY BOARD CO/THE	EQUITY	7,557.53	\$	481,188.12
12/31/2013	JJ1Q	ARBOR CAPITAL	15135B101	CENTENE CORP	EQUITY	18,883.76	\$	1,113,197.40
12/31/2013	JJ1Q	ARBOR CAPITAL	292554102	ENCORE CAPITAL GROUP INC	EQUITY	13,210.57	\$	663,963.13
12/31/2013	JJ1Q	ARBOR CAPITAL	119848109	BUFFALO WILD WINGS INC	EQUITY	3,597.39	\$	529,535.17
12/31/2013	JJ1Q	ARBOR CAPITAL	82669G104	SIGNATURE BANK	EQUITY	7,124.23	\$	765,285.26
12/31/2013	JJ1Q	ARBOR CAPITAL	09578R103	BLUE NILE INC	EQUITY	10,499.93	\$	494,441.82
12/31/2013	JJ1Q	ARBOR CAPITAL	57060D108	MARKETAXESS HOLDINGS INC	EQUITY	13,784.94	\$	921,798.95

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1Q	ARBOR CAPITAL	19239V302	COGENT COMMUNICATIONS HOLDIN	EQUITY	27,025.74	\$	1,092,110.07
12/31/2013	JJ1Q	ARBOR CAPITAL	66987G102	NOVADAQ TECHNOLOGIES INC	EQUITY	35,087.11	\$	578,586.38
12/31/2013	JJ1Q	ARBOR CAPITAL	55402X105	MWI VETERINARY SUPPLY INC	EQUITY	5,995.64	\$	1,022,796.71
12/31/2013	JJ1Q	ARBOR CAPITAL	75524B104	RBC BEARINGS INC	EQUITY	5,894.88	\$	417,062.46
12/31/2013	JJ1Q	ARBOR CAPITAL	42235N108	HEARTLAND PAYMENT SYSTEMS IN	EQUITY	17,553.63	\$	874,872.91
12/31/2013	JJ1Q	ARBOR CAPITAL	242309102	DEALERTRACK TECHNOLOGIES INC	EQUITY	15,155.37	\$	728,670.32
12/31/2013	JJ1Q	ARBOR CAPITAL	05566U108	BOFI HOLDING INC	EQUITY	10,862.69	\$	851,961.09
12/31/2013	JJ1Q	ARBOR CAPITAL	343389102	FLOTEK INDUSTRIES INC	EQUITY	36,518.00	\$	732,916.24
12/31/2013	JJ1Q	ARBOR CAPITAL	258278100	DORMAN PRODUCTS INC	EQUITY	13,250.87	\$	742,976.53
12/31/2013	JJ1Q	ARBOR CAPITAL	16115Q308	CHART INDUSTRIES INC	EQUITY	5,219.74	\$	499,215.56
12/31/2013	JJ1Q	ARBOR CAPITAL	768573107	RIVERBED TECHNOLOGY INC	EQUITY	14,077.16	\$	254,515.14
12/31/2013	JJ1Q	ARBOR CAPITAL	171779309	CIENA CORP	EQUITY	30,159.59	\$	721,719.10
12/31/2013	JJ1Q	ARBOR CAPITAL	38526M106	GRAND CANYON EDUCATION INC	EQUITY	20,697.56	\$	902,413.77
12/31/2013	JJ1Q	ARBOR CAPITAL	68372A104	OPENTABLE INC	EQUITY	9,109.35	\$	723,008.82
12/31/2013	JJ1Q	ARBOR CAPITAL	58471A105	MEDIDATA SOLUTIONS INC	EQUITY	29,685.99	\$	1,798,080.38
12/31/2013	JJ1Q	ARBOR CAPITAL	87817A107	TEAM HEALTH HOLDINGS INC	EQUITY	13,069.49	\$	595,315.44
12/31/2013	JJ1Q	ARBOR CAPITAL	91732J102	US ECOLOGY INC	EQUITY	12,847.81	\$	477,809.91
12/31/2013	JJ1Q	ARBOR CAPITAL	317485100	FINANCIAL ENGINES INC	EQUITY	12,605.96	\$	875,862.45
12/31/2013	JJ1Q	ARBOR CAPITAL	53220K504	LIGAND PHARMACEUTICALS	EQUITY	20,183.65	\$	1,061,660.06
12/31/2013	JJ1Q	ARBOR CAPITAL	695127100	PACIRA PHARMACEUTICALS INC	EQUITY	10,681.31	\$	614,068.70
12/31/2013	JJ1Q	ARBOR CAPITAL	74972G103	RPX CORP	EQUITY	45,828.88	\$	774,508.07
12/31/2013	JJ1Q	ARBOR CAPITAL	298736109	EURONET WORLDWIDE INC	EQUITY	28,597.70	\$	1,368,400.17
12/31/2013	JJ1Q	ARBOR CAPITAL	89531P105	TREX COMPANY INC	EQUITY	5,260.04	\$	418,331.21
12/31/2013	JJ1Q	ARBOR CAPITAL	42222N103	HEALTHSTREAM INC	EQUITY	21,977.31	\$	720,196.31
12/31/2013	JJ1Q	ARBOR CAPITAL	82705T102	SILICON IMAGE INC	EQUITY	53,436.80	\$	328,636.30
12/31/2013	JJ1Q	ARBOR CAPITAL	92231M109	VASCULAR SOLUTIONS INC	EQUITY	24,315.10	\$	562,894.63
12/31/2013	JJ1Q	ARBOR CAPITAL	698813102	PAPA JOHN S INTL INC	EQUITY	16,203.35	\$	735,632.12
12/31/2013	JJ1Q	ARBOR CAPITAL	147528103	CASEY S GENERAL STORES INC	EQUITY	8,272.98	\$	581,176.80
12/31/2013	JJ1Q	ARBOR CAPITAL	880349105	TENNECO INC	EQUITY	9,018.66	\$	510,185.37
12/31/2013	JJ1Q	ARBOR CAPITAL	30241L109	FEI COMPANY	EQUITY	9,220.19	\$	823,916.20
12/31/2013	JJ1Q	ARBOR CAPITAL	421906108	HEALTHCARE SERVICES GROUP	EQUITY	22,279.61	\$	632,072.45
12/31/2013	JJ1Q	ARBOR CAPITAL	428291108	HEXCEL CORP	EQUITY	17,634.24	\$	788,074.34
12/31/2013	JJ1Q	ARBOR CAPITAL	596278101	MIDDLEBY CORP	EQUITY	6,005.72	\$	1,441,192.51
12/31/2013	JJ1Q	ARBOR CAPITAL	610236101	MONRO MUFFLER BRAKE INC	EQUITY	4,564.75	\$	257,269.30
12/31/2013	JJ1Q	ARBOR CAPITAL	902252105	TYLER TECHNOLOGIES INC	EQUITY	11,961.06	\$	1,221,582.60
12/31/2013	JJ1Q	ARBOR CAPITAL	911163103	UNITED NATURAL FOODS INC	EQUITY	8,978.35	\$	676,877.74
12/31/2013	JJ1Q	ARBOR CAPITAL	045327103	ASPEN TECHNOLOGY INC	EQUITY	17,553.63	\$	733,741.73
12/31/2013	JJ1Q	ARBOR CAPITAL	22160N109	COSTAR GROUP INC	EQUITY	9,210.11	\$	1,700,002.75
12/31/2013	JJ1Q	ARBOR CAPITAL	229678107	CUBIST PHARMACEUTICALS INC	EQUITY	8,807.05	\$	606,541.19
12/31/2013	JJ1R	BARROW, HANLEY	854502101	STANLEY BLACK + DECKER INC	EQUITY	17,150.56	\$	1,383,878.80
12/31/2013	JJ1R	BARROW, HANLEY	291011104	EMERSON ELECTRIC CO	EQUITY	21,977.31	\$	1,542,367.32
12/31/2013	JJ1R	BARROW, HANLEY	G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	28,809.32	\$	1,732,304.15
12/31/2013	JJ1R	BARROW, HANLEY	718546104	PHILLIPS 66	EQUITY	8,541.62	\$	658,815.50
12/31/2013	JJ1R	BARROW, HANLEY	459200101	INTL BUSINESS MACHINES CORP	EQUITY	5,169.35	\$	969,615.46
12/31/2013	JJ1R	BARROW, HANLEY	452308109	ILLINOIS TOOL WORKS	EQUITY	17,543.55	\$	1,475,061.95
12/31/2013	JJ1R	BARROW, HANLEY	882508104	TEXAS INSTRUMENTS INC	EQUITY	37,223.37	\$	1,634,478.13
12/31/2013	JJ1R	BARROW, HANLEY	055622104	BP PLC SPONS ADR	EQUITY	33,363.99	\$	1,621,823.50
12/31/2013	JJ1R	BARROW, HANLEY	458140100	INTEL CORP	EQUITY	31,449.41	\$	816,426.78
12/31/2013	JJ1R	BARROW, HANLEY	478160104	JOHNSON + JOHNSON	EQUITY	14,278.70	\$	1,307,786.03
12/31/2013	JJ1R	BARROW, HANLEY	857477103	STATE STREET CORP	EQUITY	20,556.49	\$	1,508,640.77
12/31/2013	JJ1R	BARROW, HANLEY	87612E106	TARGET CORP	EQUITY	25,393.31	\$	1,606,634.77
12/31/2013	JJ1R	BARROW, HANLEY	025816109	AMERICAN EXPRESS CO	EQUITY	19,901.50	\$	1,805,663.41
12/31/2013	JJ1R	BARROW, HANLEY	931422109	WALGREEN CO	EQUITY	28,295.40	\$	1,625,287.97
12/31/2013	JJ1R	BARROW, HANLEY	91324P102	UNITEDHEALTH GROUP INC	EQUITY	19,165.90	\$	1,443,192.54
12/31/2013	JJ1R	BARROW, HANLEY	881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	33,887.98	\$	1,358,230.15
12/31/2013	JJ1R	BARROW, HANLEY	637071101	NATIONAL OILWELL VARCO INC	EQUITY	13,815.17	\$	1,098,720.49
12/31/2013	JJ1R	BARROW, HANLEY	92343V104	VERIZON COMMUNICATIONS INC	EQUITY	28,754.50	\$	1,412,996.05
12/31/2013	JJ1R	BARROW, HANLEY	46625H100	JPMORGAN CHASE + CO	EQUITY	29,524.76	\$	1,726,608.09

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1R	BARROW, HANLEY	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	1,155,323.29	\$	1,155,323.29
12/31/2013	JJ1R	BARROW, HANLEY	755111507	RAYTHEON COMPANY	EQUITY	12,354.05	\$	1,120,512.08
12/31/2013	JJ1R	BARROW, HANLEY	78442P106	SLM CORP	EQUITY	44,015.07	\$	1,156,716.09
12/31/2013	JJ1R	BARROW, HANLEY	20825C104	CONOCOPHILLIPS	EQUITY	17,083.25	\$	1,206,931.54
12/31/2013	JJ1R	BARROW, HANLEY	02209S103	ALTRIA GROUP INC	EQUITY	15,094.91	\$	579,493.69
12/31/2013	JJ1R	BARROW, HANLEY	143658300	CARNIVAL CORP	EQUITY	23,710.50	\$	952,450.79
12/31/2013	JJ1R	BARROW, HANLEY	94973V107	WELLPOINT INC	EQUITY	16,687.03	\$	1,541,714.96
12/31/2013	JJ1R	BARROW, HANLEY	G7945E105	SEADRILL LTD	EQUITY	6,942.85	\$	285,212.43
12/31/2013	JJ1R	BARROW, HANLEY	00206R102	AT+T INC	EQUITY	24,133.72	\$	848,541.66
12/31/2013	JJ1R	BARROW, HANLEY	92857W209	VODAFONE GROUP PLC SP ADR	EQUITY	29,625.53	\$	1,164,579.55
12/31/2013	JJ1R	BARROW, HANLEY	718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	13,311.33	\$	1,159,816.59
12/31/2013	JJ1R	BARROW, HANLEY	58933Y105	MERCK + CO. INC.	EQUITY	26,985.43	\$	1,350,620.82
12/31/2013	JJ1R	BARROW, HANLEY	020002101	ALLSTATE CORP	EQUITY	17,944.81	\$	978,709.82
12/31/2013	JJ1R	BARROW, HANLEY	29364G103	ENTERGY CORP	EQUITY	8,313.29	\$	525,981.62
12/31/2013	JJ1R	BARROW, HANLEY	674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	13,533.02	\$	1,286,990.42
12/31/2013	JJ1R	BARROW, HANLEY	565849106	MARATHON OIL CORP	EQUITY	42,543.87	\$	1,501,798.69
12/31/2013	JJ1R	BARROW, HANLEY	369550108	GENERAL DYNAMICS CORP	EQUITY	8,333.54	\$	796,269.79
12/31/2013	JJ1R	BARROW, HANLEY	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	14,782.53	\$	1,350,680.17
12/31/2013	JJ1R	BARROW, HANLEY	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	21,483.55	\$	1,645,854.54
12/31/2013	JJ1R	BARROW, HANLEY	585055106	MEDTRONIC INC	EQUITY	26,955.20	\$	1,546,958.98
12/31/2013	JJ1R	BARROW, HANLEY	594918104	MICROSOFT CORP	EQUITY	40,085.15	\$	1,500,387.34
12/31/2013	JJ1R	BARROW, HANLEY	717081103	PFIZER INC W/D	EQUITY	45,182.76	\$	1,383,947.97
12/31/2013	JJ1R	BARROW, HANLEY	949746101	WELLS FARGO + CO	EQUITY	37,082.30	\$	1,683,536.19
12/31/2013	JJ1R	BARROW, HANLEY	693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	22,269.53	\$	1,727,670.17
12/31/2013	JJ1R	BARROW, HANLEY	060505104	BANK OF AMERICA CORP	EQUITY	57,985.12	\$	902,828.34
12/31/2013	JJ1R	BARROW, HANLEY	172967424	CITIGROUP INC	EQUITY	27,231.30	\$	1,419,023.19
12/31/2013	JJ1E	CAP INTL PRIVATE EQUITY IV	13999A921	CAPITAL INTERNATIONAL	EQUITY	1,700,307.37	\$	965,992.22
12/31/2013	JJ9I	CAPITAL CUARDIAN	142999978	CAPITAL GUARDIAN V	EQUITY	5,127,701.26	\$	2,880,111.86
12/31/2013	JJ9B	CAPITAL GUARDIAN EMERGING MKT	140185968	CAPITAL GUARD EMERGING MKT GTH	EQUITY	1,938,661.79	\$	15,063,402.09
12/31/2013	JJ1G	CASH FUND	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	32,909,127.91	\$	32,909,127.91
12/31/2013	JJ9P	CORNERSTONE	459200101	INTL BUSINESS MACHINES CORP	EQUITY	4,363.22	\$	818,408.37
12/31/2013	JJ9P	CORNERSTONE	291011104	EMERSON ELECTRIC CO	EQUITY	15,608.82	\$	1,095,427.32
12/31/2013	JJ9P	CORNERSTONE	458140100	INTEL CORP	EQUITY	47,386.34	\$	1,230,149.29
12/31/2013	JJ9P	CORNERSTONE	478160104	JOHNSON + JOHNSON	EQUITY	11,406.84	\$	1,044,752.15
12/31/2013	JJ9P	CORNERSTONE	075896100	BED BATH + BEYOND INC	EQUITY	15,578.59	\$	1,250,961.15
12/31/2013	JJ9P	CORNERSTONE	747525103	QUALCOMM INC	EQUITY	18,510.92	\$	1,374,435.62
12/31/2013	JJ9P	CORNERSTONE	701094104	PARKER HANNIFIN CORP	EQUITY	10,097.57	\$	1,298,951.33
12/31/2013	JJ9P	CORNERSTONE	46625H100	JPMORGAN CHASE + CO	EQUITY	20,354.96	\$	1,190,357.79
12/31/2013	JJ9P	CORNERSTONE	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	1,480,173.22	\$	1,480,173.22
12/31/2013	JJ9P	CORNERSTONE	166764100	CHEVRON CORP	EQUITY	10,809.79	\$	1,350,251.03
12/31/2013	JJ9P	CORNERSTONE	88579Y101	3M CO	EQUITY	8,812.08	\$	1,235,894.70
12/31/2013	JJ9P	CORNERSTONE	38259P508	GOOGLE INC CL A	EQUITY	1,161.44	\$	1,301,639.29
12/31/2013	JJ9P	CORNERSTONE	780259206	ROYAL DUTCH SHELL PLC ADR	EQUITY	19,428.70	\$	1,384,683.75
12/31/2013	JJ9P	CORNERSTONE	H0023R105	ACE LTD	EQUITY	10,893.93	\$	1,127,848.76
12/31/2013	JJ9P	CORNERSTONE	172967424	CITIGROUP INC	EQUITY	22,005.02	\$	1,146,681.42
12/31/2013	JJ9P	CORNERSTONE	91529Y106	UNUM GROUP	EQUITY	31,590.49	\$	1,108,194.31
12/31/2013	JJ9P	CORNERSTONE	231021106	CUMMINS INC	EQUITY	9,028.73	\$	1,272,780.45
12/31/2013	JJ9P	CORNERSTONE	655844108	NORFOLK SOUTHERN CORP	EQUITY	12,706.73	\$	1,179,565.94
12/31/2013	JJ9P	CORNERSTONE	958102105	WESTERN DIGITAL CORP	EQUITY	16,273.89	\$	1,365,379.17
12/31/2013	JJ9P	CORNERSTONE	369550108	GENERAL DYNAMICS CORP	EQUITY	7,445.38	\$	711,405.98
12/31/2013	JJ9P	CORNERSTONE	418056107	HASBRO INC	EQUITY	20,123.39	\$	1,106,987.83
12/31/2013	JJ9P	CORNERSTONE	037833100	APPLE INC	EQUITY	2,065.73	\$	1,159,099.33
12/31/2013	JJ9P	CORNERSTONE	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	15,978.34	\$	1,224,100.45
12/31/2013	JJ9P	CORNERSTONE	268648102	EMC CORP/MA	EQUITY	33,484.91	\$	842,145.47
12/31/2013	JJ9P	CORNERSTONE	30231G102	EXXON MOBIL CORP	EQUITY	10,772.00	\$	1,090,126.77
12/31/2013	JJ9P	CORNERSTONE	364760108	GAP INC/THE	EQUITY	18,279.15	\$	714,349.30
12/31/2013	JJ9P	CORNERSTONE	594918104	MICROSOFT CORP	EQUITY	35,450.07	\$	1,326,896.10
12/31/2013	JJ9P	CORNERSTONE	68389X105	ORACLE CORP	EQUITY	38,232.25	\$	1,462,765.86

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ9P	CORNERSTONE	931142103	WAL MART STORES INC	EQUITY	16,723.11	\$	1,315,941.32
12/31/2013	JJ9P	CORNERSTONE	071813109	BAXTER INTERNATIONAL INC	EQUITY	13,109.80	\$	911,786.62
12/31/2013	JJ9P	CORNERSTONE	577081102	MATTEL INC	EQUITY	31,518.04	\$	1,499,628.16
12/31/2013	JJ9F	DELAWARE	461202103	INTUIT INC	EQUITY	15,004.22	\$	1,145,122.23
12/31/2013	JJ9F	DELAWARE	G97822103	PERRIGO CO PLC	EQUITY	4,977.90	\$	763,907.77
12/31/2013	JJ9F	DELAWARE	278642103	EBAY INC	EQUITY	20,226.48	\$	1,110,231.34
12/31/2013	JJ9F	DELAWARE	26875P101	EOG RESOURCES INC	EQUITY	10,391.61	\$	1,744,127.46
12/31/2013	JJ9F	DELAWARE	151020104	CELGENE CORP	EQUITY	11,003.77	\$	1,859,196.64
12/31/2013	JJ9F	DELAWARE	037833100	APPLE INC	EQUITY	1,332.64	\$	747,760.42
12/31/2013	JJ9F	DELAWARE	594918104	MICROSOFT CORP	EQUITY	36,910.99	\$	1,381,578.39
12/31/2013	JJ9F	DELAWARE	654106103	NIKE INC CL B	EQUITY	10,958.42	\$	861,770.37
12/31/2013	JJ9F	DELAWARE	747525103	QUALCOMM INC	EQUITY	22,876.65	\$	1,698,591.43
12/31/2013	JJ9F	DELAWARE	931422109	WALGREEN CO	EQUITY	26,330.44	\$	1,512,420.75
12/31/2013	JJ9F	DELAWARE	92343E102	VERISIGN INC	EQUITY	14,485.27	\$	865,929.53
12/31/2013	JJ9F	DELAWARE	00724F101	ADOBE SYSTEMS INC	EQUITY	24,088.38	\$	1,442,412.00
12/31/2013	JJ9F	DELAWARE	670100205	NOVO NORDISK A/S SPONS ADR	EQUITY	4,856.97	\$	897,374.61
12/31/2013	JJ9F	DELAWARE	228227104	CROWN CASTLE INTL CORP	EQUITY	23,105.90	\$	1,696,666.05
12/31/2013	JJ9F	DELAWARE	018490102	ALLERGAN INC	EQUITY	13,001.48	\$	1,444,203.94
12/31/2013	JJ9F	DELAWARE	87160A100	SYNGENTA AG ADR	EQUITY	8,744.07	\$	699,000.61
12/31/2013	JJ9F	DELAWARE	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	606,080.46	\$	606,080.46
12/31/2013	JJ9F	DELAWARE	741503403	PRICELINE GROUP INC/THE	EQUITY	1,322.57	\$	1,537,353.35
12/31/2013	JJ9F	DELAWARE	38259P508	GOOGLE INC CL A	EQUITY	1,554.33	\$	1,741,956.10
12/31/2013	JJ9F	DELAWARE	92342Y109	VERIFONE SYSTEMS INC	EQUITY	11,240.57	\$	301,472.11
12/31/2013	JJ9F	DELAWARE	53071M104	LIBERTY INTERACTIVE CORP A	EQUITY	62,047.35	\$	1,821,089.59
12/31/2013	JJ9F	DELAWARE	57636Q104	MASTERCARD INC CLASS A	EQUITY	2,642.62	\$	2,207,801.10
12/31/2013	JJ9F	DELAWARE	79546E104	SALLY BEAUTY HOLDINGS INC	EQUITY	16,069.83	\$	485,791.09
12/31/2013	JJ9F	DELAWARE	12572Q105	CME GROUP INC	EQUITY	10,248.01	\$	804,059.23
12/31/2013	JJ9F	DELAWARE	88076W103	TERADATA CORP	EQUITY	14,245.95	\$	648,048.25
12/31/2013	JJ9F	DELAWARE	92826C839	VISA INC CLASS A SHARES	EQUITY	9,925.56	\$	2,210,223.69
12/31/2013	JJ9F	DELAWARE	49456B101	KINDER MORGAN INC	EQUITY	39,387.24	\$	1,417,940.71
12/31/2013	JJ9F	DELAWARE	49456B119	KINDER MORGAN INC	EQUITY	13,607.59	\$	55,246.82
12/31/2013	JJ9F	DELAWARE	501797104	L BRANDS INC	EQUITY	20,448.16	\$	1,264,719.01
12/31/2013	JJ9F	DELAWARE	45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	5,423.79	\$	1,219,918.73
12/31/2013	JJ9F	DELAWARE	743315103	PROGRESSIVE CORP	EQUITY	37,432.46	\$	1,020,783.20
12/31/2013	JJ1Y	DODGE & COX	984121103	XEROX CORP	EQUITY	28,758.93	\$	349,996.20
12/31/2013	JJ1Y	DODGE & COX	127387108	CADENCE DESIGN SYS INC	EQUITY	12,978.80	\$	181,962.82
12/31/2013	JJ1Y	DODGE & COX	871607107	SYNOPSYS INC	EQUITY	11,668.83	\$	473,404.47
12/31/2013	JJ1Y	DODGE & COX	205363104	COMPUTER SCIENCES CORP	EQUITY	6,368.48	\$	355,870.72
12/31/2013	JJ1Y	DODGE & COX	007924103	AEGON N.V. NY REG SHR	EQUITY	59,181.83	\$	561,043.76
12/31/2013	JJ1Y	DODGE & COX	125509109	CIGNA CORP	EQUITY	3,577.23	\$	312,936.28
12/31/2013	JJ1Y	DODGE & COX	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	6,711.09	\$	1,189,607.68
12/31/2013	JJ1Y	DODGE & COX	806857108	SCHLUMBERGER LTD	EQUITY	16,072.35	\$	1,448,279.77
12/31/2013	JJ1Y	DODGE & COX	887317303	TIME WARNER INC	EQUITY	22,689.33	\$	1,581,899.82
12/31/2013	JJ1Y	DODGE & COX	257559203	DOMTAR CORP	EQUITY	1,254.55	\$	118,354.29
12/31/2013	JJ1Y	DODGE & COX	58933Y105	MERCK + CO. INC.	EQUITY	32,356.32	\$	1,619,433.70
12/31/2013	JJ1Y	DODGE & COX	00184X105	AOL INC	EQUITY	5,234.05	\$	244,011.18
12/31/2013	JJ1Y	DODGE & COX	H84989104	TE CONNECTIVITY LTD	EQUITY	13,580.89	\$	748,442.67
12/31/2013	JJ1Y	DODGE & COX	30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	1,551.81	\$	108,999.38
12/31/2013	JJ1Y	DODGE & COX	00101J106	ADT CORP/THE	EQUITY	11,607.06	\$	469,737.74
12/31/2013	JJ1Y	DODGE & COX	65249B109	NEWS CORP CLASS A	EQUITY	6,912.62	\$	124,565.48
12/31/2013	JJ1Y	DODGE & COX	90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	27,650.49	\$	972,744.38
12/31/2013	JJ1Y	DODGE & COX	85207U105	SPRINT CORP	EQUITY	38,774.07	\$	416,821.30
12/31/2013	JJ1Y	DODGE & COX	057224107	BAKER HUGHES INC	EQUITY	13,845.40	\$	765,096.82
12/31/2013	JJ1Y	DODGE & COX	219350105	CORNING INC	EQUITY	31,761.79	\$	565,995.13
12/31/2013	JJ1Y	DODGE & COX	31428X106	FEDEX CORP	EQUITY	9,220.19	\$	1,325,586.75
12/31/2013	JJ1Y	DODGE & COX	57772K101	MAXIM INTEGRATED PRODUCTS	EQUITY	10,288.32	\$	287,147.05
12/31/2013	JJ1Y	DODGE & COX	867914103	SUNTRUST BANKS INC	EQUITY	11,034.00	\$	406,161.47
12/31/2013	JJ1Y	DODGE & COX	929160109	VULCAN MATERIALS CO	EQUITY	4,756.21	\$	282,613.84

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1Y	DODGE & COX	59156R108	METLIFE INC	EQUITY	9,119.42	\$	491,719.29
12/31/2013	JJ1Y	DODGE & COX	808513105	SCHWAB (CHARLES) CORP	EQUITY	54,313.47	\$	1,412,150.22
12/31/2013	JJ1Y	DODGE & COX	00724F101	ADOBE SYSTEMS INC	EQUITY	6,630.48	\$	397,032.88
12/31/2013	JJ1Y	DODGE & COX	345838106	FOREST LABORATORIES INC	EQUITY	5,320.50	\$	319,389.81
12/31/2013	JJ1Y	DODGE & COX	37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	24,627.48	\$	1,314,861.20
12/31/2013	JJ1Y	DODGE & COX	404280406	HSBC HOLDINGS PLC SPONS ADR	EQUITY	5,544.51	\$	305,668.75
12/31/2013	JJ1Y	DODGE & COX	66987V109	NOVARTIS AG ADR	EQUITY	18,259.00	\$	1,467,658.39
12/31/2013	JJ1Y	DODGE & COX	91324P102	UNITEDHEALTH GROUP INC	EQUITY	6,459.17	\$	486,375.61
12/31/2013	JJ1Y	DODGE & COX	904767704	UNILEVER PLC SPONSORED ADR	EQUITY	6,338.25	\$	261,135.94
12/31/2013	JJ1Y	DODGE & COX	500472303	KONINKLIJKE PHILIPS NVR NY	EQUITY	9,885.25	\$	365,457.81
12/31/2013	JJ1Y	DODGE & COX	189754104	COACH INC	EQUITY	9,965.87	\$	559,384.10
12/31/2013	JJ1Y	DODGE & COX	46625H100	JPMORGAN CHASE + CO	EQUITY	7,960.60	\$	465,535.97
12/31/2013	JJ1Y	DODGE & COX	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	2,192,089.65	\$	2,192,089.65
12/31/2013	JJ1Y	DODGE & COX	166764100	CHEVRON CORP	EQUITY	7,154.26	\$	893,638.99
12/31/2013	JJ1Y	DODGE & COX	80105N105	SANOFI ADR	EQUITY	27,503.07	\$	1,474,989.73
12/31/2013	JJ1Y	DODGE & COX	143130102	CARMAX INC	EQUITY	5,804.19	\$	272,912.79
12/31/2013	JJ1Y	DODGE & COX	20030N101	COMCAST CORP CLASS A	EQUITY	37,702.01	\$	1,959,185.09
12/31/2013	JJ1Y	DODGE & COX	38259P508	GOOGLE INC CL A	EQUITY	705.37	\$	790,514.92
12/31/2013	JJ1Y	DODGE & COX	150870103	CELANESE CORP SERIES A	EQUITY	8,887.66	\$	491,576.41
12/31/2013	JJ1Y	DODGE & COX	53071M104	LIBERTY INTERACTIVE CORP A	EQUITY	20,727.79	\$	608,360.75
12/31/2013	JJ1Y	DODGE & COX	92857W209	VODAFONE GROUP PLC SP ADR	EQUITY	8,313.29	\$	326,795.28
12/31/2013	JJ1Y	DODGE & COX	064058100	BANK OF NEW YORK MELLON CORP	EQUITY	33,394.22	\$	1,166,794.01
12/31/2013	JJ1Y	DODGE & COX	25470M109	DISH NETWORK CORP A	EQUITY	9,633.34	\$	557,962.78
12/31/2013	JJ1Y	DODGE & COX	64110D104	NETAPP INC	EQUITY	13,926.01	\$	572,916.22
12/31/2013	JJ1Y	DODGE & COX	69832A205	PANASONIC CORP SPON ADR	EQUITY	32,406.70	\$	377,862.14
12/31/2013	JJ1Y	DODGE & COX	H27013103	WEATHERFORD INTL LTD	EQUITY	24,395.72	\$	377,889.65
12/31/2013	JJ1Y	DODGE & COX	H89128104	TYCO INTERNATIONAL LTD	EQUITY	10,819.87	\$	444,047.38
12/31/2013	JJ1Y	DODGE & COX	88732J207	TIME WARNER CABLE	EQUITY	9,269.47	\$	1,256,012.55
12/31/2013	JJ1Y	DODGE & COX	771195104	ROCHE HOLDINGS LTD SPONS ADR	EQUITY	12,857.88	\$	902,623.37
12/31/2013	JJ1Y	DODGE & COX	054937107	BB+T CORP	EQUITY	11,608.37	\$	433,224.39
12/31/2013	JJ1Y	DODGE & COX	278642103	EBAY INC	EQUITY	11,165.00	\$	612,846.59
12/31/2013	JJ1Y	DODGE & COX	037411105	APACHE CORP	EQUITY	6,620.40	\$	568,957.08
12/31/2013	JJ1Y	DODGE & COX	62944T105	NVR INC	EQUITY	100.77	\$	103,388.06
12/31/2013	JJ1Y	DODGE & COX	871503108	SYMANTEC CORP	EQUITY	47,632.61	\$	1,123,176.97
12/31/2013	JJ1Y	DODGE & COX	101137107	BOSTON SCIENTIFIC CORP	EQUITY	28,587.63	\$	343,623.29
12/31/2013	JJ1Y	DODGE & COX	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	27,459.04	\$	2,103,636.78
12/31/2013	JJ1Y	DODGE & COX	268648102	EMC CORP/MA	EQUITY	2,317.64	\$	58,288.73
12/31/2013	JJ1Y	DODGE & COX	369604103	GENERAL ELECTRIC CO	EQUITY	59,109.98	\$	1,656,852.86
12/31/2013	JJ1Y	DODGE & COX	428236103	HEWLETT PACKARD CO	EQUITY	69,831.60	\$	1,953,888.29
12/31/2013	JJ1Y	DODGE & COX	580645109	MCGRAW HILL FINANCIAL INC	EQUITY	5,038.36	\$	393,999.38
12/31/2013	JJ1Y	DODGE & COX	585055106	MEDTRONIC INC	EQUITY	5,995.64	\$	344,089.94
12/31/2013	JJ1Y	DODGE & COX	594918104	MICROSOFT CORP	EQUITY	47,965.14	\$	1,795,335.28
12/31/2013	JJ1Y	DODGE & COX	654902204	NOKIA CORP SPON ADR	EQUITY	111,639.88	\$	905,399.40
12/31/2013	JJ1Y	DODGE & COX	717081103	PFIZER INC W/D	EQUITY	41,818.35	\$	1,280,896.03
12/31/2013	JJ1Y	DODGE & COX	931142103	WAL MART STORES INC	EQUITY	10,399.17	\$	818,310.32
12/31/2013	JJ1Y	DODGE & COX	949746101	WELLS FARGO + CO	EQUITY	43,464.18	\$	1,973,273.69
12/31/2013	JJ1Y	DODGE & COX	060505104	BANK OF AMERICA CORP	EQUITY	70,536.97	\$	1,098,260.69
12/31/2013	JJ1Y	DODGE & COX	260543103	DOW CHEMICAL CO/THE	EQUITY	10,641.91	\$	472,500.95
12/31/2013	JJ9J	EMERGING MKT PRIVATE EQ FD VI	ACI00OM16	CAPITAL GUARDIAN VI	EQUITY	2,494,836.15	\$	1,771,443.44
12/31/2013	JJ9E	GENESIS EMERGING MKT	371991969	GENESIS EMERGING MKT FD	EQUITY	36,760.58	\$	31,468,694.77
12/31/2013	JJ9Q	GLOBAL FOCUS	ACI02O596	JP MORGAN	EQUITY	1,289,334.07	\$	26,418,455.09
12/31/2013	JJ1U	GOLDMAN SACHS	89785X101	TRUEBLUE INC	EQUITY	3,390.81	\$	87,415.16
12/31/2013	JJ1U	GOLDMAN SACHS	388689101	GRAPHIC PACKAGING HOLDING CO	EQUITY	19,230.19	\$	184,609.85
12/31/2013	JJ1U	GOLDMAN SACHS	431475102	HILL ROM HOLDINGS INC	EQUITY	2,537.72	\$	104,909.30
12/31/2013	JJ1U	GOLDMAN SACHS	G5753U112	MAIDEN HOLDINGS LTD	EQUITY	11,444.93	\$	125,093.05
12/31/2013	JJ1U	GOLDMAN SACHS	695263103	PACWEST BANCORP	EQUITY	4,971.24	\$	209,885.94
12/31/2013	JJ1U	GOLDMAN SACHS	55405W104	MYR GROUP INC/DELAWARE	EQUITY	3,998.84	\$	100,290.95
12/31/2013	JJ1U	GOLDMAN SACHS	404303109	HSN INC	EQUITY	2,615.11	\$	162,921.22

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1U	GOLDMAN SACHS	92828Q109	VIRTUS INVESTMENT PARTNERS	EQUITY	610.14	\$	122,059.47
12/31/2013	JJ1U	GOLDMAN SACHS	93317W102	WALTER INVESTMENT MANAGEMENT	EQUITY	2,079.43	\$	73,528.64
12/31/2013	JJ1U	GOLDMAN SACHS	37954N206	GLOBE SPECIALTY METALS INC	EQUITY	6,455.64	\$	116,266.16
12/31/2013	JJ1U	GOLDMAN SACHS	03762U105	APOLLO COMMERCIAL REAL ESTAT	EQUITY	11,787.13	\$	191,540.89
12/31/2013	JJ1U	GOLDMAN SACHS	92849E101	VITAMIN SHOPPE INC	EQUITY	1,379.80	\$	71,763.61
12/31/2013	JJ1U	GOLDMAN SACHS	90187B101	TWO HARBORS INVESTMENT CORP	EQUITY	15,539.70	\$	144,208.40
12/31/2013	JJ1U	GOLDMAN SACHS	489398107	KENNEDY WILSON HOLDINGS INC	EQUITY	8,457.99	\$	188,190.23
12/31/2013	JJ1U	GOLDMAN SACHS	70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	5,449.28	\$	167,619.96
12/31/2013	JJ1U	GOLDMAN SACHS	165240102	CHESAPEAKE LODGING TRUST	EQUITY	6,010.66	\$	152,009.52
12/31/2013	JJ1U	GOLDMAN SACHS	83413U100	SOLAR CAPITAL LTD	EQUITY	2,641.61	\$	59,568.30
12/31/2013	JJ1U	GOLDMAN SACHS	402629208	GULFMARK OFFSHORE INC CL A	EQUITY	3,246.51	\$	153,008.23
12/31/2013	JJ1U	GOLDMAN SACHS	78467J100	SS+C TECHNOLOGIES HOLDINGS	EQUITY	4,546.31	\$	201,219.66
12/31/2013	JJ1U	GOLDMAN SACHS	38173M102	GOLUB CAPITAL BDC INC	EQUITY	2,701.26	\$	51,621.15
12/31/2013	JJ1U	GOLDMAN SACHS	872438106	THL CREDIT INC	EQUITY	2,499.43	\$	41,215.56
12/31/2013	JJ1U	GOLDMAN SACHS	12621E103	CNO FINANCIAL GROUP INC	EQUITY	16,821.76	\$	297,576.91
12/31/2013	JJ1U	GOLDMAN SACHS	269246401	E TRADE FINANCIAL CORP	EQUITY	8,131.30	\$	159,698.75
12/31/2013	JJ1U	GOLDMAN SACHS	84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY	3,771.81	\$	266,101.45
12/31/2013	JJ1U	GOLDMAN SACHS	68633D103	ORITANI FINANCIAL CORP	EQUITY	4,307.59	\$	69,136.86
12/31/2013	JJ1U	GOLDMAN SACHS	444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	8,945.40	\$	195,635.86
12/31/2013	JJ1U	GOLDMAN SACHS	92672A101	VIEWPOINT FINANCIAL GROUP IN	EQUITY	7,039.39	\$	193,231.21
12/31/2013	JJ1U	GOLDMAN SACHS	01449J105	ALERE INC	EQUITY	2,123.06	\$	76,854.85
12/31/2013	JJ1U	GOLDMAN SACHS	21870Q105	CORESITE REALTY CORP	EQUITY	2,264.04	\$	72,879.30
12/31/2013	JJ1U	GOLDMAN SACHS	859319303	STERLING FINL CORP/SPOKANE	EQUITY	2,152.79	\$	73,367.03
12/31/2013	JJ1U	GOLDMAN SACHS	83416M105	SOLAR SENIOR CAPITAL LTD	EQUITY	1,536.80	\$	28,000.48
12/31/2013	JJ1U	GOLDMAN SACHS	36191G107	GNC HOLDINGS INC CL A	EQUITY	3,070.88	\$	179,492.79
12/31/2013	JJ1U	GOLDMAN SACHS	88362T103	THERMON GROUP HOLDINGS INC	EQUITY	4,615.23	\$	126,134.35
12/31/2013	JJ1U	GOLDMAN SACHS	74339G101	PROGRESSIVE WASTE SOLUTIONS	EQUITY	4,253.78	\$	105,281.12
12/31/2013	JJ1U	GOLDMAN SACHS	647551100	NEW MOUNTAIN FINANCE CORP	EQUITY	3,837.41	\$	57,714.69
12/31/2013	JJ1U	GOLDMAN SACHS	06652V208	BANNER CORPORATION	EQUITY	3,345.27	\$	149,934.84
12/31/2013	JJ1U	GOLDMAN SACHS	86722A103	SUNCOKE ENERGY INC	EQUITY	2,844.05	\$	64,872.80
12/31/2013	JJ1U	GOLDMAN SACHS	229663109	CUBESMART	EQUITY	12,084.90	\$	192,633.28
12/31/2013	JJ1U	GOLDMAN SACHS	57164Y107	MARRIOTT VACATIONS WORLD	EQUITY	2,866.42	\$	151,232.38
12/31/2013	JJ1U	GOLDMAN SACHS	56382Q102	MANNING + NAPIER INC	EQUITY	1,483.69	\$	26,187.21
12/31/2013	JJ1U	GOLDMAN SACHS	516806106	LAREDO PETROLEUM INC	EQUITY	8,636.14	\$	239,134.83
12/31/2013	JJ1U	GOLDMAN SACHS	G6648D109	HOME LOAN SERVICING SOLUTION	EQUITY	4,932.35	\$	113,296.04
12/31/2013	JJ1U	GOLDMAN SACHS	34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	8,321.25	\$	235,158.44
12/31/2013	JJ1U	GOLDMAN SACHS	281736108	EDWARDS GROUP LTD SPON ADR	EQUITY	10,668.21	\$	108,602.41
12/31/2013	JJ1U	GOLDMAN SACHS	42225P105	HEALTHCARE TRUST OF AME CL A	EQUITY	9,412.55	\$	92,619.54
12/31/2013	JJ1U	GOLDMAN SACHS	094235108	BLOOMIN BRANDS INC	EQUITY	5,170.56	\$	124,145.19
12/31/2013	JJ1U	GOLDMAN SACHS	25278X109	DIAMONDBACK ENERGY INC	EQUITY	3,561.31	\$	188,250.90
12/31/2013	JJ1U	GOLDMAN SACHS	69370C100	PTC INC	EQUITY	7,004.32	\$	247,882.94
12/31/2013	JJ1U	GOLDMAN SACHS	05463D100	AXIALL CORP	EQUITY	1,281.76	\$	60,806.58
12/31/2013	JJ1U	GOLDMAN SACHS	952355204	WEST CORP	EQUITY	4,401.61	\$	113,165.34
12/31/2013	JJ1U	GOLDMAN SACHS	45384B106	INDEPENDENT BANK GROUP INC	EQUITY	1,417.19	\$	70,377.58
12/31/2013	JJ1U	GOLDMAN SACHS	87509U106	TAMINCO CORP	EQUITY	6,189.62	\$	125,092.21
12/31/2013	JJ1U	GOLDMAN SACHS	09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY	7,971.18	\$	216,258.17
12/31/2013	JJ1U	GOLDMAN SACHS	552074700	WILLIAM LYON HOMES CL A	EQUITY	3,809.70	\$	84,346.80
12/31/2013	JJ1U	GOLDMAN SACHS	G5785G107	MALLINCKRODT PLC	EQUITY	1,248.10	\$	65,225.78
12/31/2013	JJ1U	GOLDMAN SACHS	25272T104	DIAMOND RESORTS INTERNATIONA	EQUITY	5,319.60	\$	98,199.75
12/31/2013	JJ1U	GOLDMAN SACHS	32023E105	FIRST FINANCIAL HOLDINGS INC	EQUITY	2,522.20	\$	167,751.57
12/31/2013	JJ1U	GOLDMAN SACHS	20337X109	COMMSCOPE HOLDING CO INC	EQUITY	8,288.09	\$	156,810.75
12/31/2013	JJ1U	GOLDMAN SACHS	86881L106	SURGICAL CARE AFFILIATES INC	EQUITY	1,924.25	\$	67,040.82
12/31/2013	JJ1U	GOLDMAN SACHS	315785105	FIDELITY + GUARANTY LIFE	EQUITY	2,816.44	\$	53,343.39
12/31/2013	JJ1U	GOLDMAN SACHS	69360J107	PS BUSINESS PARKS INC/CA	EQUITY	2,585.99	\$	197,621.07
12/31/2013	JJ1U	GOLDMAN SACHS	89674K103	TRIQUINT SEMICONDUCTOR INC	EQUITY	9,211.73	\$	76,825.79
12/31/2013	JJ1U	GOLDMAN SACHS	947890109	WEBSTER FINANCIAL CORP	EQUITY	6,275.78	\$	195,678.68
12/31/2013	JJ1U	GOLDMAN SACHS	676220106	OFFICE DEPOT INC	EQUITY	18,601.51	\$	98,401.97
12/31/2013	JJ1U	GOLDMAN SACHS	879360105	TELEDYNE TECHNOLOGIES INC	EQUITY	1,871.75	\$	171,938.86

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1U	GOLDMAN SACHS	69344F106	PMC SIERRA INC	EQUITY	15,759.07	\$	101,330.81
12/31/2013	JJ1U	GOLDMAN SACHS	142339100	CARLISLE COS INC	EQUITY	3,279.36	\$	260,381.56
12/31/2013	JJ1U	GOLDMAN SACHS	063904106	BANK OF THE OZARKS	EQUITY	5,518.41	\$	312,286.81
12/31/2013	JJ1U	GOLDMAN SACHS	64115T104	NETSCOUT SYSTEMS INC	EQUITY	2,876.90	\$	85,127.50
12/31/2013	JJ1U	GOLDMAN SACHS	212485106	CONVERGYS CORP	EQUITY	8,413.55	\$	177,105.22
12/31/2013	JJ1U	GOLDMAN SACHS	594793101	MICREL INC	EQUITY	5,655.05	\$	55,815.34
12/31/2013	JJ1U	GOLDMAN SACHS	73179P106	POLYONE CORPORATION	EQUITY	10,365.61	\$	366,424.31
12/31/2013	JJ1U	GOLDMAN SACHS	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	987,027.71	\$	987,027.71
12/31/2013	JJ1U	GOLDMAN SACHS	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	14,167.25	\$	219,025.69
12/31/2013	JJ1U	GOLDMAN SACHS	00508X203	ACTUANT CORP A	EQUITY	5,328.87	\$	195,249.68
12/31/2013	JJ1U	GOLDMAN SACHS	30063P105	EXACT SCIENCES CORP	EQUITY	12,736.76	\$	148,892.73
12/31/2013	JJ1U	GOLDMAN SACHS	82620P102	SIERRA BANCORP	EQUITY	1,024.00	\$	16,476.08
12/31/2013	JJ1U	GOLDMAN SACHS	74267C106	PROASSURANCE CORP	EQUITY	4,071.49	\$	197,386.07
12/31/2013	JJ1U	GOLDMAN SACHS	125141101	CECO ENVIRONMENTAL CORP	EQUITY	3,574.71	\$	57,803.11
12/31/2013	JJ1U	GOLDMAN SACHS	55264U108	MB FINANCIAL INC	EQUITY	6,763.09	\$	217,027.40
12/31/2013	JJ1U	GOLDMAN SACHS	043436104	ASBURY AUTOMOTIVE GROUP	EQUITY	2,861.79	\$	153,792.37
12/31/2013	JJ1U	GOLDMAN SACHS	92343X100	VERINT SYSTEMS INC	EQUITY	4,034.41	\$	173,237.68
12/31/2013	JJ1U	GOLDMAN SACHS	11373M107	BROOKLINE BANCORP INC	EQUITY	4,894.86	\$	46,843.84
12/31/2013	JJ1U	GOLDMAN SACHS	55272X102	MFA FINANCIAL INC	EQUITY	24,616.40	\$	173,791.76
12/31/2013	JJ1U	GOLDMAN SACHS	74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY	6,231.94	\$	120,401.11
12/31/2013	JJ1U	GOLDMAN SACHS	G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY	2,263.53	\$	132,801.39
12/31/2013	JJ1U	GOLDMAN SACHS	88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY	4,972.55	\$	309,292.88
12/31/2013	JJ1U	GOLDMAN SACHS	146229109	CARTER S INC	EQUITY	1,989.24	\$	142,807.79
12/31/2013	JJ1U	GOLDMAN SACHS	84129R100	SOUTHCOAST FINANCIAL CORP	EQUITY	1,355.82	\$	8,067.14
12/31/2013	JJ1U	GOLDMAN SACHS	025676206	AMERICAN EQUITY INVT LIFE HL	EQUITY	14,285.15	\$	376,842.20
12/31/2013	JJ1U	GOLDMAN SACHS	724078100	PIPER JAFFRAY COS	EQUITY	848.76	\$	33,568.51
12/31/2013	JJ1U	GOLDMAN SACHS	82669G104	SIGNATURE BANK	EQUITY	2,957.51	\$	317,696.21
12/31/2013	JJ1U	GOLDMAN SACHS	72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY	4,583.59	\$	149,104.29
12/31/2013	JJ1U	GOLDMAN SACHS	86272T106	STRATEGIC HOTELS + RESORTS I	EQUITY	15,388.75	\$	145,423.68
12/31/2013	JJ1U	GOLDMAN SACHS	94946T106	WELLCARE HEALTH PLANS INC	EQUITY	3,108.97	\$	218,933.49
12/31/2013	JJ1U	GOLDMAN SACHS	077454106	BELDEN INC	EQUITY	2,060.39	\$	145,154.12
12/31/2013	JJ1U	GOLDMAN SACHS	960413102	WESTLAKE CHEMICAL CORP	EQUITY	965.35	\$	117,840.14
12/31/2013	JJ1U	GOLDMAN SACHS	024835100	AMERICAN CAMPUS COMMUNITIES	EQUITY	8,696.81	\$	280,124.12
12/31/2013	JJ1U	GOLDMAN SACHS	19247A100	COHEN + STEERS INC	EQUITY	1,221.90	\$	48,949.39
12/31/2013	JJ1U	GOLDMAN SACHS	018522300	ALLETE INC	EQUITY	3,312.52	\$	165,228.35
12/31/2013	JJ1U	GOLDMAN SACHS	668074305	NORTHWESTERN CORP	EQUITY	3,193.21	\$	138,329.81
12/31/2013	JJ1U	GOLDMAN SACHS	57060D108	MARKETAXESS HOLDINGS INC	EQUITY	1,572.47	\$	105,151.12
12/31/2013	JJ1U	GOLDMAN SACHS	740585104	PREMIERE GLOBAL SERVICES INC	EQUITY	17,047.07	\$	197,575.58
12/31/2013	JJ1U	GOLDMAN SACHS	74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	4,629.44	\$	165,734.04
12/31/2013	JJ1U	GOLDMAN SACHS	75524B104	RBC BEARINGS INC	EQUITY	1,822.27	\$	128,925.77
12/31/2013	JJ1U	GOLDMAN SACHS	959319104	WESTERN REFINING INC	EQUITY	8,683.71	\$	368,275.98
12/31/2013	JJ1U	GOLDMAN SACHS	50060P106	KOPPERS HOLDINGS INC	EQUITY	726.73	\$	33,248.01
12/31/2013	JJ1U	GOLDMAN SACHS	00484M106	ACORDA THERAPEUTICS INC	EQUITY	4,696.86	\$	137,148.18
12/31/2013	JJ1U	GOLDMAN SACHS	736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY	5,818.90	\$	175,730.70
12/31/2013	JJ1U	GOLDMAN SACHS	246647101	DELEK US HOLDINGS INC	EQUITY	1,569.04	\$	53,990.82
12/31/2013	JJ1U	GOLDMAN SACHS	436893200	HOME BANCSHARES INC	EQUITY	5,062.14	\$	189,070.79
12/31/2013	JJ1U	GOLDMAN SACHS	866264203	SUMMIT STATE BANK	EQUITY	1,091.01	\$	11,510.11
12/31/2013	JJ1U	GOLDMAN SACHS	483007704	KAISER ALUMINUM CORP	EQUITY	3,145.14	\$	220,914.84
12/31/2013	JJ1U	GOLDMAN SACHS	45665G303	INFINITY PHARMACEUTICALS INC	EQUITY	11,846.38	\$	163,598.54
12/31/2013	JJ1U	GOLDMAN SACHS	869233106	SUSSER HOLDINGS CORP	EQUITY	2,676.37	\$	175,275.76
12/31/2013	JJ1U	GOLDMAN SACHS	421924309	HEALTHSOUTH CORP W/D	EQUITY	4,021.51	\$	133,996.86
12/31/2013	JJ1U	GOLDMAN SACHS	108030107	BRIDGE CAPITAL HOLDINGS	EQUITY	2,173.65	\$	44,646.71
12/31/2013	JJ1U	GOLDMAN SACHS	G3075P101	ENSTAR GROUP LTD	EQUITY	678.36	\$	94,231.57
12/31/2013	JJ1U	GOLDMAN SACHS	48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	4,958.35	\$	276,973.22
12/31/2013	JJ1U	GOLDMAN SACHS	708062104	PENNANTPARK INVESTMENT CORP	EQUITY	4,018.59	\$	46,615.67
12/31/2013	JJ1U	GOLDMAN SACHS	61022P100	MONOTYPE IMAGING HOLDINGS IN	EQUITY	3,796.60	\$	120,959.75
12/31/2013	JJ1U	GOLDMAN SACHS	761565100	REX ENERGY CORP	EQUITY	19,832.88	\$	390,906.09
12/31/2013	JJ1U	GOLDMAN SACHS	26613Q106	DUPONT FABROS TECHNOLOGY	EQUITY	6,747.26	\$	166,724.91

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1U	GOLDMAN SACHS	03834A103	APPROACH RESOURCES INC	EQUITY	4,390.12	\$	84,685.42
12/31/2013	JJ1U	GOLDMAN SACHS	451107106	IDACORP INC	EQUITY	6,130.67	\$	317,813.97
12/31/2013	JJ1U	GOLDMAN SACHS	750236101	RADIAN GROUP INC	EQUITY	12,468.92	\$	176,061.17
12/31/2013	JJ1U	GOLDMAN SACHS	880349105	TENNECO INC	EQUITY	2,654.61	\$	150,171.21
12/31/2013	JJ1U	GOLDMAN SACHS	902788108	UMB FINANCIAL CORP	EQUITY	4,238.26	\$	272,435.64
12/31/2013	JJ1U	GOLDMAN SACHS	03820C105	APPLIED INDUSTRIAL TECH INC	EQUITY	3,847.19	\$	188,858.43
12/31/2013	JJ1U	GOLDMAN SACHS	039670104	ARCTIC CAT INC	EQUITY	2,610.37	\$	148,738.99
12/31/2013	JJ1U	GOLDMAN SACHS	067806109	BARNES GROUP INC	EQUITY	6,580.29	\$	252,091.05
12/31/2013	JJ1U	GOLDMAN SACHS	150838100	CELADON GROUP INC	EQUITY	2,547.59	\$	49,627.13
12/31/2013	JJ1U	GOLDMAN SACHS	17273K109	CIRCOR INTERNATIONAL INC	EQUITY	2,184.33	\$	176,450.06
12/31/2013	JJ1U	GOLDMAN SACHS	199908104	COMFORT SYSTEMS USA INC	EQUITY	5,137.51	\$	99,616.32
12/31/2013	JJ1U	GOLDMAN SACHS	203607106	COMMUNITY BANK SYSTEM INC	EQUITY	4,040.36	\$	160,321.40
12/31/2013	JJ1U	GOLDMAN SACHS	229669106	CUBIC CORP	EQUITY	2,661.06	\$	140,131.30
12/31/2013	JJ1U	GOLDMAN SACHS	253798102	DIGI INTERNATIONAL INC	EQUITY	4,571.60	\$	55,407.82
12/31/2013	JJ1U	GOLDMAN SACHS	283677854	EL PASO ELECTRIC CO	EQUITY	5,995.54	\$	210,503.48
12/31/2013	JJ1U	GOLDMAN SACHS	29084Q100	EMCOR GROUP INC	EQUITY	4,880.96	\$	207,147.82
12/31/2013	JJ1U	GOLDMAN SACHS	297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY	3,158.95	\$	322,086.34
12/31/2013	JJ1U	GOLDMAN SACHS	31942D107	FIRST CASH FINL SVCS INC	EQUITY	1,545.87	\$	95,596.49
12/31/2013	JJ1U	GOLDMAN SACHS	343873105	FLUSHING FINANCIAL CORP	EQUITY	4,802.46	\$	99,410.91
12/31/2013	JJ1U	GOLDMAN SACHS	453836108	INDEPENDENT BANK CORP/MA	EQUITY	2,597.07	\$	101,779.20
12/31/2013	JJ1U	GOLDMAN SACHS	480838101	JOS A BANK CLOTHIERS INC	EQUITY	2,962.75	\$	162,151.55
12/31/2013	JJ1U	GOLDMAN SACHS	483548103	KAMAN CORP	EQUITY	4,980.31	\$	197,867.85
12/31/2013	JJ1U	GOLDMAN SACHS	58319P108	MEADOWBROOK INSURANCE GROUP	EQUITY	11,458.13	\$	79,748.56
12/31/2013	JJ1U	GOLDMAN SACHS	610236101	MONRO MUFFLER BRAKE INC	EQUITY	1,513.42	\$	85,296.42
12/31/2013	JJ1U	GOLDMAN SACHS	615394202	MOOG INC CLASS A	EQUITY	3,581.87	\$	243,352.08
12/31/2013	JJ1U	GOLDMAN SACHS	651718504	NEWPARK RESOURCES INC	EQUITY	18,076.41	\$	222,159.07
12/31/2013	JJ1U	GOLDMAN SACHS	651824104	NEWPORT CORP	EQUITY	9,285.39	\$	167,786.93
12/31/2013	JJ1U	GOLDMAN SACHS	68162K106	OLYMPIC STEEL INC	EQUITY	1,343.43	\$	38,932.52
12/31/2013	JJ1U	GOLDMAN SACHS	723456109	PINNACLE ENTERTAINMENT INC	EQUITY	2,443.20	\$	63,498.75
12/31/2013	JJ1U	GOLDMAN SACHS	739128106	POWELL INDUSTRIES INC	EQUITY	1,148.64	\$	76,947.68
12/31/2013	JJ1U	GOLDMAN SACHS	749607107	RLI CORP	EQUITY	1,024.10	\$	99,726.48
12/31/2013	JJ1U	GOLDMAN SACHS	824889109	SHOE CARNIVAL INC	EQUITY	3,301.33	\$	95,771.64
12/31/2013	JJ1U	GOLDMAN SACHS	844895102	SOUTHWEST GAS CORP	EQUITY	6,875.34	\$	384,400.24
12/31/2013	JJ1U	GOLDMAN SACHS	85375C101	STANDARD PACIFIC CORP	EQUITY	18,799.41	\$	170,134.69
12/31/2013	JJ1U	GOLDMAN SACHS	860630102	STIFEL FINANCIAL CORP	EQUITY	4,166.72	\$	199,669.21
12/31/2013	JJ1U	GOLDMAN SACHS	88162F105	TETRA TECHNOLOGIES INC	EQUITY	10,247.11	\$	126,654.25
12/31/2013	JJ1U	GOLDMAN SACHS	901476101	TWIN DISC INC	EQUITY	2,581.55	\$	66,836.39
12/31/2013	JJ1U	GOLDMAN SACHS	91879Q109	VAIL RESORTS INC	EQUITY	2,001.54	\$	150,575.63
12/31/2013	JJ1U	GOLDMAN SACHS	929328102	WSFS FINANCIAL CORP	EQUITY	929.98	\$	72,101.32
12/31/2013	JJ1U	GOLDMAN SACHS	035290105	ANIXTER INTERNATIONAL INC	EQUITY	2,851.00	\$	256,134.18
12/31/2013	JJ1U	GOLDMAN SACHS	092113109	BLACK HILLS CORP	EQUITY	1,208.60	\$	63,463.62
12/31/2013	JJ1U	GOLDMAN SACHS	12561W105	CLECO CORPORATION	EQUITY	7,438.12	\$	346,765.34
12/31/2013	JJ1U	GOLDMAN SACHS	126501105	CTS CORP	EQUITY	6,079.48	\$	121,042.47
12/31/2013	JJ1U	GOLDMAN SACHS	168615102	CHICO S FAS INC	EQUITY	3,013.54	\$	56,775.11
12/31/2013	JJ1U	GOLDMAN SACHS	262037104	DRIL QUIP INC	EQUITY	1,178.67	\$	129,571.51
12/31/2013	JJ1U	GOLDMAN SACHS	32020R109	FIRST FINL BANKSHARES INC	EQUITY	2,698.54	\$	178,967.38
12/31/2013	JJ1U	GOLDMAN SACHS	349853101	FORWARD AIR CORPORATION	EQUITY	3,798.82	\$	166,806.15
12/31/2013	JJ1U	GOLDMAN SACHS	361268105	G + K SERVICES INC CL A	EQUITY	2,864.81	\$	178,277.05
12/31/2013	JJ1U	GOLDMAN SACHS	405217100	HAIN CELESTIAL GROUP INC	EQUITY	2,471.62	\$	224,373.26
12/31/2013	JJ1U	GOLDMAN SACHS	537008104	LITTELFUSE INC	EQUITY	1,435.13	\$	133,366.18
12/31/2013	JJ1U	GOLDMAN SACHS	556269108	STEVEN MADDEN LTD	EQUITY	2,273.10	\$	83,172.89
12/31/2013	JJ1U	GOLDMAN SACHS	60740F105	MOBILE MINI INC	EQUITY	4,265.87	\$	175,668.72
12/31/2013	JJ1U	GOLDMAN SACHS	800363103	SANDY SPRING BANCORP INC	EQUITY	2,233.40	\$	62,959.61
12/31/2013	JJ1U	GOLDMAN SACHS	816850101	SEMTECH CORP	EQUITY	5,044.20	\$	127,517.37
12/31/2013	JJ1U	GOLDMAN SACHS	844767103	SOUTHWEST BANCORP INC/OKLA	EQUITY	3,529.77	\$	56,193.95
12/31/2013	JJ1U	GOLDMAN SACHS	896095106	TRICO BANCSHARES	EQUITY	2,255.97	\$	64,001.98
12/31/2013	JJ1U	GOLDMAN SACHS	024061103	AMERICAN AXLE + MFG HOLDINGS	EQUITY	8,437.03	\$	172,537.23
12/31/2013	JJ1U	GOLDMAN SACHS	124830100	CBL + ASSOCIATES PROPERTIES	EQUITY	6,222.87	\$	111,762.79

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1U	GOLDMAN SACHS	224399105	CRANE CO	EQUITY	2,433.32	\$	163,641.04
12/31/2013	JJ1U	GOLDMAN SACHS	286082102	ELECTRONICS FOR IMAGING	EQUITY	3,225.45	\$	124,921.84
12/31/2013	JJ1U	GOLDMAN SACHS	303726103	FAIRCHILD SEMICONDUCTOR INTE	EQUITY	10,021.49	\$	133,786.89
12/31/2013	JJ1U	GOLDMAN SACHS	38388F108	WR GRACE + CO	EQUITY	2,025.82	\$	200,293.01
12/31/2013	JJ1U	GOLDMAN SACHS	431284108	HIGHWOODS PROPERTIES INC	EQUITY	6,630.48	\$	239,824.30
12/31/2013	JJ1U	GOLDMAN SACHS	55306N104	MKS INSTRUMENTS INC	EQUITY	5,647.29	\$	169,079.89
12/31/2013	JJ1U	GOLDMAN SACHS	63633D104	NATL HEALTH INVESTORS INC	EQUITY	2,762.63	\$	154,983.60
12/31/2013	JJ1U	GOLDMAN SACHS	742962103	PRIVATEBANCORP INC	EQUITY	9,328.21	\$	269,865.19
12/31/2013	JJ1U	GOLDMAN SACHS	004239109	ACADIA REALTY TRUST	EQUITY	5,148.70	\$	127,842.10
12/31/2013	JJ1U	GOLDMAN SACHS	511656100	LAKELAND FINANCIAL CORP	EQUITY	1,688.05	\$	65,833.97
12/31/2013	JJ1U	GOLDMAN SACHS	743606105	PROSPERITY BANCSHARES INC	EQUITY	3,452.89	\$	218,878.42
12/31/2013	JJ1U	GOLDMAN SACHS	320734106	FIRST OF LONG ISLAND CORP	EQUITY	1,125.27	\$	48,240.17
12/31/2013	JJ1U	GOLDMAN SACHS	59001A102	MERITAGE HOMES CORP	EQUITY	3,908.15	\$	187,552.19
12/31/2013	JJ1U	GOLDMAN SACHS	59151K108	METHANEX CORP	EQUITY	3,333.78	\$	197,493.06
12/31/2013	JJ1U	GOLDMAN SACHS	89531P105	TREX COMPANY INC	EQUITY	1,514.73	\$	120,466.57
12/31/2013	JJ1U	GOLDMAN SACHS	059692103	BANCORPSOUTH INC	EQUITY	10,297.59	\$	261,764.79
12/31/2013	JJ1U	GOLDMAN SACHS	00738A106	ADTRAN INC	EQUITY	4,415.21	\$	119,254.86
12/31/2013	JJ1U	GOLDMAN SACHS	M81873107	RADWARE LTD	EQUITY	6,996.97	\$	125,805.44
12/31/2013	JJ1U	GOLDMAN SACHS	320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	6,468.34	\$	113,390.02
12/31/2013	JJ1U	GOLDMAN SACHS	587118100	MEN S WEARHOUSE INC/THE	EQUITY	2,156.11	\$	110,134.29
12/31/2013	JJ1U	GOLDMAN SACHS	12709P103	CABOT MICROELECTRONICS CORP	EQUITY	3,854.04	\$	176,129.61
12/31/2013	JJ1U	GOLDMAN SACHS	879369106	TELEFLEX INC	EQUITY	1,426.56	\$	133,896.91
12/31/2013	JJ1U	GOLDMAN SACHS	46069S109	INTERSIL CORP A	EQUITY	15,764.61	\$	180,820.08
12/31/2013	JJ1U	GOLDMAN SACHS	201723103	COMMERCIAL METALS CO	EQUITY	4,166.01	\$	84,695.07
12/31/2013	JJ1U	GOLDMAN SACHS	253922108	DIME COMMUNITY BANCSHARES	EQUITY	3,393.23	\$	57,413.48
12/31/2013	JJ1U	GOLDMAN SACHS	42722X106	HERITAGE FINANCIAL CORP	EQUITY	2,166.80	\$	37,073.86
12/31/2013	JJ1U	GOLDMAN SACHS	624580106	MOVADO GROUP INC	EQUITY	4,543.49	\$	199,958.91
12/31/2013	JJ1U	GOLDMAN SACHS	747316107	QUAKER CHEMICAL CORP	EQUITY	1,209.21	\$	93,193.45
12/31/2013	JJ1U	GOLDMAN SACHS	942622200	WATSCO INC	EQUITY	811.28	\$	77,931.17
12/31/2013	JJ1U	GOLDMAN SACHS	101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	11,493.09	\$	145,042.83
12/31/2013	JJ1U	GOLDMAN SACHS	190897108	COBIZ FINANCIAL INC	EQUITY	4,536.03	\$	54,250.93
12/31/2013	JJ1U	GOLDMAN SACHS	359694106	H.B. FULLER CO.	EQUITY	1,115.79	\$	58,065.93
12/31/2013	JJ1U	GOLDMAN SACHS	37637Q105	GLACIER BANCORP INC	EQUITY	7,835.85	\$	233,430.02
12/31/2013	JJ1U	GOLDMAN SACHS	384109104	GRACO INC	EQUITY	1,201.95	\$	93,896.34
12/31/2013	JJ1U	GOLDMAN SACHS	517942108	LASALLE HOTEL PROPERTIES	EQUITY	6,606.49	\$	203,876.37
12/31/2013	JJ1U	GOLDMAN SACHS	59522J103	MID AMERICA APARTMENT COMM	EQUITY	2,332.56	\$	141,679.51
12/31/2013	JJ1U	GOLDMAN SACHS	714046109	PERKINELMER INC	EQUITY	4,818.48	\$	198,665.99
12/31/2013	JJ1U	GOLDMAN SACHS	117043109	BRUNSWICK CORP	EQUITY	2,294.47	\$	105,683.15
12/31/2013	JJ1U	GOLDMAN SACHS	144285103	CARPENTER TECHNOLOGY	EQUITY	1,855.12	\$	115,388.61
12/31/2013	JJ1U	GOLDMAN SACHS	216831107	COOPER TIRE + RUBBER	EQUITY	1,225.03	\$	29,449.62
12/31/2013	JJ1Z	HOTCHKISS & WILEY	219350105	CORNING INC	EQUITY	80,573.38	\$	1,435,817.60
12/31/2013	JJ1Z	HOTCHKISS & WILEY	097023105	BOEING CO/THE	EQUITY	3,587.31	\$	489,631.80
12/31/2013	JJ1Z	HOTCHKISS & WILEY	046353108	ASTRAZENECA PLC SPONS ADR	EQUITY	10,882.85	\$	646,114.65
12/31/2013	JJ1Z	HOTCHKISS & WILEY	626717102	MURPHY OIL CORP	EQUITY	16,354.50	\$	1,061,080.05
12/31/2013	JJ1Z	HOTCHKISS & WILEY	66987V109	NOVARTIS AG ADR	EQUITY	6,499.48	\$	522,428.07
12/31/2013	JJ1Z	HOTCHKISS & WILEY	89151E109	TOTAL SA SPON ADR	EQUITY	18,641.91	\$	1,142,190.11
12/31/2013	JJ1Z	HOTCHKISS & WILEY	91324P102	UNITEDHEALTH GROUP INC	EQUITY	19,125.60	\$	1,440,157.43
12/31/2013	JJ1Z	HOTCHKISS & WILEY	693718108	PACCAR INC	EQUITY	12,686.58	\$	750,664.86
12/31/2013	JJ1Z	HOTCHKISS & WILEY	30161N101	EXELON CORP	EQUITY	46,846.63	\$	1,283,129.13
12/31/2013	JJ1Z	HOTCHKISS & WILEY	46625H100	JPMORGAN CHASE + CO	EQUITY	36,790.07	\$	2,151,483.32
12/31/2013	JJ1Z	HOTCHKISS & WILEY	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	1,293,419.58	\$	1,293,419.58
12/31/2013	JJ1Z	HOTCHKISS & WILEY	98956P102	ZIMMER HOLDINGS INC	EQUITY	7,950.52	\$	740,909.39
12/31/2013	JJ1Z	HOTCHKISS & WILEY	80105N105	SANOFI ADR	EQUITY	21,876.54	\$	1,173,238.77
12/31/2013	JJ1Z	HOTCHKISS & WILEY	20030N200	COMCAST CORP SPECIAL CL A	EQUITY	10,842.54	\$	540,825.93
12/31/2013	JJ1Z	HOTCHKISS & WILEY	629377508	NRG ENERGY INC	EQUITY	27,972.95	\$	803,383.09
12/31/2013	JJ1Z	HOTCHKISS & WILEY	94973V107	WELLPOINT INC	EQUITY	9,441.88	\$	872,335.09
12/31/2013	JJ1Z	HOTCHKISS & WILEY	780259107	ROYAL DUTCH SHELL PLC ADR	EQUITY	26,662.98	\$	2,002,656.15
12/31/2013	JJ1Z	HOTCHKISS & WILEY	92857W209	VODAFONE GROUP PLC SP ADR	EQUITY	45,677.73	\$	1,795,591.53

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1Z	HOTCHKISS & WILEY	064058100	BANK OF NEW YORK MELLON CORP	EQUITY	12,474.97	\$	435,875.37
12/31/2013	JJ1Z	HOTCHKISS & WILEY	026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	42,281.88	\$	2,158,489.86
12/31/2013	JJ1Z	HOTCHKISS & WILEY	58933Y105	MERCK + CO. INC.	EQUITY	8,696.20	\$	435,244.87
12/31/2013	JJ1Z	HOTCHKISS & WILEY	521865204	LEAR CORP	EQUITY	6,388.63	\$	517,287.74
12/31/2013	JJ1Z	HOTCHKISS & WILEY	854502101	STANLEY BLACK + DECKER INC	EQUITY	6,187.10	\$	499,237.12
12/31/2013	JJ1Z	HOTCHKISS & WILEY	29082A107	EMBRAER SA ADR	EQUITY	5,824.34	\$	187,427.22
12/31/2013	JJ1Z	HOTCHKISS & WILEY	H84989104	TE CONNECTIVITY LTD	EQUITY	9,159.73	\$	504,792.72
12/31/2013	JJ1Z	HOTCHKISS & WILEY	172967424	CITIGROUP INC	EQUITY	34,693.81	\$	1,807,894.56
12/31/2013	JJ1Z	HOTCHKISS & WILEY	609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	6,418.86	\$	226,585.92
12/31/2013	JJ1Z	HOTCHKISS & WILEY	559222401	MAGNA INTERNATIONAL INC	EQUITY	4,373.29	\$	358,872.37
12/31/2013	JJ1Z	HOTCHKISS & WILEY	487836108	KELLOGG CO	EQUITY	6,015.80	\$	367,384.68
12/31/2013	JJ1Z	HOTCHKISS & WILEY	054937107	BB+T CORP	EQUITY	6,862.24	\$	256,098.79
12/31/2013	JJ1Z	HOTCHKISS & WILEY	281020107	EDISON INTERNATIONAL	EQUITY	5,915.03	\$	273,865.85
12/31/2013	JJ1Z	HOTCHKISS & WILEY	842587107	SOUTHERN CO/THE	EQUITY	11,326.22	\$	465,621.02
12/31/2013	JJ1Z	HOTCHKISS & WILEY	91529Y106	UNUM GROUP	EQUITY	25,201.85	\$	884,081.01
12/31/2013	JJ1Z	HOTCHKISS & WILEY	020002101	ALLSTATE CORP	EQUITY	23,498.89	\$	1,281,629.41
12/31/2013	JJ1Z	HOTCHKISS & WILEY	231021106	CUMMINS INC	EQUITY	8,565.20	\$	1,207,436.81
12/31/2013	JJ1Z	HOTCHKISS & WILEY	444859102	HUMANA INC	EQUITY	5,209.66	\$	537,741.04
12/31/2013	JJ1Z	HOTCHKISS & WILEY	539830109	LOCKHEED MARTIN CORP	EQUITY	5,380.96	\$	799,934.03
12/31/2013	JJ1Z	HOTCHKISS & WILEY	666807102	NORTHROP GRUMMAN CORP	EQUITY	3,335.39	\$	382,269.19
12/31/2013	JJ1Z	HOTCHKISS & WILEY	69351T106	PPL CORPORATION	EQUITY	16,032.05	\$	482,404.28
12/31/2013	JJ1Z	HOTCHKISS & WILEY	744573106	PUBLIC SERVICE ENTERPRISE GP	EQUITY	32,003.63	\$	1,025,396.40
12/31/2013	JJ1Z	HOTCHKISS & WILEY	565849106	MARATHON OIL CORP	EQUITY	15,175.53	\$	535,696.07
12/31/2013	JJ1Z	HOTCHKISS & WILEY	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	16,707.19	\$	1,279,937.53
12/31/2013	JJ1Z	HOTCHKISS & WILEY	428236103	HEWLETT PACKARD CO	EQUITY	59,099.91	\$	1,653,615.42
12/31/2013	JJ1Z	HOTCHKISS & WILEY	585055106	MEDTRONIC INC	EQUITY	12,797.42	\$	734,444.08
12/31/2013	JJ1Z	HOTCHKISS & WILEY	594918104	MICROSOFT CORP	EQUITY	38,210.89	\$	1,430,233.49
12/31/2013	JJ1Z	HOTCHKISS & WILEY	68389X105	ORACLE CORP	EQUITY	36,528.08	\$	1,397,564.19
12/31/2013	JJ1Z	HOTCHKISS & WILEY	931142103	WAL MART STORES INC	EQUITY	18,762.84	\$	1,476,447.50
12/31/2013	JJ1Z	HOTCHKISS & WILEY	949746101	WELLS FARGO + CO	EQUITY	28,100.32	\$	1,275,754.45
12/31/2013	JJ1Z	HOTCHKISS & WILEY	060505104	BANK OF AMERICA CORP	EQUITY	112,577.92	\$	1,752,838.18
12/31/2013	JJ1Z	HOTCHKISS & WILEY	459200101	INTL BUSINESS MACHINES CORP	EQUITY	4,111.30	\$	771,156.15
12/31/2013	JJ1Z	HOTCHKISS & WILEY	478366107	JOHNSON CONTROLS INC	EQUITY	24,718.17	\$	1,268,042.18
12/31/2013	JJ1Z	HOTCHKISS & WILEY	87612E106	TARGET CORP	EQUITY	22,088.15	\$	1,397,517.23
12/31/2013	JJ1Z	HOTCHKISS & WILEY	460690100	INTERPUBLIC GROUP OF COS INC	EQUITY	28,476.78	\$	504,039.08
12/31/2013	JJ1Z	HOTCHKISS & WILEY	56418H100	MANPOWERGROUP INC	EQUITY	3,123.78	\$	268,207.78
12/31/2013	JJ1J	J&J COMPANY STOCK	478160104	JOHNSON + JOHNSON	EQUITY	740,073.93	\$	67,783,371.59
12/31/2013	JJ1P	JP MORGAN	34354P105	FLOWERVE CORP	EQUITY	1,060.47	\$	83,597.09
12/31/2013	JJ1P	JP MORGAN	880770102	TERADYNE INC	EQUITY	2,172.54	\$	38,280.13
12/31/2013	JJ1P	JP MORGAN	92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	1,686.44	\$	125,302.36
12/31/2013	JJ1P	JP MORGAN	80004C101	SANDISK CORP	EQUITY	570.34	\$	40,231.91
12/31/2013	JJ1P	JP MORGAN	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	4,302.76	\$	393,142.76
12/31/2013	JJ1P	JP MORGAN	742718109	PROCTER + GAMBLE CO/THE	EQUITY	4,382.36	\$	356,768.05
12/31/2013	JJ1P	JP MORGAN	013817101	ALCOA INC	EQUITY	12,450.78	\$	132,351.83
12/31/2013	JJ1P	JP MORGAN	037833100	APPLE INC	EQUITY	1,259.59	\$	706,767.89
12/31/2013	JJ1P	JP MORGAN	126650100	CVS CAREMARK CORP	EQUITY	1,839.00	\$	131,617.21
12/31/2013	JJ1P	JP MORGAN	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	1,689.86	\$	129,460.51
12/31/2013	JJ1P	JP MORGAN	17275R102	CISCO SYSTEMS INC	EQUITY	17,965.77	\$	403,331.48
12/31/2013	JJ1P	JP MORGAN	254687106	WALT DISNEY CO/THE	EQUITY	2,043.56	\$	156,127.75
12/31/2013	JJ1P	JP MORGAN	30231G102	EXXON MOBIL CORP	EQUITY	6,799.76	\$	688,136.15
12/31/2013	JJ1P	JP MORGAN	428236103	HEWLETT PACKARD CO	EQUITY	1,471.20	\$	41,164.17
12/31/2013	JJ1P	JP MORGAN	437076102	HOME DEPOT INC	EQUITY	4,095.18	\$	337,196.73
12/31/2013	JJ1P	JP MORGAN	110122108	BRISTOL MYERS SQUIBB CO	EQUITY	5,760.86	\$	306,189.47
12/31/2013	JJ1P	JP MORGAN	260543103	DOW CHEMICAL CO/THE	EQUITY	4,714.89	\$	209,341.24
12/31/2013	JJ1P	JP MORGAN	548661107	LOWE S COS INC	EQUITY	2,601.81	\$	128,919.52
12/31/2013	JJ1P	JP MORGAN	571748102	MARSH + MCLENNAN COS	EQUITY	3,515.76	\$	170,022.36
12/31/2013	JJ1P	JP MORGAN	883203101	TEXTRON INC	EQUITY	387.95	\$	14,261.17
12/31/2013	JJ1P	JP MORGAN	22160K105	COSTCO WHOLESALE CORP	EQUITY	990.54	\$	117,884.24

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1P	JP MORGAN	478160104	JOHNSON + JOHNSON	EQUITY	11,711.15	\$	1,072,624.51
12/31/2013	JJ1P	JP MORGAN	478366107	JOHNSON CONTROLS INC	EQUITY	1,216.26	\$	62,394.09
12/31/2013	JJ1P	JP MORGAN	580135101	MCDONALD S CORP	EQUITY	1,194.09	\$	115,862.57
12/31/2013	JJ1P	JP MORGAN	857477103	STATE STREET CORP	EQUITY	1,158.82	\$	85,045.93
12/31/2013	JJ1P	JP MORGAN	913017109	UNITED TECHNOLOGIES CORP	EQUITY	4,525.45	\$	514,996.29
12/31/2013	JJ1P	JP MORGAN	963320106	WHIRLPOOL CORP	EQUITY	160.22	\$	25,132.06
12/31/2013	JJ1P	JP MORGAN	025816109	AMERICAN EXPRESS CO	EQUITY	613.67	\$	55,678.43
12/31/2013	JJ1P	JP MORGAN	191216100	COCA COLA CO/THE	EQUITY	4,058.90	\$	167,673.12
12/31/2013	JJ1P	JP MORGAN	713448108	PEPSICO INC	EQUITY	2,180.60	\$	180,858.98
12/31/2013	JJ1P	JP MORGAN	032511107	ANADARKO PETROLEUM CORP	EQUITY	987.52	\$	78,329.90
12/31/2013	JJ1P	JP MORGAN	989701107	ZIONS BANCORPORATION	EQUITY	1,921.63	\$	57,572.00
12/31/2013	JJ1P	JP MORGAN	009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	667.08	\$	74,566.01
12/31/2013	JJ1P	JP MORGAN	194162103	COLGATE PALMOLIVE CO	EQUITY	1,217.27	\$	79,377.96
12/31/2013	JJ1P	JP MORGAN	370334104	GENERAL MILLS INC	EQUITY	1,568.94	\$	78,305.99
12/31/2013	JJ1P	JP MORGAN	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	635.84	\$	112,709.08
12/31/2013	JJ1P	JP MORGAN	806857108	SCHLUMBERGER LTD	EQUITY	6,881.08	\$	620,054.42
12/31/2013	JJ1P	JP MORGAN	053332102	AUTOZONE INC	EQUITY	307.34	\$	146,889.92
12/31/2013	JJ1P	JP MORGAN	406216101	HALLIBURTON CO	EQUITY	1,932.71	\$	98,085.19
12/31/2013	JJ1P	JP MORGAN	482480100	KLA TENCOR CORPORATION	EQUITY	2,343.44	\$	151,058.13
12/31/2013	JJ1P	JP MORGAN	747525103	QUALCOMM INC	EQUITY	5,118.97	\$	380,083.45
12/31/2013	JJ1P	JP MORGAN	867914103	SUNTRUST BANKS INC	EQUITY	1,028.83	\$	37,871.31
12/31/2013	JJ1P	JP MORGAN	872540109	TJX COMPANIES INC	EQUITY	1,925.66	\$	122,722.27
12/31/2013	JJ1P	JP MORGAN	969457100	WILLIAMS COS INC	EQUITY	1,834.97	\$	70,774.75
12/31/2013	JJ1P	JP MORGAN	983919101	XILINX INC	EQUITY	608.63	\$	27,948.44
12/31/2013	JJ1P	JP MORGAN	021441100	ALTERA CORP	EQUITY	795.46	\$	25,876.17
12/31/2013	JJ1P	JP MORGAN	416515104	HARTFORD FINANCIAL SVCS GRP	EQUITY	1,906.82	\$	69,083.94
12/31/2013	JJ1P	JP MORGAN	59156R108	METLIFE INC	EQUITY	4,233.23	\$	228,255.55
12/31/2013	JJ1P	JP MORGAN	00724F101	ADOBE SYSTEMS INC	EQUITY	1,450.04	\$	86,828.31
12/31/2013	JJ1P	JP MORGAN	91324P102	UNITEDHEALTH GROUP INC	EQUITY	8,158.10	\$	614,305.30
12/31/2013	JJ1P	JP MORGAN	59151K108	METHANEX CORP	EQUITY	870.63	\$	51,575.99
12/31/2013	JJ1P	JP MORGAN	863667101	STRYKER CORP	EQUITY	1,239.44	\$	93,131.18
12/31/2013	JJ1P	JP MORGAN	177376100	CITRIX SYSTEMS INC	EQUITY	1,112.47	\$	70,363.65
12/31/2013	JJ1P	JP MORGAN	665859104	NORTHERN TRUST CORP	EQUITY	407.10	\$	25,195.36
12/31/2013	JJ1P	JP MORGAN	V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	1,511.20	\$	71,661.31
12/31/2013	JJ1P	JP MORGAN	35671D857	FREEPORT MCMORAN COPPER W/I	EQUITY	8,846.95	\$	333,883.85
12/31/2013	JJ1P	JP MORGAN	816851109	SEMPRA ENERGY	EQUITY	805.13	\$	72,268.39
12/31/2013	JJ1P	JP MORGAN	023135106	AMAZON.COM INC	EQUITY	464.54	\$	185,252.45
12/31/2013	JJ1P	JP MORGAN	58155Q103	MCKESSON CORP	EQUITY	557.24	\$	89,938.87
12/31/2013	JJ1P	JP MORGAN	278642103	EBAY INC	EQUITY	5,075.64	\$	278,601.83
12/31/2013	JJ1P	JP MORGAN	26875P101	EOG RESOURCES INC	EQUITY	398.03	\$	66,805.37
12/31/2013	JJ1P	JP MORGAN	65473P105	NISOURCE INC	EQUITY	764.82	\$	25,147.36
12/31/2013	JJ1P	JP MORGAN	025537101	AMERICAN ELECTRIC POWER	EQUITY	999.61	\$	46,721.76
12/31/2013	JJ1P	JP MORGAN	037411105	APACHE CORP	EQUITY	879.70	\$	75,601.15
12/31/2013	JJ1P	JP MORGAN	126408103	CSX CORP	EQUITY	9,092.22	\$	261,583.05
12/31/2013	JJ1P	JP MORGAN	444859102	HUMANA INC	EQUITY	1,005.66	\$	103,803.78
12/31/2013	JJ1P	JP MORGAN	460146103	INTERNATIONAL PAPER CO	EQUITY	443.38	\$	21,738.69
12/31/2013	JJ1P	JP MORGAN	512807108	LAM RESEARCH CORP	EQUITY	4,106.26	\$	223,585.83
12/31/2013	JJ1P	JP MORGAN	526057104	LENNAR CORP A	EQUITY	1,372.45	\$	54,294.04
12/31/2013	JJ1P	JP MORGAN	655844108	NORFOLK SOUTHERN CORP	EQUITY	425.24	\$	39,474.77
12/31/2013	JJ1P	JP MORGAN	674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	2,792.26	\$	265,543.59
12/31/2013	JJ1P	JP MORGAN	565849106	MARATHON OIL CORP	EQUITY	1,138.67	\$	40,194.99
12/31/2013	JJ1P	JP MORGAN	907818108	UNION PACIFIC CORP	EQUITY	932.10	\$	156,592.08
12/31/2013	JJ1P	JP MORGAN	889478103	TOLL BROTHERS INC	EQUITY	2,161.45	\$	79,973.81
12/31/2013	JJ1P	JP MORGAN	015351109	ALEXION PHARMACEUTICALS INC	EQUITY	775.91	\$	103,242.15
12/31/2013	JJ1P	JP MORGAN	038222105	APPLIED MATERIALS INC	EQUITY	7,851.77	\$	138,897.86
12/31/2013	JJ1P	JP MORGAN	151020104	CELGENE CORP	EQUITY	1,290.83	\$	218,098.07
12/31/2013	JJ1P	JP MORGAN	156782104	CERNER CORP	EQUITY	1,257.57	\$	70,097.15
12/31/2013	JJ1P	JP MORGAN	192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	766.84	\$	77,435.27

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1P	JP MORGAN	05463D100	AXIALL CORP	EQUITY	1,468.18	\$	69,650.30
12/31/2013	JJ1P	JP MORGAN	45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	1,179.98	\$	265,401.73
12/31/2013	JJ1P	JP MORGAN	G97822103	PERRIGO CO PLC	EQUITY	296.26	\$	45,463.34
12/31/2013	JJ1P	JP MORGAN	H0023R105	ACE LTD	EQUITY	4,701.79	\$	486,776.65
12/31/2013	JJ1P	JP MORGAN	88732J207	TIME WARNER CABLE	EQUITY	584.45	\$	79,192.87
12/31/2013	JJ1P	JP MORGAN	887317303	TIME WARNER INC	EQUITY	9,017.95	\$	628,731.52
12/31/2013	JJ1P	JP MORGAN	Y0486S104	AVAGO TECHNOLOGIES LTD	EQUITY	7,509.16	\$	397,159.72
12/31/2013	JJ1P	JP MORGAN	G1151C101	ACCENTURE PLC CL A	EQUITY	1,089.29	\$	89,561.62
12/31/2013	JJ1P	JP MORGAN	58933Y105	MERCK + CO. INC.	EQUITY	4,250.36	\$	212,730.34
12/31/2013	JJ1P	JP MORGAN	65339F101	NEXTERA ENERGY INC	EQUITY	1,641.50	\$	140,544.90
12/31/2013	JJ1P	JP MORGAN	74733V100	QEP RESOURCES INC	EQUITY	2,022.90	\$	62,001.87
12/31/2013	JJ1P	JP MORGAN	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	711.42	\$	26,912.86
12/31/2013	JJ1P	JP MORGAN	00767E102	AEGERION PHARMACEUTICALS INC	EQUITY	231.76	\$	16,446.00
12/31/2013	JJ1P	JP MORGAN	37045V100	GENERAL MOTORS CO	EQUITY	14,026.78	\$	573,274.55
12/31/2013	JJ1P	JP MORGAN	172967424	CITIGROUP INC	EQUITY	6,963.11	\$	362,847.55
12/31/2013	JJ1P	JP MORGAN	G3727Q101	FREESCALE SEMICONDUCTOR LTD	EQUITY	2,465.77	\$	39,575.63
12/31/2013	JJ1P	JP MORGAN	56585A102	MARATHON PETROLEUM CORP	EQUITY	1,057.05	\$	96,962.92
12/31/2013	JJ1P	JP MORGAN	718546104	PHILLIPS 66	EQUITY	1,607.24	\$	123,966.06
12/31/2013	JJ1P	JP MORGAN	30303M102	FACEBOOK INC A	EQUITY	379.89	\$	20,764.90
12/31/2013	JJ1P	JP MORGAN	G3157S106	ENSCO PLC CL A	EQUITY	893.80	\$	51,107.73
12/31/2013	JJ1P	JP MORGAN	609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	4,694.84	\$	165,727.86
12/31/2013	JJ1P	JP MORGAN	H6169Q108	PENTAIR LTD REGISTERED	EQUITY	363.77	\$	28,253.96
12/31/2013	JJ1P	JP MORGAN	G29183103	EATON CORP PLC	EQUITY	1,337.18	\$	101,786.10
12/31/2013	JJ1P	JP MORGAN	469814107	JACOBS ENGINEERING GROUP INC	EQUITY	342.61	\$	21,580.89
12/31/2013	JJ1P	JP MORGAN	111320107	BROADCOM CORP CL A	EQUITY	800.09	\$	23,722.69
12/31/2013	JJ1P	JP MORGAN	918204108	VF CORP	EQUITY	1,882.33	\$	117,344.42
12/31/2013	JJ1P	JP MORGAN	693718108	PACCAR INC	EQUITY	3,556.07	\$	210,412.73
12/31/2013	JJ1P	JP MORGAN	92343V104	VERIZON COMMUNICATIONS INC	EQUITY	5,084.61	\$	249,857.61
12/31/2013	JJ1P	JP MORGAN	21036P108	CONSTELLATION BRANDS INC A	EQUITY	410.12	\$	28,864.39
12/31/2013	JJ1P	JP MORGAN	61166W101	MONSANTO CO	EQUITY	1,380.51	\$	160,898.37
12/31/2013	JJ1P	JP MORGAN	343412102	FLUOR CORP	EQUITY	4,383.37	\$	351,940.71
12/31/2013	JJ1P	JP MORGAN	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	193,022.71	\$	193,022.71
12/31/2013	JJ1P	JP MORGAN	018581108	ALLIANCE DATA SYSTEMS CORP	EQUITY	171.30	\$	45,040.98
12/31/2013	JJ1P	JP MORGAN	166764100	CHEVRON CORP	EQUITY	2,553.44	\$	318,950.00
12/31/2013	JJ1P	JP MORGAN	912909108	UNITED STATES STEEL CORP	EQUITY	2,432.52	\$	71,759.28
12/31/2013	JJ1P	JP MORGAN	988498101	YUM BRANDS INC	EQUITY	1,759.39	\$	133,027.76
12/31/2013	JJ1P	JP MORGAN	20030N101	COMCAST CORP CLASS A	EQUITY	7,742.94	\$	402,362.11
12/31/2013	JJ1P	JP MORGAN	16411R208	CHENIERE ENERGY INC	EQUITY	849.47	\$	36,629.00
12/31/2013	JJ1P	JP MORGAN	741503403	PRICELINE GROUP INC/THE	EQUITY	128.98	\$	149,928.56
12/31/2013	JJ1P	JP MORGAN	G0692U109	AXIS CAPITAL HOLDINGS LTD	EQUITY	191.46	\$	9,107.63
12/31/2013	JJ1P	JP MORGAN	09062X103	BIOGEN IDEC INC	EQUITY	1,051.00	\$	294,017.51
12/31/2013	JJ1P	JP MORGAN	38259P508	GOOGLE INC CL A	EQUITY	648.03	\$	726,257.35
12/31/2013	JJ1P	JP MORGAN	03076C106	AMERIPRISE FINANCIAL INC	EQUITY	1,482.28	\$	170,536.79
12/31/2013	JJ1P	JP MORGAN	124857202	CBS CORP CLASS B NON VOTING	EQUITY	1,466.16	\$	93,453.13
12/31/2013	JJ1P	JP MORGAN	87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	816.21	\$	25,008.78
12/31/2013	JJ1P	JP MORGAN	247361702	DELTA AIR LINES INC	EQUITY	5,085.72	\$	139,704.61
12/31/2013	JJ1P	JP MORGAN	550021109	LULULEMON ATHLETICA INC	EQUITY	1,096.35	\$	64,717.31
12/31/2013	JJ1P	JP MORGAN	G3922B107	GENPACT LTD W/D	EQUITY	1,299.90	\$	23,879.08
12/31/2013	JJ1P	JP MORGAN	G491BT108	INVESCO LTD	EQUITY	3,456.61	\$	125,820.75
12/31/2013	JJ1P	JP MORGAN	25470M109	DISH NETWORK CORP A	EQUITY	1,317.03	\$	76,282.15
12/31/2013	JJ1P	JP MORGAN	235825205	DANA HOLDING CORP	EQUITY	554.22	\$	10,873.78
12/31/2013	JJ1P	JP MORGAN	718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	2,379.11	\$	207,291.97
12/31/2013	JJ1P	JP MORGAN	92826C839	VISA INC CLASS A SHARES	EQUITY	1,200.14	\$	267,246.34
12/31/2013	JJ1P	JP MORGAN	594918104	MICROSOFT CORP	EQUITY	14,951.82	\$	559,646.74
12/31/2013	JJ1P	JP MORGAN	617446448	MORGAN STANLEY	EQUITY	7,757.05	\$	243,261.15
12/31/2013	JJ1P	JP MORGAN	68389X105	ORACLE CORP	EQUITY	7,371.11	\$	282,018.81
12/31/2013	JJ1P	JP MORGAN	784635104	SPX CORP	EQUITY	497.29	\$	49,534.63
12/31/2013	JJ1P	JP MORGAN	931142103	WAL MART STORES INC	EQUITY	898.84	\$	70,729.92

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1P	JP MORGAN	949746101	WELLS FARGO + CO	EQUITY	14,683.78	\$	666,643.73
12/31/2013	JJ1P	JP MORGAN	574599106	MASCO CORP	EQUITY	4,259.43	\$	96,987.12
12/31/2013	JJ1P	JP MORGAN	060505104	BANK OF AMERICA CORP	EQUITY	27,095.67	\$	421,879.59
12/31/2013	JJ1P	JP MORGAN	291011104	EMERSON ELECTRIC CO	EQUITY	1,824.89	\$	128,070.94
12/31/2013	JJ1P	JP MORGAN	384802104	WW GRAINGER INC	EQUITY	138.05	\$	35,260.97
12/31/2013	JJ1P	JP MORGAN	'USD	US DOLLAR	CASH	1.43	\$	1.43
12/31/2013	JJ1D	JP MORGAN ALTERNATIVE INVESTME	292166105	EMPLOYEE SOLUTIONS INC	EQUITY	128.07	\$	0.13
12/31/2013	JJ1D	JP MORGAN ALTERNATIVE INVESTME	82981P105	SITI SITES COM INC	EQUITY	218.36	\$	21.84
12/31/2013	JJ9H	JP MORGAN US ACTIVE CORE PLUS	ACI01VQ23	911905925 JPM US ACT CORE PL E	EQUITY	2,884,528.23	\$	79,814,896.19
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	31660B101	FIESTA RESTAURANT GROUP	EQUITY	11,112.90	\$	580,537.83
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	855244109	STARBUCKS CORP	EQUITY	8,873.95	\$	695,629.29
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	98138H101	WORKDAY INC CLASS A	EQUITY	3,562.72	\$	296,275.95
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	90184L102	TWITTER INC	EQUITY	13,382.68	\$	851,807.44
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	49271M100	KEURIG GREEN MOUNTAIN INC	EQUITY	3,622.17	\$	273,763.94
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	406139907	CHRISTIAN DIOR	EQUITY	3,761.64	\$	711,932.37
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	452327109	ILLUMINA INC	EQUITY	12,016.88	\$	1,329,307.32
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	61166W101	MONSANTO CO	EQUITY	6,572.84	\$	766,064.13
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	402,185.10	\$	402,185.10
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	00762W107	ADVISORY BOARD CO/THE	EQUITY	15,689.74	\$	998,965.79
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	741503403	PRICELINE GROUP INC/THE	EQUITY	1,080.83	\$	1,256,354.44
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	46120E602	INTUITIVE SURGICAL INC	EQUITY	2,078.93	\$	798,473.96
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	79466L302	SALESFORCE.COM INC	EQUITY	17,179.38	\$	948,130.03
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	38259P508	GOOGLE INC CL A	EQUITY	2,086.28	\$	2,338,117.28
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	056752108	BAIDU INC SPON ADR	EQUITY	932.10	\$	165,801.19
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	57636Q104	MASTERCARD INC CLASS A	EQUITY	1,458.40	\$	1,218,436.81
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	336433107	FIRST SOLAR INC	EQUITY	4,683.55	\$	255,909.41
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	04685W103	ATHENAHEALTH INC	EQUITY	9,134.64	\$	1,228,608.94
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	55354G100	MSCI INC	EQUITY	16,576.79	\$	724,737.41
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	92826C839	VISA INC CLASS A SHARES	EQUITY	4,953.31	\$	1,103,002.60
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	582839106	MEAD JOHNSON NUTRITION CO	EQUITY	9,893.21	\$	828,655.58
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	88160R101	TESLA MOTORS INC	EQUITY	3,911.17	\$	588,162.41
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	B62G1B904	EDENRED	EQUITY	25,085.37	\$	840,999.74
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	8,185.01	\$	960,920.14
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	620076307	MOTOROLA SOLUTIONS INC	EQUITY	14,076.36	\$	950,154.20
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	74734M109	QIHOO 360 TECHNOLOGY CO ADR	EQUITY	1,807.26	\$	148,285.52
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	53578A108	LINKEDIN CORP A	EQUITY	2,943.10	\$	638,153.43
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	N97284108	YANDEX NV A	EQUITY	7,578.29	\$	327,003.26
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	399473107	GROUPON INC	EQUITY	61,315.17	\$	721,679.57
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	21988R102	CORPORATE EXECUTIVE BOARD CO	EQUITY	13,192.23	\$	1,021,474.21
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	023135106	AMAZON.COM INC	EQUITY	6,607.10	\$	2,634,844.46
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	'CAD	CANADIAN DOLLAR	CASH	(0.00)	\$	(0.00)
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	75281A109	RANGE RESOURCES CORP	EQUITY	3,370.66	\$	284,180.32
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	G0450A105	ARCH CAPITAL GROUP LTD	EQUITY	10,531.47	\$	628,623.60
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	662269901	NASPERS LTD N SHS	EQUITY	4,670.96	\$	488,785.50
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	037833100	APPLE INC	EQUITY	1,344.64	\$	754,488.85
12/31/2013	JJ9L	MORGAN STANLEY INVESTMENT MGMT	30303M102	FACEBOOK INC A	EQUITY	45,927.43	\$	2,510,393.33
12/31/2013	JJ1S	NET GAINS/LOSSES EQUITIZATION	'USD	US DOLLAR	CASH	-	\$	-
12/31/2013	JJ1V	PRIMECAP	37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	33,374.07	\$	1,781,841.36
12/31/2013	JJ1V	PRIMECAP	66987V109	NOVARTIS AG ADR	EQUITY	28,910.08	\$	2,323,792.45
12/31/2013	JJ1V	PRIMECAP	835699307	SONY CORP SPONSORED ADR	EQUITY	15,064.68	\$	260,468.36
12/31/2013	JJ1V	PRIMECAP	469814107	JACOBS ENGINEERING GROUP INC	EQUITY	1,582.04	\$	99,652.92
12/31/2013	JJ1V	PRIMECAP	N72482107	QIAGEN N.V.	EQUITY	8,766.74	\$	208,736.04
12/31/2013	JJ1V	PRIMECAP	693718108	PACCAR INC	EQUITY	7,255.23	\$	429,292.06
12/31/2013	JJ1V	PRIMECAP	55027E102	LUMINEX CORP	EQUITY	7,194.77	\$	139,578.56
12/31/2013	JJ1V	PRIMECAP	637071101	NATIONAL OILWELL VARCO INC	EQUITY	2,982.71	\$	237,214.64
12/31/2013	JJ1V	PRIMECAP	71654V101	PETROLEO BRASILEIRO SPON ADR	EQUITY	9,109.35	\$	133,816.30
12/31/2013	JJ1V	PRIMECAP	61166W101	MONSANTO CO	EQUITY	9,290.73	\$	1,082,834.25
12/31/2013	JJ1V	PRIMECAP	30161N101	EXELON CORP	EQUITY	614.68	\$	16,836.07

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1V	PRIMECAP	714046109	PERKINELMER INC	EQUITY	1,692.89	\$	69,797.75
12/31/2013	JJ1V	PRIMECAP	126408103	CSX CORP	EQUITY	1,753.35	\$	50,443.81
12/31/2013	JJ1V	PRIMECAP	655844108	NORFOLK SOUTHERN CORP	EQUITY	5,401.12	\$	501,385.68
12/31/2013	JJ1V	PRIMECAP	907818108	UNION PACIFIC CORP	EQUITY	2,599.79	\$	436,764.94
12/31/2013	JJ1V	PRIMECAP	30241L109	FEI COMPANY	EQUITY	100.77	\$	9,004.55
12/31/2013	JJ1V	PRIMECAP	675232102	OCEANEERING INTL INC	EQUITY	403.07	\$	31,794.04
12/31/2013	JJ1V	PRIMECAP	75281A109	RANGE RESOURCES CORP	EQUITY	2,317.64	\$	195,400.52
12/31/2013	JJ1V	PRIMECAP	038222105	APPLIED MATERIALS INC	EQUITY	24,264.72	\$	429,242.88
12/31/2013	JJ1V	PRIMECAP	497266106	KIRBY CORP	EQUITY	8,857.43	\$	879,099.79
12/31/2013	JJ1V	PRIMECAP	896239100	TRIMBLE NAVIGATION LTD	EQUITY	44,599.52	\$	1,547,603.38
12/31/2013	JJ1V	PRIMECAP	00826T108	AFFYMETRIX INC	EQUITY	19,186.06	\$	164,424.51
12/31/2013	JJ1V	PRIMECAP	225447101	CREE INC	EQUITY	17,674.55	\$	1,105,896.62
12/31/2013	JJ1V	PRIMECAP	397624107	GREIF INC CL A	EQUITY	604.60	\$	31,681.18
12/31/2013	JJ1V	PRIMECAP	67066G104	NVIDIA CORP	EQUITY	28,204.71	\$	451,839.50
12/31/2013	JJ1V	PRIMECAP	80004C101	SANDISK CORP	EQUITY	13,835.32	\$	975,943.73
12/31/2013	JJ1V	PRIMECAP	871503108	SYMANTEC CORP	EQUITY	16,737.42	\$	394,668.28
12/31/2013	JJ1V	PRIMECAP	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	10,701.47	\$	977,793.01
12/31/2013	JJ1V	PRIMECAP	Y2573F102	FLEXTRONICS INTL LTD	EQUITY	92,141.44	\$	715,939.00
12/31/2013	JJ1V	PRIMECAP	031162100	AMGEN INC	EQUITY	45,879.26	\$	5,237,576.71
12/31/2013	JJ1V	PRIMECAP	101137107	BOSTON SCIENTIFIC CORP	EQUITY	36,654.84	\$	440,591.19
12/31/2013	JJ1V	PRIMECAP	17275R102	CISCO SYSTEMS INC	EQUITY	14,308.93	\$	321,235.46
12/31/2013	JJ1V	PRIMECAP	254687106	WALT DISNEY CO/THE	EQUITY	9,109.35	\$	695,954.06
12/31/2013	JJ1V	PRIMECAP	268648102	EMC CORP/MA	EQUITY	26,118.83	\$	656,888.67
12/31/2013	JJ1V	PRIMECAP	428236103	HEWLETT PACKARD CO	EQUITY	14,802.69	\$	414,179.21
12/31/2013	JJ1V	PRIMECAP	585055106	MEDTRONIC INC	EQUITY	38,150.43	\$	2,189,452.97
12/31/2013	JJ1V	PRIMECAP	594918104	MICROSOFT CORP	EQUITY	71,242.34	\$	2,666,600.94
12/31/2013	JJ1V	PRIMECAP	595112103	MICRON TECHNOLOGY INC	EQUITY	26,199.45	\$	570,099.98
12/31/2013	JJ1V	PRIMECAP	68389X105	ORACLE CORP	EQUITY	4,272.53	\$	163,466.82
12/31/2013	JJ1V	PRIMECAP	74005P104	PRAXAIR INC	EQUITY	2,337.80	\$	303,983.73
12/31/2013	JJ1V	PRIMECAP	941848103	WATERS CORP	EQUITY	1,320.05	\$	132,004.91
12/31/2013	JJ1V	PRIMECAP	949746101	WELLS FARGO + CO	EQUITY	9,512.41	\$	431,863.63
12/31/2013	JJ1V	PRIMECAP	171232101	CHUBB CORP	EQUITY	7,315.69	\$	706,915.31
12/31/2013	JJ1V	PRIMECAP	002824100	ABBOTT LABORATORIES	EQUITY	30,270.44	\$	1,160,265.91
12/31/2013	JJ1V	PRIMECAP	260543103	DOW CHEMICAL CO/THE	EQUITY	4,846.90	\$	215,202.26
12/31/2013	JJ1V	PRIMECAP	29362U104	ENTEGRIS INC	EQUITY	3,429.61	\$	39,783.46
12/31/2013	JJ1V	PRIMECAP	09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	7,557.53	\$	531,067.84
12/31/2013	JJ1V	PRIMECAP	750917106	RAMBUS INC	EQUITY	11,588.22	\$	109,740.42
12/31/2013	JJ1V	PRIMECAP	249906108	DESCARTES SYSTEMS GRP/THE	EQUITY	3,849.30	\$	51,465.19
12/31/2013	JJ1V	PRIMECAP	767744105	RITCHIE BROS AUCTIONEERS	EQUITY	12,346.49	\$	283,105.01
12/31/2013	JJ1V	PRIMECAP	461202103	INTUIT INC	EQUITY	12,263.36	\$	935,939.39
12/31/2013	JJ1V	PRIMECAP	487836108	KELLOGG CO	EQUITY	5,844.49	\$	356,923.14
12/31/2013	JJ1V	PRIMECAP	651639106	NEWMONT MINING CORP	EQUITY	11,588.22	\$	266,876.64
12/31/2013	JJ1V	PRIMECAP	73755L107	POTASH CORP OF SASKATCHEWAN	EQUITY	9,472.11	\$	312,200.68
12/31/2013	JJ1V	PRIMECAP	26875P101	EOG RESOURCES INC	EQUITY	2,972.63	\$	498,926.16
12/31/2013	JJ1V	PRIMECAP	845467109	SOUTHWESTERN ENERGY CO	EQUITY	4,725.98	\$	185,872.69
12/31/2013	JJ1V	PRIMECAP	25490A309	DIRECTV	EQUITY	15,618.90	\$	1,079,109.90
12/31/2013	JJ1V	PRIMECAP	N07059210	ASML HOLDING NV NY REG SHS	EQUITY	2,159.74	\$	202,367.77
12/31/2013	JJ1V	PRIMECAP	00287Y109	ABBVIE INC	EQUITY	21,181.25	\$	1,118,581.59
12/31/2013	JJ1V	PRIMECAP	501797104	L BRANDS INC	EQUITY	32,195.09	\$	1,991,266.34
12/31/2013	JJ1V	PRIMECAP	09228F103	BLACKBERRY LTD	EQUITY	23,398.12	\$	174,316.01
12/31/2013	JJ1V	PRIMECAP	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	4,436,840.45	\$	4,436,840.45
12/31/2013	JJ1V	PRIMECAP	812578102	SEATTLE GENETICS INC	EQUITY	1,209.21	\$	48,235.20
12/31/2013	JJ1V	PRIMECAP	98956P102	ZIMMER HOLDINGS INC	EQUITY	977.44	\$	91,087.72
12/31/2013	JJ1V	PRIMECAP	292505104	ENCANA CORP	EQUITY	15,185.60	\$	274,100.13
12/31/2013	JJ1V	PRIMECAP	13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	120.92	\$	18,297.69
12/31/2013	JJ1V	PRIMECAP	477143101	JETBLUE AIRWAYS CORP	EQUITY	28,411.29	\$	242,916.49
12/31/2013	JJ1V	PRIMECAP	655044105	NOBLE ENERGY INC	EQUITY	6,046.03	\$	411,794.86
12/31/2013	JJ1V	PRIMECAP	143130102	CARMAX INC	EQUITY	30,663.43	\$	1,441,794.50

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ1V	PRIMECAP	294821608	ERICSSON (LM) TEL SP ADR	EQUITY	38,573.65	\$	472,141.45
12/31/2013	JJ1V	PRIMECAP	228368106	CROWN HOLDINGS INC	EQUITY	201.53	\$	8,982.38
12/31/2013	JJ1V	PRIMECAP	143658300	CARNIVAL CORP	EQUITY	28,587.63	\$	1,148,365.02
12/31/2013	JJ1V	PRIMECAP	09062X103	BIOGEN IDEC INC	EQUITY	16,818.03	\$	4,704,843.89
12/31/2013	JJ1V	PRIMECAP	38259P508	GOOGLE INC CL A	EQUITY	3,607.46	\$	4,042,919.18
12/31/2013	JJ1V	PRIMECAP	57060D108	MARKETAXESS HOLDINGS INC	EQUITY	644.91	\$	43,125.10
12/31/2013	JJ1V	PRIMECAP	64126X201	NEUSTAR INC CLASS A	EQUITY	9,555.34	\$	476,429.33
12/31/2013	JJ1V	PRIMECAP	12541W209	C.H. ROBINSON WORLDWIDE INC	EQUITY	11,326.22	\$	660,771.83
12/31/2013	JJ1V	PRIMECAP	67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	49,123.96	\$	746,684.26
12/31/2013	JJ1V	PRIMECAP	13342B105	CAMERON INTERNATIONAL CORP	EQUITY	1,541.74	\$	91,779.59
12/31/2013	JJ1V	PRIMECAP	247361702	DELTA AIR LINES INC	EQUITY	17,352.10	\$	476,662.07
12/31/2013	JJ1V	PRIMECAP	00766T100	AECOM TECHNOLOGY CORP	EQUITY	3,285.01	\$	96,677.78
12/31/2013	JJ1V	PRIMECAP	73179V103	POLYPORE INTERNATIONAL INC	EQUITY	10,530.16	\$	409,623.32
12/31/2013	JJ1V	PRIMECAP	12572Q105	CME GROUP INC	EQUITY	544.14	\$	42,693.41
12/31/2013	JJ1V	PRIMECAP	92826C839	VISA INC CLASS A SHARES	EQUITY	7,708.68	\$	1,716,569.67
12/31/2013	JJ1V	PRIMECAP	64110D104	NETAPP INC	EQUITY	8,081.52	\$	332,473.81
12/31/2013	JJ1V	PRIMECAP	00507V109	ACTIVISION BLIZZARD INC	EQUITY	5,814.26	\$	103,668.29
12/31/2013	JJ1V	PRIMECAP	53217V109	LIFE TECHNOLOGIES CORP	EQUITY	17,470.09	\$	1,324,233.12
12/31/2013	JJ1V	PRIMECAP	H8817H100	TRANSOCEAN LTD	EQUITY	17,422.63	\$	861,026.50
12/31/2013	JJ1V	PRIMECAP	G96666105	WILLIS GROUP HOLDINGS PLC	EQUITY	14,973.99	\$	670,984.58
12/31/2013	JJ1V	PRIMECAP	084670702	BERKSHIRE HATHAWAY INC CL B	EQUITY	6,549.86	\$	776,551.63
12/31/2013	JJ1V	PRIMECAP	88160R101	TESLA MOTORS INC	EQUITY	1,128.59	\$	169,717.60
12/31/2013	JJ1V	PRIMECAP	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	13,623.71	\$	515,385.05
12/31/2013	JJ1V	PRIMECAP	620076307	MOTOROLA SOLUTIONS INC	EQUITY	1,213.44	\$	81,907.03
12/31/2013	JJ1V	PRIMECAP	83415T101	SOLAZYME INC	EQUITY	8,726.43	\$	95,030.84
12/31/2013	JJ1V	PRIMECAP	014491104	ALEXANDER + BALDWIN INC	EQUITY	4,675.59	\$	195,112.53
12/31/2013	JJ1V	PRIMECAP	571748102	MARSH + MCLENNAN COS	EQUITY	42,332.26	\$	2,047,188.15
12/31/2013	JJ1V	PRIMECAP	577081102	MATTEL INC	EQUITY	14,560.85	\$	692,805.09
12/31/2013	JJ1V	PRIMECAP	882508104	TEXAS INSTRUMENTS INC	EQUITY	66,244.30	\$	2,908,787.02
12/31/2013	JJ1V	PRIMECAP	458140100	INTEL CORP	EQUITY	24,617.40	\$	639,067.81
12/31/2013	JJ1V	PRIMECAP	532457108	ELI LILLY + CO	EQUITY	55,421.91	\$	2,826,517.32
12/31/2013	JJ1V	PRIMECAP	963320106	WHIRLPOOL CORP	EQUITY	3,688.08	\$	578,511.61
12/31/2013	JJ1V	PRIMECAP	075896100	BED BATH + BEYOND INC	EQUITY	5,118.97	\$	411,053.21
12/31/2013	JJ1V	PRIMECAP	713448108	PEPSICO INC	EQUITY	201.53	\$	16,715.25
12/31/2013	JJ1V	PRIMECAP	911312106	UNITED PARCEL SERVICE CL B	EQUITY	10,076.71	\$	1,058,860.75
12/31/2013	JJ1V	PRIMECAP	149123101	CATERPILLAR INC	EQUITY	9,980.98	\$	906,372.96
12/31/2013	JJ1V	PRIMECAP	778296103	ROSS STORES INC	EQUITY	5,370.89	\$	402,440.54
12/31/2013	JJ1V	PRIMECAP	806857108	SCHLUMBERGER LTD	EQUITY	8,303.21	\$	748,202.21
12/31/2013	JJ1V	PRIMECAP	097023105	BOEING CO/THE	EQUITY	5,532.11	\$	755,078.26
12/31/2013	JJ1V	PRIMECAP	219350105	CORNING INC	EQUITY	24,174.03	\$	430,781.19
12/31/2013	JJ1V	PRIMECAP	31428X106	FEDEX CORP	EQUITY	17,553.63	\$	2,523,685.37
12/31/2013	JJ1V	PRIMECAP	747525103	QUALCOMM INC	EQUITY	23,680.27	\$	1,758,260.04
12/31/2013	JJ1V	PRIMECAP	773903109	ROCKWELL AUTOMATION INC	EQUITY	3,123.78	\$	369,105.88
12/31/2013	JJ1V	PRIMECAP	844741108	SOUTHWEST AIRLINES CO	EQUITY	90,408.25	\$	1,703,291.38
12/31/2013	JJ1V	PRIMECAP	872540109	TJX COMPANIES INC	EQUITY	6,499.48	\$	414,211.75
12/31/2013	JJ1V	PRIMECAP	021441100	ALTERA CORP	EQUITY	16,888.57	\$	549,385.08
12/31/2013	JJ1V	PRIMECAP	92343E102	VERISIGN INC	EQUITY	40.31	\$	2,409.54
12/31/2013	JJ1V	PRIMECAP	285512109	ELECTRONIC ARTS INC	EQUITY	58,102.31	\$	1,332,867.07
12/31/2013	JJ1V	PRIMECAP	466313103	JABIL CIRCUIT INC	EQUITY	10,117.02	\$	176,440.78
12/31/2013	JJ1V	PRIMECAP	808513105	SCHWAB (CHARLES) CORP	EQUITY	107,075.13	\$	2,783,953.30
12/31/2013	JJ1V	PRIMECAP	00724F101	ADOBE SYSTEMS INC	EQUITY	53,114.34	\$	3,180,486.78
12/31/2013	JJ1W	PYRAMIS GLOBAL ADVISORS	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	0.00	\$	0.00
12/31/2013	JJ9A	PZENA	G96666105	WILLIS GROUP HOLDINGS PLC	EQUITY	18,070.06	\$	809,719.45
12/31/2013	JJ9A	PZENA	29364G103	ENTERGY CORP	EQUITY	11,542.87	\$	730,317.51
12/31/2013	JJ9A	PZENA	H84989104	TE CONNECTIVITY LTD	EQUITY	14,165.34	\$	780,651.66
12/31/2013	JJ9A	PZENA	172967424	CITIGROUP INC	EQUITY	19,828.45	\$	1,033,260.39
12/31/2013	JJ9A	PZENA	G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	12,714.29	\$	764,510.23
12/31/2013	JJ9A	PZENA	65249B109	NEWS CORP CLASS A	EQUITY	47,738.42	\$	860,246.27

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ9A	PZENA	65249B208	NEWS CORP CLASS B	EQUITY	18,428.79	\$	328,585.36
12/31/2013	JJ9A	PZENA	929089100	VOYA FINANCIAL INC	EQUITY	23,501.41	\$	826,074.50
12/31/2013	JJ9A	PZENA	075887109	BECTON DICKINSON AND CO	EQUITY	8,590.40	\$	949,152.83
12/31/2013	JJ9A	PZENA	354613101	FRANKLIN RESOURCES INC	EQUITY	15,099.35	\$	871,685.26
12/31/2013	JJ9A	PZENA	30231G102	EXXON MOBIL CORP	EQUITY	6,522.15	\$	660,041.68
12/31/2013	JJ9A	PZENA	428236103	HEWLETT PACKARD CO	EQUITY	68,398.19	\$	1,913,781.42
12/31/2013	JJ9A	PZENA	594918104	MICROSOFT CORP	EQUITY	21,161.09	\$	792,059.68
12/31/2013	JJ9A	PZENA	617446448	MORGAN STANLEY	EQUITY	33,510.10	\$	1,050,876.77
12/31/2013	JJ9A	PZENA	681919106	OMNICOM GROUP	EQUITY	17,208.50	\$	1,279,796.33
12/31/2013	JJ9A	PZENA	68389X105	ORACLE CORP	EQUITY	40,329.52	\$	1,543,007.24
12/31/2013	JJ9A	PZENA	574599106	MASCO CORP	EQUITY	32,081.73	\$	730,500.93
12/31/2013	JJ9A	PZENA	693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	12,108.28	\$	939,360.07
12/31/2013	JJ9A	PZENA	060505104	BANK OF AMERICA CORP	EQUITY	64,211.32	\$	999,770.24
12/31/2013	JJ9A	PZENA	002824100	ABBOTT LABORATORIES	EQUITY	8,358.63	\$	320,386.34
12/31/2013	JJ9A	PZENA	055622104	BP PLC SPONS ADR	EQUITY	32,501.93	\$	1,579,918.63
12/31/2013	JJ9A	PZENA	458140100	INTEL CORP	EQUITY	33,615.91	\$	872,668.93
12/31/2013	JJ9A	PZENA	857477103	STATE STREET CORP	EQUITY	7,917.78	\$	581,085.53
12/31/2013	JJ9A	PZENA	125509109	CIGNA CORP	EQUITY	13,512.87	\$	1,182,105.77
12/31/2013	JJ9A	PZENA	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	5,499.36	\$	974,817.41
12/31/2013	JJ9A	PZENA	057224107	BAKER HUGHES INC	EQUITY	23,556.83	\$	1,301,750.44
12/31/2013	JJ9A	PZENA	59156R108	METLIFE INC	EQUITY	21,501.18	\$	1,159,343.69
12/31/2013	JJ9A	PZENA	855030102	STAPLES INC	EQUITY	66,722.94	\$	1,060,227.51
12/31/2013	JJ9A	PZENA	50540R409	LABORATORY CRP OF AMER HLDGS	EQUITY	9,451.95	\$	863,625.09
12/31/2013	JJ9A	PZENA	701094104	PARKER HANNIFIN CORP	EQUITY	7,290.50	\$	937,849.94
12/31/2013	JJ9A	PZENA	46625H100	JPMORGAN CHASE + CO	EQUITY	17,248.81	\$	1,008,710.37
12/31/2013	JJ9A	PZENA	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	1,550,456.75	\$	1,550,456.75
12/31/2013	JJ9A	PZENA	G0692U109	AXIS CAPITAL HOLDINGS LTD	EQUITY	23,246.97	\$	1,105,858.43
12/31/2013	JJ9A	PZENA	87264S106	TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	10,492.37	\$	780,527.77
12/31/2013	JJ9A	PZENA	780259206	ROYAL DUTCH SHELL PLC ADR	EQUITY	25,657.35	\$	1,828,599.45
12/31/2013	JJ9A	PZENA	H89231338	UBS AG REG	EQUITY	53,353.66	\$	1,027,058.02
12/31/2013	JJ9A	PZENA	G491BT108	INVESCO LTD	EQUITY	28,728.70	\$	1,045,724.75
12/31/2013	JJ9A	PZENA	026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	24,320.14	\$	1,241,543.20
12/31/2013	JJ9A	PZENA	200340107	COMERICA INC	EQUITY	11,149.88	\$	530,065.31
12/31/2013	JJ9A	PZENA	502424104	L 3 COMMUNICATIONS HOLDINGS	EQUITY	10,867.73	\$	1,161,325.88
12/31/2013	JJ9A	PZENA	37045V100	GENERAL MOTORS CO	EQUITY	23,924.63	\$	977,799.63
12/31/2013	JJ9G	RENAISSANCE INSTITUTIONAL FUND	76699Q926	RENAISSANCE INSTITUTIONAL	EQUITY	9,007,927.19	\$	14,924,396.83
12/31/2013	JJ1K	SSGA RUSSELL 3000	77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY	9,211,913.57		237,151,502.82
12/31/2013	JJ1K	SSGA RUSSELL 3000	'USD	US DOLLAR	CASH	(0.01)		(0.01)
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	127097103	CABOT OIL + GAS CORP	EQUITY	1,108.44	\$	42,963.06
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	151020104	CELGENE CORP	EQUITY	7,998.79	\$	1,351,475.92
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	6,771.55	\$	683,791.07
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	34354P105	FLOWERVE CORP	EQUITY	3,436.16	\$	270,872.36
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	716933106	PHARMACYCLICS INC	EQUITY	342.61	\$	36,241.09
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	896239100	TRIMBLE NAVIGATION LTD	EQUITY	2,055.65	\$	71,331.02
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	40.31	\$	2,994.80
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	929740108	WABTEC CORP	EQUITY	1,934.73	\$	143,692.28
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	375558103	GILEAD SCIENCES INC	EQUITY	30,562.66	\$	2,296,784.14
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	677062903	SOFTBANK CORP	EQUITY	2,126.19	\$	186,108.28
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	075887109	BECTON DICKINSON AND CO	EQUITY	594.53	\$	65,689.17
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	354613101	FRANKLIN RESOURCES INC	EQUITY	12,100.01	\$	698,533.77
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	4,660.48	\$	425,827.93
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	742718109	PROCTER + GAMBLE CO/THE	EQUITY	2,337.80	\$	190,320.04
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	693656100	PVH CORP	EQUITY	2,962.55	\$	402,966.45
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	751212101	RALPH LAUREN CORP	EQUITY	1,547.68	\$	273,274.21
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	896945201	TRIPADVISOR INC	EQUITY	1,209.21	\$	100,158.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G60754101	MICHAEL KORS HOLDINGS LTD	EQUITY	866.60	\$	70,359.02
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	037833100	APPLE INC	EQUITY	2,144.12	\$	1,203,088.57
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	126650100	CVS CAREMARK CORP	EQUITY	5,058.51	\$	362,037.47

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	254687106	WALT DISNEY CO/THE	EQUITY	3,012.84	\$	230,180.65
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	437076102	HOME DEPOT INC	EQUITY	9,058.96	\$	745,915.00
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	617446448	MORGAN STANLEY	EQUITY	15,467.75	\$	485,068.66
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	74005P104	PRAXAIR INC	EQUITY	6,003.30	\$	780,609.24
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	384802104	WW GRAINGER INC	EQUITY	506.05	\$	129,255.91
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	548661107	LOWE S COS INC	EQUITY	13,482.64	\$	668,064.75
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	571748102	MARSH + MCLENNAN COS	EQUITY	3,573.71	\$	172,824.39
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	22160K105	COSTCO WHOLESALE CORP	EQUITY	1,652.58	\$	196,673.61
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	478366107	JOHNSON CONTROLS INC	EQUITY	1,370.43	\$	70,303.19
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	857477103	STATE STREET CORP	EQUITY	7,901.25	\$	579,872.70
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	913017109	UNITED TECHNOLOGIES CORP	EQUITY	2,845.86	\$	323,859.39
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	025816109	AMERICAN EXPRESS CO	EQUITY	9,527.43	\$	864,423.64
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	4,017.28	\$	198,293.05
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	654106103	NIKE INC CL B	EQUITY	4,500.66	\$	353,932.06
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	14149Y108	CARDINAL HEALTH INC	EQUITY	1,330.13	\$	88,865.70
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	412822108	HARLEY DAVIDSON INC	EQUITY	6,791.70	\$	470,257.51
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	713448108	PEPSICO INC	EQUITY	2,025.42	\$	167,988.24
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	824348106	SHERWIN WILLIAMS CO/THE	EQUITY	4,524.44	\$	830,235.30
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	886547108	TIFFANY + CO	EQUITY	1,350.28	\$	125,278.91
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	278865100	ECOLAB INC	EQUITY	8,242.75	\$	859,471.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	55.82	\$	9,895.54
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	778296103	ROSS STORES INC	EQUITY	4,433.75	\$	332,221.09
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	806857108	SCHLUMBERGER LTD	EQUITY	5,492.81	\$	494,957.56
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	097023105	BOEING CO/THE	EQUITY	8,913.05	\$	1,216,542.48
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	31428X106	FEDEX CORP	EQUITY	3,828.24	\$	550,386.51
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	337738108	FISERV INC	EQUITY	6,802.38	\$	401,680.79
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	747525103	QUALCOMM INC	EQUITY	11,584.99	\$	860,185.70
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	91324P102	UNITEDHEALTH GROUP INC	EQUITY	2,859.97	\$	215,355.89
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	052769106	AUTODESK INC	EQUITY	336.56	\$	16,939.17
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	918204108	VF CORP	EQUITY	1,451.05	\$	90,458.23
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	235851102	DANAHER CORP	EQUITY	25,942.89	\$	2,002,791.46
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	00971T101	AKAMAI TECHNOLOGIES INC	EQUITY	6,076.26	\$	286,677.78
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	756577102	RED HAT INC	EQUITY	4,675.59	\$	262,020.27
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	461202103	INTUIT INC	EQUITY	175.33	\$	13,381.55
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	966837106	WHOLE FOODS MARKET INC	EQUITY	8,679.47	\$	501,933.98
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	863667101	STRYKER CORP	EQUITY	2,676.27	\$	201,095.20
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	177376100	CITRIX SYSTEMS INC	EQUITY	231.76	\$	14,659.09
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	665859104	NORTHERN TRUST CORP	EQUITY	2,418.81	\$	149,700.37
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	023135106	AMAZON.COM INC	EQUITY	9,415.17	\$	3,754,677.46
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	58155Q103	MCKESSON CORP	EQUITY	9,575.90	\$	1,545,549.95
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	311900104	FASTENAL CO	EQUITY	5,519.92	\$	262,251.46
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	'JPY	JAPANESE YEN	CASH	29,625.53	\$	281.87
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	278642103	EBAY INC	EQUITY	13,936.49	\$	764,974.15
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	26875P101	EOG RESOURCES INC	EQUITY	506.46	\$	85,003.49
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	776696106	ROPER INDUSTRIES INC	EQUITY	2,636.17	\$	365,583.81
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	302491303	FMC CORP	EQUITY	2,398.26	\$	180,972.48
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	526057104	LENNAR CORP A	EQUITY	604.60	\$	23,918.08
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	723787107	PIONEER NATURAL RESOURCES CO	EQUITY	4,836.82	\$	890,313.66
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	7,261.68	\$	808,588.15
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	907818108	UNION PACIFIC CORP	EQUITY	3,928.10	\$	659,921.36
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	009363102	AIRGAS INC	EQUITY	100.77	\$	11,270.80
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	1,158.82	\$	89,576.92
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	740189105	PRECISION CASTPARTS CORP	EQUITY	5,787.66	\$	1,558,616.70
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	75281A109	RANGE RESOURCES CORP	EQUITY	6,636.22	\$	559,499.65
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	75886F107	REGENERON PHARMACEUTICALS	EQUITY	1,904.50	\$	524,194.11
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	806407102	HENRY SCHEIN INC	EQUITY	161.23	\$	18,421.84
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	892356106	TRACTOR SUPPLY COMPANY	EQUITY	5,189.51	\$	402,601.87
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	015351109	ALEXION PHARMACEUTICALS INC	EQUITY	5,252.99	\$	698,962.75

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	03027X100	AMERICAN TOWER CORP	EQUITY	16,006.65	\$	1,277,651.06
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	611740101	MONSTER BEVERAGE CORP	EQUITY	1,672.73	\$	113,361.18
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	1,876.69	\$	131,818.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	30303M102	FACEBOOK INC A	EQUITY	21,035.03	\$	1,149,774.88
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	501797104	L BRANDS INC	EQUITY	6,227.41	\$	385,165.13
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	34988V106	FOSSIL GROUP INC	EQUITY	3,032.89	\$	363,764.63
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G5480U104	LIBERTY GLOBAL PLC A	EQUITY	634.83	\$	56,493.77
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	8,736.51	\$	307,350.35
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	2,005.27	\$	451,024.30
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	90184L102	TWITTER INC	EQUITY	1,451.05	\$	92,359.10
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	3,335.39	\$	74,212.45
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G97822103	PERRIGO CO PLC	EQUITY	1,199.13	\$	184,018.27
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	49271M100	KEURIG GREEN MOUNTAIN INC	EQUITY	2,791.25	\$	210,962.59
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	018490102	ALLERGAN INC	EQUITY	1,138.06	\$	126,416.12
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	855244109	STARBUCKS CORP	EQUITY	16,717.16	\$	1,310,458.34
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	485170302	KANSAS CITY SOUTHERN	EQUITY	4,715.90	\$	583,969.97
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	48203R104	JUNIPER NETWORKS INC	EQUITY	289.81	\$	6,540.93
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	21036P108	CONSTELLATION BRANDS INC A	EQUITY	1,118.51	\$	78,721.08
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	61166W101	MONSANTO CO	EQUITY	3,316.35	\$	386,520.15
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	00817Y108	AETNA INC	EQUITY	90.69	\$	6,220.45
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	46625H100	JPMORGAN CHASE + CO	EQUITY	120.62	\$	7,053.75
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	4789969A1	JOHNSON + JOHNSON STIF	CASH EQUIVALENT	456,950.69	\$	456,950.69
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	902973304	US BANCORP	EQUITY	4,718.42	\$	190,624.16
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	018581108	ALLIANCE DATA SYSTEMS CORP	EQUITY	1,189.05	\$	312,637.40
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	30249U101	FMC TECHNOLOGIES INC	EQUITY	229.85	\$	12,000.46
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	03073E105	AMERISOURCEBERGEN CORP	EQUITY	483.68	\$	34,007.69
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	785.98	\$	118,935.01
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	88579Y101	3M CO	EQUITY	560.87	\$	78,661.98
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	64110L106	NETFLIX INC	EQUITY	1,320.05	\$	486,002.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	983134107	WYNN RESORTS LTD	EQUITY	2,650.17	\$	514,690.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	656039906	NAVER CORP	EQUITY	246.27	\$	168,951.49
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	143658300	CARNIVAL CORP	EQUITY	894.71	\$	35,940.55
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	741503403	PRICELINE GROUP INC/THE	EQUITY	2,044.16	\$	2,376,133.34
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	09062X103	BIOGEN IDEC INC	EQUITY	5,250.57	\$	1,468,847.19
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	5,068.59	\$	251,503.21
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	B01CT3905	TENCENT HOLDINGS LTD	EQUITY	8,907.81	\$	567,526.58
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	79466L302	SALESFORCE.COM INC	EQUITY	14,618.89	\$	806,816.47
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	38259P508	GOOGLE INC CL A	EQUITY	3,751.76	\$	4,204,635.95
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	517834107	LAS VEGAS SANDS CORP	EQUITY	15,389.86	\$	1,213,798.09
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	056752108	BAIDU INC SPON ADR	EQUITY	5,968.03	\$	1,061,593.64
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	03076C106	AMERIPRISE FINANCIAL INC	EQUITY	3,353.03	\$	385,765.58
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	451734107	IHS INC CLASS A	EQUITY	1,027.82	\$	123,030.59
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	12,463.28	\$	381,874.86
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY	1,517.05	\$	808,253.25
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	85590A401	STARWOOD HOTELS + RESORTS	EQUITY	8,861.66	\$	704,058.95
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	13342B105	CAMERON INTERNATIONAL CORP	EQUITY	181.58	\$	10,809.60
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	57636Q104	MASTERCARD INC CLASS A	EQUITY	2,942.30	\$	2,458,172.90
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	247361702	DELTA AIR LINES INC	EQUITY	9,774.41	\$	268,503.02
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	550021109	LULULEMON ATHLETICA INC	EQUITY	1,682.81	\$	99,336.31
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	20605P101	CONCHO RESOURCES INC	EQUITY	2,524.92	\$	272,691.51
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G491BT108	INVESCO LTD	EQUITY	19,995.12	\$	727,822.23
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	256746108	DOLLAR TREE INC	EQUITY	3,289.84	\$	185,613.03
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	92826C839	VISA INC CLASS A SHARES	EQUITY	6,905.57	\$	1,537,732.28
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	25470F302	DISCOVERY COMMUNICATIONS C	EQUITY	11,162.38	\$	936,076.80
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	26884L109	EQT CORP	EQUITY	4,930.74	\$	442,681.48
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G1151C101	ACCENTURE PLC CL A	EQUITY	251.51	\$	20,679.54
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	B4JSTL903	WYNN MACAU LTD	EQUITY	52,157.05	\$	236,779.40
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	88160R101	TESLA MOTORS INC	EQUITY	1,017.75	\$	153,048.91

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 10.0767%
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	2,579.64	\$	302,849.49
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	10,953.38	\$	414,366.53
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	67103H107	O REILLY AUTOMOTIVE INC	EQUITY	4,762.15	\$	612,936.67
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	G2554F113	COVIDIEN PLC	EQUITY	2,599.79	\$	177,045.79
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	172967424	CITIGROUP INC	EQUITY	2,650.17	\$	138,100.61
12/31/2013	JJ9M	T ROWE PRICE LG CAP GROWTH	53578A108	LINKEDIN CORP A	EQUITY	2,247.11	\$	487,240.09
Total							\$	1,103,218,599.50

JJ1K-1	DC Balanced - Salaried	\$ 1,115,955,476.20	10.08%
JJ1K-2	DC Balanced - Union	\$ 551,387.50	0.00%
JJ1K-5	Balanced Fund Puerto Rico	\$ 17,723,205.27	0.16%
JJ1K-H	General Corporate Salaried Plan	\$ 9,661,010,343.82	87.24%
JJ1K-J	Per Prod Little Rock Local 526	\$ 279,360,415.21	2.52%
		\$ 11,074,600,828.00	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2G	DODGE & COX	48632HAA5	KAUPTHING BANK HF	FIXED INCOME	856,938.17	\$	-	\$ -
12/31/2013	JJ2G	DODGE & COX	056335AA0	BAC CAPITAL TRUST XI	FIXED INCOME	1,641,919.70	\$	556,052.64	\$ 1,208,088.28
12/31/2013	JJ2G	DODGE & COX	83162CQK2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	286,194.56	\$	100,405.52	\$ 218,142.53
12/31/2013	JJ2G	DODGE & COX	505861AB0	LAFARGE SA	FIXED INCOME	758,815.48	\$	264,290.22	\$ 574,200.88
12/31/2013	JJ2G	DODGE & COX	90783WAA1	UNP RR CO 2006 PASS TRST	FIXED INCOME	512,766.98	\$	186,097.85	\$ 404,318.97
12/31/2013	JJ2G	DODGE & COX	31410US29	FNMA POOL 897937	FIXED INCOME	250,561.89	\$	85,880.70	\$ 186,585.69
12/31/2013	JJ2G	DODGE & COX	05568DAA2	BNSF RAILWAY CO 2006 3 P	FIXED INCOME	141,566.50	\$	48,833.89	\$ 106,097.25
12/31/2013	JJ2G	DODGE & COX	125509BH1	CIGNA CORP	FIXED INCOME	176,620.84	\$	62,733.51	\$ 136,295.75
12/31/2013	JJ2G	DODGE & COX	852061AD2	SPRINT COMMUNICATIONS	FIXED INCOME	817,689.09	\$	281,251.66	\$ 611,051.56
12/31/2013	JJ2G	DODGE & COX	31410FSC0	FNMA POOL 888015	FIXED INCOME	328,826.75	\$	113,760.38	\$ 247,157.50
12/31/2013	JJ2G	DODGE & COX	314275AC2	MACYS RETAIL HLDGS INC	FIXED INCOME	268,202.02	\$	94,337.33	\$ 204,958.69
12/31/2013	JJ2G	DODGE & COX	31410F6B6	FNMA POOL 888366	FIXED INCOME	1,184,002.14	\$	416,791.61	\$ 905,527.67
12/31/2013	JJ2G	DODGE & COX	422248AA2	HEALTH NET INC	FIXED INCOME	464,447.41	\$	157,738.04	\$ 342,704.03
12/31/2013	JJ2G	DODGE & COX	3128M4UL5	FED HM LN PC POOL G02987	FIXED INCOME	378,880.75	\$	132,010.09	\$ 286,807.09
12/31/2013	JJ2G	DODGE & COX	31371NH40	FNMA POOL 256851	FIXED INCOME	151,425.33	\$	52,513.73	\$ 114,092.10
12/31/2013	JJ2G	DODGE & COX	31410GHG1	FNMA POOL 888631	FIXED INCOME	257,796.55	\$	88,563.42	\$ 192,414.22
12/31/2013	JJ2G	DODGE & COX	20030NAV3	COMCAST CORP	FIXED INCOME	333,617.15	\$	129,267.36	\$ 280,848.20
12/31/2013	JJ2G	DODGE & COX	404280AH2	HSBC HOLDINGS PLC	FIXED INCOME	1,000,851.45	\$	373,112.74	\$ 810,630.31
12/31/2013	JJ2G	DODGE & COX	31410GJS3	FNMA POOL 888673	FIXED INCOME	230.88	\$	81.67	\$ 177.44
12/31/2013	JJ2G	DODGE & COX	31410F6E0	FNMA POOL 888369	FIXED INCOME	633,486.38	\$	222,847.29	\$ 484,161.34
12/31/2013	JJ2G	DODGE & COX	29268BAC5	ENEL FINANCE INTL NV	FIXED INCOME	399,032.28	\$	130,367.20	\$ 283,237.73
12/31/2013	JJ2G	DODGE & COX	3128MTXG8	FED HM LN PC POOL H01579	FIXED INCOME	29,415.85	\$	9,983.32	\$ 21,689.90
12/31/2013	JJ2G	DODGE & COX	125509BE8	CIGNA CORP	FIXED INCOME	235,494.46	\$	89,543.37	\$ 194,543.26
12/31/2013	JJ2G	DODGE & COX	254063AW0	DILLARDS INC	FIXED INCOME	392,490.76	\$	131,134.80	\$ 284,905.42
12/31/2013	JJ2G	DODGE & COX	3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	4,965,064.86	\$	1,564,975.56	\$ 3,400,089.30
12/31/2013	JJ2G	DODGE & COX	83162CGF4	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	5,714.55	\$	1,860.35	\$ 4,041.83
12/31/2013	JJ2G	DODGE & COX	254067AN1	DILLARDS INC	FIXED INCOME	451,364.38	\$	145,114.26	\$ 315,277.41
12/31/2013	JJ2G	DODGE & COX	743862AA2	PROVIDENT COMPANIES INC	FIXED INCOME	529,862.53	\$	192,035.60	\$ 417,219.41
12/31/2013	JJ2G	DODGE & COX	907833AF4	UNP RR CO 1998 PASS TRST	FIXED INCOME	128,455.78	\$	44,498.86	\$ 96,678.89
12/31/2013	JJ2G	DODGE & COX	125509AZ2	CIGNA CORP	FIXED INCOME	350,101.76	\$	137,239.44	\$ 298,168.47
12/31/2013	JJ2G	DODGE & COX	12189PAG7	BURLINGTN NO SF 00 1 TR	FIXED INCOME	347,882.56	\$	130,141.08	\$ 282,746.46
12/31/2013	JJ2G	DODGE & COX	12189PAF9	BURLINGTN NO SF 99 2 TR	FIXED INCOME	221,745.70	\$	80,231.92	\$ 174,313.06
12/31/2013	JJ2G	DODGE & COX	83162CHF3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	15,500.13	\$	5,120.96	\$ 11,125.87
12/31/2013	JJ2G	DODGE & COX	31410HAQ4	MACYS RETAIL HLDGS INC	FIXED INCOME	445,869.51	\$	159,478.34	\$ 346,485.02
12/31/2013	JJ2G	DODGE & COX	530715AD3	LIBERTY INTERACTIVE LLC	FIXED INCOME	209,851.73	\$	71,270.94	\$ 154,844.30
12/31/2013	JJ2G	DODGE & COX	31331FAX9	FEDEX CORP 1998 PASS TST	FIXED INCOME	209,484.84	\$	77,254.02	\$ 167,843.25
12/31/2013	JJ2G	DODGE & COX	260543BJ1	DOW CHEMICAL CO/THE	FIXED INCOME	143,913.28	\$	58,294.13	\$ 126,650.70
12/31/2013	JJ2G	DODGE & COX	530715AJ0	LIBERTY INTERACTIVE LLC	FIXED INCOME	77,713.17	\$	26,087.16	\$ 56,677.36
12/31/2013	JJ2G	DODGE & COX	06423KAA9	BANK ONE CAPITAL III	FIXED INCOME	340,158.66	\$	137,393.39	\$ 298,502.93
12/31/2013	JJ2G	DODGE & COX	00184AAC9	TIME WARNER INC	FIXED INCOME	1,386,800.70	\$	553,199.13	\$ 1,201,888.69
12/31/2013	JJ2G	DODGE & COX	31294KEX9	FED HM LN PC POOL E01050	FIXED INCOME	27,560.00	\$	9,127.04	\$ 19,829.55
12/31/2013	JJ2G	DODGE & COX	31384WHX1	FNMA POOL 535846	FIXED INCOME	14,851.76	\$	4,858.48	\$ 10,555.60
12/31/2013	JJ2G	DODGE & COX	53947NAA2	LLOYDS BANK PLC	FIXED INCOME	405,573.79	\$	145,316.07	\$ 315,715.88
12/31/2013	JJ2G	DODGE & COX	3128M76Q4	FED HM LN PC POOL G05979	FIXED INCOME	665,270.80	\$	228,537.47	\$ 496,523.93
12/31/2013	JJ2G	DODGE & COX	173080201	CITIGROUP CAPITAL XIII	EQUITY	52,346.23	\$	449,608.55	\$ 976,826.26
12/31/2013	JJ2G	DODGE & COX	31419AQV2	FNMA POOL AE0467	FIXED INCOME	368,442.64	\$	127,313.33	\$ 276,602.83
12/31/2013	JJ2G	DODGE & COX	13063BJC7	CALIFORNIA ST	FIXED INCOME	327,075.64	\$	135,818.33	\$ 295,080.93
12/31/2013	JJ2G	DODGE & COX	646139X83	NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	1,007,392.96	\$	404,352.41	\$ 878,502.09
12/31/2013	JJ2G	DODGE & COX	3128M8AV6	FED HM LN PC POOL G06020	FIXED INCOME	463,630.08	\$	159,280.65	\$ 346,055.52
12/31/2013	JJ2G	DODGE & COX	36962G4Y7	GENERAL ELEC CAP CORP	FIXED INCOME	202,786.90	\$	69,699.09	\$ 151,429.28
12/31/2013	JJ2G	DODGE & COX	78010XAK7	ROYAL BK OF SCOTLAND PLC	FIXED INCOME	438,281.35	\$	156,361.10	\$ 339,712.47
12/31/2013	JJ2G	DODGE & COX	78442FEK0	SLM CORP	FIXED INCOME	280,761.73	\$	95,575.00	\$ 207,647.67
12/31/2013	JJ2G	DODGE & COX	71645WAR2	PETROBRAS INTL FIN CO	FIXED INCOME	2,505,399.38	\$	783,684.22	\$ 1,702,644.06
12/31/2013	JJ2G	DODGE & COX	345397VR1	FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,334,468.60	\$	471,207.87	\$ 1,023,753.26
12/31/2013	JJ2G	DODGE & COX	452152HS3	ILLINOIS ST	FIXED INCOME	889,645.73	\$	304,319.32	\$ 661,168.71
12/31/2013	JJ2G	DODGE & COX	452152HT1	ILLINOIS ST	FIXED INCOME	1,495,389.81	\$	513,283.09	\$ 1,115,166.51
12/31/2013	JJ2G	DODGE & COX	452152HR5	ILLINOIS ST	FIXED INCOME	359,783.20	\$	120,716.07	\$ 262,269.55
12/31/2013	JJ2G	DODGE & COX	3128P7QP1	FED HM LN PC POOL C91362	FIXED INCOME	217,637.02	\$	73,868.67	\$ 160,488.19
12/31/2013	JJ2G	DODGE & COX	404280AK5	HSBC HOLDINGS PLC	FIXED INCOME	425,198.33	\$	148,957.96	\$ 323,628.30
12/31/2013	JJ2G	DODGE & COX	31417YY84	FNMA POOL MA0734	FIXED INCOME	1,868,299.96	\$	633,048.18	\$ 1,375,369.94

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2G	DODGE & COX	912828QM5	US TREASURY N/B	FIXED INCOME	2,093,284.08	\$	661,988.24	\$ 1,438,245.54
12/31/2013	JJ2G	DODGE & COX	929160AR0	VULCAN MATERIALS CO	FIXED INCOME	676,392.42	\$	243,044.73	\$ 528,042.62
12/31/2013	JJ2G	DODGE & COX	929160AQ2	VULCAN MATERIALS CO	FIXED INCOME	235,494.46	\$	83,134.51	\$ 180,619.28
12/31/2013	JJ2G	DODGE & COX	3128M8T46	FED HM LN PC POOL G06571	FIXED INCOME	324,646.10	\$	112,789.09	\$ 245,047.25
12/31/2013	JJ2G	DODGE & COX	3139216A1	FANNIEMAE GRANTOR TRUST	FIXED INCOME	346,111.49	\$	126,805.20	\$ 275,498.88
12/31/2013	JJ2G	DODGE & COX	31392AJW9	FANNIE MAE	FIXED INCOME	194,074.16	\$	69,946.44	\$ 151,966.68
12/31/2013	JJ2G	DODGE & COX	577778BQ5	MACYS RETAIL HLDGS INC	FIXED INCOME	1,484,923.39	\$	535,690.40	\$ 1,163,848.97
12/31/2013	JJ2G	DODGE & COX	00184AAG0	TIME WARNER INC	FIXED INCOME	519,396.11	\$	210,201.85	\$ 456,687.69
12/31/2013	JJ2G	DODGE & COX	172967BL4	CITIGROUP INC	FIXED INCOME	261,660.51	\$	91,764.91	\$ 199,369.82
12/31/2013	JJ2G	DODGE & COX	90783RAA2	UNP RR CO 2002 PASS TRST	FIXED INCOME	194,335.96	\$	67,637.50	\$ 146,950.25
12/31/2013	JJ2G	DODGE & COX	31385JBZ0	FNMA POOL 545556	FIXED INCOME	195,578.03	\$	69,878.60	\$ 151,819.29
12/31/2013	JJ2G	DODGE & COX	31392DH70	FANNIEMAE WHOLE LOAN	FIXED INCOME	381,258.24	\$	139,494.84	\$ 303,068.58
12/31/2013	JJ2G	DODGE & COX	31392DF49	FANNIEMAE WHOLE LOAN	FIXED INCOME	285,943.69	\$	104,569.58	\$ 227,189.43
12/31/2013	JJ2G	DODGE & COX	001957BD0	AT+T CORP	FIXED INCOME	906,653.67	\$	380,345.79	\$ 826,344.96
12/31/2013	JJ2G	DODGE & COX	31393LFM0	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	590,829.21	\$	213,063.08	\$ 462,904.03
12/31/2013	JJ2G	DODGE & COX	31385W3H0	FNMA POOL 555300	FIXED INCOME	34,660.75	\$	11,477.83	\$ 24,936.91
12/31/2013	JJ2G	DODGE & COX	31385XAZ0	FNMA POOL 555424	FIXED INCOME	60,765.89	\$	21,107.84	\$ 45,859.21
12/31/2013	JJ2G	DODGE & COX	31385W2S7	FNMA POOL 555285	FIXED INCOME	440,027.36	\$	155,660.82	\$ 338,191.03
12/31/2013	JJ2G	DODGE & COX	31385XEC7	FNMA POOL 555531	FIXED INCOME	42,868.23	\$	14,970.96	\$ 32,526.14
12/31/2013	JJ2G	DODGE & COX	3128JLEY1	FED HM LN PC POOL 1B1150	FIXED INCOME	209,284.88	\$	69,680.26	\$ 151,388.36
12/31/2013	JJ2G	DODGE & COX	31402CQ39	FNMA POOL 725074	FIXED INCOME	105,095.77	\$	34,983.84	\$ 76,006.42
12/31/2013	JJ2G	DODGE & COX	31283KVA3	FED HM LN PC POOL G11509	FIXED INCOME	72,446.93	\$	24,064.44	\$ 52,282.75
12/31/2013	JJ2G	DODGE & COX	31402CTR3	FNMA POOL 725160	FIXED INCOME	73,575.54	\$	24,337.94	\$ 52,876.97
12/31/2013	JJ2G	DODGE & COX	31283KVH8	FED HM LN PC POOL G11516	FIXED INCOME	61,942.28	\$	20,503.95	\$ 44,547.18
12/31/2013	JJ2G	DODGE & COX	31402CVT6	FNMA POOL 725226	FIXED INCOME	66,962.88	\$	22,323.81	\$ 48,501.05
12/31/2013	JJ2G	DODGE & COX	83162CNQ2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	94,629.55	\$	31,416.49	\$ 68,255.94
12/31/2013	JJ2G	DODGE & COX	31402C4R0	FNMA POOL 725432	FIXED INCOME	16,115.64	\$	5,365.06	\$ 11,656.21
12/31/2013	JJ2G	DODGE & COX	31402DAK6	FNMA POOL 725510	FIXED INCOME	5,953.83	\$	1,901.07	\$ 4,130.30
12/31/2013	JJ2G	DODGE & COX	31402C5S7	FNMA POOL 725457	FIXED INCOME	84,283.21	\$	26,500.43	\$ 57,575.24
12/31/2013	JJ2G	DODGE & COX	31368HLZ4	FNMA POOL 190344	FIXED INCOME	510,493.01	\$	180,643.48	\$ 392,468.72
12/31/2013	JJ2G	DODGE & COX	36242DJS3	GSMPs MORTGAGE LOAN TRUST	FIXED INCOME	226,840.18	\$	73,616.39	\$ 159,940.07
12/31/2013	JJ2G	DODGE & COX	577778CE1	MACYS RETAIL HLDGS INC	FIXED INCOME	98,122.69	\$	35,191.88	\$ 76,458.40
12/31/2013	JJ2G	DODGE & COX	31404NAH9	FNMA POOL 773208	FIXED INCOME	804,012.72	\$	267,352.68	\$ 580,854.44
12/31/2013	JJ2G	DODGE & COX	31402QTS0	FNMA POOL 735061	FIXED INCOME	2,281,007.16	\$	806,336.39	\$ 1,751,858.49
12/31/2013	JJ2G	DODGE & COX	31283H6C4	FED HM LN PC POOL G01767	FIXED INCOME	550,869.93	\$	195,376.89	\$ 424,478.74
12/31/2013	JJ2G	DODGE & COX	31402CTT9	FNMA POOL 725162	FIXED INCOME	227,455.89	\$	80,444.48	\$ 174,774.89
12/31/2013	JJ2G	DODGE & COX	31402RDG1	FNMA POOL 735503	FIXED INCOME	52,938.01	\$	18,724.66	\$ 40,681.48
12/31/2013	JJ2G	DODGE & COX	31402RBG3	FNMA POOL 735439	FIXED INCOME	446,296.67	\$	150,021.26	\$ 325,938.43
12/31/2013	JJ2G	DODGE & COX	31283HSJ0	FED HM LN PC POOL G01749	FIXED INCOME	249,463.43	\$	86,171.08	\$ 187,216.58
12/31/2013	JJ2G	DODGE & COX	83162CPR8	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	307,089.86	\$	103,121.86	\$ 224,044.09
12/31/2013	JJ2G	DODGE & COX	90783VAA3	UNP RR CO 2005 PASS TRST	FIXED INCOME	354,023.56	\$	121,726.04	\$ 264,463.81
12/31/2013	JJ2G	DODGE & COX	652482BL3	21ST CENTURY FOX AMERICA	FIXED INCOME	287,826.56	\$	103,128.81	\$ 224,059.19
12/31/2013	JJ2G	DODGE & COX	3128NC6H2	FED HM LN PC POOL 1G0872	FIXED INCOME	431,304.62	\$	144,349.43	\$ 313,615.72
12/31/2013	JJ2G	DODGE & COX	31404NLA2	FNMA POOL 773521	FIXED INCOME	69,887.34	\$	22,948.65	\$ 49,858.59
12/31/2013	JJ2G	DODGE & COX	404280AG4	HSBC HOLDINGS PLC	FIXED INCOME	601,819.17	\$	224,696.06	\$ 488,178.01
12/31/2013	JJ2G	DODGE & COX	83162CQG1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	266,022.58	\$	92,442.52	\$ 200,842.00
12/31/2013	JJ2G	DODGE & COX	758202AK1	REED ELSEVIER CAPITAL	FIXED INCOME	618,565.45	\$	180,299.49	\$ 391,721.38
12/31/2013	JJ2G	DODGE & COX	62856RAB1	MYRIAD INT HOLDINGS BV	FIXED INCOME	641,068.25	\$	216,207.46	\$ 469,735.56
12/31/2013	JJ2G	DODGE & COX	3132HTKA3	FREDDIEMAC STRIP	FIXED INCOME	1,404,576.87	\$	441,716.22	\$ 959,679.26
12/31/2013	JJ2G	DODGE & COX	345397WK5	FORD MOTOR CREDIT CO LLC	FIXED INCOME	608,360.69	\$	192,781.32	\$ 418,839.57
12/31/2013	JJ2G	DODGE & COX	151290BJ1	CEMEX SAB DE CV	FIXED INCOME	863,479.68	\$	281,148.05	\$ 610,826.46
12/31/2013	JJ2G	DODGE & COX	3128M9RZ7	FED HM LN PC POOL G07404	FIXED INCOME	1,683,164.04	\$	592,361.00	\$ 1,286,972.37
12/31/2013	JJ2G	DODGE & COX	3138ELTD5	FNMA POOL AL4147	FIXED INCOME	480,452.16	\$	161,540.99	\$ 350,966.36
12/31/2013	JJ2G	DODGE & COX	92343VBT0	VERIZON COMMUNICATIONS	FIXED INCOME	1,301,761.04	\$	480,047.87	\$ 1,042,959.17
12/31/2013	JJ2G	DODGE & COX	92343VBR4	VERIZON COMMUNICATIONS	FIXED INCOME	2,054,035.00	\$	695,136.66	\$ 1,510,264.29
12/31/2013	JJ2G	DODGE & COX	29265WAA6	ENEL SPA	FIXED INCOME	425,198.33	\$	145,580.76	\$ 316,290.93
12/31/2013	JJ2G	DODGE & COX	14040HBD6	CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,825,082.06	\$	540,002.22	\$ 1,173,216.90
12/31/2013	JJ2G	DODGE & COX	3128M9UQ3	FED HM LN PC POOL G07491	FIXED INCOME	2,331,830.48	\$	778,705.75	\$ 1,691,827.74
12/31/2013	JJ2G	DODGE & COX	3138ELTX1	FNMA POOL AL4165	FIXED INCOME	2,497,184.82	\$	838,865.14	\$ 1,822,530.93
12/31/2013	JJ2G	DODGE & COX	3138AN3J0	FNMA POOL AI8900	FIXED INCOME	863,451.85	\$	292,657.28	\$ 635,831.58

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2G	DODGE & COX	278062AB0	EATON CORP	FIXED INCOME	156,996.31	\$	48,789.12	\$ 105,999.97
12/31/2013	JJ2G	DODGE & COX	278062AC8	EATON CORP	FIXED INCOME	399,032.28	\$	118,126.10	\$ 256,642.54
12/31/2013	JJ2G	DODGE & COX	3128M9U59	FED HM LN PC POOL G07504	FIXED INCOME	2,431,478.85	\$	811,982.19	\$ 1,764,124.65
12/31/2013	JJ2G	DODGE & COX	3132HTV60	FREDDIEMAC STRIP	FIXED INCOME	1,501,568.60	\$	473,202.35	\$ 1,028,086.51
12/31/2013	JJ2G	DODGE & COX	780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	340,158.66	\$	107,980.51	\$ 234,600.08
12/31/2013	JJ2G	DODGE & COX	3137B6GQ8	FREDDIE MAC	FIXED INCOME	3,170,278.74	\$	1,057,125.39	\$ 2,296,726.43
12/31/2013	JJ2G	DODGE & COX	83162CLN1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	72,698.36	\$	25,364.66	\$ 55,107.63
12/31/2013	JJ2G	DODGE & COX	31294KH99	FED HM LN PC POOL E01156	FIXED INCOME	96,195.07	\$	32,111.62	\$ 69,766.20
12/31/2013	JJ2G	DODGE & COX	3128M5B74	FED HM LN PC POOL G03362	FIXED INCOME	139,431.59	\$	48,451.38	\$ 105,266.20
12/31/2013	JJ2G	DODGE & COX	31413QPD4	FNMA POOL 952320	FIXED INCOME	88,805.03	\$	30,204.02	\$ 65,621.71
12/31/2013	JJ2G	DODGE & COX	88732JAJ7	TIME WARNER CABLE INC	FIXED INCOME	902,728.76	\$	263,297.87	\$ 572,044.89
12/31/2013	JJ2G	DODGE & COX	3128M5C57	FED HM LN PC POOL G03392	FIXED INCOME	260,442.69	\$	90,483.43	\$ 196,585.65
12/31/2013	JJ2G	DODGE & COX	92976GAH4	WELLS FARGO BANK NA	FIXED INCOME	549,487.07	\$	199,851.90	\$ 434,201.23
12/31/2013	JJ2G	DODGE & COX	126410LM9	CSX TRANSPORTATION INC	FIXED INCOME	216,390.86	\$	79,204.03	\$ 172,079.86
12/31/2013	JJ2G	DODGE & COX	3128M5FD7	FED HM LN PC POOL G03464	FIXED INCOME	377,430.19	\$	131,127.42	\$ 284,889.39
12/31/2013	JJ2G	DODGE & COX	92976WBH8	WACHOVIA CORP	FIXED INCOME	431,739.84	\$	156,914.63	\$ 340,915.08
12/31/2013	JJ2G	DODGE & COX	984121BW2	XEROX CORPORATION	FIXED INCOME	1,635,378.19	\$	589,116.88	\$ 1,279,924.14
12/31/2013	JJ2G	DODGE & COX	172967ET4	CITIGROUP INC	FIXED INCOME	890,954.04	\$	292,471.15	\$ 635,427.19
12/31/2013	JJ2G	DODGE & COX	87927VAU2	TELECOM ITALIA CAPITAL	FIXED INCOME	549,487.07	\$	191,815.57	\$ 416,741.37
12/31/2013	JJ2G	DODGE & COX	87927VAV0	TELECOM ITALIA CAPITAL	FIXED INCOME	274,743.54	\$	86,598.45	\$ 188,145.09
12/31/2013	JJ2G	DODGE & COX	78442FEH7	SLM CORP	FIXED INCOME	392,490.76	\$	144,124.56	\$ 313,127.18
12/31/2013	JJ2G	DODGE & COX	3128M6SC3	FED HM LN PC POOL G04715	FIXED INCOME	176,910.13	\$	61,529.00	\$ 133,678.82
12/31/2013	JJ2G	DODGE & COX	88732JAP3	TIME WARNER CABLE INC	FIXED INCOME	1,144,764.73	\$	430,409.45	\$ 935,114.00
12/31/2013	JJ2G	DODGE & COX	3128MB5F0	FED HM LN PC POOL G13346	FIXED INCOME	402,135.28	\$	138,173.78	\$ 300,198.41
12/31/2013	JJ2G	DODGE & COX	31414J6B4	FNMA POOL 968066	FIXED INCOME	603,948.31	\$	207,921.29	\$ 451,732.90
12/31/2013	JJ2G	DODGE & COX	224044BU0	COX COMMUNICATIONS INC	FIXED INCOME	588,736.15	\$	233,464.16	\$ 507,227.73
12/31/2013	JJ2G	DODGE & COX	758202AG0	REED ELSEVIER CAPITAL	FIXED INCOME	136,848.45	\$	54,078.26	\$ 117,491.24
12/31/2013	JJ2G	DODGE & COX	88732JAS7	TIME WARNER CABLE INC	FIXED INCOME	654,151.27	\$	241,548.85	\$ 524,792.64
12/31/2013	JJ2G	DODGE & COX	13063A5G5	CALIFORNIA ST	FIXED INCOME	1,007,392.96	\$	410,712.49	\$ 892,320.09
12/31/2013	JJ2G	DODGE & COX	13063A5E0	CALIFORNIA ST	FIXED INCOME	693,400.35	\$	278,851.58	\$ 605,837.12
12/31/2013	JJ2G	DODGE & COX	125509BL2	CIGNA CORP	FIXED INCOME	820,305.70	\$	330,335.80	\$ 717,692.50
12/31/2013	JJ2G	DODGE & COX	260543BY8	DOW CHEMICAL CO/THE	FIXED INCOME	699,941.86	\$	329,585.99	\$ 716,063.46
12/31/2013	JJ2G	DODGE & COX	260543BX0	DOW CHEMICAL CO/THE	FIXED INCOME	755,937.21	\$	307,652.08	\$ 668,409.51
12/31/2013	JJ2G	DODGE & COX	06051GDZ9	BANK OF AMERICA CORP	FIXED INCOME	1,454,832.44	\$	568,763.62	\$ 1,235,704.33
12/31/2013	JJ2G	DODGE & COX	872456AA6	TELECOM ITALIA CAPITAL	FIXED INCOME	1,125,140.19	\$	398,084.83	\$ 864,885.04
12/31/2013	JJ2G	DODGE & COX	31418MGG1	FNMA POOL AD0198	FIXED INCOME	766,225.26	\$	265,492.11	\$ 576,812.12
12/31/2013	JJ2G	DODGE & COX	29268BAF8	ENEL FINANCE INTL NV	FIXED INCOME	444,822.87	\$	134,477.45	\$ 292,167.73
12/31/2013	JJ2G	DODGE & COX	13063A7D0	CALIFORNIA ST	FIXED INCOME	1,220,046.28	\$	483,662.36	\$ 1,050,812.08
12/31/2013	JJ2G	DODGE & COX	31418MEC2	FNMA POOL AD0130	FIXED INCOME	105,069.60	\$	36,793.38	\$ 79,937.85
12/31/2013	JJ2G	DODGE & COX	31410KXM1	FNMA POOL 889984	FIXED INCOME	266,204.90	\$	93,216.75	\$ 202,524.10
12/31/2013	JJ2G	DODGE & COX	31418MRQ7	FNMA POOL AD0494	FIXED INCOME	371,687.40	\$	129,692.27	\$ 281,771.35
12/31/2013	JJ2G	DODGE & COX	36962G4J0	GENERAL ELEC CAP CORP	FIXED INCOME	1,478,381.88	\$	533,625.50	\$ 1,159,362.73
12/31/2013	JJ2G	DODGE & COX	31418MH47	FNMA POOL AD0250	FIXED INCOME	350,777.68	\$	121,921.32	\$ 264,888.08
12/31/2013	JJ2G	DODGE & COX	31418MH39	FNMA POOL AD0249	FIXED INCOME	1,101,541.58	\$	382,491.89	\$ 831,007.60
12/31/2013	JJ2G	DODGE & COX	544646ZR6	LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	680,317.33	\$	263,569.72	\$ 572,635.52
12/31/2013	JJ2G	DODGE & COX	46625HHQ6	JPMORGAN CHASE + CO	FIXED INCOME	470,988.92	\$	164,640.92	\$ 357,701.33
12/31/2013	JJ2G	DODGE & COX	13063BFR8	CALIFORNIA ST	FIXED INCOME	261,660.51	\$	107,866.20	\$ 234,351.73
12/31/2013	JJ2G	DODGE & COX	10112RAR5	BOSTON PROPERTIES LP	FIXED INCOME	215,869.92	\$	76,549.84	\$ 166,313.32
12/31/2013	JJ2G	DODGE & COX	3128PRQ28	FED HM LN PC POOL J12273	FIXED INCOME	379,467.73	\$	126,311.86	\$ 274,427.02
12/31/2013	JJ2G	DODGE & COX	31419ADD6	FNMA POOL AE0099	FIXED INCOME	835,267.52	\$	290,078.48	\$ 630,228.84
12/31/2013	JJ2G	DODGE & COX	31393NTB5	FHLMC STRUCTURED PASS THROUGH	FIXED INCOME	979,485.63	\$	345,929.13	\$ 751,570.80
12/31/2013	JJ2G	DODGE & COX	31393UAN3	FANNIEMAE WHOLE LOAN	FIXED INCOME	151,965.79	\$	57,994.75	\$ 126,000.26
12/31/2013	JJ2G	DODGE & COX	31283HY82	FED HM LN PC POOL G01635	FIXED INCOME	123,227.46	\$	44,020.33	\$ 95,639.23
12/31/2013	JJ2G	DODGE & COX	31402CUD2	FNMA POOL 725180	FIXED INCOME	39,940.50	\$	13,186.98	\$ 28,650.23
12/31/2013	JJ2G	DODGE & COX	31402DJK7	FNMA POOL 725766	FIXED INCOME	74,384.56	\$	24,562.70	\$ 53,365.28
12/31/2013	JJ2G	DODGE & COX	31394BZ72	FANNIEMAE WHOLE LOAN	FIXED INCOME	75,443.87	\$	26,690.75	\$ 57,988.73
12/31/2013	JJ2G	DODGE & COX	3128CUH33	FED HM LN PC POOL G30250	FIXED INCOME	574,781.22	\$	201,875.47	\$ 438,597.66
12/31/2013	JJ2G	DODGE & COX	83162CPY3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	174,947.48	\$	60,613.41	\$ 131,689.60
12/31/2013	JJ2G	DODGE & COX	31403DA66	FNMA POOL 745329	FIXED INCOME	131,634.07	\$	46,574.16	\$ 101,187.71
12/31/2013	JJ2G	DODGE & COX	3128S4C54	FED HM LN PC POOL 1Q0092	FIXED INCOME	265,697.28	\$	88,501.96	\$ 192,280.69

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2G	DODGE & COX	78443XAB4	SLM STUDENT LOAN TRUST	FIXED INCOME	442,183.89	\$	139,091.45	\$ 302,192.15
12/31/2013	JJ2G	DODGE & COX	3128NGEH4	FED HM LN PC POOL 1H1336	FIXED INCOME	145,895.72	\$	48,935.37	\$ 106,317.71
12/31/2013	JJ2G	DODGE & COX	31418MCG5	FNMA POOL AD0070	FIXED INCOME	444,693.46	\$	150,948.37	\$ 327,952.69
12/31/2013	JJ2G	DODGE & COX	31418MGF3	FNMA POOL AD0197	FIXED INCOME	564,943.88	\$	191,940.36	\$ 417,012.49
12/31/2013	JJ2G	DODGE & COX	3128KVEL5	FED HM LN PC POOL A64639	FIXED INCOME	266,788.96	\$	93,443.84	\$ 203,017.49
12/31/2013	JJ2G	DODGE & COX	31416B4J4	FNMA POOL 995525	FIXED INCOME	450,341.38	\$	157,634.22	\$ 342,478.46
12/31/2013	JJ2G	DODGE & COX	31419AB89	FNMA POOL AE0062	FIXED INCOME	189,008.44	\$	64,253.74	\$ 139,598.64
12/31/2013	JJ2G	DODGE & COX	3128MCRJ6	FED HM LN PC POOL G13889	FIXED INCOME	1,195,431.91	\$	408,837.64	\$ 888,246.77
12/31/2013	JJ2G	DODGE & COX	3128JRYH3	FED HM LN PC POOL 847912	FIXED INCOME	512,720.75	\$	168,415.99	\$ 365,903.09
12/31/2013	JJ2G	DODGE & COX	3137B3V70	FREDDIE MAC	FIXED INCOME	899,673.06	\$	281,951.43	\$ 612,571.90
12/31/2013	JJ2G	DODGE & COX	83162CNN9	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	64,982.92	\$	21,931.62	\$ 47,648.98
12/31/2013	JJ2G	DODGE & COX	31414CNW4	FNMA POOL 962205	FIXED INCOME	252,327.83	\$	83,246.27	\$ 180,862.09
12/31/2013	JJ2G	DODGE & COX	31410LEN8	FNMA POOL 890341	FIXED INCOME	119,680.20	\$	41,730.75	\$ 90,664.86
12/31/2013	JJ2G	DODGE & COX	345397VU4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	621,443.71	\$	222,068.02	\$ 482,468.31
12/31/2013	JJ2G	DODGE & COX	652482CE8	21ST CENTURY FOX AMERICA	FIXED INCOME	392,490.76	\$	137,880.20	\$ 299,560.57
12/31/2013	JJ2G	DODGE & COX	88732JBA5	TIME WARNER CABLE INC	FIXED INCOME	523,321.02	\$	153,197.28	\$ 332,838.69
12/31/2013	JJ2G	DODGE & COX	31419AVJ3	FNMA POOL AE0616	FIXED INCOME	391,241.48	\$	136,503.87	\$ 296,570.34
12/31/2013	JJ2G	DODGE & COX	3128PLXR8	FED HM LN PC POOL J08788	FIXED INCOME	704,186.59	\$	239,610.69	\$ 520,581.77
12/31/2013	JJ2G	DODGE & COX	36962G5J9	GENERAL ELEC CAP CORP	FIXED INCOME	569,111.61	\$	195,427.91	\$ 424,589.60
12/31/2013	JJ2G	DODGE & COX	3138EG5N0	FNMA POOL AL0852	FIXED INCOME	267,134.51	\$	90,797.02	\$ 197,266.96
12/31/2013	JJ2G	DODGE & COX	3128P7RX3	FED HM LN PC POOL C91402	FIXED INCOME	1,231,987.04	\$	406,272.90	\$ 882,674.58
12/31/2013	JJ2G	DODGE & COX	907818DK1	UNION PACIFIC CORP	FIXED INCOME	636,620.02	\$	206,436.80	\$ 448,507.69
12/31/2013	JJ2G	DODGE & COX	912828RU6	US TREASURY N/B	FIXED INCOME	7,326,494.28	\$	2,316,688.65	\$ 5,033,272.39
12/31/2013	JJ2G	DODGE & COX	26884AAZ6	ERP OPERATING LP	FIXED INCOME	837,313.63	\$	278,238.81	\$ 604,505.79
12/31/2013	JJ2G	DODGE & COX	302154BD0	EXPORT IMPORT BK KOREA	FIXED INCOME	961,602.37	\$	321,095.66	\$ 697,617.24
12/31/2013	JJ2G	DODGE & COX	912828RZ5	US TREASURY N/B	FIXED INCOME	6,580,761.82	\$	2,075,939.93	\$ 4,510,218.12
12/31/2013	JJ2G	DODGE & COX	912828SB7	US TREASURY N/B	FIXED INCOME	3,924,907.65	\$	1,237,313.70	\$ 2,688,206.24
12/31/2013	JJ2G	DODGE & COX	78442FEM6	SLM CORP	FIXED INCOME	922,353.30	\$	314,708.04	\$ 683,739.40
12/31/2013	JJ2G	DODGE & COX	3128M9BN1	FED HM LN PC POOL G06945	FIXED INCOME	116,538.03	\$	40,033.78	\$ 86,978.00
12/31/2013	JJ2G	DODGE & COX	3128MDJG9	FED HM LN PC POOL G14563	FIXED INCOME	1,521,550.61	\$	517,859.88	\$ 1,125,110.11
12/31/2013	JJ2G	DODGE & COX	345397WF6	FORD MOTOR CREDIT CO LLC	FIXED INCOME	222,411.43	\$	70,425.70	\$ 153,007.93
12/31/2013	JJ2G	DODGE & COX	3136A9XM5	FANNIE MAE	FIXED INCOME	261,456.89	\$	91,545.66	\$ 198,893.47
12/31/2013	JJ2G	DODGE & COX	3138EJ4B1	FNMA POOL AL2617	FIXED INCOME	450,794.12	\$	157,279.07	\$ 341,706.86
12/31/2013	JJ2G	DODGE & COX	3138EJ7A0	FNMA POOL AL2688	FIXED INCOME	409,856.58	\$	143,049.80	\$ 310,792.13
12/31/2013	JJ2G	DODGE & COX	161571FR0	CHASE ISSUANCE TRUST	FIXED INCOME	1,726,959.37	\$	543,591.73	\$ 1,181,015.52
12/31/2013	JJ2G	DODGE & COX	3128MDKE2	FED HM LN PC POOL G14593	FIXED INCOME	1,342,020.64	\$	446,782.00	\$ 970,685.24
12/31/2013	JJ2G	DODGE & COX	224044BW6	COX COMMUNICATIONS INC	FIXED INCOME	1,295,219.52	\$	369,418.74	\$ 802,604.68
12/31/2013	JJ2G	DODGE & COX	780099CE5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,386,800.70	\$	446,732.97	\$ 970,578.73
12/31/2013	JJ2G	DODGE & COX	3136A9SC3	FANNIE MAE	FIXED INCOME	2,397,575.15	\$	766,102.74	\$ 1,664,446.26
12/31/2013	JJ2G	DODGE & COX	912828UG3	US TREASURY N/B	FIXED INCOME	5,756,531.22	\$	1,813,734.26	\$ 3,940,546.16
12/31/2013	JJ2G	DODGE & COX	3128MDMR1	FED HM LN PC POOL G14668	FIXED INCOME	663,279.48	\$	220,787.35	\$ 479,685.89
12/31/2013	JJ2G	DODGE & COX	31416W5Z1	FNMA POOL AB1763	FIXED INCOME	509,169.75	\$	167,775.58	\$ 364,511.73
12/31/2013	JJ2G	DODGE & COX	172967GK1	CITIGROUP INC	FIXED INCOME	431,739.84	\$	134,566.90	\$ 292,362.06
12/31/2013	JJ2G	DODGE & COX	3128MDM34	FED HM LN PC POOL G14678	FIXED INCOME	609,603.80	\$	202,950.35	\$ 440,932.97
12/31/2013	JJ2G	DODGE & COX	31300LT21	FED HM LN PC POOL 848669	FIXED INCOME	203,108.36	\$	66,410.35	\$ 144,284.12
12/31/2013	JJ2G	DODGE & COX	84633PAB9	KINGDOM OF SPAIN	FIXED INCOME	863,479.68	\$	276,657.30	\$ 601,069.79
12/31/2013	JJ2G	DODGE & COX	524901AP0	LEGG MASON INC	FIXED INCOME	837,313.63	\$	288,707.16	\$ 627,249.48
12/31/2013	JJ2G	DODGE & COX	3136ACK34	FANNIE MAE	FIXED INCOME	847,272.32	\$	263,879.51	\$ 573,308.57
12/31/2013	JJ2G	DODGE & COX	3136ADWH8	FANNIE MAE	FIXED INCOME	1,095,031.06	\$	341,598.66	\$ 742,162.35
12/31/2013	JJ2G	DODGE & COX	10112RAV6	BOSTON PROPERTIES LP	FIXED INCOME	706,483.38	\$	203,395.04	\$ 441,899.10
12/31/2013	JJ2G	DODGE & COX	224044CA3	COX COMMUNICATIONS INC	FIXED INCOME	1,275,594.99	\$	351,340.21	\$ 763,326.99
12/31/2013	JJ2G	DODGE & COX	46625HJJ0	JPMORGAN CHASE + CO	FIXED INCOME	215,869.92	\$	63,414.81	\$ 137,775.96
12/31/2013	JJ2G	DODGE & COX	71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	327,075.64	\$	91,845.08	\$ 199,543.99
12/31/2013	JJ2G	DODGE & COX	76720AAM8	RIO TINTO FIN USA PLC	FIXED INCOME	889,645.73	\$	279,030.46	\$ 606,225.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828EW6	US TREASURY N/B	FIXED INCOME	1,138,223.22	\$	389,792.44	\$ 846,868.88
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29078EAA3	EMBARQ CORP	FIXED INCOME	392,490.76	\$	125,251.05	\$ 272,122.30
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	428236BR3	HEWLETT PACKARD CO	FIXED INCOME	366,324.71	\$	115,687.10	\$ 251,343.52
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74913GAG0	QWEST CORP	FIXED INCOME	235,494.46	\$	77,911.73	\$ 169,272.20
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	B1L8XZII5	AES PANAMA SA	FIXED INCOME	248,577.48	\$	82,856.16	\$ 180,014.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	521865AQ8	LEAR CORP	FIXED INCOME	91,581.18	\$	-	\$ -

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	53079EAQ7	LIBERTY MUTUAL GROUP INC	FIXED INCOME	376,791.13	\$	122,326.50	\$ 265,768.37
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	05604EAA6	BW GROUP LTD	FIXED INCOME	470,988.92	\$	153,828.54	\$ 334,210.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31371HM21	FNMA POOL 252477	FIXED INCOME	60,821.53	\$	21,846.63	\$ 47,464.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36207YEV8	GNMA POOL 445748	FIXED INCOME	1,086.76	\$	349.65	\$ 759.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36208DJ22	GNMA POOL 447681	FIXED INCOME	1,582.56	\$	503.59	\$ 1,094.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36207YG61	GNMA POOL 445821	FIXED INCOME	1,609.98	\$	511.45	\$ 1,111.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36211W6V5	GNMA POOL 525684	FIXED INCOME	1,452.72	\$	485.99	\$ 1,055.88
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	514886AC4	LB BADEN WUERTTEMBERG	FIXED INCOME	625,368.62	\$	236,619.28	\$ 514,082.59
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12958RAC1	CALFRAC HOLDINGS LP	FIXED INCOME	442,206.26	\$	142,169.91	\$ 308,880.48
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	247361ZH4	DELTA AIR LINES 2010 2A	FIXED INCOME	-	\$	-	\$ -
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828PJ3	US TREASURY N/B	FIXED INCOME	5,233,210.20	\$	1,681,388.90	\$ 3,653,010.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12626PAL7	CRH AMERICA INC	FIXED INCOME	588,736.15	\$	203,922.28	\$ 443,044.59
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	007903AU1	ADVANCED MICRO DEVICES	FIXED INCOME	353,241.69	\$	110,505.81	\$ 240,086.57
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	06739GBS7	BARCLAYS BANK PLC	FIXED INCOME	575,653.12	\$	181,543.26	\$ 394,423.60
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	05955WAB9	BANCO CRUZEIRO DO SUL SA	FIXED INCOME	313,992.61	\$	22,763.02	\$ 49,455.28
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828PP9	TSY INFL IX N/B	FIXED INCOME	1,117,520.64	\$	370,209.46	\$ 804,322.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	85205TAD2	SPIRIT AEROSYSTEMS INC	FIXED INCOME	353,241.69	\$	119,830.60	\$ 260,345.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	918242AD0	VIMPELCOM (VIP FIN)	FIXED INCOME	431,739.84	\$	147,820.46	\$ 321,156.94
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	172967EH0	CITIGROUP INC	FIXED INCOME	209,328.41	\$	75,201.10	\$ 163,383.04
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31413UJP5	FNMA POOL 955770	FIXED INCOME	55,842.54	\$	19,472.97	\$ 42,307.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31402QVH1	FNMA POOL 735116	FIXED INCOME	589,003.75	\$	208,356.82	\$ 452,679.13
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	313400624	FREDDIE MAC	EQUITY	6,541.51	\$	18,494.95	\$ 40,182.41
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	313586752	FANNIE MAE	EQUITY	19,101.22	\$	52,680.72	\$ 114,454.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	361448AF0	GATX CORP	FIXED INCOME	457,905.89	\$	161,058.25	\$ 349,917.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912810PW2	US TREASURY N/B	FIXED INCOME	627,985.22	\$	215,444.67	\$ 468,078.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	247367BH7	DELTA AIR LINES 2007 1 A	FIXED INCOME	281,651.24	\$	100,094.65	\$ 217,467.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	46625HHA1	JPMORGAN CHASE + CO	FIXED INCOME	425,198.33	\$	147,758.60	\$ 321,022.55
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	172967ES6	CITIGROUP INC	FIXED INCOME	502,388.18	\$	183,258.39	\$ 398,149.92
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91833EAC5	VTB BANK (VTB CAPITAL SA	FIXED INCOME	484,071.94	\$	166,493.35	\$ 361,725.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	B3CDY7II1	TRANSNEFT(TRANS CAP INV)	FIXED INCOME	143,913.28	\$	55,276.12	\$ 120,093.73
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29250RAP1	ENBRIDGE ENERGY PARTNERS	FIXED INCOME	497,154.97	\$	183,732.26	\$ 399,179.45
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31416BLF3	FNMA POOL 995026	FIXED INCOME	743,046.14	\$	262,798.15	\$ 570,959.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	23311RAC0	DCP MIDSTREAM LLC	FIXED INCOME	714,594.85	\$	280,250.01	\$ 608,875.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	980236AE3	WOODSIDE FINANCE LTD	FIXED INCOME	667,234.30	\$	266,266.58	\$ 578,494.75
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91913YAP5	VALERO ENERGY CORP	FIXED INCOME	536,404.05	\$	253,909.85	\$ 551,648.34
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	26884LAA7	EQT CORP	FIXED INCOME	392,490.76	\$	150,084.27	\$ 326,075.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74733LAB8	OOREDOO INTERNATIONAL FI	FIXED INCOME	78,498.15	\$	30,247.60	\$ 65,716.39
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	872456AA6	TELECOM ITALIA CAPITAL	FIXED INCOME	261,660.51	\$	92,577.87	\$ 201,136.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	21079TAA6	CONTL AIRLINES 2009 1	FIXED INCOME	409,625.06	\$	147,188.54	\$ 319,784.02
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29348QAA0	ENABLE OKLAHOMA INTRASTR	FIXED INCOME	627,985.22	\$	203,530.70	\$ 442,193.85
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	583491AA3	MECCANICA HOLDINGS USA	FIXED INCOME	261,660.51	\$	85,523.97	\$ 185,810.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	638671AK3	NATIONWIDE MUTUAL INSURA	FIXED INCOME	392,490.76	\$	173,485.15	\$ 376,916.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74837RAG9	QUICKSILVER RESOURCES IN	FIXED INCOME	327,075.64	\$	104,639.79	\$ 227,341.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31418MFD9	FNMA POOL AD0163	FIXED INCOME	553,993.05	\$	195,973.77	\$ 425,775.54
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	902552AB4	UAL 2009 1 PASS THRU TR	FIXED INCOME	344,933.87	\$	123,399.77	\$ 268,100.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	743674AX1	PROTECTIVE LIFE CORP	FIXED INCOME	569,111.61	\$	218,772.57	\$ 475,308.55
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91911TAK9	VALE OVERSEAS LIMITED	FIXED INCOME	418,656.82	\$	136,501.99	\$ 296,566.25
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828LZ1	US TREASURY N/B	FIXED INCOME	2,642,771.15	\$	847,766.94	\$ 1,841,871.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	312938BZ5	FED HM LN PC POOL A90056	FIXED INCOME	1,049,662.70	\$	356,709.61	\$ 774,992.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55608JAC2	MACQUARIE GROUP LTD	FIXED INCOME	523,321.02	\$	182,193.24	\$ 395,835.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	87261PAD7	ROSNEFT FINANCE SA	FIXED INCOME	156,996.31	\$	55,856.00	\$ 121,353.58
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828MP2	US TREASURY N/B	FIXED INCOME	2,538,106.95	\$	870,755.54	\$ 1,891,816.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31371HNN4	FNMA POOL 252497	FIXED INCOME	49,547.25	\$	17,403.94	\$ 37,812.05
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	3,445,065.17	\$	1,085,875.60	\$ 2,359,189.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36225BKX5	GNMA POOL 781210	FIXED INCOME	84,899.02	\$	30,653.67	\$ 66,598.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912810FP8	US TREASURY N/B	FIXED INCOME	955,060.86	\$	368,906.25	\$ 801,491.23
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	03235MAA0	AMTRAK/PENN STN LEASE TR	FIXED INCOME	319,235.63	\$	115,967.14	\$ 251,951.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31385JMR6	FNMA POOL 545868	FIXED INCOME	45,629.20	\$	16,031.42	\$ 34,830.11
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36201TLF2	GNMA POOL 592626	FIXED INCOME	70,821.61	\$	25,152.09	\$ 54,645.81
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31405FZY1	FNMA POOL 788359	FIXED INCOME	318,140.18	\$	114,383.41	\$ 248,511.10

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31405FZX3	FNMA POOL 788358	FIXED INCOME	82,522.90	\$	29,187.35	\$ 63,412.88
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31402DF70	FNMA POOL 725690	FIXED INCOME	661,150.57	\$	233,885.22	\$ 508,142.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828DH0	TSY INFL IX N/B	FIXED INCOME	1,440,295.89	\$	467,667.67	\$ 1,016,061.77
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828DM9	US TREASURY N/B	FIXED INCOME	444,822.87	\$	146,154.88	\$ 317,538.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31402RDG1	FNMA POOL 735503	FIXED INCOME	2,353,563.21	\$	832,476.98	\$ 1,808,651.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31402RFE4	FNMA POOL 735565	FIXED INCOME	165,493.70	\$	59,275.74	\$ 128,783.37
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	20030NAF8	COMCAST CORP	FIXED INCOME	261,660.51	\$	87,845.88	\$ 190,855.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	75405TAA7	RAS LAFFAN LNG II	FIXED INCOME	408,828.85	\$	138,204.27	\$ 300,264.67
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	92344GAX4	VERIZON COMMUNICATIONS	FIXED INCOME	156,996.31	\$	52,536.41	\$ 114,141.39
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	G0536XAA1	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	71,956.64	\$	115.67	\$ 251.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	72766CAD8	PLATINUM UNDERWRTRS FIN	FIXED INCOME	597,894.27	\$	207,758.70	\$ 451,379.67
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912810FS2	TSY INFL IX N/B	FIXED INCOME	1,693,557.09	\$	590,938.46	\$ 1,283,881.74
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	294829AA4	ERICSSON LM	FIXED INCOME	549,487.07	\$	168,342.19	\$ 365,742.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	620076BB4	MOTOROLA SOLUTIONS INC	FIXED INCOME	392,490.76	\$	119,765.04	\$ 260,203.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36177RHM6	GNMA II POOL 796535	FIXED INCOME	846,355.16	\$	294,133.55	\$ 639,038.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	82937JAB0	SINOPEC GRP OVERSEA 2012	FIXED INCOME	601,819.17	\$	183,673.11	\$ 399,050.94
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	913017BT5	UNITED TECHNOLOGIES CORP	FIXED INCOME	117,747.23	\$	36,040.56	\$ 78,302.25
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	205768AJ3	COMSTOCK RESOURCES INC	FIXED INCOME	300,909.59	\$	106,227.43	\$ 230,791.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	66989PAB6	NOVATEK(NOVATEK FIN LTD)	FIXED INCOME	392,490.76	\$	135,774.00	\$ 294,984.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	216762AE4	COOPER STANDARD AUTOMOTI	FIXED INCOME	235,494.46	\$	78,680.88	\$ 170,943.25
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	502413BA4	L 3 COMMUNICATIONS CORP	FIXED INCOME	340,158.66	\$	112,143.33	\$ 243,644.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	903202AA7	UPCB FINANCE III LTD	FIXED INCOME	392,490.76	\$	131,444.08	\$ 285,577.36
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	591555AB3	METINVEST BV	FIXED INCOME	261,660.51	\$	77,526.23	\$ 168,434.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00439TAE7	ACCURIDE CORP	FIXED INCOME	366,324.71	\$	112,866.65	\$ 245,215.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78477JAA6	STHI HOLDING CORP	FIXED INCOME	143,913.28	\$	48,536.37	\$ 105,450.84
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	44890CAA2	HYVA GLOBAL BV	FIXED INCOME	287,826.56	\$	91,402.60	\$ 198,582.66
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29364WAN8	ENTERGY LOUISIANA LLC	FIXED INCOME	261,660.51	\$	87,671.36	\$ 190,476.11
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	67021BAE9	NII CAPITAL CORP	FIXED INCOME	189,703.87	\$	24,515.61	\$ 53,262.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31410LCN0	FNMA POOL 890277	FIXED INCOME	400,168.13	\$	139,582.73	\$ 303,259.54
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31529TAB9	FERREXPO FINANCE PLC	FIXED INCOME	261,660.51	\$	80,000.47	\$ 173,810.22
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	60458PAA3	MIRABELA NICKEL LTD	FIXED INCOME	248,577.48	\$	19,587.74	\$ 42,556.63
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	01538RAB5	ALFA BANK (ALFA BOND)	FIXED INCOME	523,321.02	\$	176,289.70	\$ 383,009.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78108AAE4	UNITED RENTALS NORTH AM	FIXED INCOME	65,415.13	\$	23,247.56	\$ 50,508.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	56656UAA0	MARFRIG HOLDING EUROPE B	FIXED INCOME	327,075.64	\$	95,876.85	\$ 208,303.49
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	156700AR7	CENTURYLINK INC	FIXED INCOME	65,415.13	\$	21,443.43	\$ 46,588.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25470DAE9	DISCOVERY COMMUNICATIONS	FIXED INCOME	431,739.84	\$	140,618.66	\$ 305,510.21
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	60740FAK1	MOBILE MINI INC	FIXED INCOME	261,660.51	\$	91,340.75	\$ 198,448.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	42210PAQ5	HEADWATERS INC	FIXED INCOME	235,494.46	\$	79,979.85	\$ 173,765.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	878742AV7	TECK RESOURCES LIMITED	FIXED INCOME	130,830.25	\$	41,632.29	\$ 90,450.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	26817CAB7	DYNCORP INTERNTL INC	FIXED INCOME	418,656.82	\$	134,928.63	\$ 293,147.96
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	50065RAB3	KOREA HOUSING FINANCE CO	FIXED INCOME	327,075.64	\$	108,459.20	\$ 235,640.07
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	38141GGQ1	GOLDMAN SACHS GROUP INC	FIXED INCOME	392,490.76	\$	135,445.17	\$ 294,270.20
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912810QS0	US TREASURY N/B	FIXED INCOME	1,517,630.96	\$	466,319.88	\$ 1,013,133.55
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	021332AC5	ALTA MESA HLDGS/FINANC S	FIXED INCOME	575,653.12	\$	194,145.48	\$ 421,803.36
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	63946BAD2	NBCUNIVERSAL MEDIA LLC	FIXED INCOME	556,028.58	\$	195,894.79	\$ 425,603.94
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	428236BQ5	HEWLETT PACKARD CO	FIXED INCOME	641,068.25	\$	205,746.46	\$ 447,007.83
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	270321AC6	EARTHLINK HOLDINGS CORP	FIXED INCOME	261,660.51	\$	81,237.59	\$ 176,498.01
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	031162BM1	AMGEN INC	FIXED INCOME	366,324.71	\$	118,604.08	\$ 257,681.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828RR3	US TREASURY N/B	FIXED INCOME	1,072,808.09	\$	322,744.78	\$ 701,200.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	368266AQ5	GAZPROM (GAZ CAPITAL SA)	FIXED INCOME	457,905.89	\$	152,268.94	\$ 330,821.78
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	375558AU7	GILEAD SCIENCES INC	FIXED INCOME	261,660.51	\$	88,078.79	\$ 191,361.29
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	45824TAC9	INTELSAT JACKSON HLDG	FIXED INCOME	130,830.25	\$	45,103.36	\$ 97,992.23
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	382550BA8	GOODYEAR TIRE + RUBBER	FIXED INCOME	261,660.51	\$	96,495.42	\$ 209,647.38
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828MW7	US TREASURY N/B	FIXED INCOME	1,177,472.29	\$	381,675.74	\$ 829,234.41
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	67740QAF3	OHIO NAT FINANCIAL SRVS	FIXED INCOME	392,490.76	\$	137,167.74	\$ 298,012.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00751YAA4	ADVANCE AUTO PARTS INC	FIXED INCOME	484,071.94	\$	165,804.46	\$ 360,229.26
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	591555AA5	METINVEST BV	FIXED INCOME	150,454.79	\$	48,015.75	\$ 104,319.73
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55377WAA6	MOBILE TELESYS (MTS INT)	FIXED INCOME	170,079.33	\$	63,258.11	\$ 137,435.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	06051GEC9	BANK OF AMERICA CORP	FIXED INCOME	889,645.73	\$	320,432.75	\$ 696,176.99
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	053807AQ6	AVNET INC	FIXED INCOME	456,597.59	\$	154,422.40	\$ 335,500.42

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	26884TAA0	ERAC USA FINANCE LLC	FIXED INCOME	405,573.79	\$	140,554.32	\$ 305,370.41
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	24736VAA0	DELTA AIR LINES 2010 1 A	FIXED INCOME	317,483.55	\$	111,578.04	\$ 242,416.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91821XAB9	VNESHECONOMBANK(VEB)	FIXED INCOME	313,992.61	\$	109,114.05	\$ 237,062.81
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	22822RAZ3	CROWN CASTLE TOWERS LLC	FIXED INCOME	457,905.89	\$	151,421.00	\$ 328,979.52
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3128M74U7	FED HM LN PC POOL G05935	FIXED INCOME	792,218.02	\$	279,482.35	\$ 607,207.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	35906AAK4	FRONTIER COMMUNICATIONS	FIXED INCOME	274,743.54	\$	96,124.28	\$ 208,841.05
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25459HAW5	DIRECTV HOLDINGS/FING	FIXED INCOME	693,400.35	\$	225,701.78	\$ 490,363.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	89236NAA6	TOYS R US DELAWARE INC	FIXED INCOME	261,660.51	\$	75,464.36	\$ 163,955.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3128M5WA4	FED HM LN PC POOL G03941	FIXED INCOME	271,219.48	\$	94,265.25	\$ 204,802.10
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	577081AU6	MATTEL INC	FIXED INCOME	340,158.66	\$	117,098.26	\$ 254,409.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91833EAE1	VTB BANK (VTB CAPITAL SA	FIXED INCOME	340,158.66	\$	113,516.13	\$ 246,626.85
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	P7807HAK1	PETROLEOS DE VENEZUELA S	FIXED INCOME	405,573.79	\$	106,423.31	\$ 231,216.87
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	02109TAC6	ALROSA FINANCE SA	FIXED INCOME	392,490.76	\$	137,134.83	\$ 297,941.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	549876AE0	LUKOIL INTL FINANCE BV	FIXED INCOME	627,985.22	\$	214,467.25	\$ 465,954.74
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912810QL5	US TREASURY N/B	FIXED INCOME	1,282,136.50	\$	430,078.67	\$ 934,395.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828PC8	US TREASURY N/B	FIXED INCOME	5,076,213.89	\$	1,626,009.60	\$ 3,532,692.77
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	097751BF7	BOMBARDIER INC	FIXED INCOME	255,119.00	\$	79,809.75	\$ 173,395.86
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G34R8	FREDDIE MAC	FIXED INCOME	784,981.53	\$	231,414.56	\$ 502,774.74
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	709599AN4	PENSKE TRUCK LEASING/PTL	FIXED INCOME	248,577.48	\$	76,307.66	\$ 165,787.17
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	45579AAA1	INDO ENERGY FINANCE II	FIXED INCOME	183,162.36	\$	47,484.82	\$ 103,166.22
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	890311AA1	TONON BIOENERGIA SA	FIXED INCOME	431,739.84	\$	114,309.95	\$ 248,351.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	56656UAD4	MARFRIG HOLDING EUROPE B	FIXED INCOME	52,332.10	\$	16,288.76	\$ 35,389.19
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	89668QAA6	TRINSEO OP / TRINSEO FIN	FIXED INCOME	523,321.02	\$	170,310.28	\$ 370,018.67
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	96208TAA2	WEX INC	FIXED INCOME	417,086.85	\$	120,947.52	\$ 262,772.39
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25389MAD1	DIGITALGLOBE INC	FIXED INCOME	104,664.20	\$	32,165.14	\$ 69,882.46
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	715795AA8	PESQUERA EXALMAR	FIXED INCOME	65,415.13	\$	18,763.00	\$ 40,764.77
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	368266AS1	GAZPROM (GAZ CAPITAL SA)	FIXED INCOME	183,162.36	\$	55,780.04	\$ 121,188.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	379390AF4	GLOBAL A+T ELECTRONICS	FIXED INCOME	392,490.76	\$	106,392.38	\$ 231,149.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	361448AN3	GATX CORP	FIXED INCOME	261,660.51	\$	83,875.38	\$ 182,228.91
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	902494AT0	TYSON FOODS INC	FIXED INCOME	575,653.12	\$	184,740.49	\$ 401,369.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	92936MAB3	WPP FINANCE 2010	FIXED INCOME	163,537.82	\$	53,585.68	\$ 116,421.04
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	37363BAA6	GEORGIAN RAILWAY JSC	FIXED INCOME	261,660.51	\$	85,666.49	\$ 186,120.29
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	709599AH7	PENSKE TRUCK LEASING/PTL	FIXED INCOME	510,237.99	\$	164,987.86	\$ 358,455.09
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	89378TAC7	TRANSNET SOC LTD	FIXED INCOME	523,321.02	\$	145,188.49	\$ 315,438.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	617482V92	MORGAN STANLEY	FIXED INCOME	222,411.43	\$	82,110.91	\$ 178,395.38
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78468VAA0	SPL LOGISTICS ESCROW LLC	FIXED INCOME	300,909.59	\$	100,773.79	\$ 218,942.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	85628UAC0	STATE BANK INDIA/LONDON	FIXED INCOME	366,324.71	\$	116,765.89	\$ 253,687.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	151020AH7	CELGENE CORP	FIXED INCOME	183,162.36	\$	54,658.46	\$ 118,751.78
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	893830BC2	TRANSOCEAN INC	FIXED INCOME	274,743.54	\$	82,080.26	\$ 178,328.80
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	931422AH2	WALGREEN CO	FIXED INCOME	209,328.41	\$	61,855.24	\$ 134,387.63
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36192NAA9	GAZPROM N (GPN CAPITAL)	FIXED INCOME	392,490.76	\$	113,196.54	\$ 245,932.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	50064YAF0	KOREA HYDRO + NUCLEAR PO	FIXED INCOME	183,162.36	\$	53,014.53	\$ 115,180.16
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	ACI02GJ15	TIZIR LTD	FIXED INCOME	209,328.41	\$	68,454.01	\$ 148,724.21
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	69342NAA9	PKO FIN AB (PKO BANK PL)	FIXED INCOME	418,656.82	\$	131,365.72	\$ 285,407.14
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25389JAK2	DIGITAL REALTY TRUST LP	FIXED INCOME	366,324.71	\$	103,141.87	\$ 224,087.57
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00855UAB5	AGROKOR D.D	FIXED INCOME	313,992.61	\$	105,897.53	\$ 230,074.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	85805RAB4	SEVERSTAL (STEEL CAP)	FIXED INCOME	484,071.94	\$	147,619.43	\$ 320,720.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	83238PAD6	SMITHS GROUP PLC	FIXED INCOME	104,664.20	\$	30,337.20	\$ 65,911.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	U12763AC9	CEMEX FINANCE LLC	FIXED INCOME	235,494.46	\$	83,691.22	\$ 181,828.79
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	98417EAT7	XSTRATA FINANCE CANADA	FIXED INCOME	235,494.46	\$	70,774.27	\$ 153,765.23
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78406JAC8	SBERBANK (SB CAP SA)	FIXED INCOME	392,490.76	\$	118,145.03	\$ 256,683.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	032523AA0	ANADOLU EFES	FIXED INCOME	549,487.07	\$	137,691.53	\$ 299,150.69
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78440PAD0	SK TELECOM CO LTD	FIXED INCOME	235,494.46	\$	72,060.92	\$ 156,560.63
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	89346DAF4	TRANSALTA CORP	FIXED INCOME	444,822.87	\$	134,686.22	\$ 292,621.30
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	98953VAA0	ZHAIKMUNAI LLP	FIXED INCOME	601,819.17	\$	198,702.20	\$ 431,703.38
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	05210QAA5	AUS FINANCE PTY LTD	FIXED INCOME	261,660.51	\$	75,051.99	\$ 163,059.07
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	126650BY5	CVS PASS THROUGH TRUST	FIXED INCOME	594,756.85	\$	204,311.49	\$ 443,890.20
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91911TAM5	VALE OVERSEAS LIMITED	FIXED INCOME	183,162.36	\$	56,092.30	\$ 121,866.97
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	44841CAB0	HUTCH WHAMPOA INT 11 LTD	FIXED INCOME	784,981.53	\$	252,734.11	\$ 549,093.91
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	282563AA3	EILEME 2 AB	FIXED INCOME	183,162.36	\$	69,205.38	\$ 150,356.65

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78406JAB0	SBERBANK (SB CAP SA)	FIXED INCOME	340,158.66	\$	113,114.07	\$ 245,753.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	45824TAG0	INTELSAT JACKSON HLDG	FIXED INCOME	130,830.25	\$	45,464.19	\$ 98,776.17
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	446413AD8	HUNTINGTON INGALLS INDUS	FIXED INCOME	293,844.75	\$	101,649.47	\$ 220,845.15
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828SF8	US TREASURY N/B	FIXED INCOME	1,700,793.31	\$	508,736.70	\$ 1,105,288.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	26985UAB3	EAGLE ROCK ENER PART/FIN	FIXED INCOME	542,945.56	\$	186,537.18	\$ 405,273.47
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	629377BS0	NRG ENERGY INC	FIXED INCOME	300,909.59	\$	105,041.86	\$ 228,215.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55314RAA3	MMI INTERNATIONAL LTD	FIXED INCOME	366,324.71	\$	114,598.61	\$ 248,978.66
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	89054XAA3	TOPAZ SOLAR FARMS LLC	FIXED INCOME	732,649.43	\$	231,392.67	\$ 502,727.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00830FAC6	AFREN PLC	FIXED INCOME	55,210.37	\$	20,099.50	\$ 43,668.47
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	44920UAD0	HYUNDAI CAPITAL SERVICES	FIXED INCOME	575,653.12	\$	187,570.48	\$ 407,518.42
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	606839AA6	MITSUI SUMITOMO INSURANC	FIXED INCOME	287,826.56	\$	102,742.87	\$ 223,220.71
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	001546AM2	AK STEEL CORP	FIXED INCOME	143,913.28	\$	45,474.50	\$ 98,798.57
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	80629QAA3	SCHAHIN II FINAN CO SPV	FIXED INCOME	325,872.00	\$	98,091.88	\$ 213,115.88
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828SL5	WI TREASURY SEC	FIXED INCOME	3,663,247.14	\$	1,155,097.46	\$ 2,509,582.01
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	60937CAA3	MONGOLIAN MINING CORP	FIXED INCOME	248,577.48	\$	61,897.27	\$ 134,478.94
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828SM3	US TREASURY N/B	FIXED INCOME	1,622,295.16	\$	512,462.04	\$ 1,113,382.70
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	24668PAF4	DELHAIZE GROUP SA	FIXED INCOME	287,826.56	\$	93,266.13	\$ 202,631.38
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	681919AZ9	OMNICOM GROUP INC	FIXED INCOME	837,313.63	\$	255,578.45	\$ 555,273.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	369668AA6	GECC/LJ VP HOLDINGS LLC	FIXED INCOME	588,736.15	\$	194,360.88	\$ 422,271.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	705011AA2	PEARSON FUNDING FOUR PLC	FIXED INCOME	588,736.15	\$	175,892.21	\$ 382,146.05
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G3QK9	FREDDIE MAC	FIXED INCOME	386,472.57	\$	119,764.03	\$ 260,201.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	87263TAA3	OAO TMK (TMK CAPITAL)	FIXED INCOME	327,075.64	\$	99,094.47	\$ 215,294.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78413HAA7	SES	FIXED INCOME	91,581.18	\$	26,899.12	\$ 58,441.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	23339BAA7	DTEK FINANCE PLC	FIXED INCOME	353,241.69	\$	103,547.00	\$ 224,967.77
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36179NBG2	GNMA II POOL MA0939	FIXED INCOME	1,182,647.83	\$	419,741.44	\$ 911,936.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	313382QC0	FEDERAL HOME LOAN BANK	FIXED INCOME	444,822.87	\$	131,524.41	\$ 285,751.91
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12623TAE8	CNPC GENERAL CAPITAL LTD	FIXED INCOME	104,664.20	\$	30,221.47	\$ 65,659.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	59125QAB4	METALLOINVEST FINANCE LT	FIXED INCOME	418,656.82	\$	128,330.65	\$ 278,813.10
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	62476KAB6	MRIYA AGRO HOLDING PLC	FIXED INCOME	143,913.28	\$	38,783.73	\$ 84,262.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	30050AAFO	EVRAZ GROUP SA	FIXED INCOME	261,660.51	\$	76,907.67	\$ 167,090.75
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	97381WAZ7	WINDSTREAM CORP	FIXED INCOME	209,328.41	\$	61,691.09	\$ 134,030.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	549876AH3	LUKOIL INTL FINANCE BV	FIXED INCOME	366,324.71	\$	108,363.53	\$ 235,432.22
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	87938WAR4	TELEFONICA EMISIONES SAU	FIXED INCOME	235,494.46	\$	73,194.52	\$ 159,023.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	73180YAA2	POLYUS GOLD INTL LTD	FIXED INCOME	183,162.36	\$	55,611.93	\$ 120,823.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	82937TAA0	SINOPEC CAPITAL 2013	FIXED INCOME	327,075.64	\$	92,000.03	\$ 199,880.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	49989AAA7	KOC HOLDINGS AS	FIXED INCOME	340,158.66	\$	91,134.56	\$ 198,000.30
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	46625HJJ0	JPMORGAN CHASE + CO	FIXED INCOME	824,230.61	\$	242,129.26	\$ 526,053.66
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	78386FAA4	SACI FALABELLA	FIXED INCOME	183,162.36	\$	52,019.05	\$ 113,017.37
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29482PAA8	ERICKSON INC	FIXED INCOME	116,177.27	\$	37,900.43	\$ 82,343.04
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	65557TAA4	NORD GOLD NV	FIXED INCOME	261,660.51	\$	77,496.79	\$ 168,370.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	037833AK6	APPLE INC	FIXED INCOME	65,415.13	\$	18,540.54	\$ 40,281.46
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	374259AA7	GESTAMP FUND LUX SA	FIXED INCOME	209,328.41	\$	67,134.42	\$ 145,857.24
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12625GAC8	CNOOC FINANCE 2013 LTD	FIXED INCOME	863,479.68	\$	243,094.54	\$ 528,150.83
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	P0605NAA9	AVIAN HLDS SA/LEASING/GR	FIXED INCOME	183,162.36	\$	59,752.93	\$ 129,820.11
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	067687AA1	BARMINCO FINANCE PTY LTD	FIXED INCOME	196,245.38	\$	56,907.55	\$ 123,638.20
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	510,237.99	\$	143,278.32	\$ 311,288.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	654797AA7	NITROGENMUEK VEGYIPARI	FIXED INCOME	209,328.41	\$	61,691.09	\$ 134,030.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	891906AB5	TOTAL SYSTEM SERVICES IN	FIXED INCOME	71,956.64	\$	20,965.24	\$ 45,549.39
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	81180WAG6	SEAGATE HDD CAYMAN	FIXED INCOME	510,237.99	\$	150,372.02	\$ 326,700.50
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	62914QAD9	NII INTERNAT TELECOM SCA	FIXED INCOME	189,703.87	\$	45,144.60	\$ 98,081.83
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	48668JAA8	KAZAGRO NATL MGMT HLDNG	FIXED INCOME	287,826.56	\$	82,557.19	\$ 179,364.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	378272AF5	GLENCORE FUNDING LLC	FIXED INCOME	418,656.82	\$	123,318.17	\$ 267,922.90
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55377WAB4	MOBILE TELESYS (MTS INT)	FIXED INCOME	366,324.71	\$	107,959.40	\$ 234,554.21
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	466355AE4	JACK COOPER HOLDINGS COR	FIXED INCOME	261,660.51	\$	88,866.50	\$ 193,072.70
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	427093AG4	HERCULES OFFSHORE INC	FIXED INCOME	172,695.94	\$	60,693.14	\$ 131,862.83
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	01741RAF9	ALLEGHENY TECHNOLOGIES	FIXED INCOME	536,404.05	\$	170,752.74	\$ 370,979.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G1QW2	FANNIE MAE	FIXED INCOME	497,154.97	\$	158,479.58	\$ 344,315.11
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	62856RAB1	MYRIAD INT HOLDINGS BV	FIXED INCOME	340,158.66	\$	114,722.33	\$ 249,247.44
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	18451QAM0	CLEAR CHANNEL WORLDWIDE	FIXED INCOME	265,323.76	\$	85,406.48	\$ 185,555.40
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	18451QAL2	CLEAR CHANNEL WORLDWIDE	FIXED INCOME	98,907.67	\$	31,604.10	\$ 68,663.55

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3128M7C20	FED HM LN PC POOL G05189	FIXED INCOME	814,162.50	\$	278,004.39	\$ 603,996.49
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	62952EAB3	NYU HOSPITALS CENTER	FIXED INCOME	156,996.31	\$	50,259.73	\$ 109,195.03
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	67576GAA5	ODBRCHT OFFSHRE DRLL FIN	FIXED INCOME	437,972.59	\$	141,291.95	\$ 306,973.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29646AAA4	ESKOM HOLDINGS SOC LTD	FIXED INCOME	209,328.41	\$	67,134.42	\$ 145,857.24
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	84265VAG0	SOUTHERN COPPER CORP	FIXED INCOME	183,162.36	\$	46,819.57	\$ 101,720.89
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	17178FAA4	CIELO SA/CIELO USA INC	FIXED INCOME	235,494.46	\$	65,876.68	\$ 143,124.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	06740L8C2	BARCLAYS BANK PLC	FIXED INCOME	170,079.33	\$	57,093.12	\$ 124,041.37
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	142339AF7	CARLISLE COS INC	FIXED INCOME	261,660.51	\$	77,094.97	\$ 167,947.69
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	053807AR4	AVNET INC	FIXED INCOME	392,490.76	\$	124,232.77	\$ 269,909.98
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	056752AB4	BAIDU INC	FIXED INCOME	588,736.15	\$	170,458.41	\$ 370,340.49
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	77819RAA7	ROSNEFT(ROSNEFT INT FIN)	FIXED INCOME	575,653.12	\$	166,475.21	\$ 361,686.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	64110DAD6	NETAPP INC	FIXED INCOME	405,573.79	\$	115,150.92	\$ 250,178.60
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	66989PAC4	NOVATEK(NOVATEK FIN LTD)	FIXED INCOME	366,324.71	\$	105,893.59	\$ 230,066.01
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	294429AJ4	EQUIFAX INC	FIXED INCOME	130,830.25	\$	38,067.19	\$ 82,705.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	052769AB2	AUTODESK INC	FIXED INCOME	261,660.51	\$	76,158.88	\$ 165,463.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	969457BU3	WILLIAMS COMPANIES INC	FIXED INCOME	588,736.15	\$	161,965.33	\$ 351,888.29
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828UD0	US TREASURY N/B	FIXED INCOME	3,139,926.12	\$	989,387.78	\$ 2,149,558.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	ACI04GTG9	BAGHLAN GROUP(AQUARIUS)	FIXED INCOME	94,197.78	\$	28,206.35	\$ 61,281.54
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	01551UAB0	ALGECO SCOTSMAN GLOB FIN	FIXED INCOME	366,324.71	\$	121,815.15	\$ 264,657.42
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	031652BG4	AMKOR TECHNOLOGY INC	FIXED INCOME	340,158.66	\$	110,165.60	\$ 239,347.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	22234XAF6	COUNTRY GARDEN HLDG CO	FIXED INCOME	497,154.97	\$	150,042.12	\$ 325,983.76
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	855030AM4	STAPLES INC	FIXED INCOME	366,324.71	\$	111,855.64	\$ 243,019.23
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	46115HAJ6	INTESA SANPAOLO SPA	FIXED INCOME	497,154.97	\$	160,459.83	\$ 348,617.42
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	911365AZ7	UNITED RENTALS NORTH AM	FIXED INCOME	143,913.28	\$	50,407.51	\$ 109,516.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29265WAA6	ENEL SPA	FIXED INCOME	261,660.51	\$	89,588.16	\$ 194,640.57
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	28176EAC2	EDWARDS LIFESCIENCES COR	FIXED INCOME	327,075.64	\$	102,491.74	\$ 222,675.08
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	364725AY7	GANNETT CO INC	FIXED INCOME	65,415.13	\$	21,443.43	\$ 46,588.31
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	88830MAG7	TITAN INTERNATIONAL INC	FIXED INCOME	58,873.61	\$	19,345.48	\$ 42,030.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	364725AZ4	GANNETT CO INC	FIXED INCOME	65,415.13	\$	21,340.33	\$ 46,364.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	043126AA9	ARTESYN ESCROW INC	FIXED INCOME	78,498.15	\$	25,979.53	\$ 56,443.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	716473AC7	PETROFAC LTD	FIXED INCOME	444,822.87	\$	139,073.85	\$ 302,153.92
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	35671DBC8	FREEPORT MCMORAN C + G	FIXED INCOME	209,328.41	\$	63,145.02	\$ 137,189.81
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	600814AL1	MILLICOM INTL CELLULAR	FIXED INCOME	137,371.77	\$	44,793.05	\$ 97,318.05
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	21987BAT5	CODELCO INC	FIXED INCOME	130,830.25	\$	40,546.77	\$ 88,092.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	982526AQ8	WM WRIGLEY JR CO	FIXED INCOME	156,996.31	\$	48,916.59	\$ 106,276.92
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	019517AA9	ALLIED SPECIALTY VEHICLE	FIXED INCOME	261,660.51	\$	84,330.39	\$ 183,217.48
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	06051GEX3	BANK OF AMERICA CORP	FIXED INCOME	313,992.61	\$	99,406.51	\$ 215,972.07
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55314WAA2	MMC NORILSK NICK VIA MMC	FIXED INCOME	340,158.66	\$	106,445.74	\$ 231,265.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	466354AA5	JACK COOPER FINANCE CO	FIXED INCOME	130,830.25	\$	44,433.25	\$ 96,536.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	63938MAD8	NAVIOS MARITIME ACQ CORP	FIXED INCOME	39,249.08	\$	12,618.63	\$ 27,415.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	021441AF7	ALTERA CORP	FIXED INCOME	680,317.33	\$	206,721.27	\$ 449,125.72
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	15126RAA5	CEMENTOS PROGRESO TRUST	FIXED INCOME	130,830.25	\$	41,505.40	\$ 90,175.25
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	92743JAB3	VINGROUP JSC	FIXED INCOME	156,996.31	\$	52,206.49	\$ 113,424.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	06682KAA5	BANTRAB SENIOR TRUST	FIXED INCOME	209,328.41	\$	65,979.77	\$ 143,348.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	358070AA8	FRESNILLO PLC	FIXED INCOME	444,822.87	\$	136,351.32	\$ 296,238.92
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	61945CAC7	MOSAIC CO	FIXED INCOME	340,158.66	\$	105,887.21	\$ 230,052.13
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12480AAA9	CBC AMMO LLC/CBC FINCO	FIXED INCOME	333,617.15	\$	103,709.38	\$ 225,320.54
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36192NAB7	GAZPROM NEFT (GPN CAPITA	FIXED INCOME	261,660.51	\$	83,711.83	\$ 181,873.58
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00751YAC0	ADVANCE AUTO PARTS	FIXED INCOME	313,992.61	\$	98,615.55	\$ 214,253.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00830FAD4	AFREN PLC	FIXED INCOME	209,328.41	\$	65,979.77	\$ 143,348.64
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	02154EAB5	ALTICE FINCO SA	FIXED INCOME	52,332.10	\$	17,113.50	\$ 37,181.05
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	02154CAC7	ALTICE FINANCING SA	FIXED INCOME	104,664.20	\$	33,319.78	\$ 72,391.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G4PR3	FREDDIE MAC	FIXED INCOME	811,147.58	\$	254,564.53	\$ 553,070.70
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	91701RAA9	URANIUM ONE INVESTMENTS	FIXED INCOME	261,660.51	\$	81,606.26	\$ 177,298.97
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	28620QAA1	ELETSON HOLDINGS	FIXED INCOME	272,126.93	\$	87,918.04	\$ 191,012.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	39,249.08	\$	12,459.29	\$ 27,069.24
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G4HR2	FREDDIE MAC	FIXED INCOME	646,301.46	\$	202,735.95	\$ 440,467.14
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36209RRK1	GNMA POOL 479390	FIXED INCOME	1,445.36	\$	486.16	\$ 1,056.23
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31384WK58	FNMA POOL 535916	FIXED INCOME	23,957.69	\$	9,021.55	\$ 19,600.36
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31283GUX3	FED HM LN PC POOL G00598	FIXED INCOME	18,846.03	\$	6,902.71	\$ 14,996.94

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31388SA21	FNMA POOL 613025	FIXED INCOME	270,409.72	\$	96,818.71	\$ 210,349.77
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31287XV86	FED HM LN PC POOL C70639	FIXED INCOME	149,792.62	\$	53,517.47	\$ 116,272.86
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31385WRV3	FNMA POOL 555000	FIXED INCOME	161,854.10	\$	57,459.92	\$ 124,838.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31374SY96	FNMA POOL 323036	FIXED INCOME	41,808.27	\$	14,668.81	\$ 31,869.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31391HTS3	FNMA POOL 667561	FIXED INCOME	66,506.54	\$	23,866.49	\$ 51,852.69
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31390UBK1	FNMA POOL 656242	FIXED INCOME	10,001.62	\$	3,209.66	\$ 6,973.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31389U7K9	FNMA POOL 636398	FIXED INCOME	9,198.23	\$	3,158.03	\$ 6,861.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31283G6M4	FED HM LN PC POOL G00876	FIXED INCOME	37,448.39	\$	13,225.19	\$ 28,733.24
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	30161MAL7	EXELON GENERATION CO LLC	FIXED INCOME	714,333.19	\$	216,183.71	\$ 469,683.96
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	92718WAE9	VIMPELCOM HOLDINGS BV	FIXED INCOME	248,577.48	\$	73,845.80	\$ 160,438.48
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	88156LAC4	TERVITA CORP	FIXED INCOME	196,245.38	\$	63,866.36	\$ 138,757.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	042735BC3	ARROW ELECTRONICS INC	FIXED INCOME	418,656.82	\$	126,907.60	\$ 275,721.36
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36179M2T6	GNMA II POOL MA0786	FIXED INCOME	1,424,463.46	\$	486,980.73	\$ 1,058,021.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25380QAG4	DIGICEL LIMITED	FIXED INCOME	183,162.36	\$	55,711.67	\$ 121,040.01
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	382550BD2	GOODYEAR TIRE + RUBBER	FIXED INCOME	78,498.15	\$	26,226.96	\$ 56,981.08
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	50065RAC1	KOREA HOUSING FINANCE CO	FIXED INCOME	510,237.99	\$	151,629.04	\$ 329,431.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	529772AF2	LEXMARK INTL INC	FIXED INCOME	261,660.51	\$	84,532.38	\$ 183,656.30
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	N1384FAA3	BHARTI AIRTEL INTERNATIO	FIXED INCOME	523,321.02	\$	151,489.55	\$ 329,128.47
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G1H51	FANNIE MAE	FIXED INCOME	837,313.63	\$	255,746.57	\$ 555,638.81
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3138EJNK0	FNMA POOL AL2193	FIXED INCOME	877,467.48	\$	303,200.21	\$ 658,737.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	591709AP5	METROPCS WIRELESS INC	FIXED INCOME	176,620.84	\$	57,479.72	\$ 124,881.30
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	57772KAB7	MAXIM INTEGRATED PRODUCT	FIXED INCOME	497,154.97	\$	143,469.57	\$ 311,704.14
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	016234AA4	ALICORP SAA	FIXED INCOME	156,996.31	\$	44,536.35	\$ 96,760.33
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	P0161KDN0	ALICORP SAA	FIXED INCOME	52,332.10	\$	14,845.45	\$ 32,253.44
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	ACI05HQT1	SEA TRUCKS GROUP LTD	FIXED INCOME	261,660.51	\$	79,175.73	\$ 172,018.36
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	55302TAC9	MHP SA	FIXED INCOME	693,400.35	\$	192,331.03	\$ 417,861.28
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	835407AA5	SOMPO JAPAN INSURANCE	FIXED INCOME	340,158.66	\$	107,217.13	\$ 232,941.53
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	30227CAA5	EXTERRAN PARTNERS/EXLP	FIXED INCOME	313,992.61	\$	98,227.38	\$ 213,410.28
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31380XBT8	FNMA POOL 452850	FIXED INCOME	94,140.82	\$	32,989.61	\$ 71,673.72
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	44984SAA4	I PREFERRED TERM SEC III	FIXED INCOME	6,768.53	\$	1,749.41	\$ 3,800.79
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	912828CA6	US TREASURY N/B	FIXED INCOME	261,660.51	\$	82,858.06	\$ 180,018.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	880334AA5	TENGIZCHEVROIL FIN CO	FIXED INCOME	116,510.27	\$	37,350.24	\$ 81,147.69
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	04519DAA5	ASIA ALUMINUM HOLDINGS L	FIXED INCOME	215,869.92	\$	6.80	\$ 14.78
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31407CSA6	FNMA POOL 826813	FIXED INCOME	228,649.97	\$	80,917.35	\$ 175,802.25
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31407TMQ0	FNMA POOL 840167	FIXED INCOME	114,763.35	\$	40,319.91	\$ 87,599.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31407TPQ7	FNMA POOL 840231	FIXED INCOME	62,430.92	\$	21,599.44	\$ 46,927.26
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74820QAA3	QUEBECOR WORLD CAP ULC	FIXED INCOME	117,747.23	\$	-	\$ -
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	677879CE6	OIL INSURANCE LTD	FIXED INCOME	523,321.02	\$	144,255.86	\$ 313,412.44
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	748203AA4	WORLD COLOR PRESS INC	FIXED INCOME	39,249.08	\$	-	\$ -
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	98387T103	XANADOO CO CL A	EQUITY	3.14	\$	643.30	\$ 1,397.65
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31411SQD1	FNMA POOL 914052	FIXED INCOME	125,300.05	\$	43,921.55	\$ 95,424.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	P68166AA8	GRUPO SENDA AUTOTRANSPOR	FIXED INCOME	130,830.25	\$	41,649.73	\$ 90,488.83
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3128M4Y80	FED HM LN PC POOL G03135	FIXED INCOME	185,049.20	\$	64,380.48	\$ 139,873.99
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3620A6B63	GNMA POOL 720161	FIXED INCOME	1,004,279.12	\$	338,107.60	\$ 734,577.62
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	29246DAA2	EMPRESAS ICA SOCIEDAD	FIXED INCOME	512,854.60	\$	157,609.18	\$ 342,424.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	818149AB2	SEVERSTAL COLUMBUS LLC	FIXED INCOME	313,992.61	\$	104,907.84	\$ 227,924.33
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	05330JAA6	AUTOMOTORES GILDEMEISTER	FIXED INCOME	366,324.71	\$	79,093.25	\$ 171,839.18
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	54337BAA4	LONKING HOLDINGS LTD	FIXED INCOME	379,407.74	\$	124,670.84	\$ 270,861.73
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	398436AA3	GRIFOLS INC	FIXED INCOME	248,577.48	\$	83,541.73	\$ 181,504.01
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136FTB73	FANNIE MAE	FIXED INCOME	627,985.22	\$	191,232.73	\$ 415,475.09
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3138EH2M3	FNMA POOL AL1679	FIXED INCOME	829,674.00	\$	292,597.70	\$ 635,702.14
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	36177PP66	GNMA II POOL 794944	FIXED INCOME	315,346.84	\$	110,306.07	\$ 239,652.63
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12624LAA2	COSL FINANCE BVI LTD	FIXED INCOME	209,328.41	\$	59,287.51	\$ 128,808.93
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G0Y96	FANNIE MAE	FIXED INCOME	654,151.27	\$	202,368.62	\$ 439,669.08
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G05M9	FANNIE MAE	FIXED INCOME	732,649.43	\$	212,777.01	\$ 462,282.51
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74735K2A9	OOREDOO INTERNATIONAL FI	FIXED INCOME	52,332.10	\$	14,749.07	\$ 32,044.06
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	98977BAB4	ZOOMLION HK SPV CO LTD	FIXED INCOME	235,494.46	\$	67,361.22	\$ 146,350.00
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G1B32	FANNIE MAE	FIXED INCOME	706,483.38	\$	218,824.43	\$ 475,421.24
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G44D7	FREDDIE MAC	FIXED INCOME	784,981.53	\$	227,130.17	\$ 493,466.39
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3132J9NV6	FED HM LN PC POOL Q18103	FIXED INCOME	1,096,895.63	\$	343,619.75	\$ 746,553.40

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3133836K2	FEDERAL HOME LOAN BANK	FIXED INCOME	915,811.78	\$	278,288.74	\$ 604,614.27
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G1MX4	FANNIE MAE	FIXED INCOME	497,154.97	\$	152,521.93	\$ 331,371.43
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	313381WK7	FEDERAL HOME LOAN BANK	FIXED INCOME	614,902.20	\$	176,117.70	\$ 382,635.94
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	74973DAJ8	ROSSELKHOZBANK OJSC	FIXED INCOME	392,490.76	\$	124,485.27	\$ 270,458.56
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	48581BAA9	BANK CASPIAN OJSC	FIXED INCOME	209,328.41	\$	67,299.37	\$ 146,215.61
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3134G4N61	FREDDIE MAC	FIXED INCOME	811,147.58	\$	252,681.28	\$ 548,979.12
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G16B0	FANNIE MAE	FIXED INCOME	784,981.53	\$	236,600.08	\$ 514,040.87
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	31416WJ45	FNMA POOL AB1182	FIXED INCOME	789,770.34	\$	272,862.01	\$ 592,824.08
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3128KT4Q0	FED HM LN PC POOL A63531	FIXED INCOME	715,889.51	\$	254,401.42	\$ 552,716.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	16951DAA4	CHINA LESSO GROUP HLDGS	FIXED INCOME	300,909.59	\$	99,588.22	\$ 216,366.85
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3136G0RX1	FANNIE MAE	FIXED INCOME	784,981.53	\$	244,574.56	\$ 531,366.34
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	3133836N6	FEDERAL HOME LOAN BANK	FIXED INCOME	549,487.07	\$	169,509.54	\$ 368,278.95
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	502160AK0	LSB INDUSTRIES	FIXED INCOME	313,992.61	\$	103,918.14	\$ 225,774.10
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	909319AA3	UNITED AIR 2013 1 A PTT	FIXED INCOME	392,490.76	\$	125,877.03	\$ 273,482.32
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	151020AJ3	CELGENE CORP	FIXED INCOME	209,328.41	\$	64,963.55	\$ 141,140.78
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	020564AB6	ALPEK SA DE CV	FIXED INCOME	287,826.56	\$	90,155.17	\$ 195,872.47
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	00287YAL3	ABBVIE INC	FIXED INCOME	261,660.51	\$	77,085.49	\$ 167,477.08
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	693320AS2	PHH CORP	FIXED INCOME	287,826.56	\$	90,722.19	\$ 197,104.38
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	87311XAG3	TW TELECOM HOLDINGS INC	FIXED INCOME	10,466.42	\$	3,430.95	\$ 7,454.13
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	257867AZ4	RR DONNELLEY + SONS CO	FIXED INCOME	156,996.31	\$	53,196.19	\$ 115,574.84
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	87311XAE8	TW TELECOM HOLDINGS INC	FIXED INCOME	160,921.21	\$	49,834.31	\$ 108,270.78
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	12673PAE5	CA INC	FIXED INCOME	418,656.82	\$	130,475.39	\$ 283,472.79
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	486606AG1	KAYNE ANDERSON MLP INVST	FIXED INCOME	523,321.02	\$	164,949.43	\$ 358,371.59
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25470XAP0	DISH DBS CORP	FIXED INCOME	58,873.61	\$	18,927.95	\$ 41,123.14
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	25470XAP0	DISH DBS CORP	FIXED INCOME	111,205.72	\$	35,139.38	\$ 76,344.35
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	85207UAA3	SPRINT CORP	FIXED INCOME	209,328.41	\$	70,845.78	\$ 153,920.60
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	85207UAB1	SPRINT CORP	FIXED INCOME	313,992.61	\$	106,392.38	\$ 231,149.68
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	279158AE9	ECOPETROL SA	FIXED INCOME	104,664.20	\$	35,761.04	\$ 77,694.96
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	279158AC3	ECOPETROL SA	FIXED INCOME	353,241.69	\$	117,464.61	\$ 255,205.37
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	86564CAA8	SUMITOMO LIFE INSUR	FIXED INCOME	680,317.33	\$	229,980.74	\$ 499,659.59
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	897050AB6	TRONOX FINANCE LLC	FIXED INCOME	313,992.61	\$	100,949.05	\$ 219,323.41
12/31/2013	JJ2F	GLOBAL INVESTMENT ADVISORS	67621PAA0	OFFICE DEPOT DE MEXICO	FIXED INCOME	313,992.61	\$	100,454.20	\$ 218,248.30
12/31/2013	JJ2E	JP MORGAN FIXED	'USD	US DOLLAR	CASH	2.85	\$	0.90	\$ 1.95
12/31/2013	JJ2I	PIMCO	466247GD9	JP MORGAN MORTGAGE TRUST	FIXED INCOME	65,600.43	\$	20,492.89	\$ 44,523.17
12/31/2013	JJ2I	PIMCO	370425SL5	ALLY FINANCIAL INC	FIXED INCOME	287,826.56	\$	94,918.09	\$ 206,220.45
12/31/2013	JJ2I	PIMCO	83162CPE7	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	464,648.26	\$	156,779.02	\$ 340,620.44
12/31/2013	JJ2I	PIMCO	172967CQ2	CITIGROUP INC	FIXED INCOME	1,465,298.86	\$	475,014.43	\$ 1,032,023.46
12/31/2013	JJ2I	PIMCO	83162CPH0	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	31,110.64	\$	10,406.33	\$ 22,608.94
12/31/2013	JJ2I	PIMCO	831641DX0	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	62,083.70	\$	20,348.42	\$ 44,209.29
12/31/2013	JJ2I	PIMCO	31407NQCO	FNMA POOL 835751	FIXED INCOME	43,558.93	\$	14,559.26	\$ 31,631.66
12/31/2013	JJ2I	PIMCO	94982FAQ4	WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	18,552.68	\$	6,022.95	\$ 13,085.56
12/31/2013	JJ2I	PIMCO	362341RX9	GSR MORTGAGE LOAN TRUST	FIXED INCOME	80,552.68	\$	25,218.49	\$ 54,790.06
12/31/2013	JJ2I	PIMCO	B0MDVBII0	BUONI POLIENNALI DEL TES	FIXED INCOME	104,664.20	\$	41,777.99	\$ 90,767.49
12/31/2013	JJ2I	PIMCO	12513EAF1	CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	357,430.43	\$	113,433.10	\$ 246,446.44
12/31/2013	JJ2I	PIMCO	552953AR2	MGM RESORTS INTL	FIXED INCOME	52,332.10	\$	17,690.83	\$ 38,435.35
12/31/2013	JJ2I	PIMCO	36228FT55	GSAA HOME EQUITY TRUST	FIXED INCOME	501,030.50	\$	162,473.29	\$ 352,991.90
12/31/2013	JJ2I	PIMCO	912810FS2	TSY INFL IX N/B	FIXED INCOME	680,502.03	\$	237,449.82	\$ 515,887.03
12/31/2013	JJ2I	PIMCO	38141GEG5	GOLDMAN SACHS GROUP INC	FIXED INCOME	837,313.63	\$	263,013.58	\$ 571,427.23
12/31/2013	JJ2I	PIMCO	31409CCZ6	FNMA POOL 866888	FIXED INCOME	121,889.06	\$	40,676.15	\$ 88,373.61
12/31/2013	JJ2I	PIMCO	282645AQ3	EKSPORTFINANS ASA	FIXED INCOME	78,498.15	\$	26,103.25	\$ 56,712.30
12/31/2013	JJ2I	PIMCO	411349AA1	HANSON LTD	FIXED INCOME	1,543,797.01	\$	534,044.39	\$ 1,160,272.83
12/31/2013	JJ2I	PIMCO	07384M2C5	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	323,474.35	\$	95,828.14	\$ 208,197.64
12/31/2013	JJ2I	PIMCO	912810PS1	TSY INFL IX N/B	FIXED INCOME	515,189.40	\$	187,048.79	\$ 406,385.00
12/31/2013	JJ2I	PIMCO	45974VB49	INTL LEASE FINANCE CORP	FIXED INCOME	78,498.15	\$	25,175.41	\$ 54,696.46
12/31/2013	JJ2I	PIMCO	88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	392,490.76	\$	95,932.53	\$ 208,424.44
12/31/2013	JJ2I	PIMCO	28264QGC2	EKSPORTFINANS ASA	FIXED INCOME	104,664.20	\$	34,787.83	\$ 75,580.57
12/31/2013	JJ2I	PIMCO	31397JTZ7	FREDDIE MAC	FIXED INCOME	268,653.34	\$	84,692.72	\$ 184,004.68
12/31/2013	JJ2I	PIMCO	B1Y42RII2	JP MORGAN CHASE BANK NA	FIXED INCOME	719,566.40	\$	308,776.16	\$ 670,851.69
12/31/2013	JJ2I	PIMCO	38144LAB6	GOLDMAN SACHS GROUP INC	FIXED INCOME	261,660.51	\$	94,422.00	\$ 205,142.65
12/31/2013	JJ2I	PIMCO	02580ECC5	AMERICAN EXPRESS BK FSB	FIXED INCOME	261,660.51	\$	94,875.86	\$ 206,128.71

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2I	PIMCO	02581FYE3	AMERICAN EXPR CENTURION	FIXED INCOME	261,660.51	\$	94,620.76	\$ 205,574.49
12/31/2013	JJ2I	PIMCO	459200GJ4	IBM CORP	FIXED INCOME	313,992.61	\$	113,646.66	\$ 246,910.43
12/31/2013	JJ2I	PIMCO	48121CYK6	JP MORGAN CHASE BANK NA	FIXED INCOME	523,321.02	\$	188,721.77	\$ 410,019.75
12/31/2013	JJ2I	PIMCO	060505DP6	BANK OF AMERICA CORP	FIXED INCOME	26,166.05	\$	9,386.55	\$ 20,393.37
12/31/2013	JJ2I	PIMCO	90261XEM0	UBS AG STAMFORD CT	FIXED INCOME	395,369.03	\$	143,003.88	\$ 310,692.36
12/31/2013	JJ2I	PIMCO	91086QAV0	UNITED MEXICAN STATES	FIXED INCOME	78,498.15	\$	26,907.38	\$ 58,459.37
12/31/2013	JJ2I	PIMCO	912810PV4	TSY INFL IX N/B	FIXED INCOME	1,400,268.89	\$	472,532.25	\$ 1,026,630.63
12/31/2013	JJ2I	PIMCO	025816AY5	AMERICAN EXPRESS CO	FIXED INCOME	156,996.31	\$	59,126.60	\$ 128,459.34
12/31/2013	JJ2I	PIMCO	831641EL5	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	86,341.20	\$	29,497.33	\$ 64,086.35
12/31/2013	JJ2I	PIMCO	83162CRS4	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	326,211.90	\$	113,255.36	\$ 246,060.29
12/31/2013	JJ2I	PIMCO	74456QAS5	PUB SVC ELEC + GAS	FIXED INCOME	758,815.48	\$	270,291.88	\$ 587,240.18
12/31/2013	JJ2I	PIMCO	927804FF6	VIRGINIA ELEC + POWER CO	FIXED INCOME	654,151.27	\$	234,023.86	\$ 508,443.73
12/31/2013	JJ2I	PIMCO	4041A2AH7	HBOS PLC	FIXED INCOME	1,936,287.77	\$	690,341.38	\$ 1,499,846.00
12/31/2013	JJ2I	PIMCO	86722TAA0	SUNCOR ENERGY INC	FIXED INCOME	261,660.51	\$	95,337.31	\$ 207,131.25
12/31/2013	JJ2I	PIMCO	83162CRX3	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	28,877.33	\$	10,216.94	\$ 22,197.48
12/31/2013	JJ2I	PIMCO	89354FAE1	TRANSNEFT(TRANS CAP INV)	FIXED INCOME	627,985.22	\$	240,248.84	\$ 521,968.22
12/31/2013	JJ2I	PIMCO	B3CDY7I11	TRANSNEFT(TRANS CAP INV)	FIXED INCOME	261,660.51	\$	100,502.04	\$ 218,352.23
12/31/2013	JJ2I	PIMCO	996HWC909	SWAP BARCLAYS BOC	EQUITY	(68,031.73)	\$	(21,443.43)	\$ (46,588.31)
12/31/2013	JJ2I	PIMCO	918WRQ906	MORGAN STANLEY	EQUITY	(30,090.96)	\$	(9,484.59)	\$ (20,606.37)
12/31/2013	JJ2I	PIMCO	01F040628	FNMA TBA FEB 30YR SINGLE FAM	FIXED INCOME	784,981.53	\$	253,919.03	\$ 551,668.27
12/31/2013	JJ2I	PIMCO	912810PZ5	TSY INFL IX N/B	FIXED INCOME	2,317,072.32	\$	858,257.77	\$ 1,864,663.67
12/31/2013	JJ2I	PIMCO	31412NZG4	FNMA POOL 930543	FIXED INCOME	99,001.56	\$	33,264.68	\$ 72,271.35
12/31/2013	JJ2I	PIMCO	50064FAJ3	REPUBLIC OF KOREA	FIXED INCOME	784,981.53	\$	301,606.56	\$ 655,274.93
12/31/2013	JJ2I	PIMCO	46625HHL7	JPMORGAN CHASE + CO	FIXED INCOME	52,332.10	\$	19,468.22	\$ 42,296.95
12/31/2013	JJ2I	PIMCO	646139W35	NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	1,308,302.55	\$	542,951.66	\$ 1,179,624.89
12/31/2013	JJ2I	PIMCO	13063A5G5	CALIFORNIA ST	FIXED INCOME	366,324.71	\$	149,350.00	\$ 324,480.03
12/31/2013	JJ2I	PIMCO	13063A5E0	CALIFORNIA ST	FIXED INCOME	654,151.27	\$	263,067.53	\$ 571,544.45
12/31/2013	JJ2I	PIMCO	494550BA3	KINDER MORGAN ENER PART	FIXED INCOME	392,490.76	\$	130,071.49	\$ 282,595.26
12/31/2013	JJ2I	PIMCO	452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH	FIXED INCOME	1,308,302.55	\$	465,920.28	\$ 1,012,265.36
12/31/2013	JJ2I	PIMCO	06051GDZ9	BANK OF AMERICA CORP	FIXED INCOME	235,494.46	\$	92,066.05	\$ 200,024.08
12/31/2013	JJ2I	PIMCO	749770AQ6	RABOBANK NEDERLAND	FIXED INCOME	1,308,302.55	\$	545,879.51	\$ 1,185,985.99
12/31/2013	JJ2I	PIMCO	31417YDV6	FNMA POOL MA0115	FIXED INCOME	20,963.57	\$	7,041.03	\$ 15,297.44
12/31/2013	JJ2I	PIMCO	026874BS5	AMERICAN INTL GROUP	FIXED INCOME	78,498.15	\$	29,938.32	\$ 65,044.44
12/31/2013	JJ2I	PIMCO	313385RG3	FED HOME LN DISCOUNT NT	CASH EQUIVALENT	4,552,892.87	\$	1,435,057.63	\$ 3,117,827.65
12/31/2013	JJ2I	PIMCO	3133T15B4	FREDDIE MAC	FIXED INCOME	127,579.21	\$	44,575.63	\$ 96,845.68
12/31/2013	JJ2I	PIMCO	'GBP	POUND STERLING	CASH	(0.45)	\$	(0.24)	\$ (0.51)
12/31/2013	JJ2I	PIMCO	'JPY	JAPANESE YEN	CASH	1.05	\$	0.00	\$ 0.01
12/31/2013	JJ2I	PIMCO	'CAD	CANADIAN DOLLAR	CASH	435.05	\$	129.06	\$ 280.40
12/31/2013	JJ2I	PIMCO	'AUD	AUSTRALIAN DOLLAR	CASH	74,860.98	\$	21,110.14	\$ 45,864.21
12/31/2013	JJ2I	PIMCO	'MXN	MEXICAN PESO (NEW)	CASH	(0.26)	\$	(0.01)	\$ (0.01)
12/31/2013	JJ2I	PIMCO	'USD	US DOLLAR	CASH	(167,076.70)	\$	(52,662.14)	\$ (114,414.56)
12/31/2013	JJ2I	PIMCO	'EUR	EURO CURRENCY	CASH	78,923.22	\$	34,278.41	\$ 74,473.80
12/31/2013	JJ2I	PIMCO	912810FH6	TSY INFL IX N/B	FIXED INCOME	334,583.46	\$	144,529.44	\$ 314,006.82
12/31/2013	JJ2I	PIMCO	590188JN9	BANK OF AMERICA CORP	FIXED INCOME	549,487.07	\$	205,906.00	\$ 447,354.45
12/31/2013	JJ2I	PIMCO	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	146,808.67	\$	46,273.71	\$ 100,534.96
12/31/2013	JJ2I	PIMCO	313385SE7	FED HOME LN DISCOUNT NT	CASH EQUIVALENT	1,046,642.04	\$	329,863.71	\$ 716,666.83
12/31/2013	JJ2I	PIMCO	313385RX6	FED HOME LN DISCOUNT NT	CASH EQUIVALENT	1,098,974.14	\$	346,383.48	\$ 752,557.93
12/31/2013	JJ2I	PIMCO	313385RH1	FED HOME LN DISCOUNT NT	CASH EQUIVALENT	4,186,568.16	\$	1,319,593.96	\$ 2,866,969.55
12/31/2013	JJ2I	PIMCO	313589SH7	FANNIE DISCOUNT NOTE	CASH EQUIVALENT	811,147.58	\$	255,648.53	\$ 555,425.82
12/31/2013	JJ2I	PIMCO	38141GCM4	GOLDMAN SACHS GROUP INC	FIXED INCOME	915,811.78	\$	300,858.89	\$ 653,650.52
12/31/2013	JJ2I	PIMCO	939336PB3	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	25,589.48	\$	8,037.18	\$ 17,461.69
12/31/2013	JJ2I	PIMCO	126671R40	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	40,417.29	\$	12,365.93	\$ 26,866.41
12/31/2013	JJ2I	PIMCO	12669FFD0	COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	50,329.27	\$	16,567.48	\$ 35,994.75
12/31/2013	JJ2I	PIMCO	12669FFS7	COUNTRYWIDE HOME LOANS	FIXED INCOME	84,121.64	\$	27,433.64	\$ 59,602.73
12/31/2013	JJ2I	PIMCO	105756BB5	FED REPUBLIC OF BRAZIL	FIXED INCOME	261,660.51	\$	105,361.45	\$ 228,909.85
12/31/2013	JJ2I	PIMCO	86359BFN6	STRUCTURED ASSET SECURITIES CO	FIXED INCOME	1,726,985.11	\$	526,414.98	\$ 1,143,697.05
12/31/2013	JJ2I	PIMCO	831641DS1	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	3,988.01	\$	1,260.31	\$ 2,738.17
12/31/2013	JJ2I	PIMCO	83162CNQ2	SMALL BUSINESS ADMINISTRATION	FIXED INCOME	236,573.87	\$	78,541.23	\$ 170,639.85
12/31/2013	JJ2I	PIMCO	78442FCJ5	SLM CORP	FIXED INCOME	104,664.20	\$	33,567.21	\$ 72,928.62
12/31/2013	JJ2I	PIMCO	92922FNJ3	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	601,617.91	\$	190,577.12	\$ 414,050.69

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2I	PIMCO	912810FR4	TSY INFL IX N/B	FIXED INCOME	194,534.12	\$	70,480.61	\$ 153,127.22
12/31/2013	JJ2I	PIMCO	78387GAP8	AT+T INC	FIXED INCOME	209,328.41	\$	68,082.74	\$ 147,917.59
12/31/2013	JJ2I	PIMCO	912796AQ2	TREASURY BILL	CASH EQUIVALENT	1,569,963.06	\$	494,844.64	\$ 1,075,106.85
12/31/2013	JJ2I	PIMCO	912796AR0	TREASURY BILL	CASH EQUIVALENT	349,055.12	\$	110,011.66	\$ 239,012.97
12/31/2013	JJ2I	PIMCO	912810RA8	TSY INFL IX N/B	FIXED INCOME	159,492.55	\$	38,654.16	\$ 83,980.61
12/31/2013	JJ2I	PIMCO	29364GAF0	ENTERGY CORP	FIXED INCOME	654,151.27	\$	217,756.75	\$ 473,101.57
12/31/2013	JJ2I	PIMCO	893830AX7	TRANSOCEAN INC	FIXED INCOME	523,321.02	\$	176,700.42	\$ 383,901.98
12/31/2013	JJ2I	PIMCO	05565QBP2	BP CAPITAL MARKETS PLC	FIXED INCOME	156,996.31	\$	53,464.15	\$ 116,157.01
12/31/2013	JJ2I	PIMCO	6499022E2	NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	65,415.13	\$	21,983.43	\$ 47,761.53
12/31/2013	JJ2I	PIMCO	74733LAC6	OOREDOO INTERNATIONAL FI	FIXED INCOME	758,815.48	\$	250,547.13	\$ 544,342.44
12/31/2013	JJ2I	PIMCO	46635GAA8	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	283,650.45	\$	91,736.61	\$ 199,308.33
12/31/2013	JJ2I	PIMCO	302154AX7	EXPORT IMPORT BK KOREA	FIXED INCOME	313,992.61	\$	101,508.53	\$ 220,538.94
12/31/2013	JJ2I	PIMCO	01F032617	FNMA TBA 30YR SINGLE FAMILY JA	FIXED INCOME	18,839,556.71	\$	5,898,746.32	\$ 12,815,704.43
12/31/2013	JJ2I	PIMCO	62888XAA2	NCUA GUARANTEED NOTES	FIXED INCOME	455,601.31	\$	144,682.68	\$ 314,339.74
12/31/2013	JJ2I	PIMCO	29364DAQ3	ENTERGY ARKANSAS INC	FIXED INCOME	130,830.25	\$	42,126.64	\$ 91,524.97
12/31/2013	JJ2I	PIMCO	62888UAA8	NCUA GUARANTEED NOTES	FIXED INCOME	356,757.66	\$	112,589.65	\$ 244,613.96
12/31/2013	JJ2I	PIMCO	54473ENR1	LOS ANGELES CNTY CA PUBLIC WKS	FIXED INCOME	470,988.92	\$	163,510.74	\$ 355,245.88
12/31/2013	JJ2I	PIMCO	247361ZH4	DELTA AIR LINES 2010 2A	FIXED INCOME	60,778.67	\$	20,641.97	\$ 44,847.05
12/31/2013	JJ2I	PIMCO	B4L1GWII0	AUSTRALIAN GOVERNMENT	FIXED INCOME	2,145,616.18	\$	657,181.70	\$ 1,427,802.79
12/31/2013	JJ2I	PIMCO	3138A1R86	FNMA POOL AH0510	FIXED INCOME	261,022.62	\$	81,823.06	\$ 177,770.01
12/31/2013	JJ2I	PIMCO	01F032625	FNMA TBA FEB 30 SINGLE FAM	FIXED INCOME	1,569,963.06	\$	490,093.11	\$ 1,064,783.62
12/31/2013	JJ2I	PIMCO	172967FLO	CITIGROUP INC	FIXED INCOME	392,490.76	\$	123,757.47	\$ 268,877.34
12/31/2013	JJ2I	PIMCO	05966TAH0	BANCO SANTANDER BRAS CI	FIXED INCOME	1,334,468.60	\$	433,765.45	\$ 942,405.30
12/31/2013	JJ2I	PIMCO	78442FEK0	SLM CORP	FIXED INCOME	1,546,413.61	\$	526,419.60	\$ 1,143,707.10
12/31/2013	JJ2I	PIMCO	61747WAE9	MORGAN STANLEY	FIXED INCOME	261,660.51	\$	82,540.94	\$ 179,329.68
12/31/2013	JJ2I	PIMCO	31397QRE0	FANNIE MAE	FIXED INCOME	539,089.51	\$	170,131.50	\$ 369,630.25
12/31/2013	JJ2I	PIMCO	05967CAB9	BANCO VOTORANTIM	FIXED INCOME	758,815.48	\$	246,949.91	\$ 536,527.07
12/31/2013	JJ2I	PIMCO	02005NAF7	ALLY FINANCIAL INC	FIXED INCOME	418,656.82	\$	132,454.39	\$ 287,772.39
12/31/2013	JJ2I	PIMCO	3138A8LD6	FNMA POOL AH6623	FIXED INCOME	244,256.20	\$	79,306.91	\$ 172,303.37
12/31/2013	JJ2I	PIMCO	3138A2ZM4	FNMA POOL AH1647	FIXED INCOME	0.00	\$	0.00	\$ 0.00
12/31/2013	JJ2I	PIMCO	977NUHII1	KFW	FIXED INCOME	680,317.33	\$	209,442.10	\$ 455,037.04
12/31/2013	JJ2I	PIMCO	28264QV27	EKSPORTFINANS ASA	FIXED INCOME	130,830.25	\$	40,567.25	\$ 88,137.01
12/31/2013	JJ2I	PIMCO	46625HJA9	JPMORGAN CHASE + CO	FIXED INCOME	523,321.02	\$	172,930.01	\$ 375,710.33
12/31/2013	JJ2I	PIMCO	404121AC9	HCA INC	FIXED INCOME	1,203,638.35	\$	416,847.82	\$ 905,649.81
12/31/2013	JJ2I	PIMCO	63946BAD2	NBCUNIVERSAL MEDIA LLC	FIXED INCOME	706,483.38	\$	248,901.61	\$ 540,767.36
12/31/2013	JJ2I	PIMCO	31412P4D0	FNMA POOL 931520	FIXED INCOME	47,327.93	\$	15,894.55	\$ 34,532.75
12/31/2013	JJ2I	PIMCO	345397VL4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	235,494.46	\$	78,578.74	\$ 170,721.35
12/31/2013	JJ2I	PIMCO	172967EZ0	CITIGROUP INC	FIXED INCOME	220,841.47	\$	72,194.48	\$ 156,850.81
12/31/2013	JJ2I	PIMCO	845467AE9	SOUTHWESTERN ENERGY CO	FIXED INCOME	680,317.33	\$	254,045.84	\$ 551,943.79
12/31/2013	JJ2I	PIMCO	138616AA5	CANTOR FITZGERALD LP	FIXED INCOME	78,498.15	\$	25,979.53	\$ 56,443.53
12/31/2013	JJ2I	PIMCO	28264QR63	EKSPORTFINANS ASA	FIXED INCOME	52,332.10	\$	16,560.92	\$ 35,980.51
12/31/2013	JJ2I	PIMCO	939ZLTII5	INDIAN OIL CORP LTD	FIXED INCOME	183,162.36	\$	59,159.10	\$ 128,529.94
12/31/2013	JJ2I	PIMCO	61747YCL7	MORGAN STANLEY	FIXED INCOME	405,573.79	\$	132,220.83	\$ 287,264.95
12/31/2013	JJ2I	PIMCO	31417YM95	FNMA POOL MA0383	FIXED INCOME	67,419.84	\$	22,635.05	\$ 49,177.25
12/31/2013	JJ2I	PIMCO	06051GEB1	BANK OF AMERICA CORP	FIXED INCOME	1,229,804.40	\$	405,530.41	\$ 881,061.43
12/31/2013	JJ2I	PIMCO	31417W2W0	FNMA POOL AC9788	FIXED INCOME	9,728.89	\$	3,245.59	\$ 7,051.41
12/31/2013	JJ2I	PIMCO	28370TAA7	EL PASO PIPELINE PART OP	FIXED INCOME	418,656.82	\$	151,544.85	\$ 329,248.60
12/31/2013	JJ2I	PIMCO	05966TAB3	BANCO SANTANDER BRAS CI	FIXED INCOME	130,830.25	\$	42,371.38	\$ 92,056.70
12/31/2013	JJ2I	PIMCO	64971MT44	NEW YORK CITY NY TRANSITIONAL	FIXED INCOME	392,490.76	\$	133,284.91	\$ 289,576.79
12/31/2013	JJ2I	PIMCO	893526DH3	TRANS CANADA PIPELINES	FIXED INCOME	287,826.56	\$	94,254.82	\$ 204,779.42
12/31/2013	JJ2I	PIMCO	64966HYX2	NEW YORK NY	FIXED INCOME	392,490.76	\$	131,669.23	\$ 286,066.54
12/31/2013	JJ2I	PIMCO	302154AW9	EXPORT IMPORT BK KOREA	FIXED INCOME	130,830.25	\$	45,308.47	\$ 98,437.87
12/31/2013	JJ2I	PIMCO	822582AQ5	SHELL INTERNATIONAL FIN	FIXED INCOME	392,490.76	\$	128,386.28	\$ 278,933.96
12/31/2013	JJ2I	PIMCO	072024NV0	BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	78,498.15	\$	30,521.99	\$ 66,312.54
12/31/2013	JJ2I	PIMCO	67087MAA4	OBP DEPOSITOR LLC TRUST	FIXED INCOME	117,747.23	\$	40,248.35	\$ 87,444.16
12/31/2013	JJ2I	PIMCO	31417J6J4	FNMA POOL AC0872	FIXED INCOME	191,066.11	\$	62,283.06	\$ 135,317.11
12/31/2013	JJ2I	PIMCO	46625HHS2	JPMORGAN CHASE + CO	FIXED INCOME	104,664.20	\$	35,462.77	\$ 77,046.95
12/31/2013	JJ2I	PIMCO	92928BAA9	WAHA AEROSPACE BV	FIXED INCOME	439,589.66	\$	145,485.40	\$ 316,083.74
12/31/2013	JJ2I	PIMCO	85628UAA4	STATE BANK INDIA/LONDON	FIXED INCOME	130,830.25	\$	42,440.99	\$ 92,207.94
12/31/2013	JJ2I	PIMCO	36249KAC4	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	104,664.20	\$	35,685.13	\$ 77,530.04

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2I	PIMCO	459745FY6	INTL LEASE FINANCE CORP	FIXED INCOME	52,332.10	\$	17,051.65	\$ 37,046.66
12/31/2013	JJ2I	PIMCO	459745GA7	INTL LEASE FINANCE CORP	FIXED INCOME	104,664.20	\$	36,783.72	\$ 79,916.87
12/31/2013	JJ2I	PIMCO	79730PDD4	SAN DIEGO CA REDEV AGY TAX ALL	FIXED INCOME	26,166.05	\$	8,530.94	\$ 18,534.44
12/31/2013	JJ2I	PIMCO	28264QT53	EKSPORTFINANS ASA	FIXED INCOME	324,459.03	\$	100,734.62	\$ 218,857.53
12/31/2013	JJ2I	PIMCO	031162BD1	AMGEN INC	FIXED INCOME	601,819.17	\$	192,475.38	\$ 418,174.89
12/31/2013	JJ2I	PIMCO	59018YJ69	BANK OF AMERICA CORP	FIXED INCOME	523,321.02	\$	190,171.18	\$ 413,168.76
12/31/2013	JJ2I	PIMCO	07384MK27	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	556,798.39	\$	171,758.14	\$ 373,164.30
12/31/2013	JJ2I	PIMCO	50064FAH7	REPUBLIC OF KOREA	FIXED INCOME	470,988.92	\$	150,585.55	\$ 327,164.41
12/31/2013	JJ2I	PIMCO	31417J5K2	FNMA POOL AC0849	FIXED INCOME	9,226.87	\$	3,117.79	\$ 6,773.75
12/31/2013	JJ2I	PIMCO	99S0FBBQ3	BWPC768X7 CDS EUR R V 00MEVENT	FIXED INCOME	692,353.71	\$	300,707.29	\$ 653,321.16
12/31/2013	JJ2I	PIMCO	99S0FBBR1	BWPC768X7 CDS EUR P F 5.00000	FIXED INCOME	(692,353.71)	\$	(333,851.85)	\$ (725,331.52)
12/31/2013	JJ2I	PIMCO	ACI05NX52	MEXICAN CETES	FIXED INCOME	6,777,007.21	\$	16,165.93	\$ 35,122.34
12/31/2013	JJ2I	PIMCO	99S0FCOW4	SWPC829X4 CDS USD R F 1.00000	FIXED INCOME	837,313.63	\$	255,901.49	\$ 555,975.39
12/31/2013	JJ2I	PIMCO	99S0FCOX2	SWPC829X4 CDS USD P V 03MEVENT	FIXED INCOME	(837,313.63)	\$	(263,919.08)	\$ (573,394.55)
12/31/2013	JJ2I	PIMCO	02666QM59	AMERICAN HONDA FINANCE	FIXED INCOME	1,753,125.42	\$	553,851.52	\$ 1,203,306.09
12/31/2013	JJ2I	PIMCO	3138WVDL2	FNMA POOL AT7306	FIXED INCOME	1,011,803.02	\$	303,420.26	\$ 659,215.40
12/31/2013	JJ2I	PIMCO	14987BAE3	CC HOLDINGS GS V LLC/CRO	FIXED INCOME	130,830.25	\$	38,602.41	\$ 83,868.18
12/31/2013	JJ2I	PIMCO	3138W6GB6	FNMA POOL AR8293	FIXED INCOME	1,297,774.19	\$	388,759.02	\$ 844,623.65
12/31/2013	JJ2I	PIMCO	912828VJ6	US TREASURY N/B	FIXED INCOME	3,951,073.70	\$	1,215,109.47	\$ 2,639,964.99
12/31/2013	JJ2I	PIMCO	912796BS7	TREASURY BILL	CASH EQUIVALENT	1,910,121.72	\$	602,052.53	\$ 1,308,028.33
12/31/2013	JJ2I	PIMCO	3138X0Y69	FNMA POOL AU1632	FIXED INCOME	2,861,610.01	\$	857,324.21	\$ 1,862,635.39
12/31/2013	JJ2I	PIMCO	99S0G8SZ1	BWU004X94 IRS USD R V 03MLIBOR	FIXED INCOME	2,171,782.23	\$	684,540.13	\$ 1,487,242.11
12/31/2013	JJ2I	PIMCO	99S0G8T07	BWU004X94 IRS USD P F 3.50000	FIXED INCOME	(2,171,782.23)	\$	(629,328.74)	\$ (1,367,289.03)
12/31/2013	JJ2I	PIMCO	912796BU2	TREASURY BILL	CASH EQUIVALENT	4,343,564.46	\$	1,369,069.20	\$ 2,974,460.21
12/31/2013	JJ2I	PIMCO	02005NAP5	ALLY FINANCIAL INC	FIXED INCOME	392,490.76	\$	127,651.56	\$ 277,337.68
12/31/2013	JJ2I	PIMCO	02005NAQ3	ALLY FINANCIAL INC	FIXED INCOME	78,498.15	\$	25,292.66	\$ 54,951.21
12/31/2013	JJ2I	PIMCO	912796BV0	TREASURY BILL	CASH EQUIVALENT	444,822.87	\$	140,197.12	\$ 304,594.36
12/31/2013	JJ2I	PIMCO	912828VP2	US TREASURY N/B	FIXED INCOME	3,506,250.83	\$	1,085,476.04	\$ 2,358,321.46
12/31/2013	JJ2I	PIMCO	99ZE20267	317U933E4 IRO USD 10Y P RYL	OPTIONS	(7,038,667.72)	\$	(980.61)	\$ (2,130.48)
12/31/2013	JJ2I	PIMCO	99ZE20259	317U934E3 IRO USD 10Y C RYL	OPTIONS	(7,038,667.72)	\$	(2.22)	\$ (4.82)
12/31/2013	JJ2I	PIMCO	912796BW8	TREASURY BILL	CASH EQUIVALENT	489,043.49	\$	154,141.78	\$ 334,890.73
12/31/2013	JJ2I	PIMCO	99S0GHYZ4	BWU005BT1 IRS EUR R V 06MEURIB	FIXED INCOME	52,332.10	\$	22,859.16	\$ 49,664.16
12/31/2013	JJ2I	PIMCO	99S0GHZ00	BWU005BT1 IRS EUR P F 2.92300	FIXED INCOME	(52,332.10)	\$	(22,729.20)	\$ (49,381.80)
12/31/2013	JJ2I	PIMCO	3138WPG24	FNMA POOL AT2016	FIXED INCOME	2,572,377.76	\$	770,642.91	\$ 1,674,310.31
12/31/2013	JJ2I	PIMCO	3138NWMM8	FNMA POOL AR0363	FIXED INCOME	296,499.15	\$	88,914.39	\$ 193,176.74
12/31/2013	JJ2I	PIMCO	92343VBQ6	VERIZON COMMUNICATIONS	FIXED INCOME	209,328.41	\$	70,635.70	\$ 153,464.18
12/31/2013	JJ2I	PIMCO	92343VBM5	VERIZON COMMUNICATIONS	FIXED INCOME	78,498.15	\$	26,016.60	\$ 56,524.05
12/31/2013	JJ2I	PIMCO	92343VBP8	VERIZON COMMUNICATIONS	FIXED INCOME	261,660.51	\$	87,304.76	\$ 189,679.63
12/31/2013	JJ2I	PIMCO	92343VBN3	VERIZON COMMUNICATIONS	FIXED INCOME	209,328.41	\$	68,225.46	\$ 148,227.65
12/31/2013	JJ2I	PIMCO	92343VBL7	VERIZON COMMUNICATIONS	FIXED INCOME	261,660.51	\$	84,967.84	\$ 184,602.40
12/31/2013	JJ2I	PIMCO	922TXKII4	BIOMET	FIXED INCOME	671,838.87	\$	212,954.09	\$ 462,667.23
12/31/2013	JJ2I	PIMCO	ACI06T8W7	MEXICAN CETES	FIXED INCOME	46,232,795.50	\$	110,430.97	\$ 239,923.97
12/31/2013	JJ2I	PIMCO	46629MAH8	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	0.00	\$	0.00	\$ 0.00
12/31/2013	JJ2I	PIMCO	912828RE2	US TREASURY N/B	FIXED INCOME	10,374,839.22	\$	3,253,516.72	\$ 7,068,639.06
12/31/2013	JJ2I	PIMCO	026874CA3	AMERICAN INTL GROUP	FIXED INCOME	889,645.73	\$	287,422.98	\$ 624,459.45
12/31/2013	JJ2I	PIMCO	345397VW0	FORD MOTOR CREDIT CO LLC	FIXED INCOME	52,332.10	\$	17,020.37	\$ 36,978.72
12/31/2013	JJ2I	PIMCO	629377BN1	NRG ENERGY INC	FIXED INCOME	340,158.66	\$	122,227.53	\$ 265,553.35
12/31/2013	JJ2I	PIMCO	31418AAX6	FNMA POOL MA0921	FIXED INCOME	183,097.22	\$	59,846.41	\$ 130,023.20
12/31/2013	JJ2I	PIMCO	U48055AC8	JP MORGAN CHASE BANK NA	FIXED INCOME	104,664.20	\$	47,418.79	\$ 103,022.77
12/31/2013	JJ2I	PIMCO	912828SB7	US TREASURY N/B	FIXED INCOME	4,418,922.69	\$	1,393,050.25	\$ 3,026,561.79
12/31/2013	JJ2I	PIMCO	345397VX8	FORD MOTOR CREDIT CO LLC	FIXED INCOME	52,332.10	\$	17,744.73	\$ 38,552.47
12/31/2013	JJ2I	PIMCO	125581GE2	CIT GROUP INC	FIXED INCOME	497,154.97	\$	162,382.40	\$ 352,794.43
12/31/2013	JJ2I	PIMCO	459745GM1	INTL LEASE FINANCE CORP	FIXED INCOME	261,660.51	\$	85,361.33	\$ 185,457.30
12/31/2013	JJ2I	PIMCO	23329PAA8	DNB BANK ASA	FIXED INCOME	941,977.84	\$	310,403.48	\$ 674,387.25
12/31/2013	JJ2I	PIMCO	31417B4X2	FNMA POOL AB5337	FIXED INCOME	-	\$	-	\$ -
12/31/2013	JJ2I	PIMCO	99S0CUQ88	SWU000M78 IRS AUD R F 4.00000	FIXED INCOME	1,936,287.77	\$	525,011.50	\$ 1,140,647.84
12/31/2013	JJ2I	PIMCO	99S0CUQ96	SWU000M78 IRS AUD P V 06MBBSW	FIXED INCOME	(1,936,287.77)	\$	(546,016.20)	\$ (1,186,282.96)
12/31/2013	JJ2I	PIMCO	02005NAM2	ALLY FINANCIAL INC	FIXED INCOME	313,992.61	\$	103,006.43	\$ 223,793.31
12/31/2013	JJ2I	PIMCO	258258AA0	DORIC NIMROD AIR 2012 1A	FIXED INCOME	98,237.48	\$	31,428.66	\$ 68,282.38
12/31/2013	JJ2I	PIMCO	3138ASGG1	FNMA POOL AJ1098	FIXED INCOME	114,334.84	\$	38,187.23	\$ 82,966.14

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2I	PIMCO	912828TJ9	US TREASURY N/B	FIXED INCOME	130,830.25	\$	37,464.80	\$ 81,396.58
12/31/2013	JJ2I	PIMCO	988BEWII9	CCFOBZUS0 CREDIT SUISSE CCP US	CASH EQUIVALENT	30,090.96	\$	9,484.59	\$ 20,606.37
12/31/2013	JJ2I	PIMCO	23918VAS3	DAVITA INC	FIXED INCOME	440,374.64	\$	139,672.47	\$ 303,454.51
12/31/2013	JJ2I	PIMCO	345397WB5	FORD MOTOR CREDIT CO LLC	FIXED INCOME	773,730.13	\$	259,860.99	\$ 564,577.87
12/31/2013	JJ2I	PIMCO	3138MFNN3	FNMA POOL AQ0396	FIXED INCOME	258,590.78	\$	81,050.88	\$ 176,092.36
12/31/2013	JJ2I	PIMCO	05958AAJ7	BANCO DO BRASIL (CAYMAN)	FIXED INCOME	209,328.41	\$	57,402.40	\$ 124,713.31
12/31/2013	JJ2I	PIMCO	31417BUD7	FNMA POOL AB5079	FIXED INCOME	39,067.72	\$	12,772.35	\$ 27,749.40
12/31/2013	JJ2I	PIMCO	912828TY6	US TREASURY N/B	FIXED INCOME	13,580,180.47	\$	3,863,762.73	\$ 8,394,468.65
12/31/2013	JJ2I	PIMCO	3138AYAC3	FNMA POOL AJ6302	FIXED INCOME	21,673.65	\$	7,236.20	\$ 15,721.47
12/31/2013	JJ2I	PIMCO	3138E6LW4	FNMA POOL AK2140	FIXED INCOME	8,850.23	\$	2,962.94	\$ 6,437.32
12/31/2013	JJ2I	PIMCO	61759LAA6	MORGAN STANLEY REREMIC TRUST	FIXED INCOME	261,660.51	\$	90,110.14	\$ 195,774.64
12/31/2013	JJ2I	PIMCO	31419CZV8	FNMA POOL AE2555	FIXED INCOME	12,126.33	\$	3,936.82	\$ 8,553.20
12/31/2013	JJ2I	PIMCO	65557CAG8	NORDEA BANK AB	FIXED INCOME	1,020,475.99	\$	321,756.56	\$ 699,053.12
12/31/2013	JJ2I	PIMCO	90261XGW6	UBS AG STAMFORD CT	FIXED INCOME	52,332.10	\$	16,509.33	\$ 35,868.41
12/31/2013	JJ2I	PIMCO	99S08YX87	SWPC025L2 CDS USD R V 03MEVENT	FIXED INCOME	1,543,797.01	\$	478,831.74	\$ 1,040,317.00
12/31/2013	JJ2I	PIMCO	99S08YX95	SWPC025L2 CDS USD P F 1.00000	FIXED INCOME	(1,543,797.01)	\$	(486,600.81)	\$ (1,057,196.20)
12/31/2013	JJ2I	PIMCO	31419GF58	FNMA POOL AE5587	FIXED INCOME	125,495.07	\$	40,746.15	\$ 88,525.70
12/31/2013	JJ2I	PIMCO	125577BA3	CIT GROUP INC	FIXED INCOME	837,313.63	\$	266,558.28	\$ 579,128.49
12/31/2013	JJ2I	PIMCO	99S0AY783	SWU0968T4 IRS AUD R F 4.75000	FIXED INCOME	444,822.87	\$	128,580.71	\$ 279,356.38
12/31/2013	JJ2I	PIMCO	99S0AY791	SWU0968T4 IRS AUD P V 06MAUDBB	FIXED INCOME	(444,822.87)	\$	(125,436.15)	\$ (272,524.46)
12/31/2013	JJ2I	PIMCO	99S0B6PW0	SWU0375U8 IRS AUD R F 4.75000	FIXED INCOME	366,324.71	\$	105,890.00	\$ 230,058.19
12/31/2013	JJ2I	PIMCO	99S0B6PX8	SWU0375U8 IRS AUD P V 06MBBSW	FIXED INCOME	(366,324.71)	\$	(103,300.36)	\$ (224,431.91)
12/31/2013	JJ2I	PIMCO	99S0CSPB7	SWU000MD5 IRS AUD R F 4.00000	FIXED INCOME	104,664.20	\$	28,379.00	\$ 61,656.64
12/31/2013	JJ2I	PIMCO	99S0CSPC5	SWU000MD5 IRS AUD P V 06MBBSW	FIXED INCOME	(104,664.20)	\$	(29,514.39)	\$ (64,123.40)
12/31/2013	JJ2I	PIMCO	99S0D8PQ7	SWU000YR1 IRS AUD R F 3.75000	FIXED INCOME	654,151.27	\$	173,787.73	\$ 377,573.83
12/31/2013	JJ2I	PIMCO	99S0D8PR5	SWU000YR1 IRS AUD P V 06MBBSW	FIXED INCOME	(654,151.27)	\$	(184,464.93)	\$ (400,771.27)
12/31/2013	JJ2I	PIMCO	99S0EX5T7	SWU003C08 IRS AUD R F 4.25000	FIXED INCOME	235,494.46	\$	64,607.60	\$ 140,367.44
12/31/2013	JJ2I	PIMCO	99S0EX5U4	SWU003C08 IRS AUD P V 06MBBSW	FIXED INCOME	(235,494.46)	\$	(66,407.38)	\$ (144,277.66)
12/31/2013	JJ2I	PIMCO	ACI06CWR8	MEXICAN CETES	FIXED INCOME	32,943,058.20	\$	77,924.61	\$ 169,300.18
12/31/2013	JJ2I	PIMCO	99S0GEWE0	SWU005AC9 IRS USD R F 2.00000	FIXED INCOME	1,726,959.37	\$	550,292.21	\$ 1,195,573.08
12/31/2013	JJ2I	PIMCO	99S0GEWF7	SWU005AC9 IRS USD P V 03MLIBOR	FIXED INCOME	(1,726,959.37)	\$	(544,333.11)	\$ (1,182,626.25)
12/31/2013	JJ2I	PIMCO	99S0HISW5	SWU005ZP3 IRS AUD R F 4.50000	FIXED INCOME	575,653.12	\$	163,361.01	\$ 354,920.58
12/31/2013	JJ2I	PIMCO	99S0HISX3	SWU005ZP3 IRS AUD P V 06MBBSW	FIXED INCOME	(575,653.12)	\$	(162,329.14)	\$ (352,678.72)
12/31/2013	JJ2I	PIMCO	99ZF03948	317U280F0 IRO USD 5Y C 1.3000	OPTIONS	(9,315,114.15)	\$	(55.79)	\$ (121.20)
12/31/2013	JJ2I	PIMCO	3138WPBC7	FNMA POOL AT1834	FIXED INCOME	261,239.78	\$	81,881.96	\$ 177,897.97
12/31/2013	JJ2I	PIMCO	3138XDV56	FNMA POOL AV2435	FIXED INCOME	1,567,484.84	\$	491,309.36	\$ 1,067,426.05
12/31/2013	JJ2I	PIMCO	3138W9BV1	FNMA POOL AS0051	FIXED INCOME	380,824.83	\$	119,363.02	\$ 259,329.87
12/31/2013	JJ2I	PIMCO	3138WVNX5	FNMA POOL AT7605	FIXED INCOME	254,399.83	\$	79,764.65	\$ 173,297.86
12/31/2013	JJ2I	PIMCO	ACI07J0P1	MEXICAN CETES	FIXED INCOME	7,117,165.87	\$	30,883.09	\$ 67,097.06
12/31/2013	JJ2I	PIMCO	46699D001	J P MORGAN TERM REPO	CASH EQUIVALENT	3,924,907.65	\$	1,237,120.71	\$ 2,687,786.94
12/31/2013	JJ2I	PIMCO	404122AK9	HCA INC	FIXED INCOME	338,523.28	\$	106,568.28	\$ 231,531.85
12/31/2013	JJ2I	PIMCO	912828VZ0	US TREASURY N/B	FIXED INCOME	7,509,656.63	\$	2,313,766.24	\$ 5,026,923.12
12/31/2013	JJ2I	PIMCO	99ZE73324	317U149F1 IRO USD 5Y P 2.0000	OPTIONS	(418,656.82)	\$	(182.90)	\$ (397.36)
12/31/2013	JJ2I	PIMCO	99ZE73357	317U148F2 IRO USD 5Y C 1.4000	OPTIONS	(418,656.82)	\$	(1.06)	\$ (2.29)
12/31/2013	JJ2I	PIMCO	ACI070PK6	MEXICAN CETES	FIXED INCOME	4,767,323.66	\$	11,357.33	\$ 24,675.10
12/31/2013	JJ2I	PIMCO	99ZF03922	317U281F9 IRO USD 5Y P 1.9000	OPTIONS	(9,315,114.15)	\$	(16,081.02)	\$ (34,937.86)
12/31/2013	JJ2I	PIMCO	912828WC0	US TREASURY N/B	FIXED INCOME	3,689,413.19	\$	1,115,650.92	\$ 2,423,879.86
12/31/2013	JJ2I	PIMCO	3138E2JY2	FNMA POOL AJ9278	FIXED INCOME	1,820,173.03	\$	570,511.81	\$ 1,239,502.48
12/31/2013	JJ2I	PIMCO	3138EENK1	FNMA POOL AK9393	FIXED INCOME	3,120,834.80	\$	978,187.21	\$ 2,125,224.15
12/31/2013	JJ2I	PIMCO	3138W9BE9	FNMA POOL AS0036	FIXED INCOME	2,748,621.69	\$	861,521.99	\$ 1,871,755.55
12/31/2013	JJ2I	PIMCO	3138W5YW2	FNMA POOL AR7924	FIXED INCOME	261,230.35	\$	81,879.25	\$ 177,892.08
12/31/2013	JJ2I	PIMCO	ACI0787Y9	MEXICAN CETES	FIXED INCOME	17,612,368.92	\$	42,203.43	\$ 91,691.80
12/31/2013	JJ2I	PIMCO	831594AE6	REPUBLIC OF SLOVENIA	FIXED INCOME	497,154.97	\$	223,767.71	\$ 486,161.06
12/31/2013	JJ2I	PIMCO	99S0HUGK7	SWU006I21 IRS AUD R F 4.00000	FIXED INCOME	706,483.38	\$	199,080.93	\$ 432,526.19
12/31/2013	JJ2I	PIMCO	99S0HUGL5	SWU006I21 IRS AUD P V 06MBBSW	FIXED INCOME	(706,483.38)	\$	(199,222.13)	\$ (432,832.97)
12/31/2013	JJ2I	PIMCO	ACI07FYT4	MEXICAN CETES	FIXED INCOME	66,927,656.06	\$	158,527.14	\$ 344,418.44
12/31/2013	JJ2I	PIMCO	060990009	REPO BANK AMERICA	CASH EQUIVALENT	3,610,915.04	\$	1,138,151.05	\$ 2,472,763.99
12/31/2013	JJ2I	PIMCO	973HFSII1	CSFB CASH COLL CCP	CASH EQUIVALENT	121,672.14	\$	38,350.74	\$ 83,321.40
12/31/2013	JJ2I	PIMCO	313385RN8	FED HOME LN DISCOUNT NT	CASH EQUIVALENT	26,166.05	\$	8,247.26	\$ 17,918.13
12/31/2013	JJ2I	PIMCO	86358RL21	STRUCTURED ASSET SECURITIES CO	FIXED INCOME	37,408.93	\$	10,723.74	\$ 23,298.56

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2I	PIMCO	313589TF0	FANNIE DISCOUNT NOTE	CASH EQUIVALENT	26,166.05	\$	8,246.98	\$ 17,917.50
12/31/2013	JJ2I	PIMCO	12669EUF1	COUNTRYWIDE HOME LOANS	FIXED INCOME	49,132.49	\$	16,049.32	\$ 34,868.99
12/31/2013	JJ2I	PIMCO	55265KJ91	MASTR ASSET SECURITIZATION TRU	FIXED INCOME	34,840.02	\$	11,409.05	\$ 24,787.46
12/31/2013	JJ2I	PIMCO	32051D3G5	FIRST HORIZON ALTERNATIVE MORT	FIXED INCOME	559,360.25	\$	170,567.05	\$ 370,576.52
12/31/2013	JJ2I	PIMCO	22541SXE3	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	28,776.96	\$	9,129.79	\$ 19,835.52
12/31/2013	JJ2I	PIMCO	12669GKF7	COUNTRYWIDE HOME LOANS	FIXED INCOME	104,711.32	\$	28,425.63	\$ 61,757.94
12/31/2013	JJ2I	PIMCO	12669GN64	COUNTRYWIDE HOME LOANS	FIXED INCOME	65,728.75	\$	17,940.99	\$ 38,978.86
12/31/2013	JJ2I	PIMCO	362341RT8	GSR MORTGAGE LOAN TRUST	FIXED INCOME	481,186.10	\$	151,753.54	\$ 329,702.02
12/31/2013	JJ2I	PIMCO	07387AES0	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	43,258.85	\$	13,642.10	\$ 29,639.03
12/31/2013	JJ2I	PIMCO	058927AA2	BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	83,079.63	\$	25,870.20	\$ 56,205.99
12/31/2013	JJ2I	PIMCO	17307G2Z0	CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	395,777.56	\$	120,422.05	\$ 261,630.74
12/31/2013	JJ2I	PIMCO	07384M7D8	BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	50,239.78	\$	15,786.34	\$ 34,297.64
12/31/2013	JJ2I	PIMCO	59020UA39	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	108,342.44	\$	33,484.61	\$ 72,749.16
12/31/2013	JJ2I	PIMCO	86359LPD5	STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	62,316.34	\$	18,131.78	\$ 39,393.37
12/31/2013	JJ2C	SSGA INTERMEDIATE BOND FUND	'USD	US DOLLAR	CASH	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ2C	SSGA INTERMEDIATE BOND FUND	85744L394	SSGA US BND INDEX SER A	EQUITY	6,709,620.98	\$	26,004,258.63	\$ 56,497,240.96
12/31/2013	JJ2C	SSGA INTERMEDIATE BOND FUND	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	425.83	\$	134.22	\$ 291.61
12/31/2013	JJ2H	WAMCO	007036GZ3	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	401,403.14	\$	124,150.35	\$ 269,730.90
12/31/2013	JJ2H	WAMCO	3128NKG42	FED HM LN PC POOL 1J2919	FIXED INCOME	34,998.06	\$	11,745.19	\$ 25,517.77
12/31/2013	JJ2H	WAMCO	31413TCD2	FNMA POOL 954668	FIXED INCOME	57,378.29	\$	20,094.79	\$ 43,658.23
12/31/2013	JJ2H	WAMCO	31413DUU9	FNMA POOL 942595	FIXED INCOME	83,398.78	\$	29,218.74	\$ 63,481.08
12/31/2013	JJ2H	WAMCO	31414UUVL9	FNMA POOL 976819	FIXED INCOME	27,872.95	\$	9,307.84	\$ 20,222.34
12/31/2013	JJ2H	WAMCO	31414KE97	FNMA POOL 968260	FIXED INCOME	1,475.46	\$	492.50	\$ 1,070.01
12/31/2013	JJ2H	WAMCO	31415BB65	FNMA POOL 981661	FIXED INCOME	1,673.65	\$	558.80	\$ 1,214.05
12/31/2013	JJ2H	WAMCO	3128QPRW4	FED HM LN PC POOL 1B7350	FIXED INCOME	102,929.40	\$	34,504.99	\$ 74,966.07
12/31/2013	JJ2H	WAMCO	912BUUII6	TBA WESTERN/LEHMAN RECEIVABLE	EQUITY	75,659.14	\$	6,200.37	\$ 13,471.01
12/31/2013	JJ2H	WAMCO	38141EA33	GOLDMAN SACHS GROUP INC	FIXED INCOME	104,664.20	\$	33,578.99	\$ 72,954.21
12/31/2013	JJ2H	WAMCO	50177AAG4	LB COMMERCIAL CONDUIT MORTGAGE	FIXED INCOME	73,264.94	\$	25,635.24	\$ 55,695.51
12/31/2013	JJ2H	WAMCO	36228F5X0	GSAMP TRUST	FIXED INCOME	35,204.21	\$	11,087.90	\$ 24,089.73
12/31/2013	JJ2H	WAMCO	59156RAW8	METLIFE INC	FIXED INCOME	196,245.38	\$	61,967.99	\$ 134,632.59
12/31/2013	JJ2H	WAMCO	02R032612	FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	156,996.31	\$	49,098.23	\$ 106,671.54
12/31/2013	JJ2H	WAMCO	3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	677,427.51	\$	17,091.69	\$ 37,133.67
12/31/2013	JJ2H	WAMCO	38377UHE1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	186,041.53	\$	7,790.57	\$ 16,925.92
12/31/2013	JJ2H	WAMCO	3138AFWD8	FNMA POOL AI2443	FIXED INCOME	75,657.32	\$	26,080.36	\$ 56,662.58
12/31/2013	JJ2H	WAMCO	31417JY20	FNMA POOL AC0728	FIXED INCOME	19,351.94	\$	6,625.06	\$ 14,393.71
12/31/2013	JJ2H	WAMCO	3137AEV85	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,134,902.26	\$	28,370.99	\$ 61,639.24
12/31/2013	JJ2H	WAMCO	3137AME78	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	367,455.38	\$	10,060.79	\$ 21,858.22
12/31/2013	JJ2H	WAMCO	3136A0ZQ3	FANNIE MAE	FIXED INCOME	505,601.19	\$	24,670.40	\$ 53,599.29
12/31/2013	JJ2H	WAMCO	31396XG73	FANNIE MAE	FIXED INCOME	251,763.98	\$	10,972.46	\$ 23,838.94
12/31/2013	JJ2H	WAMCO	07401DAG6	BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	34,015.87	\$	12,069.57	\$ 26,222.53
12/31/2013	JJ2H	WAMCO	3138MDZ88	FNMA POOL AP9766	FIXED INCOME	175,094.29	\$	56,306.81	\$ 122,333.02
12/31/2013	JJ2H	WAMCO	64966KYY3	NEW YORK NY	FIXED INCOME	28,782.66	\$	10,139.93	\$ 22,030.16
12/31/2013	JJ2H	WAMCO	67760HJY8	OHIO ST TURNPIKE COMMISSION	FIXED INCOME	102,047.60	\$	31,645.99	\$ 68,754.56
12/31/2013	JJ2H	WAMCO	949746RC7	WELLS FARGO + COMPANY	FIXED INCOME	46,313.91	\$	14,531.49	\$ 31,571.32
12/31/2013	JJ2H	WAMCO	39538WDD7	GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	12,318.44	\$	3,853.16	\$ 8,371.44
12/31/2013	JJ2H	WAMCO	3136ABNC3	FANNIE MAE	FIXED INCOME	0.00	\$	-	\$ -
12/31/2013	JJ2H	WAMCO	12591KAK1	COMM MORTGAGE TRUST	FIXED INCOME	13,083.03	\$	4,084.29	\$ 8,873.59
12/31/2013	JJ2H	WAMCO	98978VAB9	ZOETIS INC	FIXED INCOME	36,632.47	\$	10,803.69	\$ 23,472.25
12/31/2013	JJ2H	WAMCO	12591KAE5	COMM MORTGAGE TRUST	FIXED INCOME	188,395.57	\$	60,000.75	\$ 130,358.52
12/31/2013	JJ2H	WAMCO	912828WD8	US TREASURY N/B	FIXED INCOME	3,417,286.26	\$	1,055,998.52	\$ 2,294,278.17
12/31/2013	JJ2H	WAMCO	02209SAS2	ALTRIA GROUP INC	FIXED INCOME	88,964.57	\$	27,408.06	\$ 59,547.16
12/31/2013	JJ2H	WAMCO	02209SAR4	ALTRIA GROUP INC	FIXED INCOME	109,897.41	\$	34,782.82	\$ 75,569.68
12/31/2013	JJ2H	WAMCO	12591KAG0	COMM MORTGAGE TRUST	FIXED INCOME	54,948.71	\$	17,461.67	\$ 37,937.49
12/31/2013	JJ2H	WAMCO	31418A2W7	FNMA POOL MA1688	FIXED INCOME	130,441.71	\$	41,866.71	\$ 90,960.25
12/31/2013	JJ2H	WAMCO	655044AG0	NOBLE ENERGY INC	FIXED INCOME	41,865.68	\$	13,185.17	\$ 28,646.30
12/31/2013	JJ2H	WAMCO	714294AC9	PERRIGO CO PLC	FIXED INCOME	99,430.99	\$	30,747.90	\$ 66,803.35
12/31/2013	JJ2H	WAMCO	92936MAE7	WPP FINANCE 2010	FIXED INCOME	15,699.63	\$	4,898.68	\$ 10,642.95
12/31/2013	JJ2H	WAMCO	912828WE6	US TREASURY N/B	FIXED INCOME	3,375,420.58	\$	1,040,816.45	\$ 2,261,293.37
12/31/2013	JJ2H	WAMCO	912810RD2	US TREASURY N/B	FIXED INCOME	3,355,796.04	\$	1,022,369.56	\$ 2,221,215.38
12/31/2013	JJ2H	WAMCO	3138ELYW7	FNMA POOL AL4324	FIXED INCOME	1,026,510.12	\$	359,399.74	\$ 780,837.24

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	3128M9VA7	FED HM LN PC POOL G07509	FIXED INCOME	201,829.82	\$	71,044.07	\$ 154,351.40
12/31/2013	JJ2H	WAMCO	278062AB0	EATON CORP	FIXED INCOME	99,430.99	\$	30,899.78	\$ 67,133.31
12/31/2013	JJ2H	WAMCO	278062AC8	EATON CORP	FIXED INCOME	348,008.48	\$	103,021.45	\$ 223,825.95
12/31/2013	JJ2H	WAMCO	278062AE4	EATON CORP	FIXED INCOME	180,545.75	\$	50,553.03	\$ 109,832.26
12/31/2013	JJ2H	WAMCO	38378NAL7	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	205,805.30	\$	66,530.09	\$ 144,544.26
12/31/2013	JJ2H	WAMCO	38378K6P9	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	622,992.24	\$	201,488.42	\$ 437,756.76
12/31/2013	JJ2H	WAMCO	912828A34	US TREASURY N/B	FIXED INCOME	99,430.99	\$	30,669.52	\$ 66,633.06
12/31/2013	JJ2H	WAMCO	912828A42	US TREASURY N/B	FIXED INCOME	2,297,379.28	\$	704,893.70	\$ 1,531,462.59
12/31/2013	JJ2H	WAMCO	38378NJA2	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	216,600.66	\$	68,319.82	\$ 148,432.67
12/31/2013	JJ2H	WAMCO	38378NJF1	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	526,690.32	\$	10,926.87	\$ 23,739.89
12/31/2013	JJ2H	WAMCO	21684AAB2	RABOBANK NEDERLAND	FIXED INCOME	99,430.99	\$	33,223.51	\$ 72,181.89
12/31/2013	JJ2H	WAMCO	21684AAA4	RABOBANK NEDERLAND	FIXED INCOME	232,877.85	\$	73,900.86	\$ 160,558.12
12/31/2013	JJ2H	WAMCO	31418A5Z7	FNMA POOL MA1763	FIXED INCOME	209,328.41	\$	67,299.37	\$ 146,215.61
12/31/2013	JJ2H	WAMCO	883556BG6	THERMO FISHER SCIENTIFIC	FIXED INCOME	23,549.45	\$	7,505.67	\$ 16,306.94
12/31/2013	JJ2H	WAMCO	3138ELDU4	FNMA POOL AL3714	FIXED INCOME	-	\$	-	\$ -
12/31/2013	JJ2H	WAMCO	3138WAQA8	FNMA POOL AS1348	FIXED INCOME	313,322.90	\$	100,564.44	\$ 218,487.80
12/31/2013	JJ2H	WAMCO	3138W9QV5	FNMA POOL AS0467	FIXED INCOME	75,521.70	\$	24,240.13	\$ 52,664.48
12/31/2013	JJ2H	WAMCO	780097AZ4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	149,146.49	\$	47,345.30	\$ 102,863.11
12/31/2013	JJ2H	WAMCO	46640UAJ1	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	28,782.66	\$	9,176.65	\$ 19,937.32
12/31/2013	JJ2H	WAMCO	74932QAA8	RBSCF TRUST	FIXED INCOME	460,522.50	\$	144,667.87	\$ 314,307.57
12/31/2013	JJ2H	WAMCO	38378NMP5	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	261,660.51	\$	82,029.93	\$ 178,219.45
12/31/2013	JJ2H	WAMCO	313589XR9	FANNIE DISCOUNT NOTE	CASH EQUIVALENT	2,825,933.51	\$	890,189.51	\$ 1,934,039.03
12/31/2013	JJ2H	WAMCO	760985SU6	RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	6,249.85	\$	1,723.07	\$ 3,743.57
12/31/2013	JJ2H	WAMCO	45254NED5	IMPAC CMB TRUST	FIXED INCOME	2,654.02	\$	822.08	\$ 1,786.06
12/31/2013	JJ2H	WAMCO	59020UAR6	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	385,863.26	\$	113,997.94	\$ 247,673.63
12/31/2013	JJ2H	WAMCO	81743PAT3	SEQUOIA MORTGAGE TRUST	FIXED INCOME	127,657.24	\$	39,117.31	\$ 84,986.85
12/31/2013	JJ2H	WAMCO	92922FYA0	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	270,953.80	\$	83,785.87	\$ 182,034.44
12/31/2013	JJ2H	WAMCO	92922FZF8	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	228,754.71	\$	66,847.74	\$ 145,234.41
12/31/2013	JJ2H	WAMCO	576433UE4	MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	225,811.15	\$	72,896.39	\$ 158,375.78
12/31/2013	JJ2H	WAMCO	939336V91	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	208,486.19	\$	65,352.22	\$ 141,985.21
12/31/2013	JJ2H	WAMCO	885220EW9	THORNBURG MORTGAGE SECURITIES	FIXED INCOME	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ2H	WAMCO	92922FD21	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	95,597.88	\$	28,263.52	\$ 61,405.76
12/31/2013	JJ2H	WAMCO	12669GMS7	COUNTRYWIDE HOME LOANS	FIXED INCOME	30,612.77	\$	7,495.28	\$ 16,284.35
12/31/2013	JJ2H	WAMCO	12669GWN7	COUNTRYWIDE HOME LOANS	FIXED INCOME	20,233.76	\$	5,557.04	\$ 12,073.30
12/31/2013	JJ2H	WAMCO	12667GRV7	COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	17,778.74	\$	4,810.83	\$ 10,452.09
12/31/2013	JJ2H	WAMCO	126685AF3	COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	426,306.96	\$	119,024.76	\$ 258,594.97
12/31/2013	JJ2H	WAMCO	31407PWM6	FNMA POOL 836852	FIXED INCOME	138,353.97	\$	45,811.66	\$ 99,531.10
12/31/2013	JJ2H	WAMCO	59020U4R3	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	74,253.37	\$	21,801.99	\$ 47,367.32
12/31/2013	JJ2H	WAMCO	31402Q5R8	FNMA POOL 735356	FIXED INCOME	285,716.61	\$	95,830.01	\$ 208,201.72
12/31/2013	JJ2H	WAMCO	38741QAC0	GRANITE MORTGAGES PLC.	FIXED INCOME	47,663.49	\$	14,922.75	\$ 32,421.39
12/31/2013	JJ2H	WAMCO	004375BL4	ACCREDITED MORTGAGE LOAN TRUST	FIXED INCOME	186,192.60	\$	56,436.06	\$ 122,613.82
12/31/2013	JJ2H	WAMCO	785779AA7	SACO I TRUST	FIXED INCOME	112,499.19	\$	44,726.46	\$ 97,173.37
12/31/2013	JJ2H	WAMCO	576433VK9	MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	19,654.36	\$	6,107.76	\$ 13,269.81
12/31/2013	JJ2H	WAMCO	02660TCZ4	AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	257,305.51	\$	71,244.00	\$ 154,785.77
12/31/2013	JJ2H	WAMCO	025816AU3	AMERICAN EXPRESS CO	FIXED INCOME	68,031.73	\$	22,847.97	\$ 49,639.84
12/31/2013	JJ2H	WAMCO	22541SG28	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	352,540.79	\$	102,190.79	\$ 222,021.24
12/31/2013	JJ2H	WAMCO	92926UAA9	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	76,751.76	\$	21,122.09	\$ 45,890.17
12/31/2013	JJ2H	WAMCO	452550AB2	IMPAC CMB TRUST	FIXED INCOME	413,221.76	\$	116,943.71	\$ 254,073.65
12/31/2013	JJ2H	WAMCO	36295H5T3	GNMA POOL 671458	FIXED INCOME	422,721.42	\$	148,045.84	\$ 321,646.61
12/31/2013	JJ2H	WAMCO	66704JBX5	NORTHSTAR EDU FIN INC DE	FIXED INCOME	117,747.23	\$	33,961.75	\$ 73,785.80
12/31/2013	JJ2H	WAMCO	31417HCS1	FNMA POOL AB9980	FIXED INCOME	388,704.57	\$	120,232.58	\$ 261,219.11
12/31/2013	JJ2H	WAMCO	36198EAE5	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	44,482.29	\$	14,366.99	\$ 31,213.94
12/31/2013	JJ2H	WAMCO	542514EE0	LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	347,683.99	\$	98,699.33	\$ 214,435.65
12/31/2013	JJ2H	WAMCO	20772JNL2	CONNECTICUT ST	FIXED INCOME	31,399.26	\$	11,280.86	\$ 24,508.96
12/31/2013	JJ2H	WAMCO	3137AR5Y8	FREDDIE MAC	FIXED INCOME	767,867.87	\$	47,845.23	\$ 103,949.27
12/31/2013	JJ2H	WAMCO	59001FCA7	MERITAGE MORTGAGE LOAN TRUST	FIXED INCOME	107,988.80	\$	33,407.17	\$ 72,580.92
12/31/2013	JJ2H	WAMCO	67760HJK8	OHIO ST TURNPIKE COMMISSION	FIXED INCOME	41,865.68	\$	13,339.66	\$ 28,981.94
12/31/2013	JJ2H	WAMCO	74265LA57	PRIV CLGS UNIVS AUTH GA	FIXED INCOME	49,715.50	\$	16,356.71	\$ 35,536.83
12/31/2013	JJ2H	WAMCO	404225BM5	HLSS SERVICER ADVANCE RECEIVAB	FIXED INCOME	151,763.10	\$	47,859.25	\$ 103,979.73
12/31/2013	JJ2H	WAMCO	912810RC4	US TREASURY N/B	FIXED INCOME	575,653.12	\$	171,351.53	\$ 372,280.89

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	12626BAB0	COMM MORTGAGE TRUST	FIXED INCOME	54,948.71	\$	17,737.11	\$ 38,535.91
12/31/2013	JJ2H	WAMCO	31418AXN3	FNMA POOL MA1584	FIXED INCOME	25,730.20	\$	8,280.87	\$ 17,991.15
12/31/2013	JJ2H	WAMCO	00287YAJ8	ABBVIE INC	FIXED INCOME	279,976.75	\$	88,096.78	\$ 191,400.37
12/31/2013	JJ2H	WAMCO	00287YAL3	ABBVIE INC	FIXED INCOME	303,526.19	\$	89,419.16	\$ 194,273.41
12/31/2013	JJ2H	WAMCO	45685EAE6	VOYA FINANCIAL INC	FIXED INCOME	34,015.87	\$	10,966.02	\$ 23,824.93
12/31/2013	JJ2H	WAMCO	7092237P0	PENNSYLVANIA ST TURNPIKE COMM	FIXED INCOME	36,632.47	\$	11,457.32	\$ 24,892.35
12/31/2013	JJ2H	WAMCO	3138WW3Q0	FNMA POOL AT8906	FIXED INCOME	311,090.55	\$	97,509.09	\$ 211,849.71
12/31/2013	JJ2H	WAMCO	3138X0LJ5	FNMA POOL AU1228	FIXED INCOME	333,533.25	\$	104,543.21	\$ 227,132.14
12/31/2013	JJ2H	WAMCO	3138WU6D0	FNMA POOL AT7167	FIXED INCOME	259,176.54	\$	81,237.20	\$ 176,497.16
12/31/2013	JJ2H	WAMCO	3138WU4Z3	FNMA POOL AT7139	FIXED INCOME	258,849.05	\$	81,134.78	\$ 176,274.63
12/31/2013	JJ2H	WAMCO	3138WSQP6	FNMA POOL AT4961	FIXED INCOME	336,430.50	\$	105,453.05	\$ 229,108.88
12/31/2013	JJ2H	WAMCO	3138WSNZ7	FNMA POOL AT4907	FIXED INCOME	203,553.74	\$	63,801.09	\$ 138,615.21
12/31/2013	JJ2H	WAMCO	3138WW4F3	FNMA POOL AT8921	FIXED INCOME	181,541.71	\$	56,903.12	\$ 123,628.56
12/31/2013	JJ2H	WAMCO	3138WU3K7	FNMA POOL AT7101	FIXED INCOME	181,137.67	\$	56,776.59	\$ 123,353.67
12/31/2013	JJ2H	WAMCO	92553PAT9	VIACOM INC	FIXED INCOME	193,628.78	\$	60,904.34	\$ 132,321.69
12/31/2013	JJ2H	WAMCO	31418AXL7	FNMA POOL MA1582	FIXED INCOME	389,414.88	\$	120,479.49	\$ 261,755.55
12/31/2013	JJ2H	WAMCO	07386HKK6	BEAR STEARNS ALT A TRUST	FIXED INCOME	301,230.27	\$	96,003.09	\$ 208,577.76
12/31/2013	JJ2H	WAMCO	71654QBG6	PETROLEOS MEXICANOS	FIXED INCOME	353,241.69	\$	102,016.07	\$ 221,641.63
12/31/2013	JJ2H	WAMCO	747262AM5	QVC INC	FIXED INCOME	5,233.21	\$	1,496.50	\$ 3,251.33
12/31/2013	JJ2H	WAMCO	13063CEN6	CALIFORNIA ST	FIXED INCOME	91,581.18	\$	33,127.95	\$ 71,974.28
12/31/2013	JJ2H	WAMCO	31418AYE2	FNMA POOL MA1608	FIXED INCOME	362,673.26	\$	116,403.06	\$ 252,899.04
12/31/2013	JJ2H	WAMCO	64577FCD5	NEW JERSEY ST ECON DEV AUTH LE	FIXED INCOME	31,399.26	\$	10,174.18	\$ 22,104.57
12/31/2013	JJ2H	WAMCO	172967HB0	CITIGROUP INC	FIXED INCOME	164,846.12	\$	54,725.32	\$ 118,897.05
12/31/2013	JJ2H	WAMCO	05377RBF0	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	125,597.04	\$	40,302.72	\$ 87,562.30
12/31/2013	JJ2H	WAMCO	650035C30	NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	104,664.20	\$	36,331.10	\$ 78,933.49
12/31/2013	JJ2H	WAMCO	92343VBT0	VERIZON COMMUNICATIONS	FIXED INCOME	274,743.54	\$	101,316.64	\$ 220,122.04
12/31/2013	JJ2H	WAMCO	92343VBS2	VERIZON COMMUNICATIONS	FIXED INCOME	512,854.60	\$	185,917.56	\$ 403,927.28
12/31/2013	JJ2H	WAMCO	92343VBQ6	VERIZON COMMUNICATIONS	FIXED INCOME	274,743.54	\$	92,709.36	\$ 201,421.73
12/31/2013	JJ2H	WAMCO	92343VBR4	VERIZON COMMUNICATIONS	FIXED INCOME	847,780.05	\$	286,909.91	\$ 623,344.75
12/31/2013	JJ2H	WAMCO	13063CEQ9	CALIFORNIA ST	FIXED INCOME	68,031.73	\$	23,818.28	\$ 51,747.96
12/31/2013	JJ2H	WAMCO	76541VMR5	RICHMOND VA	FIXED INCOME	26,166.05	\$	9,202.69	\$ 19,993.91
12/31/2013	JJ2H	WAMCO	76541VMQ7	RICHMOND VA	FIXED INCOME	23,549.45	\$	8,356.80	\$ 18,156.11
12/31/2013	JJ2H	WAMCO	76541VMS3	RICHMOND VA	FIXED INCOME	26,166.05	\$	9,127.81	\$ 19,831.21
12/31/2013	JJ2H	WAMCO	067901AQ1	BARRICK GOLD CORP	FIXED INCOME	316,609.22	\$	90,203.26	\$ 195,976.96
12/31/2013	JJ2H	WAMCO	912828VZ0	US TREASURY N/B	FIXED INCOME	646,301.46	\$	199,129.01	\$ 432,630.67
12/31/2013	JJ2H	WAMCO	91086QBC1	UNITED MEXICAN STATES	FIXED INCOME	7,326.49	\$	2,286.20	\$ 4,967.03
12/31/2013	JJ2H	WAMCO	055451AV0	BHP BILLITON FIN USA LTD	FIXED INCOME	125,597.04	\$	40,250.60	\$ 87,449.06
12/31/2013	JJ2H	WAMCO	12626LAY8	COMM MORTGAGE TRUST	FIXED INCOME	45,528.93	\$	12,669.41	\$ 27,525.76
12/31/2013	JJ2H	WAMCO	12626LBN1	COMM MORTGAGE TRUST	FIXED INCOME	118,270.55	\$	37,906.68	\$ 82,356.62
12/31/2013	JJ2H	WAMCO	31418AZS0	FNMA POOL MA1652	FIXED INCOME	181,818.92	\$	58,357.95	\$ 126,789.34
12/31/2013	JJ2H	WAMCO	46640XAA4	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	193,628.78	\$	61,142.77	\$ 132,839.69
12/31/2013	JJ2H	WAMCO	35671DBD6	FREEPORT MCMORAN C + G	FIXED INCOME	41,865.68	\$	13,163.72	\$ 28,599.69
12/31/2013	JJ2H	WAMCO	46640XAJ5	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	149,146.49	\$	47,030.20	\$ 102,178.51
12/31/2013	JJ2H	WAMCO	31418XNQ7	FNMA POOL AD9398	FIXED INCOME	-	\$	-	\$ -
12/31/2013	JJ2H	WAMCO	35671DBG9	FREEPORT MCMORAN C + G	FIXED INCOME	138,680.07	\$	42,467.22	\$ 92,264.91
12/31/2013	JJ2H	WAMCO	06051GEX3	BANK OF AMERICA CORP	FIXED INCOME	259,043.90	\$	82,010.37	\$ 178,176.95
12/31/2013	JJ2H	WAMCO	46640NAP3	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	60,181.92	\$	16,979.30	\$ 36,889.48
12/31/2013	JJ2H	WAMCO	46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	52,332.10	\$	16,539.37	\$ 35,933.68
12/31/2013	JJ2H	WAMCO	46640NAJ7	JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	125,597.04	\$	40,495.41	\$ 87,980.93
12/31/2013	JJ2H	WAMCO	94974BFP0	WELLS FARGO + COMPANY	FIXED INCOME	117,747.23	\$	38,004.57	\$ 82,569.30
12/31/2013	JJ2H	WAMCO	13063CFT2	CALIFORNIA ST	FIXED INCOME	60,181.92	\$	19,188.28	\$ 41,688.74
12/31/2013	JJ2H	WAMCO	912828WB2	US TREASURY N/B	FIXED INCOME	104,664.20	\$	32,943.50	\$ 71,573.54
12/31/2013	JJ2H	WAMCO	64971Q8V8	NEW YORK CITY NY TRANSITIONALF	FIXED INCOME	49,715.50	\$	16,235.58	\$ 35,273.66
12/31/2013	JJ2H	WAMCO	12591KAH8	COMM MORTGAGE TRUST	FIXED INCOME	23,549.45	\$	7,498.22	\$ 16,290.76
12/31/2013	JJ2H	WAMCO	50076QAU0	KRAFT FOODS GROUP INC	FIXED INCOME	118,532.21	\$	42,150.81	\$ 91,577.47
12/31/2013	JJ2H	WAMCO	06051GEU9	BANK OF AMERICA CORP	FIXED INCOME	245,960.88	\$	73,360.51	\$ 159,384.15
12/31/2013	JJ2H	WAMCO	61690KAG7	MORGAN STANLEY BAML TRUST	FIXED INCOME	68,816.71	\$	20,215.68	\$ 43,920.88
12/31/2013	JJ2H	WAMCO	3137AXHQ9	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	307,154.72	\$	5,784.95	\$ 12,568.47
12/31/2013	JJ2H	WAMCO	61690KAE2	MORGAN STANLEY BAML TRUST	FIXED INCOME	65,415.13	\$	19,316.11	\$ 41,966.48
12/31/2013	JJ2H	WAMCO	30219GAC2	EXPRESS SCRIPTS HOLDING	FIXED INCOME	520,704.41	\$	173,515.24	\$ 376,981.80

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	38141GRD8	GOLDMAN SACHS GROUP INC	FIXED INCOME	392,490.76	\$	119,796.95	\$ 260,272.65
12/31/2013	JJ2H	WAMCO	42805RBN8	HERTZ VEHICLE FINANCING LLC	FIXED INCOME	149,146.49	\$	46,046.12	\$ 100,040.48
12/31/2013	JJ2H	WAMCO	3136ABQD8	FANNIE MAE	FIXED INCOME	1,224,232.45	\$	57,021.62	\$ 123,886.02
12/31/2013	JJ2H	WAMCO	3136ABQF3	FANNIE MAE	FIXED INCOME	381,856.11	\$	131,830.85	\$ 286,417.68
12/31/2013	JJ2H	WAMCO	3136ABQH9	FANNIE MAE	FIXED INCOME	568,281.26	\$	194,284.25	\$ 422,104.86
12/31/2013	JJ2H	WAMCO	30225ABJ1	EXTENDED STAY AMERICA TRUST	FIXED INCOME	54,948.71	\$	16,806.94	\$ 36,515.01
12/31/2013	JJ2H	WAMCO	31418AQ27	FNMA POOL MA1372	FIXED INCOME	228,824.52	\$	71,050.12	\$ 154,364.56
12/31/2013	JJ2H	WAMCO	172967GK1	CITIGROUP INC	FIXED INCOME	20,932.84	\$	6,524.46	\$ 14,175.13
12/31/2013	JJ2H	WAMCO	05377RBD5	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	88,964.57	\$	27,473.00	\$ 59,688.26
12/31/2013	JJ2H	WAMCO	748149AG6	PROVINCE OF QUEBEC	FIXED INCOME	481,455.34	\$	139,392.39	\$ 302,846.00
12/31/2013	JJ2H	WAMCO	36241LW51	GNMA II POOL 783368	FIXED INCOME	174,799.95	\$	58,969.13	\$ 128,117.22
12/31/2013	JJ2H	WAMCO	94974BFJ4	WELLS FARGO + COMPANY	FIXED INCOME	243,344.27	\$	72,516.27	\$ 157,549.93
12/31/2013	JJ2H	WAMCO	683234C55	ONTARIO (PROVINCE OF)	FIXED INCOME	672,467.51	\$	207,869.19	\$ 451,619.70
12/31/2013	JJ2H	WAMCO	172967GL9	CITIGROUP INC	FIXED INCOME	196,245.38	\$	58,795.09	\$ 127,739.09
12/31/2013	JJ2H	WAMCO	91324PCB6	UNITEDHEALTH GROUP INC	FIXED INCOME	26,166.05	\$	7,942.10	\$ 17,255.13
12/31/2013	JJ2H	WAMCO	337932AE7	FIRSTENERGY CORP	FIXED INCOME	65,415.13	\$	20,259.29	\$ 44,015.65
12/31/2013	JJ2H	WAMCO	337932AF4	FIRSTENERGY CORP	FIXED INCOME	384,640.95	\$	113,012.21	\$ 245,532.01
12/31/2013	JJ2H	WAMCO	3138EKRN7	FNMA POOL AL3192	FIXED INCOME	163,310.20	\$	56,174.61	\$ 122,045.80
12/31/2013	JJ2H	WAMCO	31418ARZ3	FNMA POOL MA1403	FIXED INCOME	459,365.25	\$	142,633.60	\$ 309,887.88
12/31/2013	JJ2H	WAMCO	6461393R4	NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	34,015.87	\$	10,884.58	\$ 23,647.99
12/31/2013	JJ2H	WAMCO	772739AP3	ROCK TENN CO	FIXED INCOME	75,881.55	\$	23,525.01	\$ 51,110.79
12/31/2013	JJ2H	WAMCO	772739AQ1	ROCK TENN CO	FIXED INCOME	36,632.47	\$	11,027.92	\$ 23,959.42
12/31/2013	JJ2H	WAMCO	3132J6E83	FED HM LN PC POOL Q15158	FIXED INCOME	0.00	\$	0.00	\$ 0.00
12/31/2013	JJ2H	WAMCO	12625CAC7	COMM MORTGAGE TRUST	FIXED INCOME	39,249.08	\$	11,762.85	\$ 25,556.15
12/31/2013	JJ2H	WAMCO	663903ED0	N E OH REGL SWR DIST	FIXED INCOME	47,098.89	\$	15,349.15	\$ 33,347.80
12/31/2013	JJ2H	WAMCO	3138EKY33	FNMA POOL AL3429	FIXED INCOME	477,572.30	\$	159,526.60	\$ 346,589.89
12/31/2013	JJ2H	WAMCO	3132HBH73	FED HM LN PC POOL U91254	FIXED INCOME	180,172.40	\$	57,886.37	\$ 125,764.80
12/31/2013	JJ2H	WAMCO	31418AS25	FNMA POOL MA1436	FIXED INCOME	128,172.97	\$	39,793.79	\$ 86,456.59
12/31/2013	JJ2H	WAMCO	3132HXQ59	FED HM LN PC POOL U62476	FIXED INCOME	153,696.14	\$	47,757.64	\$ 103,758.97
12/31/2013	JJ2H	WAMCO	561234AB1	MALLINCKRODT INTL FIN	FIXED INCOME	26,166.05	\$	8,090.68	\$ 17,577.93
12/31/2013	JJ2H	WAMCO	561234AA3	MALLINCKRODT INTL FIN	FIXED INCOME	83,731.36	\$	24,358.10	\$ 52,920.76
12/31/2013	JJ2H	WAMCO	3128M9PU0	FED HM LN PC POOL G07335	FIXED INCOME	283,526.73	\$	98,284.59	\$ 213,534.58
12/31/2013	JJ2H	WAMCO	61762DAY7	MORGAN STANLEY BAML TRUST	FIXED INCOME	68,031.73	\$	20,270.06	\$ 44,039.04
12/31/2013	JJ2H	WAMCO	3138MLBZ6	FNMA POOL AQ4555	FIXED INCOME	144,309.88	\$	47,706.06	\$ 103,646.90
12/31/2013	JJ2H	WAMCO	3138MNZN3	FNMA POOL AQ7048	FIXED INCOME	24,347.40	\$	8,085.95	\$ 17,567.65
12/31/2013	JJ2H	WAMCO	3138MLCK8	FNMA POOL AQ4573	FIXED INCOME	23,635.49	\$	7,848.05	\$ 17,050.78
12/31/2013	JJ2H	WAMCO	172967GR6	CITIGROUP INC	FIXED INCOME	94,197.78	\$	26,127.99	\$ 56,766.06
12/31/2013	JJ2H	WAMCO	46625HJJ0	JPMORGAN CHASE + CO	FIXED INCOME	259,043.90	\$	76,097.77	\$ 165,331.15
12/31/2013	JJ2H	WAMCO	3136ADXW4	FANNIE MAE	FIXED INCOME	420,729.20	\$	19,703.80	\$ 42,808.77
12/31/2013	JJ2H	WAMCO	31418AT65	FNMA POOL MA1472	FIXED INCOME	25,273.98	\$	8,111.31	\$ 17,622.76
12/31/2013	JJ2H	WAMCO	172967GT2	CITIGROUP INC	FIXED INCOME	196,245.38	\$	57,636.90	\$ 125,222.78
12/31/2013	JJ2H	WAMCO	857477AL7	STATE STREET CORP	FIXED INCOME	196,245.38	\$	57,514.17	\$ 124,956.16
12/31/2013	JJ2H	WAMCO	91281ORB6	US TREASURY N/B	FIXED INCOME	2,602,213.77	\$	664,755.61	\$ 1,444,257.98
12/31/2013	JJ2H	WAMCO	71647NAF6	PETROBRAS GLOBAL FINANCE	FIXED INCOME	83,731.36	\$	23,512.34	\$ 51,083.26
12/31/2013	JJ2H	WAMCO	780097AY7	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	130,830.25	\$	41,571.21	\$ 90,318.24
12/31/2013	JJ2H	WAMCO	76720AAM8	RIO TINTO FIN USA PLC	FIXED INCOME	62,798.52	\$	19,696.27	\$ 42,792.41
12/31/2013	JJ2H	WAMCO	3136ACEL1	FANNIE MAE	FIXED INCOME	346,534.42	\$	25,861.52	\$ 56,187.12
12/31/2013	JJ2H	WAMCO	3136ACEQ0	FANNIE MAE	FIXED INCOME	345,722.98	\$	24,649.75	\$ 53,554.41
12/31/2013	JJ2H	WAMCO	64972GCE2	NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	23,549.45	\$	7,568.14	\$ 16,442.64
12/31/2013	JJ2H	WAMCO	912828VK3	US TREASURY N/B	FIXED INCOME	3,469,618.36	\$	1,085,327.29	\$ 2,357,998.30
12/31/2013	JJ2H	WAMCO	61762MBW0	MORGAN STANLEY BAML TRUST	FIXED INCOME	23,549.45	\$	7,589.19	\$ 16,488.40
12/31/2013	JJ2H	WAMCO	7962532Q4	SAN ANTONIO TX ELEC GAS REVE	FIXED INCOME	83,731.36	\$	26,853.24	\$ 58,341.75
12/31/2013	JJ2H	WAMCO	31418AWD6	FNMA POOL MA1543	FIXED INCOME	383,632.37	\$	123,129.38	\$ 267,512.72
12/31/2013	JJ2H	WAMCO	07386HNS6	BEAR STEARNS ALT A TRUST	FIXED INCOME	321,829.81	\$	95,541.49	\$ 207,574.88
12/31/2013	JJ2H	WAMCO	04048RJW7	ARIZONA BRD OF RGTS ST UNIV SY	FIXED INCOME	23,549.45	\$	7,629.30	\$ 16,575.53
12/31/2013	JJ2H	WAMCO	03072SJQ9	AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	179,427.45	\$	54,218.44	\$ 117,795.79
12/31/2013	JJ2H	WAMCO	912828VM9	TSY INFL IX N/B	FIXED INCOME	1,683,349.04	\$	511,726.46	\$ 1,111,784.56
12/31/2013	JJ2H	WAMCO	94988QAG6	WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	34,015.87	\$	11,036.92	\$ 23,978.98
12/31/2013	JJ2H	WAMCO	3137AQWU8	FREDDIE MAC	FIXED INCOME	297,160.42	\$	18,514.52	\$ 40,224.92
12/31/2013	JJ2H	WAMCO	36962G5Z3	GENERAL ELEC CAP CORP	FIXED INCOME	253,810.69	\$	81,300.56	\$ 176,634.81

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	3136FLFM3	FANNIEMAE STRIP	FIXED INCOME	498,949.39	\$	38,013.69	\$ 82,589.12
12/31/2013	JJ2H	WAMCO	02364WBD6	AMERICA MOVIL SAB DE CV	FIXED INCOME	60,705.24	\$	17,663.64	\$ 38,376.28
12/31/2013	JJ2H	WAMCO	03523TBP2	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	91,581.18	\$	26,700.26	\$ 58,009.39
12/31/2013	JJ2H	WAMCO	925369AA8	VESEY STREET INV TRUST I	FIXED INCOME	81,114.76	\$	27,451.72	\$ 59,642.01
12/31/2013	JJ2H	WAMCO	61761AAA6	MORGAN STANLEY BAML TRUST	FIXED INCOME	490,988.60	\$	14,627.60	\$ 31,780.15
12/31/2013	JJ2H	WAMCO	151191AW3	CELULOSA ARAUCO CONSTITU	FIXED INCOME	117,747.23	\$	36,157.65	\$ 78,556.65
12/31/2013	JJ2H	WAMCO	05377RBB9	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	130,830.25	\$	41,351.15	\$ 89,840.12
12/31/2013	JJ2H	WAMCO	63254AAC2	NATIONAL AUSTRALIA BK LT	FIXED INCOME	102,047.60	\$	32,677.92	\$ 70,996.53
12/31/2013	JJ2H	WAMCO	31397UVK2	FANNIE MAE	FIXED INCOME	499,771.51	\$	24,645.05	\$ 53,544.20
12/31/2013	JJ2H	WAMCO	912810QX9	US TREASURY N/B	FIXED INCOME	5,018,648.58	\$	1,253,381.25	\$ 2,723,114.84
12/31/2013	JJ2H	WAMCO	02209SAN3	ALTRIA GROUP INC	FIXED INCOME	193,628.78	\$	56,192.79	\$ 122,085.29
12/31/2013	JJ2H	WAMCO	713448CA4	PEPSICO INC	FIXED INCOME	253,810.69	\$	80,085.11	\$ 173,994.11
12/31/2013	JJ2H	WAMCO	718172AT6	PHILIP MORRIS INTL INC	FIXED INCOME	109,897.41	\$	31,575.80	\$ 68,602.06
12/31/2013	JJ2H	WAMCO	78412FAP9	SESI LLC	FIXED INCOME	41,865.68	\$	14,713.49	\$ 31,966.75
12/31/2013	JJ2H	WAMCO	3128M86L3	FED HM LN PC POOL G06875	FIXED INCOME	807,616.84	\$	278,325.17	\$ 604,693.43
12/31/2013	JJ2H	WAMCO	38378BB57	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	509,053.14	\$	10,500.15	\$ 22,812.79
12/31/2013	JJ2H	WAMCO	74733VAC4	QEP RESOURCES INC	FIXED INCOME	13,083.03	\$	3,866.00	\$ 8,399.33
12/31/2013	JJ2H	WAMCO	94973VAZ0	WELLPOINT INC	FIXED INCOME	54,948.71	\$	17,440.08	\$ 37,890.58
12/31/2013	JJ2H	WAMCO	78442FEP9	SLM CORP	FIXED INCOME	245,960.88	\$	80,142.74	\$ 174,119.32
12/31/2013	JJ2H	WAMCO	05567L7E1	BNP PARIBAS	FIXED INCOME	191,273.83	\$	61,553.04	\$ 133,731.05
12/31/2013	JJ2H	WAMCO	20271RAB6	COMMONWEALTH BK AUSTR NY	FIXED INCOME	279,976.75	\$	89,216.55	\$ 193,833.22
12/31/2013	JJ2H	WAMCO	780099CC9	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	44,482.29	\$	14,339.77	\$ 31,154.80
12/31/2013	JJ2H	WAMCO	31418AK31	FNMA POOL MA1213	FIXED INCOME	175,345.36	\$	54,188.94	\$ 117,731.71
12/31/2013	JJ2H	WAMCO	369604BE2	GENERAL ELECTRIC CO	FIXED INCOME	107,280.81	\$	33,972.55	\$ 73,809.26
12/31/2013	JJ2H	WAMCO	3137ATPP1	FREDDIE MAC	FIXED INCOME	264,741.93	\$	17,465.37	\$ 37,945.52
12/31/2013	JJ2H	WAMCO	89233P6S0	TOYOTA MOTOR CREDIT CORP	FIXED INCOME	266,893.72	\$	82,582.72	\$ 179,420.44
12/31/2013	JJ2H	WAMCO	12624PAE5	COMM MORTGAGE TRUST	FIXED INCOME	13,083.03	\$	3,876.22	\$ 8,421.54
12/31/2013	JJ2H	WAMCO	055299AL5	BBVA US SENIOR SA UNIPER	FIXED INCOME	306,142.80	\$	101,443.51	\$ 220,397.68
12/31/2013	JJ2H	WAMCO	24422ERY7	JOHN DEERE CAPITAL CORP	FIXED INCOME	41,865.68	\$	12,426.38	\$ 26,997.74
12/31/2013	JJ2H	WAMCO	3132H3K51	FED HM LN PC POOL U90316	FIXED INCOME	99,615.91	\$	32,004.56	\$ 69,533.58
12/31/2013	JJ2H	WAMCO	3128M9G22	FED HM LN PC POOL G07117	FIXED INCOME	15,757.37	\$	5,557.33	\$ 12,073.93
12/31/2013	JJ2H	WAMCO	46623EJR1	JPMORGAN CHASE + CO	FIXED INCOME	389,874.16	\$	123,356.02	\$ 268,005.12
12/31/2013	JJ2H	WAMCO	11070TAB4	BRITISH COLUMBIA PROV OF	FIXED INCOME	416,040.21	\$	117,706.59	\$ 255,731.10
12/31/2013	JJ2H	WAMCO	68323ABM5	ONTARIO (PROVINCE OF)	FIXED INCOME	769,281.90	\$	239,735.68	\$ 520,853.33
12/31/2013	JJ2H	WAMCO	912828TW0	US TREASURY N/B	FIXED INCOME	1,041,408.83	\$	322,299.84	\$ 700,233.45
12/31/2013	JJ2H	WAMCO	68389XAN5	ORACLE CORP	FIXED INCOME	251,194.09	\$	77,913.51	\$ 169,276.05
12/31/2013	JJ2H	WAMCO	172967GD7	CITIGROUP INC	FIXED INCOME	96,814.39	\$	28,237.65	\$ 61,349.54
12/31/2013	JJ2H	WAMCO	726505AN0	PLAINS EXPLORATION + PRO	FIXED INCOME	41,865.68	\$	14,573.35	\$ 31,662.27
12/31/2013	JJ2H	WAMCO	726505AP5	PLAINS EXPLORATION + PRO	FIXED INCOME	10,466.42	\$	3,678.37	\$ 7,991.69
12/31/2013	JJ2H	WAMCO	761713AX4	REYNOLDS AMERICAN INC	FIXED INCOME	78,498.15	\$	22,805.48	\$ 49,547.52
12/31/2013	JJ2H	WAMCO	14916RAD6	CATHOLIC HEALTH INITIATI	FIXED INCOME	23,549.45	\$	6,439.24	\$ 13,989.98
12/31/2013	JJ2H	WAMCO	3137AUUN7	FREDDIE MAC	FIXED INCOME	614,192.25	\$	35,607.61	\$ 77,361.63
12/31/2013	JJ2H	WAMCO	84265VAG0	SOUTHERN COPPER CORP	FIXED INCOME	358,474.90	\$	91,632.58	\$ 199,082.32
12/31/2013	JJ2H	WAMCO	917565MK6	UTAH ST TRANSIT AUTH SALES TAX	FIXED INCOME	88,964.57	\$	28,059.63	\$ 60,962.77
12/31/2013	JJ2H	WAMCO	3138EJ7A0	FNMA POOL AL2688	FIXED INCOME	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ2H	WAMCO	91830CAA6	VNO MORTGAGE TRUST	FIXED INCOME	26,166.05	\$	7,690.44	\$ 16,708.36
12/31/2013	JJ2H	WAMCO	126650BZ2	CVS CAREMARK CORP	FIXED INCOME	528,554.23	\$	153,766.31	\$ 334,074.98
12/31/2013	JJ2H	WAMCO	3137ATCE0	FREDDIE MAC	FIXED INCOME	1,652,983.61	\$	59,253.66	\$ 128,735.38
12/31/2013	JJ2H	WAMCO	646136J51	NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	81,114.76	\$	25,900.56	\$ 56,271.94
12/31/2013	JJ2H	WAMCO	646136J85	NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	52,332.10	\$	16,609.58	\$ 36,086.23
12/31/2013	JJ2H	WAMCO	444859BA9	HUMANA INC	FIXED INCOME	44,482.29	\$	12,979.10	\$ 28,198.59
12/31/2013	JJ2H	WAMCO	3138ML6F6	FNMA POOL AQ5369	FIXED INCOME	149,433.12	\$	46,399.33	\$ 100,807.88
12/31/2013	JJ2H	WAMCO	64972GAZ7	NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	23,549.45	\$	7,561.97	\$ 16,429.26
12/31/2013	JJ2H	WAMCO	3138MN2R0	FNMA POOL AQ7083	FIXED INCOME	151,115.65	\$	46,921.59	\$ 101,942.54
12/31/2013	JJ2H	WAMCO	18683KAF8	CLIFFS NATURAL RESOURCES	FIXED INCOME	219,794.83	\$	69,957.35	\$ 151,990.37
12/31/2013	JJ2H	WAMCO	172967GF2	CITIGROUP INC	FIXED INCOME	54,948.71	\$	16,193.91	\$ 35,183.13
12/31/2013	JJ2H	WAMCO	31417D4Q3	FNMA POOL AB7130	FIXED INCOME	124,939.57	\$	38,794.10	\$ 84,284.65
12/31/2013	JJ2H	WAMCO	94974BFG0	WELLS FARGO + COMPANY	FIXED INCOME	222,411.43	\$	69,650.64	\$ 151,324.02
12/31/2013	JJ2H	WAMCO	90270RAA2	UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	57,565.31	\$	17,026.47	\$ 36,991.96
12/31/2013	JJ2H	WAMCO	345370CQ1	FORD MOTOR COMPANY	FIXED INCOME	225,028.04	\$	63,968.35	\$ 138,978.59

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	46115HAG2	INTESA SANPAOLO SPA	FIXED INCOME	133,446.86	\$	42,863.89	\$ 93,126.73
12/31/2013	JJ2H	WAMCO	50076QAZ9	KRAFT FOODS GROUP INC	FIXED INCOME	151,763.10	\$	46,620.03	\$ 101,287.37
12/31/2013	JJ2H	WAMCO	31418AAP3	FNMA POOL MA0913	FIXED INCOME	98,256.18	\$	33,172.33	\$ 72,070.70
12/31/2013	JJ2H	WAMCO	3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	724,454.75	\$	22,413.10	\$ 48,695.03
12/31/2013	JJ2H	WAMCO	05565QBU1	BP CAPITAL MARKETS PLC	FIXED INCOME	7,849.82	\$	2,493.58	\$ 5,417.58
12/31/2013	JJ2H	WAMCO	38377YTW0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	341,808.14	\$	13,781.84	\$ 29,942.63
12/31/2013	JJ2H	WAMCO	91324PBT8	UNITEDHEALTH GROUP INC	FIXED INCOME	20,932.84	\$	6,516.56	\$ 14,157.99
12/31/2013	JJ2H	WAMCO	88166JAA1	TEVA PHARM FIN IV BV	FIXED INCOME	73,264.94	\$	22,650.00	\$ 49,209.72
12/31/2013	JJ2H	WAMCO	88165FAF9	TEVA PHARMACEUT FIN BV	FIXED INCOME	10,466.42	\$	3,235.71	\$ 7,029.96
12/31/2013	JJ2H	WAMCO	718172AL3	PHILIP MORRIS INTL INC	FIXED INCOME	235,494.46	\$	70,861.41	\$ 153,954.55
12/31/2013	JJ2H	WAMCO	055451AL2	BHP BILLITON FIN USA LTD	FIXED INCOME	112,514.02	\$	35,253.97	\$ 76,593.29
12/31/2013	JJ2H	WAMCO	31418ABH0	FNMA POOL MA0939	FIXED INCOME	107,353.84	\$	36,240.32	\$ 78,736.25
12/31/2013	JJ2H	WAMCO	893830BB4	TRANSOCEAN INC	FIXED INCOME	62,798.52	\$	22,242.74	\$ 48,324.90
12/31/2013	JJ2H	WAMCO	893830BA6	TRANSOCEAN INC	FIXED INCOME	47,098.89	\$	16,399.34	\$ 35,629.44
12/31/2013	JJ2H	WAMCO	649519BU8	NEW YORK ST LIBERTY DEV CORP L	FIXED INCOME	41,865.68	\$	13,385.71	\$ 29,082.00
12/31/2013	JJ2H	WAMCO	655044AF2	NOBLE ENERGY INC	FIXED INCOME	49,715.50	\$	16,112.86	\$ 35,007.05
12/31/2013	JJ2H	WAMCO	278865AL4	ECOLAB INC	FIXED INCOME	65,415.13	\$	21,380.17	\$ 46,450.87
12/31/2013	JJ2H	WAMCO	31418ACE6	FNMA POOL MA0968	FIXED INCOME	17,995.98	\$	6,063.50	\$ 13,173.65
12/31/2013	JJ2H	WAMCO	3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	449,195.31	\$	13,520.96	\$ 29,375.84
12/31/2013	JJ2H	WAMCO	36202F2A3	GNMA II POOL 005269	FIXED INCOME	72,336.44	\$	25,620.07	\$ 55,662.54
12/31/2013	JJ2H	WAMCO	91911TAM5	VALE OVERSEAS LIMITED	FIXED INCOME	560,215.15	\$	171,562.30	\$ 372,738.82
12/31/2013	JJ2H	WAMCO	21686CAD2	RABOBANK NEDERLAND	FIXED INCOME	389,874.16	\$	129,386.83	\$ 281,107.77
12/31/2013	JJ2H	WAMCO	1248EPAX1	CCO HLDGS LLC/CAP CORP	FIXED INCOME	99,430.99	\$	32,280.60	\$ 70,133.32
12/31/2013	JJ2H	WAMCO	45824TAE5	INTELSAT JACKSON HLDG	FIXED INCOME	14,129.67	\$	4,809.93	\$ 10,450.12
12/31/2013	JJ2H	WAMCO	31419AZY6	FNMA POOL AE0758	FIXED INCOME	241,786.79	\$	85,550.78	\$ 185,868.91
12/31/2013	JJ2H	WAMCO	35671DAU9	FREEPORT MCMORAN C + G	FIXED INCOME	213,253.32	\$	63,882.93	\$ 138,793.02
12/31/2013	JJ2H	WAMCO	912810QV3	TSY INFL IX N/B	FIXED INCOME	935,819.29	\$	237,126.39	\$ 515,184.35
12/31/2013	JJ2H	WAMCO	03938LAW4	ARCELORMITTAL	FIXED INCOME	65,415.13	\$	22,113.53	\$ 48,044.19
12/31/2013	JJ2H	WAMCO	3136A35F4	FANNIE MAE	FIXED INCOME	53,518.08	\$	18,807.32	\$ 40,861.06
12/31/2013	JJ2H	WAMCO	3138EHT44	FNMA POOL AL1470	FIXED INCOME	99,827.65	\$	35,185.49	\$ 76,444.52
12/31/2013	JJ2H	WAMCO	20605PAD3	CONCHO RESOURCES INC	FIXED INCOME	39,249.08	\$	12,773.27	\$ 27,751.40
12/31/2013	JJ2H	WAMCO	3138EHT36	FNMA POOL AL1469	FIXED INCOME	250,598.93	\$	86,533.49	\$ 188,003.96
12/31/2013	JJ2H	WAMCO	718172AP4	PHILIP MORRIS INTL INC	FIXED INCOME	122,980.44	\$	36,207.89	\$ 78,665.80
12/31/2013	JJ2H	WAMCO	585055AX4	MEDTRONIC INC	FIXED INCOME	23,549.45	\$	7,212.24	\$ 15,669.42
12/31/2013	JJ2H	WAMCO	05377RAZ7	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	150,454.79	\$	48,907.35	\$ 106,256.83
12/31/2013	JJ2H	WAMCO	06051GEQ8	BANK OF AMERICA CORP	FIXED INCOME	62,798.52	\$	21,126.42	\$ 45,899.57
12/31/2013	JJ2H	WAMCO	61747YDT9	MORGAN STANLEY	FIXED INCOME	31,399.26	\$	10,800.74	\$ 23,465.84
12/31/2013	JJ2H	WAMCO	037411AZ8	APACHE CORP	FIXED INCOME	64,630.15	\$	20,070.86	\$ 43,606.25
12/31/2013	JJ2H	WAMCO	037411BA2	APACHE CORP	FIXED INCOME	31,399.26	\$	9,599.52	\$ 20,856.07
12/31/2013	JJ2H	WAMCO	24422ERR2	JOHN DEERE CAPITAL CORP	FIXED INCOME	7,849.82	\$	2,468.96	\$ 5,364.10
12/31/2013	JJ2H	WAMCO	13063BWB4	CALIFORNIA ST	FIXED INCOME	65,415.13	\$	20,839.30	\$ 45,275.77
12/31/2013	JJ2H	WAMCO	11070TAA6	BRITISH COLUMBIA PROV OF	FIXED INCOME	614,902.20	\$	194,720.70	\$ 423,053.10
12/31/2013	JJ2H	WAMCO	60871RAC4	MOLSON COORS BREWING CO	FIXED INCOME	23,549.45	\$	7,287.76	\$ 15,833.51
12/31/2013	JJ2H	WAMCO	05565QBZ0	BP CAPITAL MARKETS PLC	FIXED INCOME	102,047.60	\$	31,176.45	\$ 67,734.41
12/31/2013	JJ2H	WAMCO	377373AD7	GLAXOSMITHKLINE CAPITAL	FIXED INCOME	170,079.33	\$	50,560.70	\$ 109,848.94
12/31/2013	JJ2H	WAMCO	94973VAX5	WELLPOINT INC	FIXED INCOME	83,731.36	\$	24,752.42	\$ 53,777.47
12/31/2013	JJ2H	WAMCO	36192HAA2	GS MORTGAGE SECURITIES TRUST	FIXED INCOME	84,254.68	\$	26,111.07	\$ 56,729.31
12/31/2013	JJ2H	WAMCO	00037BAC6	ABB FINANCE USA INC	FIXED INCOME	10,466.42	\$	3,023.21	\$ 6,568.26
12/31/2013	JJ2H	WAMCO	25179MAP8	DEVON ENERGY CORPORATION	FIXED INCOME	136,063.47	\$	40,894.71	\$ 88,848.47
12/31/2013	JJ2H	WAMCO	31412TZM8	FNMA POOL 934648	FIXED INCOME	53,825.00	\$	18,355.88	\$ 39,880.27
12/31/2013	JJ2H	WAMCO	31414RWR2	FNMA POOL 974156	FIXED INCOME	7,246.25	\$	2,662.16	\$ 5,783.85
12/31/2013	JJ2H	WAMCO	31412GQ38	FNMA POOL 924874	FIXED INCOME	11,897.84	\$	3,953.99	\$ 8,590.49
12/31/2013	JJ2H	WAMCO	31415QFG6	FNMA POOL 985867	FIXED INCOME	13,979.45	\$	5,098.50	\$ 11,077.08
12/31/2013	JJ2H	WAMCO	31415WQA4	FNMA POOL 991549	FIXED INCOME	9,441.08	\$	3,186.77	\$ 6,923.63
12/31/2013	JJ2H	WAMCO	31412TKP7	FNMA POOL 934202	FIXED INCOME	3,754.07	\$	1,292.61	\$ 2,808.35
12/31/2013	JJ2H	WAMCO	31415SNG3	FNMA POOL 987891	FIXED INCOME	1,887.63	\$	648.56	\$ 1,409.06
12/31/2013	JJ2H	WAMCO	31412MBF4	FNMA POOL 928938	FIXED INCOME	9,390.26	\$	3,215.01	\$ 6,984.98
12/31/2013	JJ2H	WAMCO	067901AL2	BARRICK GOLD CORP	FIXED INCOME	60,181.92	\$	17,084.22	\$ 37,117.42
12/31/2013	JJ2H	WAMCO	039380AE0	ARCH COAL INC	FIXED INCOME	36,632.47	\$	9,179.44	\$ 19,943.38
12/31/2013	JJ2H	WAMCO	4488148U0	HYDRO QUEBEC	FIXED INCOME	853,013.26	\$	269,779.30	\$ 586,126.53

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	64990ECH8	NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	20,932.84	\$	7,319.99	\$ 15,903.53
12/31/2013	JJ2H	WAMCO	64990EDG9	NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	54,948.71	\$	19,033.99	\$ 41,353.54
12/31/2013	JJ2H	WAMCO	92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,101,042.43	\$	32,675.05	\$ 70,990.30
12/31/2013	JJ2H	WAMCO	3128MDF99	FED HM LN PC POOL G14492	FIXED INCOME	85,889.21	\$	28,590.63	\$ 62,116.44
12/31/2013	JJ2H	WAMCO	674599CE3	OCCIDENTAL PETROLEUM COR	FIXED INCOME	138,680.07	\$	40,016.61	\$ 86,940.69
12/31/2013	JJ2H	WAMCO	20030NBD2	COMCAST CORP	FIXED INCOME	130,830.25	\$	39,352.89	\$ 85,498.68
12/31/2013	JJ2H	WAMCO	31398QHC4	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,216,138.20	\$	21,742.12	\$ 47,237.24
12/31/2013	JJ2H	WAMCO	21H032613	GNMA II JUMBOS 3.5 30 YRS TBA	FIXED INCOME	1,151,306.24	\$	366,078.21	\$ 795,346.98
12/31/2013	JJ2H	WAMCO	1248EPAS2	CCO HLDGS LLC/CAP CORP	FIXED INCOME	7,849.82	\$	2,607.23	\$ 5,664.51
12/31/2013	JJ2H	WAMCO	36202FPG5	GNMA II POOL 004923	FIXED INCOME	15,190.00	\$	5,139.92	\$ 11,167.07
12/31/2013	JJ2H	WAMCO	71645WAT8	PETROBRAS INTL FIN CO	FIXED INCOME	130,830.25	\$	42,452.29	\$ 92,232.48
12/31/2013	JJ2H	WAMCO	71645WAR2	PETROBRAS INTL FIN CO	FIXED INCOME	578,269.73	\$	180,881.69	\$ 392,986.25
12/31/2013	JJ2H	WAMCO	38141GGM0	GOLDMAN SACHS GROUP INC	FIXED INCOME	389,874.16	\$	141,615.35	\$ 307,675.63
12/31/2013	JJ2H	WAMCO	90261XGX4	UBS AG STAMFORD CT	FIXED INCOME	117,747.23	\$	37,161.39	\$ 80,737.38
12/31/2013	JJ2H	WAMCO	38375BJN3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	625,613.08	\$	193,281.90	\$ 419,927.15
12/31/2013	JJ2H	WAMCO	857477AF0	STATE STREET CORP	FIXED INCOME	282,593.35	\$	96,634.96	\$ 209,950.56
12/31/2013	JJ2H	WAMCO	31398VJA5	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,815,228.43	\$	28,927.03	\$ 62,847.29
12/31/2013	JJ2H	WAMCO	949746QU8	WELLS FARGO + COMPANY	FIXED INCOME	138,680.07	\$	46,541.66	\$ 101,117.11
12/31/2013	JJ2H	WAMCO	941063AQ2	WASTE MANAGEMENT INC	FIXED INCOME	31,399.26	\$	10,544.86	\$ 22,909.92
12/31/2013	JJ2H	WAMCO	31397QWQ7	FANNIE MAE	FIXED INCOME	90,402.66	\$	32,292.57	\$ 70,159.32
12/31/2013	JJ2H	WAMCO	492914AS5	KEY ENERGY SERVICES INC	FIXED INCOME	31,399.26	\$	10,144.39	\$ 22,039.85
12/31/2013	JJ2H	WAMCO	36202FQ74	GNMA II POOL 004978	FIXED INCOME	1,164,786.89	\$	394,146.87	\$ 856,329.39
12/31/2013	JJ2H	WAMCO	31417YYC5	FNMA POOL MA0706	FIXED INCOME	13,947.97	\$	4,725.34	\$ 10,266.34
12/31/2013	JJ2H	WAMCO	18683KAD3	CLIFFS NATURAL RESOURCES	FIXED INCOME	28,782.66	\$	8,823.03	\$ 19,169.05
12/31/2013	JJ2H	WAMCO	887317AL9	TIME WARNER INC	FIXED INCOME	18,316.24	\$	6,411.07	\$ 13,928.78
12/31/2013	JJ2H	WAMCO	38375BLE0	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	160,110.95	\$	50,244.81	\$ 109,162.62
12/31/2013	JJ2H	WAMCO	31417YY84	FNMA POOL MA0734	FIXED INCOME	42,416.37	\$	14,372.22	\$ 31,225.29
12/31/2013	JJ2H	WAMCO	31417Y2J5	FNMA POOL MA0776	FIXED INCOME	14,152.11	\$	4,795.03	\$ 10,417.75
12/31/2013	JJ2H	WAMCO	00206RAX0	AT+T INC	FIXED INCOME	44,482.29	\$	14,761.42	\$ 32,070.87
12/31/2013	JJ2H	WAMCO	02209SAL7	ALTRIA GROUP INC	FIXED INCOME	54,948.71	\$	18,586.82	\$ 40,381.99
12/31/2013	JJ2H	WAMCO	28148WAB9	EDUCATIONAL FUNDING OF THE SOU	FIXED INCOME	489,305.15	\$	153,791.87	\$ 334,130.51
12/31/2013	JJ2H	WAMCO	06051GEH8	BANK OF AMERICA CORP	FIXED INCOME	295,676.38	\$	101,842.54	\$ 221,264.62
12/31/2013	JJ2H	WAMCO	055299AJ0	BBVA US SENIOR SA UNIPER	FIXED INCOME	287,826.56	\$	91,450.87	\$ 198,687.52
12/31/2013	JJ2H	WAMCO	20605PAC5	CONCHO RESOURCES INC	FIXED INCOME	79,544.80	\$	27,140.78	\$ 58,966.46
12/31/2013	JJ2H	WAMCO	3138AFB90	FNMA POOL AI1863	FIXED INCOME	98,463.11	\$	33,946.95	\$ 73,753.64
12/31/2013	JJ2H	WAMCO	031733AE8	AMORTIZING RESIDENTIAL COLLATE	FIXED INCOME	168,972.77	\$	52,275.38	\$ 113,574.27
12/31/2013	JJ2H	WAMCO	31415P4K1	FNMA POOL 985626	FIXED INCOME	26,964.02	\$	9,538.44	\$ 20,723.36
12/31/2013	JJ2H	WAMCO	172967FS5	CITIGROUP INC	FIXED INCOME	191,012.17	\$	64,053.86	\$ 139,164.37
12/31/2013	JJ2H	WAMCO	3136FG5L7	FANNIEMAE STRIP	FIXED INCOME	176,237.39	\$	10,450.92	\$ 22,705.83
12/31/2013	JJ2H	WAMCO	36202FTU0	GNMA II POOL 005063	FIXED INCOME	13,584.07	\$	4,819.18	\$ 10,470.21
12/31/2013	JJ2H	WAMCO	25179MAL7	DEVON ENERGY CORPORATION	FIXED INCOME	10,466.42	\$	3,437.88	\$ 7,469.18
12/31/2013	JJ2H	WAMCO	36202FSG2	GNMA II POOL 005019	FIXED INCOME	108,629.61	\$	38,564.08	\$ 83,784.90
12/31/2013	JJ2H	WAMCO	36202FUJ3	GNMA II POOL 005085	FIXED INCOME	17,485.84	\$	6,206.48	\$ 13,484.30
12/31/2013	JJ2H	WAMCO	404121AC9	HCA INC	FIXED INCOME	36,632.47	\$	12,686.67	\$ 27,563.26
12/31/2013	JJ2H	WAMCO	345397VU4	FORD MOTOR CREDIT CO LLC	FIXED INCOME	151,763.10	\$	54,231.35	\$ 117,823.84
12/31/2013	JJ2H	WAMCO	31416YVG0	FNMA POOL AB3314	FIXED INCOME	-	\$	-	\$ -
12/31/2013	JJ2H	WAMCO	004421TC7	ACE SECURITIES CORP.	FIXED INCOME	58,757.13	\$	18,364.86	\$ 39,899.77
12/31/2013	JJ2H	WAMCO	883556AZ5	THERMO FISHER SCIENTIFIC	FIXED INCOME	75,881.55	\$	23,703.44	\$ 51,498.44
12/31/2013	JJ2H	WAMCO	94973VAW7	WELLPOINT INC	FIXED INCOME	57,565.31	\$	18,077.39	\$ 39,275.21
12/31/2013	JJ2H	WAMCO	00206RAZ5	AT+T INC	FIXED INCOME	23,549.45	\$	7,519.96	\$ 16,337.98
12/31/2013	JJ2H	WAMCO	674599CC7	OCCIDENTAL PETROLEUM COR	FIXED INCOME	136,063.47	\$	41,770.55	\$ 90,751.32
12/31/2013	JJ2H	WAMCO	07384YJQ0	BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	186,085.06	\$	57,086.07	\$ 124,026.05
12/31/2013	JJ2H	WAMCO	3138EGGZ1	FNMA POOL AL0215	FIXED INCOME	629,822.58	\$	210,943.44	\$ 458,298.86
12/31/2013	JJ2H	WAMCO	3138AFV31	FNMA POOL AI2433	FIXED INCOME	146,483.21	\$	50,523.02	\$ 109,767.08
12/31/2013	JJ2H	WAMCO	3138EGQ64	FNMA POOL AL0476	FIXED INCOME	460,323.86	\$	158,794.75	\$ 344,999.85
12/31/2013	JJ2H	WAMCO	3138AFWY2	FNMA POOL AI2462	FIXED INCOME	96,988.97	\$	33,436.61	\$ 72,644.88
12/31/2013	JJ2H	WAMCO	31416WLJ9	FNMA POOL AB1228	FIXED INCOME	12,469.09	\$	4,299.04	\$ 9,340.15
12/31/2013	JJ2H	WAMCO	3138AFC65	FNMA POOL AI1892	FIXED INCOME	560,645.97	\$	193,386.94	\$ 420,155.35
12/31/2013	JJ2H	WAMCO	3138AGBF4	FNMA POOL AI2737	FIXED INCOME	13,609.24	\$	4,692.26	\$ 10,194.47
12/31/2013	JJ2H	WAMCO	3138AHWX0	FNMA POOL AI4261	FIXED INCOME	86,324.63	\$	29,765.13	\$ 64,668.18

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	3138ADR98	FNMA POOL AI0511	FIXED INCOME	50,461.22	\$	17,397.32	\$ 37,797.68
12/31/2013	JJ2H	WAMCO	31418UGU2	FNMA POOL AD6510	FIXED INCOME	14,525.24	\$	5,005.16	\$ 10,874.28
12/31/2013	JJ2H	WAMCO	06849RAF9	BARRICK NA FINANCE LLC	FIXED INCOME	193,628.78	\$	58,763.73	\$ 127,670.96
12/31/2013	JJ2H	WAMCO	767201AQ9	RIO TINTO FIN USA LTD	FIXED INCOME	26,166.05	\$	8,326.62	\$ 18,090.54
12/31/2013	JJ2H	WAMCO	46636VAC0	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	10,466.42	\$	3,464.38	\$ 7,526.77
12/31/2013	JJ2H	WAMCO	31416Y4B1	FNMA POOL AB3517	FIXED INCOME	95,816.73	\$	32,083.51	\$ 69,705.12
12/31/2013	JJ2H	WAMCO	912828RH5	US TREASURY N/B	FIXED INCOME	1,462,682.25	\$	455,414.57	\$ 989,440.51
12/31/2013	JJ2H	WAMCO	3128M8W67	FED HM LN PC POOL G06669	FIXED INCOME	61,287.23	\$	21,498.17	\$ 46,707.24
12/31/2013	JJ2H	WAMCO	40429CGD8	HSBC FINANCE CORP	FIXED INCOME	316,609.22	\$	114,667.46	\$ 249,128.24
12/31/2013	JJ2H	WAMCO	25470XAE5	DISH DBS CORP	FIXED INCOME	83,731.36	\$	27,975.42	\$ 60,779.82
12/31/2013	JJ2H	WAMCO	31398W2M5	FREDDIE MAC	FIXED INCOME	456,158.45	\$	18,990.60	\$ 41,259.26
12/31/2013	JJ2H	WAMCO	83611MFN3	SOUNDVIEW HOME EQUITY LOAN TRU	FIXED INCOME	47,206.01	\$	14,685.43	\$ 31,905.77
12/31/2013	JJ2H	WAMCO	03072SUN3	AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	192,515.81	\$	60,609.97	\$ 131,682.13
12/31/2013	JJ2H	WAMCO	585055AS5	MEDTRONIC INC	FIXED INCOME	107,280.81	\$	37,058.06	\$ 80,512.91
12/31/2013	JJ2H	WAMCO	78442FEJ3	SLM CORP	FIXED INCOME	206,711.80	\$	73,788.06	\$ 160,313.05
12/31/2013	JJ2H	WAMCO	46625HHQ6	JPMORGAN CHASE + CO	FIXED INCOME	609,668.99	\$	213,118.53	\$ 463,024.50
12/31/2013	JJ2H	WAMCO	822582AM4	SHELL INTERNATIONAL FIN	FIXED INCOME	41,865.68	\$	14,466.01	\$ 31,429.07
12/31/2013	JJ2H	WAMCO	38376VHU4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	0.01	\$	-	\$ -
12/31/2013	JJ2H	WAMCO	6832348K7	ONTARIO (PROVINCE OF)	FIXED INCOME	541,637.26	\$	187,316.90	\$ 406,967.50
12/31/2013	JJ2H	WAMCO	87938WAM5	TELEFONICA EMISIONES SAU	FIXED INCOME	90,272.88	\$	30,228.13	\$ 65,674.08
12/31/2013	JJ2H	WAMCO	3620AL7M0	GNMA POOL 733600	FIXED INCOME	65,389.37	\$	22,841.72	\$ 49,626.27
12/31/2013	JJ2H	WAMCO	38376YT35	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	19,971.37	\$	395.70	\$ 859.71
12/31/2013	JJ2H	WAMCO	38377EEL4	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	680,317.33	\$	231,944.10	\$ 503,925.22
12/31/2013	JJ2H	WAMCO	3620AMA44	GNMA POOL 733627	FIXED INCOME	160,081.19	\$	55,382.98	\$ 120,325.90
12/31/2013	JJ2H	WAMCO	172967FD8	CITIGROUP INC	FIXED INCOME	128,475.31	\$	42,611.03	\$ 92,577.37
12/31/2013	JJ2H	WAMCO	25243YAP4	DIAGEO CAPITAL PLC	FIXED INCOME	418,656.82	\$	146,125.79	\$ 317,475.09
12/31/2013	JJ2H	WAMCO	36202FGD2	GNMA II POOL 004696	FIXED INCOME	169,170.46	\$	57,165.09	\$ 124,197.74
12/31/2013	JJ2H	WAMCO	38141EA66	GOLDMAN SACHS GROUP INC	FIXED INCOME	39,249.08	\$	14,184.54	\$ 30,817.55
12/31/2013	JJ2H	WAMCO	46625HHR4	JPMORGAN CHASE + CO	FIXED INCOME	410,807.00	\$	134,462.72	\$ 292,135.71
12/31/2013	JJ2H	WAMCO	36202FGG5	GNMA II POOL 004699	FIXED INCOME	29,864.65	\$	10,598.89	\$ 23,027.30
12/31/2013	JJ2H	WAMCO	96950FAD6	WILLIAMS PARTNERS LP	FIXED INCOME	57,565.31	\$	19,840.47	\$ 43,105.70
12/31/2013	JJ2H	WAMCO	887317AG0	TIME WARNER INC	FIXED INCOME	20,932.84	\$	7,004.99	\$ 15,219.14
12/31/2013	JJ2H	WAMCO	887317AJ4	TIME WARNER INC	FIXED INCOME	274,743.54	\$	89,715.30	\$ 194,916.80
12/31/2013	JJ2H	WAMCO	36202FHY5	GNMA II POOL 004747	FIXED INCOME	49,306.31	\$	17,020.98	\$ 36,980.04
12/31/2013	JJ2H	WAMCO	38141EA74	GOLDMAN SACHS GROUP INC	FIXED INCOME	274,743.54	\$	90,174.19	\$ 195,913.78
12/31/2013	JJ2H	WAMCO	00206RAV4	AT+T INC	FIXED INCOME	402,957.19	\$	130,401.75	\$ 283,312.78
12/31/2013	JJ2H	WAMCO	172967FF3	CITIGROUP INC	FIXED INCOME	88,964.57	\$	31,901.08	\$ 69,308.76
12/31/2013	JJ2H	WAMCO	59156RAX6	METLIFE INC	FIXED INCOME	112,514.02	\$	38,330.02	\$ 83,276.37
12/31/2013	JJ2H	WAMCO	032511BH9	ANADARKO PETROLEUM CORP	FIXED INCOME	91,581.18	\$	33,140.33	\$ 72,001.18
12/31/2013	JJ2H	WAMCO	74733VAA8	QEP RESOURCES INC	FIXED INCOME	31,399.26	\$	10,614.50	\$ 23,061.21
12/31/2013	JJ2H	WAMCO	36202FJR8	GNMA II POOL 004772	FIXED INCOME	802,607.58	\$	278,634.11	\$ 605,364.63
12/31/2013	JJ2H	WAMCO	037411AW5	APACHE CORP	FIXED INCOME	28,782.66	\$	9,211.28	\$ 20,012.56
12/31/2013	JJ2H	WAMCO	29269QAA5	ENERGY FUTURE/EFIH FINAN	FIXED INCOME	166,154.42	\$	55,644.66	\$ 120,894.42
12/31/2013	JJ2H	WAMCO	06051GED7	BANK OF AMERICA CORP	FIXED INCOME	285,209.96	\$	93,970.78	\$ 204,162.32
12/31/2013	JJ2H	WAMCO	31395AF42	FREDDIE MAC	FIXED INCOME	16,379.54	\$	5,163.98	\$ 11,219.33
12/31/2013	JJ2H	WAMCO	36202FJT4	GNMA II POOL 004774	FIXED INCOME	54,744.14	\$	19,444.10	\$ 42,244.53
12/31/2013	JJ2H	WAMCO	02364WAV7	AMERICA MOVIL SAB DE CV	FIXED INCOME	130,830.25	\$	44,662.66	\$ 97,034.75
12/31/2013	JJ2H	WAMCO	03523TAV0	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	78,498.15	\$	28,001.24	\$ 60,835.91
12/31/2013	JJ2H	WAMCO	0258M0DA4	AMER EXPRESS CREDIT CO	FIXED INCOME	287,826.56	\$	93,884.49	\$ 203,974.84
12/31/2013	JJ2H	WAMCO	36962G4R2	GENERAL ELEC CAP CORP	FIXED INCOME	282,593.35	\$	96,536.00	\$ 209,735.56
12/31/2013	JJ2H	WAMCO	18683KAB7	CLIFFS NATURAL RESOURCES	FIXED INCOME	81,114.76	\$	25,411.61	\$ 55,209.65
12/31/2013	JJ2H	WAMCO	36202FKP0	GNMA II POOL 004802	FIXED INCOME	73,571.74	\$	25,396.60	\$ 55,177.03
12/31/2013	JJ2H	WAMCO	31410LBR2	FNMA POOL 890248	FIXED INCOME	136,858.81	\$	48,416.49	\$ 105,190.39
12/31/2013	JJ2H	WAMCO	31398NM84	FANNIE MAE	FIXED INCOME	281,049.11	\$	100,499.52	\$ 218,346.76
12/31/2013	JJ2H	WAMCO	173080201	CITIGROUP CAPITAL XIII	EQUITY	3,689.41	\$	31,688.85	\$ 68,847.66
12/31/2013	JJ2H	WAMCO	755111BT7	RAYTHEON COMPANY	FIXED INCOME	78,498.15	\$	24,770.60	\$ 53,816.97
12/31/2013	JJ2H	WAMCO	01F032419	FNMA TBA 15 YR	FIXED INCOME	5,678,033.07	\$	1,871,566.17	\$ 4,066,192.62
12/31/2013	JJ2H	WAMCO	01F030413	FNMA TBA 15 YR	FIXED INCOME	1,203,638.35	\$	387,164.01	\$ 841,158.31
12/31/2013	JJ2H	WAMCO	05377RAL8	AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	57,565.31	\$	18,860.24	\$ 40,976.03
12/31/2013	JJ2H	WAMCO	01F032617	FNMA TBA 30YR SINGLE FAMILY JA	FIXED INCOME	2,511,940.90	\$	786,499.51	\$ 1,708,760.59

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	38375BGF3	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	734,515.77	\$	228,759.63	\$ 497,006.59
12/31/2013	JJ2H	WAMCO	36202FMB9	GNMA II POOL 004854	FIXED INCOME	31,013.34	\$	10,498.22	\$ 22,808.59
12/31/2013	JJ2H	WAMCO	693506BF3	PPG INDUSTRIES INC	FIXED INCOME	162,229.52	\$	51,887.84	\$ 112,732.29
12/31/2013	JJ2H	WAMCO	88732JAY4	TIME WARNER CABLE INC	FIXED INCOME	54,948.71	\$	14,982.33	\$ 32,550.83
12/31/2013	JJ2H	WAMCO	88732JAX6	TIME WARNER CABLE INC	FIXED INCOME	138,680.07	\$	41,428.28	\$ 90,007.70
12/31/2013	JJ2H	WAMCO	36202FMC7	GNMA II POOL 004855	FIXED INCOME	156,616.01	\$	53,793.44	\$ 116,872.43
12/31/2013	JJ2H	WAMCO	3137A2B34	FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	581,634.86	\$	13,368.78	\$ 29,045.20
12/31/2013	JJ2H	WAMCO	36202FMU7	GNMA II POOL 004871	FIXED INCOME	150,892.31	\$	53,148.12	\$ 115,470.39
12/31/2013	JJ2H	WAMCO	26875PAG6	EOG RESOURCES INC	FIXED INCOME	172,695.94	\$	56,860.76	\$ 123,536.55
12/31/2013	JJ2H	WAMCO	38375BHR6	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	329,602.35	\$	103,069.49	\$ 223,930.32
12/31/2013	JJ2H	WAMCO	38375BGS5	GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	204,235.56	\$	63,827.46	\$ 138,672.50
12/31/2013	JJ2H	WAMCO	36202FM86	GNMA II POOL 004883	FIXED INCOME	78,200.73	\$	26,461.56	\$ 57,490.77
12/31/2013	JJ2H	WAMCO	3128M8FM1	FED HM LN PC POOL G06172	FIXED INCOME	177,933.86	\$	61,136.38	\$ 132,825.80
12/31/2013	JJ2H	WAMCO	01N032618	GNMA I TBA JAN 30 SINGLE FAM	FIXED INCOME	366,324.71	\$	116,371.18	\$ 252,829.77
12/31/2013	JJ2H	WAMCO	444859AY8	HUMANA INC	FIXED INCOME	172,695.94	\$	64,397.27	\$ 139,910.48
12/31/2013	JJ2H	WAMCO	31414CT24	FNMA POOL 962369	FIXED INCOME	20,574.20	\$	6,866.03	\$ 14,917.23
12/31/2013	JJ2H	WAMCO	767201AC0	RIO TINTO FIN USA LTD	FIXED INCOME	86,347.97	\$	32,128.58	\$ 69,803.04
12/31/2013	JJ2H	WAMCO	71085PAV5	PEOPLE S CHOICE HOME LOAN SECU	FIXED INCOME	230,684.68	\$	67,292.34	\$ 146,200.34
12/31/2013	JJ2H	WAMCO	31414SXY4	FNMA POOL 975095	FIXED INCOME	66,323.26	\$	22,138.37	\$ 48,098.16
12/31/2013	JJ2H	WAMCO	31415ALM1	FNMA POOL 981032	FIXED INCOME	34,646.93	\$	11,560.04	\$ 25,115.51
12/31/2013	JJ2H	WAMCO	31414SKQ5	FNMA POOL 974703	FIXED INCOME	7,255.48	\$	2,420.45	\$ 5,258.70
12/31/2013	JJ2H	WAMCO	694308GN1	PACIFIC GAS + ELECTRIC	FIXED INCOME	107,280.81	\$	42,291.18	\$ 91,882.46
12/31/2013	JJ2H	WAMCO	713448BJ6	PEPSICO INC	FIXED INCOME	43,697.31	\$	17,216.32	\$ 37,404.44
12/31/2013	JJ2H	WAMCO	057224AY3	BAKER HUGHES INC	FIXED INCOME	219,794.83	\$	85,355.66	\$ 185,444.98
12/31/2013	JJ2H	WAMCO	02209SAE3	ALTRIA GROUP INC	FIXED INCOME	83,731.36	\$	40,258.24	\$ 87,465.66
12/31/2013	JJ2H	WAMCO	31415XH20	FNMA POOL 992249	FIXED INCOME	9,767.79	\$	3,415.17	\$ 7,419.85
12/31/2013	JJ2H	WAMCO	93899B948	W20000001 US DOLLAR HIGH YIELD	EQUITY	262,432.98	\$	2,364,582.33	\$ 5,137,326.92
12/31/2013	JJ2H	WAMCO	36202EXU8	GNMA II POOL 004291	FIXED INCOME	65,800.23	\$	23,349.27	\$ 50,728.98
12/31/2013	JJ2H	WAMCO	31416BMV7	FNMA POOL 995072	FIXED INCOME	102,641.04	\$	35,643.89	\$ 77,440.45
12/31/2013	JJ2H	WAMCO	25746UBG3	DOMINION RESOURCES INC	FIXED INCOME	156,996.31	\$	62,876.36	\$ 136,606.13
12/31/2013	JJ2H	WAMCO	822582AD4	SHELL INTERNATIONAL FIN	FIXED INCOME	86,347.97	\$	33,802.79	\$ 73,440.44
12/31/2013	JJ2H	WAMCO	01F040610	FNMA TBA SINGLE FAMILY MORTGAG	FIXED INCOME	6,018,191.73	\$	1,952,640.40	\$ 4,242,335.71
12/31/2013	JJ2H	WAMCO	36962G4B7	GENERAL ELEC CAP CORP	FIXED INCOME	643,684.85	\$	260,831.74	\$ 566,686.93
12/31/2013	JJ2H	WAMCO	42809HAB3	HESS CORP	FIXED INCOME	206,711.80	\$	80,929.97	\$ 175,829.66
12/31/2013	JJ2H	WAMCO	20825CAQ7	CONOCOPHILLIPS	FIXED INCOME	13,083.03	\$	5,171.23	\$ 11,235.10
12/31/2013	JJ2H	WAMCO	31397KL90	FREDDIE MAC	FIXED INCOME	617,890.39	\$	29,143.25	\$ 63,317.06
12/31/2013	JJ2H	WAMCO	94973VAR8	WELLPOINT INC	FIXED INCOME	185,778.96	\$	69,477.76	\$ 150,948.42
12/31/2013	JJ2H	WAMCO	02209SAJ2	ALTRIA GROUP INC	FIXED INCOME	154,379.70	\$	64,100.36	\$ 139,265.41
12/31/2013	JJ2H	WAMCO	655044AD7	NOBLE ENERGY INC	FIXED INCOME	201,478.59	\$	78,933.94	\$ 171,493.07
12/31/2013	JJ2H	WAMCO	05565QBH0	BP CAPITAL MARKETS PLC	FIXED INCOME	96,814.39	\$	31,745.33	\$ 68,970.39
12/31/2013	JJ2H	WAMCO	097023AW5	BOEING CO	FIXED INCOME	308,759.40	\$	114,628.36	\$ 249,043.29
12/31/2013	JJ2H	WAMCO	717081DB6	PFIZER INC	FIXED INCOME	219,794.83	\$	82,125.12	\$ 178,426.26
12/31/2013	JJ2H	WAMCO	055451AH1	BHP BILLITON FIN USA LTD	FIXED INCOME	298,292.98	\$	112,721.23	\$ 244,899.84
12/31/2013	JJ2H	WAMCO	067901AB4	BARRICK GOLD CORP	FIXED INCOME	102,047.60	\$	37,127.54	\$ 80,663.86
12/31/2013	JJ2H	WAMCO	88732JAS7	TIME WARNER CABLE INC	FIXED INCOME	350,625.08	\$	129,470.18	\$ 281,288.86
12/31/2013	JJ2H	WAMCO	92343VAV6	VERIZON COMMUNICATIONS	FIXED INCOME	78,498.15	\$	29,081.99	\$ 63,183.96
12/31/2013	JJ2H	WAMCO	767201AH9	RIO TINTO FIN USA LTD	FIXED INCOME	298,292.98	\$	122,756.11	\$ 266,701.77
12/31/2013	JJ2H	WAMCO	20825CAU8	CONOCOPHILLIPS	FIXED INCOME	44,482.29	\$	16,447.91	\$ 35,734.97
12/31/2013	JJ2H	WAMCO	92931NAC4	WPP FINANCE (UK)	FIXED INCOME	238,111.06	\$	78,786.65	\$ 171,173.06
12/31/2013	JJ2H	WAMCO	31415XJF9	FNMA POOL 992262	FIXED INCOME	7,699.81	\$	2,649.25	\$ 5,755.80
12/31/2013	JJ2H	WAMCO	872456AA6	TELECOM ITALIA CAPITAL	FIXED INCOME	10,466.42	\$	3,703.11	\$ 8,045.44
12/31/2013	JJ2H	WAMCO	544152AA9	LORILLARD TOBACCO CO	FIXED INCOME	5,233.21	\$	2,009.32	\$ 4,365.49
12/31/2013	JJ2H	WAMCO	87938WAH6	TELEFONICA EMISIONES SAU	FIXED INCOME	47,098.89	\$	16,554.17	\$ 35,965.85
12/31/2013	JJ2H	WAMCO	88732JAU2	TIME WARNER CABLE INC	FIXED INCOME	65,415.13	\$	19,416.65	\$ 42,184.91
12/31/2013	JJ2H	WAMCO	126650BP4	CVS PASS THROUGH TRUST	FIXED INCOME	190,427.19	\$	66,031.21	\$ 143,460.40
12/31/2013	JJ2H	WAMCO	172967EY3	CITIGROUP INC	FIXED INCOME	22,764.46	\$	7,416.55	\$ 16,113.30
12/31/2013	JJ2H	WAMCO	912828LJ7	US TREASURY N/B	FIXED INCOME	1,944,137.59	\$	667,698.37	\$ 1,450,651.45
12/31/2013	JJ2H	WAMCO	31418MG30	FNMA POOL AD0217	FIXED INCOME	6,991.87	\$	2,473.22	\$ 5,373.36
12/31/2013	JJ2H	WAMCO	880591EH1	TENN VALLEY AUTHORITY	FIXED INCOME	128,213.65	\$	43,132.94	\$ 93,711.28
12/31/2013	JJ2H	WAMCO	172967EZ0	CITIGROUP INC	FIXED INCOME	18,839.56	\$	6,158.77	\$ 13,380.64

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	73755LAH0	POTASH CORP SASKATCHEWAN	FIXED INCOME	154,379.70	\$	52,647.14	\$ 114,381.97
12/31/2013	JJ2H	WAMCO	780097AW1	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	78,498.15	\$	28,511.30	\$ 61,944.08
12/31/2013	JJ2H	WAMCO	42805RAV1	HERTZ VEHICLE FINANCING LLC	FIXED INCOME	99,430.99	\$	32,772.84	\$ 71,202.75
12/31/2013	JJ2H	WAMCO	71645WAP6	PETROBRAS INTL FIN CO	FIXED INCOME	83,208.04	\$	26,985.94	\$ 58,630.06
12/31/2013	JJ2H	WAMCO	29379VAL7	ENTERPRISE PRODUCTS OPER	FIXED INCOME	426,506.63	\$	157,336.60	\$ 341,831.84
12/31/2013	JJ2H	WAMCO	28264QR63	EKSPORTFINANS ASA	FIXED INCOME	366,324.71	\$	115,926.46	\$ 251,863.55
12/31/2013	JJ2H	WAMCO	909317BE8	UAL 2009 2A PASS THRU TR	FIXED INCOME	62,064.54	\$	22,496.97	\$ 48,877.25
12/31/2013	JJ2H	WAMCO	172967FA4	CITIGROUP INC	FIXED INCOME	317,132.54	\$	105,261.50	\$ 228,692.70
12/31/2013	JJ2H	WAMCO	21H040616	GNMA II TBA JAN 30 JUMBOS	FIXED INCOME	209,328.41	\$	68,600.92	\$ 149,043.39
12/31/2013	JJ2H	WAMCO	345397VM2	FORD MOTOR CREDIT CO LLC	FIXED INCOME	290,443.17	\$	114,474.86	\$ 248,709.80
12/31/2013	JJ2H	WAMCO	713448BM9	PEPSICO INC	FIXED INCOME	133,446.86	\$	43,217.05	\$ 93,894.00
12/31/2013	JJ2H	WAMCO	90261XFY3	UBS AG STAMFORD CT	FIXED INCOME	128,213.65	\$	41,780.78	\$ 90,773.54
12/31/2013	JJ2H	WAMCO	36202FDW3	GNMA II POOL 004617	FIXED INCOME	122,470.68	\$	41,402.67	\$ 89,952.06
12/31/2013	JJ2H	WAMCO	66987XEC5	NOVASTAR HOME EQUITY LOAN	FIXED INCOME	340,158.66	\$	97,933.52	\$ 212,771.83
12/31/2013	JJ2H	WAMCO	03523TAN8	ANHEUSER BUSCH INBEV WOR	FIXED INCOME	211,945.01	\$	76,668.67	\$ 166,571.50
12/31/2013	JJ2H	WAMCO	50075NAZ7	MONDELEZ INTERNATIONAL	FIXED INCOME	34,015.87	\$	12,812.46	\$ 27,836.54
12/31/2013	JJ2H	WAMCO	50075NBA1	MONDELEZ INTERNATIONAL	FIXED INCOME	124,812.06	\$	44,430.70	\$ 96,530.80
12/31/2013	JJ2H	WAMCO	084670AV0	BERKSHIRE HATHAWAY INC	FIXED INCOME	94,197.78	\$	30,602.35	\$ 66,487.12
12/31/2013	JJ2H	WAMCO	843452BC6	SOUTHERN NATURAL GAS	FIXED INCOME	31,399.26	\$	11,091.33	\$ 24,097.19
12/31/2013	JJ2H	WAMCO	92978QAH0	WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	75,881.55	\$	25,735.24	\$ 55,912.77
12/31/2013	JJ2H	WAMCO	983024AN0	WYETH LLC	FIXED INCOME	18,316.24	\$	6,692.30	\$ 14,539.79
12/31/2013	JJ2H	WAMCO	31410FYL3	FNMA POOL 888215	FIXED INCOME	38,186.73	\$	13,426.68	\$ 29,171.00
12/31/2013	JJ2H	WAMCO	3128QHTP5	FED HM LN PC POOL 1N1458	FIXED INCOME	203,716.93	\$	68,114.74	\$ 147,987.11
12/31/2013	JJ2H	WAMCO	381427AA1	GOLDMAN SACHS CAPITAL II	FIXED INCOME	151,763.10	\$	33,628.24	\$ 73,061.22
12/31/2013	JJ2H	WAMCO	524908XA3	LEHMAN BROS CAP TR VII	FIXED INCOME	251,194.09	\$	7.92	\$ 17.20
12/31/2013	JJ2H	WAMCO	61754KAF2	MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	259,043.90	\$	90,425.95	\$ 196,460.77
12/31/2013	JJ2H	WAMCO	94973VAM9	WELLPOINT INC	FIXED INCOME	15,699.63	\$	5,581.50	\$ 12,126.45
12/31/2013	JJ2H	WAMCO	22545YAF8	CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	109,112.43	\$	36,510.19	\$ 79,322.59
12/31/2013	JJ2H	WAMCO	637640AE3	NATIONAL SEMICONDUCTOR	FIXED INCOME	23,549.45	\$	8,674.62	\$ 18,846.61
12/31/2013	JJ2H	WAMCO	761713AU0	REYNOLDS AMERICAN INC	FIXED INCOME	295,676.38	\$	106,678.31	\$ 231,770.90
12/31/2013	JJ2H	WAMCO	87938WAG8	TELEFONICA EMISIONES SAU	FIXED INCOME	23,549.45	\$	8,367.79	\$ 18,179.99
12/31/2013	JJ2H	WAMCO	3128QHXR6	FED HM LN PC POOL 1N1588	FIXED INCOME	85,685.57	\$	28,651.60	\$ 62,248.90
12/31/2013	JJ2H	WAMCO	31410GE90	FNMA POOL 888560	FIXED INCOME	66,003.27	\$	23,352.77	\$ 50,736.58
12/31/2013	JJ2H	WAMCO	524908R36	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	39,249.08	\$	1.24	\$ 2.69
12/31/2013	JJ2H	WAMCO	059512AC7	BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	15,699.63	\$	4,962.99	\$ 10,782.67
12/31/2013	JJ2H	WAMCO	19075CAG8	COBALT CMBS COMMERCIAL MORTGAG	FIXED INCOME	105,972.51	\$	36,924.96	\$ 80,223.72
12/31/2013	JJ2H	WAMCO	59025KAE2	MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	20,932.84	\$	7,310.32	\$ 15,882.51
12/31/2013	JJ2H	WAMCO	31410GGV9	FNMA POOL 888612	FIXED INCOME	64,697.63	\$	21,683.48	\$ 47,109.86
12/31/2013	JJ2H	WAMCO	63543PBG0	NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	156,996.31	\$	47,131.13	\$ 102,397.80
12/31/2013	JJ2H	WAMCO	501044CG4	KROGER CO/THE	FIXED INCOME	10,466.42	\$	3,779.78	\$ 8,212.00
12/31/2013	JJ2H	WAMCO	976826BE6	WISCONSIN POWER + LIGHT	FIXED INCOME	49,715.50	\$	18,771.28	\$ 40,782.76
12/31/2013	JJ2H	WAMCO	172967EH0	CITIGROUP INC	FIXED INCOME	112,514.02	\$	40,420.59	\$ 87,818.39
12/31/2013	JJ2H	WAMCO	86359BPQ8	STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	217,953.38	\$	68,220.20	\$ 148,216.22
12/31/2013	JJ2H	WAMCO	20030NAV3	COMCAST CORP	FIXED INCOME	36,632.47	\$	14,194.06	\$ 30,838.23
12/31/2013	JJ2H	WAMCO	31413NJ63	FNMA POOL 950385	FIXED INCOME	89,801.08	\$	30,253.85	\$ 65,729.96
12/31/2013	JJ2H	WAMCO	3128M4XV0	FED HM LN PC POOL G03092	FIXED INCOME	42,675.10	\$	14,837.58	\$ 32,236.35
12/31/2013	JJ2H	WAMCO	46631QAH5	JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	7,849.82	\$	2,799.51	\$ 6,082.25
12/31/2013	JJ2H	WAMCO	073902PR3	BEAR STEARNS COS LLC	FIXED INCOME	18,316.24	\$	6,700.19	\$ 14,556.92
12/31/2013	JJ2H	WAMCO	780097AU5	ROYAL BK SCOTLND GRP PLC	EQUITY	26,166.05	\$	8,041.28	\$ 17,470.62
12/31/2013	JJ2H	WAMCO	45670NAA1	INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	55,046.47	\$	15,841.22	\$ 34,416.87
12/31/2013	JJ2H	WAMCO	36202EPZ6	GNMA II POOL 004040	FIXED INCOME	10,592.48	\$	3,786.32	\$ 8,226.21
12/31/2013	JJ2H	WAMCO	02364WAN5	AMERICA MOVIL SAB DE CV	FIXED INCOME	96,814.39	\$	34,373.31	\$ 74,679.97
12/31/2013	JJ2H	WAMCO	59562VAR8	BERKSHIRE HATHAWAY ENERG	FIXED INCOME	34,015.87	\$	12,453.70	\$ 27,057.09
12/31/2013	JJ2H	WAMCO	126698AC3	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	275,059.79	\$	73,452.74	\$ 159,584.51
12/31/2013	JJ2H	WAMCO	36962G3M4	GENERAL ELEC CAP CORP	FIXED INCOME	382,024.34	\$	130,648.19	\$ 283,848.22
12/31/2013	JJ2H	WAMCO	31403DWU9	FNMA POOL 745959	FIXED INCOME	38,543.48	\$	13,345.73	\$ 28,995.14
12/31/2013	JJ2H	WAMCO	92976GAH4	WELLS FARGO BANK NA	FIXED INCOME	295,676.38	\$	107,539.36	\$ 233,641.61
12/31/2013	JJ2H	WAMCO	060505DP6	BANK OF AMERICA CORP	FIXED INCOME	26,166.05	\$	9,386.55	\$ 20,393.37
12/31/2013	JJ2H	WAMCO	02687QDG0	AMERICAN INTL GROUP	FIXED INCOME	39,249.08	\$	14,190.39	\$ 30,830.26
12/31/2013	JJ2H	WAMCO	3128M5NM8	FED HM LN PC POOL G03696	FIXED INCOME	5,259.61	\$	1,806.81	\$ 3,925.51

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	3128M5NL0	FED HM LN PC POOL G03695	FIXED INCOME	78,901.17	\$	27,104.56	\$ 58,887.78
12/31/2013	JJ2H	WAMCO	5249087M6	LEHMAN BROTHERS HOLDINGS	FIXED INCOME	379,407.74	\$	11.96	\$ 25.98
12/31/2013	JJ2H	WAMCO	501044CH2	KROGER CO/THE	FIXED INCOME	13,083.03	\$	4,699.99	\$ 10,211.27
12/31/2013	JJ2H	WAMCO	31413MML8	FNMA POOL 949563	FIXED INCOME	2,805.29	\$	967.49	\$ 2,101.99
12/31/2013	JJ2H	WAMCO	92976WBH8	WACHOVIA CORP	FIXED INCOME	261,660.51	\$	95,099.78	\$ 206,615.20
12/31/2013	JJ2H	WAMCO	31410GYN7	FNMA POOL 889117	FIXED INCOME	131,177.91	\$	45,033.80	\$ 97,841.10
12/31/2013	JJ2H	WAMCO	91324PBJ0	UNITEDHEALTH GROUP INC	FIXED INCOME	219,794.83	\$	80,038.72	\$ 173,893.32
12/31/2013	JJ2H	WAMCO	92343VAL8	VERIZON COMMUNICATIONS	FIXED INCOME	361,091.50	\$	128,583.64	\$ 279,362.74
12/31/2013	JJ2H	WAMCO	31414KEZ9	FNMA POOL 968252	FIXED INCOME	2,309.92	\$	821.67	\$ 1,785.18
12/31/2013	JJ2H	WAMCO	31413TUG5	FNMA POOL 955183	FIXED INCOME	5,814.60	\$	2,136.22	\$ 4,641.18
12/31/2013	JJ2H	WAMCO	52109RBP5	LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	75,881.55	\$	27,337.77	\$ 59,394.46
12/31/2013	JJ2H	WAMCO	38141GFM1	GOLDMAN SACHS GROUP INC	FIXED INCOME	209,328.41	\$	75,657.49	\$ 164,374.58
12/31/2013	JJ2H	WAMCO	6174466Q7	MORGAN STANLEY	FIXED INCOME	128,213.65	\$	47,286.55	\$ 102,735.47
12/31/2013	JJ2H	WAMCO	652482BQ2	21ST CENTURY FOX AMERICA	FIXED INCOME	13,083.03	\$	4,813.48	\$ 10,457.84
12/31/2013	JJ2H	WAMCO	931142CM3	WAL MART STORES INC	FIXED INCOME	227,644.64	\$	86,236.27	\$ 187,358.21
12/31/2013	JJ2H	WAMCO	247367BH7	DELTA AIR LINES 2007 1 A	FIXED INCOME	352,064.05	\$	125,118.31	\$ 271,833.91
12/31/2013	JJ2H	WAMCO	59018YN64	BANK OF AMERICA CORP	FIXED INCOME	75,881.55	\$	28,279.48	\$ 61,440.43
12/31/2013	JJ2H	WAMCO	36228FD60	GSR MORTGAGE LOAN TRUST	FIXED INCOME	137,270.35	\$	37,408.27	\$ 81,273.76
12/31/2013	JJ2H	WAMCO	260543BV4	DOW CHEMICAL CO/THE	FIXED INCOME	21,979.48	\$	7,920.74	\$ 17,208.71
12/31/2013	JJ2H	WAMCO	20825CAP9	CONOCOPHILLIPS	FIXED INCOME	73,264.94	\$	27,105.68	\$ 58,890.21
12/31/2013	JJ2H	WAMCO	31371NWA9	FNMA POOL 257241	FIXED INCOME	33,934.61	\$	11,326.17	\$ 24,607.42
12/31/2013	JJ2H	WAMCO	31412S3G8	FNMA POOL 933799	FIXED INCOME	917.61	\$	306.20	\$ 665.25
12/31/2013	JJ2H	WAMCO	07384YSE7	BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	92,679.18	\$	27,731.56	\$ 60,249.99
12/31/2013	JJ2H	WAMCO	073249BT0	BAYVIEW FINANCIAL ACQUISITION	FIXED INCOME	46,607.02	\$	14,519.02	\$ 31,544.24
12/31/2013	JJ2H	WAMCO	939336P80	WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	23,915.10	\$	7,929.76	\$ 17,228.32
12/31/2013	JJ2H	WAMCO	59020UBW4	MLCC MORTGAGE INVESTORS INC	FIXED INCOME	48,458.00	\$	15,325.00	\$ 33,295.33
12/31/2013	JJ2H	WAMCO	45254NJG3	IMPAC CMB TRUST	FIXED INCOME	185,952.91	\$	55,577.66	\$ 120,748.84
12/31/2013	JJ2H	WAMCO	492386AU1	KERR MCGEE CORP	FIXED INCOME	167,462.73	\$	61,316.95	\$ 133,218.13
12/31/2013	JJ2H	WAMCO	576436AA7	MASTR SPECIALIZED LOAN TRUST	FIXED INCOME	0.02	\$	0.01	\$ 0.01
12/31/2013	JJ2H	WAMCO	46625HBV1	JPMORGAN CHASE + CO	FIXED INCOME	57,565.31	\$	18,693.72	\$ 40,614.26
12/31/2013	JJ2H	WAMCO	38741SAF9	GRANITE MORTGAGES PLC.	FIXED INCOME	32,679.45	\$	10,204.68	\$ 22,170.85
12/31/2013	JJ2H	WAMCO	362373AC6	GSAA HOME EQUITY TRUST	FIXED INCOME	152,744.56	\$	47,329.93	\$ 102,829.72
12/31/2013	JJ2H	WAMCO	126673FH0	COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	193,860.95	\$	53,313.59	\$ 115,829.90
12/31/2013	JJ2H	WAMCO	92922FB49	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	86,131.03	\$	26,225.67	\$ 56,978.28
12/31/2013	JJ2H	WAMCO	939336X81	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	184,796.00	\$	55,561.85	\$ 120,714.50
12/31/2013	JJ2H	WAMCO	17307GNR5	CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	300,824.49	\$	88,138.90	\$ 191,491.90
12/31/2013	JJ2H	WAMCO	31402CTT9	FNMA POOL 725162	FIXED INCOME	6,566.76	\$	2,322.47	\$ 5,045.83
12/31/2013	JJ2H	WAMCO	576436AR0	MASTR REPERFORMING LOAN TRUST	FIXED INCOME	215,703.00	\$	69,795.22	\$ 151,638.14
12/31/2013	JJ2H	WAMCO	92922FEB0	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	161,090.11	\$	51,607.34	\$ 112,122.88
12/31/2013	JJ2H	WAMCO	652482BJ8	21ST CENTURY FOX AMERICA	FIXED INCOME	20,932.84	\$	7,303.73	\$ 15,868.19
12/31/2013	JJ2H	WAMCO	007036JD9	ADJUSTABLE RATE MORTGAGE TRUST	FIXED INCOME	57,601.96	\$	17,493.04	\$ 38,005.64
12/31/2013	JJ2H	WAMCO	92922FJ25	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	52,763.17	\$	15,641.17	\$ 33,982.23
12/31/2013	JJ2H	WAMCO	913017BH1	UNITED TECHNOLOGIES CORP	FIXED INCOME	188,395.57	\$	62,754.92	\$ 136,342.27
12/31/2013	JJ2H	WAMCO	1266712U9	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	155,008.40	\$	45,989.78	\$ 99,918.08
12/31/2013	JJ2H	WAMCO	30161NAC5	EXELON CORP	FIXED INCOME	104,664.20	\$	32,705.28	\$ 71,055.98
12/31/2013	JJ2H	WAMCO	20030NAF8	COMCAST CORP	FIXED INCOME	34,015.87	\$	11,419.96	\$ 24,811.19
12/31/2013	JJ2H	WAMCO	31283H4W2	FED HM LN PC POOL G01737	FIXED INCOME	6,594.10	\$	2,249.84	\$ 4,888.04
12/31/2013	JJ2H	WAMCO	040104HT1	ARGENT SECURITIES INC.	FIXED INCOME	118,180.53	\$	36,097.15	\$ 78,425.22
12/31/2013	JJ2H	WAMCO	31393YBS3	FANNIE MAE	FIXED INCOME	65,313.62	\$	20,552.39	\$ 44,652.42
12/31/2013	JJ2H	WAMCO	126685AM8	COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	112,144.80	\$	26,547.01	\$ 57,676.43
12/31/2013	JJ2H	WAMCO	31407PJH2	FNMA POOL 836464	FIXED INCOME	228,417.33	\$	75,872.43	\$ 164,841.58
12/31/2013	JJ2H	WAMCO	46625HDF4	JPMORGAN CHASE + CO	FIXED INCOME	162,229.52	\$	54,652.31	\$ 118,738.43
12/31/2013	JJ2H	WAMCO	31407XPG0	FNMA POOL 843823	FIXED INCOME	58,698.57	\$	19,427.55	\$ 42,208.59
12/31/2013	JJ2H	WAMCO	31403CUZ2	FNMA POOL 745000	FIXED INCOME	10,555.57	\$	3,716.78	\$ 8,075.13
12/31/2013	JJ2H	WAMCO	31297VUH9	FED HM LN PC POOL A39584	FIXED INCOME	83,123.78	\$	28,652.85	\$ 62,251.62
12/31/2013	JJ2H	WAMCO	04541GGS5	ASSET BACKED SECURITIES CORP H	FIXED INCOME	243,095.66	\$	71,767.06	\$ 155,922.18
12/31/2013	JJ2H	WAMCO	40430HCN6	HSI ASSET SECURITIZATION CORPO	FIXED INCOME	968,143.89	\$	153,856.22	\$ 334,270.31
12/31/2013	JJ2H	WAMCO	92925CBB7	WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	64,339.61	\$	18,554.47	\$ 40,311.71
12/31/2013	JJ2H	WAMCO	92978AAA0	WACHOVIA CAP TRUST III	FIXED INCOME	627,985.22	\$	181,114.47	\$ 393,492.01
12/31/2013	JJ2H	WAMCO	31408JD40	FNMA POOL 852523	FIXED INCOME	61,636.09	\$	21,373.00	\$ 46,435.30

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	706451BG5	PETROLEOS MEXICANOS	FIXED INCOME	491,921.76	\$	163,192.72	\$ 354,554.93
12/31/2013	JJ2H	WAMCO	61748HBM2	MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	75,120.28	\$	23,035.86	\$ 50,048.06
12/31/2013	JJ2H	WAMCO	12513XAG7	CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	34,015.87	\$	11,513.72	\$ 25,014.87
12/31/2013	JJ2H	WAMCO	05947U7M4	BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	57,303.65	\$	19,476.25	\$ 42,314.39
12/31/2013	JJ2H	WAMCO	25156PAH6	DEUTSCHE TELEKOM INT FIN	FIXED INCOME	170,079.33	\$	58,860.22	\$ 127,880.59
12/31/2013	JJ2H	WAMCO	78442GLH7	SLM STUDENT LOAN TRUST	FIXED INCOME	362,129.42	\$	112,593.00	\$ 244,621.24
12/31/2013	JJ2H	WAMCO	222372AJ3	COUNTRYWIDE FINL CORP	FIXED INCOME	533,787.44	\$	185,661.79	\$ 403,371.58
12/31/2013	JJ2H	WAMCO	004421HQ9	ACE SECURITIES CORP.	FIXED INCOME	169,813.77	\$	49,613.05	\$ 107,790.05
12/31/2013	JJ2H	WAMCO	43709UAA5	INDYMAC SECONDS ASSET BACKED T	FIXED INCOME	105,583.04	\$	8,243.33	\$ 17,909.59
12/31/2013	JJ2H	WAMCO	61748HYC9	MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	187,234.29	\$	24,596.29	\$ 53,438.28
12/31/2013	JJ2H	WAMCO	20173MAG5	GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	74,573.25	\$	25,660.12	\$ 55,749.56
12/31/2013	JJ2H	WAMCO	78577PAA1	SACO I TRUST	FIXED INCOME	92,759.57	\$	42,944.27	\$ 93,301.36
12/31/2013	JJ2H	WAMCO	3133XGAY0	FEDERAL HOME LOAN BANK	FIXED INCOME	319,225.82	\$	116,399.96	\$ 252,892.29
12/31/2013	JJ2H	WAMCO	032511AY3	ANADARKO PETROLEUM CORP	FIXED INCOME	10,466.42	\$	3,704.55	\$ 8,048.56
12/31/2013	JJ2H	WAMCO	743873AX9	PROVIDENT FUNDING MORTGAGE LOA	FIXED INCOME	109,759.86	\$	34,861.69	\$ 75,741.02
12/31/2013	JJ2H	WAMCO	71645WAL5	PETROBRAS INTL FIN CO	FIXED INCOME	99,430.99	\$	33,943.59	\$ 73,746.34
12/31/2013	JJ2H	WAMCO	61746BDC7	MORGAN STANLEY	FIXED INCOME	81,114.76	\$	25,356.59	\$ 55,090.11
12/31/2013	JJ2H	WAMCO	20030NAR2	COMCAST CORP	FIXED INCOME	122,980.44	\$	44,461.06	\$ 96,596.77
12/31/2013	JJ2H	WAMCO	91911TAH6	VALE OVERSEAS LIMITED	FIXED INCOME	187,087.26	\$	60,900.85	\$ 132,314.09
12/31/2013	JJ2H	WAMCO	86800NAC4	SUN TRUST STUDENT LOAN TRUST	FIXED INCOME	312,124.14	\$	97,456.24	\$ 211,734.87
12/31/2013	JJ2H	WAMCO	94978SAA7	WELLS FARGO CAPITAL X	FIXED INCOME	52,332.10	\$	16,189.79	\$ 35,174.17
12/31/2013	JJ2H	WAMCO	38141GEU4	GOLDMAN SACHS GROUP INC	FIXED INCOME	274,743.54	\$	95,426.12	\$ 207,324.22
12/31/2013	JJ2H	WAMCO	61748HEG2	MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	215,585.87	\$	68,207.81	\$ 148,189.31
12/31/2013	JJ2H	WAMCO	026874BE6	AMERICAN INTL GROUP	FIXED INCOME	256,427.30	\$	80,825.22	\$ 175,602.08
12/31/2013	JJ2H	WAMCO	06050TKN1	BANK OF AMERICA NA	FIXED INCOME	418,656.82	\$	145,448.71	\$ 316,004.04
12/31/2013	JJ2H	WAMCO	694308GJ0	PACIFIC GAS + ELECTRIC	FIXED INCOME	26,166.05	\$	9,091.96	\$ 19,753.33
12/31/2013	JJ2H	WAMCO	313397XH9	FREDDIE MAC DISCOUNT NT	CASH EQUIVALENT	1,622,295.16	\$	511,033.01	\$ 1,110,277.96
12/31/2013	JJ2H	WAMCO	652482AS9	21ST CENTURY FOX AMERICA	FIXED INCOME	7,849.82	\$	2,810.08	\$ 6,105.23
12/31/2013	JJ2H	WAMCO	76116FAA5	RFCSP STRIP PRINCIPAL	FIXED INCOME	766,665.29	\$	209,829.11	\$ 455,877.86
12/31/2013	JJ2H	WAMCO	210805CB1	CONTL AIRLINES 1998 1	FIXED INCOME	32,550.18	\$	10,785.03	\$ 23,431.72
12/31/2013	JJ2H	WAMCO	94106LAG4	WASTE MANAGEMENT INC	FIXED INCOME	41,865.68	\$	16,056.57	\$ 34,884.75
12/31/2013	JJ2H	WAMCO	31359MEU3	FANNIE MAE	FIXED INCOME	345,391.87	\$	136,479.88	\$ 296,518.22
12/31/2013	JJ2H	WAMCO	023551AF1	HESS CORP	FIXED INCOME	60,181.92	\$	24,174.14	\$ 52,521.09
12/31/2013	JJ2H	WAMCO	'USD	US DOLLAR	CASH	10,085.70	\$	3,178.99	\$ 6,906.71
12/31/2013	JJ2H	WAMCO	313586RC5	FANNIE MAE	FIXED INCOME	1,376,334.28	\$	368,870.69	\$ 801,413.97
12/31/2013	JJ2H	WAMCO	852060AD4	SPRINT CAPITAL CORP	FIXED INCOME	23,549.45	\$	6,995.92	\$ 15,199.44
12/31/2013	JJ2H	WAMCO	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	16,855,938.75	\$	5,312,948.16	\$ 11,542,990.59
12/31/2013	JJ2H	WAMCO	20846QDV7	CONSECO FINANCE SECURITIZATION	FIXED INCOME	17,706.56	\$	4,097.26	\$ 8,901.77
12/31/2013	JJ2H	WAMCO	31359MGK3	FANNIE MAE	FIXED INCOME	1,140,839.82	\$	467,746.44	\$ 1,016,232.90
12/31/2013	JJ2H	WAMCO	780641AH9	KONINKLIJKE KPN NV	FIXED INCOME	95,506.09	\$	38,163.51	\$ 82,914.62
12/31/2013	JJ2H	WAMCO	969457BB5	WILLIAMS COMPANIES INC	FIXED INCOME	40,819.04	\$	13,598.97	\$ 29,545.33
12/31/2013	JJ2H	WAMCO	28368EAD8	EL PASO LLC	FIXED INCOME	56,780.33	\$	18,161.30	\$ 39,457.51
12/31/2013	JJ2H	WAMCO	780097AH4	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	20,932.84	\$	6,894.89	\$ 14,979.93
12/31/2013	JJ2H	WAMCO	969457BG4	WILLIAMS COS INC	FIXED INCOME	108,327.45	\$	39,372.43	\$ 85,541.14
12/31/2013	JJ2H	WAMCO	492386AT4	KERR MCGEE CORP	FIXED INCOME	290,443.17	\$	114,556.52	\$ 248,887.21
12/31/2013	JJ2H	WAMCO	337932AC1	FIRSTENERGY CORP	FIXED INCOME	570,419.91	\$	195,362.24	\$ 424,446.91
12/31/2013	JJ2H	WAMCO	843452AZ6	SOUTHERN NATURAL GAS	FIXED INCOME	14,391.33	\$	5,800.20	\$ 12,601.59
12/31/2013	JJ2H	WAMCO	25179SAD2	DEVON FINANCING CO LLC	FIXED INCOME	20,932.84	\$	8,486.33	\$ 18,437.53
12/31/2013	JJ2H	WAMCO	251799AA0	DEVON ENERGY CORPORATION	FIXED INCOME	78,498.15	\$	32,201.51	\$ 69,961.48
12/31/2013	JJ2H	WAMCO	00184AAG0	TIME WARNER INC	FIXED INCOME	112,514.02	\$	45,534.91	\$ 98,929.83
12/31/2013	JJ2H	WAMCO	852060AT9	SPRINT CAPITAL CORP	FIXED INCOME	36,632.47	\$	12,383.58	\$ 26,904.75
12/31/2013	JJ2H	WAMCO	780097AL5	ROYAL BK SCOTLND GRP PLC	FIXED INCOME	96,814.39	\$	31,185.52	\$ 67,754.13
12/31/2013	JJ2H	WAMCO	00209TAB1	COMCAST CABLE COMMUNICAT	FIXED INCOME	60,181.92	\$	26,273.76	\$ 57,082.77
12/31/2013	JJ2H	WAMCO	20030NAB7	COMCAST CORP	FIXED INCOME	170,079.33	\$	56,842.29	\$ 123,496.40
12/31/2013	JJ2H	WAMCO	01F050619	FNMA TBA JAN 30 SINGLE FAM	FIXED INCOME	2,145,616.18	\$	734,464.37	\$ 1,595,708.27
12/31/2013	JJ2H	WAMCO	78442FAQ1	SLM CORP	FIXED INCOME	7,849.82	\$	2,588.68	\$ 5,624.19
12/31/2013	JJ2H	WAMCO	969457BM1	WILLIAMS COS INC	FIXED INCOME	47,098.89	\$	17,332.27	\$ 37,656.35
12/31/2013	JJ2H	WAMCO	31371K7E5	FNMA POOL 254793	FIXED INCOME	39,072.23	\$	13,413.17	\$ 29,141.65
12/31/2013	JJ2H	WAMCO	780097AM3	ROYAL BK OF SCOT GRP PLC	FIXED INCOME	28,782.66	\$	9,216.99	\$ 20,024.98
12/31/2013	JJ2H	WAMCO	040104BF7	ARGENT SECURITIES INC.	FIXED INCOME	91,510.80	\$	27,855.63	\$ 60,519.55

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 8.2475%	4 17.9186%
12/31/2013	JJ2H	WAMCO	22540VKM3	CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	18,141.45	\$	4,644.12	\$ 10,089.89
12/31/2013	JJ2H	WAMCO	283695BK9	EL PASO NATURAL GAS	FIXED INCOME	3,139.93	\$	1,270.07	\$ 2,759.37
12/31/2013	JJ2H	WAMCO	312962KV4	FED HM LN PC POOL B10308	FIXED INCOME	46,772.75	\$	15,617.40	\$ 33,930.59
12/31/2013	JJ2H	WAMCO	91911TAE3	VALE OVERSEAS LIMITED	FIXED INCOME	30,090.96	\$	10,925.72	\$ 23,737.38
12/31/2013	JJ2H	WAMCO	38741VAF2	GRANITE MORTGAGES PLC.	FIXED INCOME	19,332.74	\$	6,045.98	\$ 13,135.59
12/31/2013	JJ2H	WAMCO	126671Y91	COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	1,749.65	\$	515.70	\$ 1,120.42
12/31/2013	JJ2H	WAMCO	31385XLY1	FNMA POOL 555743	FIXED INCOME	47,393.24	\$	16,276.17	\$ 35,361.85
12/31/2013	JJ2H	WAMCO	694308GE1	PACIFIC GAS + ELECTRIC	FIXED INCOME	201,478.59	\$	72,745.27	\$ 158,047.45
Total							\$	255,081,564.08	\$ 554,194,018.64

JJ2C-1	DC Balanced - Salaried	\$ 242,532,318.68	8.25%
JJ2C-2	DC Balanced - Union	\$ 119,839.16	0.00%
JJ2C-4	DC Int Bond - Salaried	\$ 526,929,340.52	17.92%
JJ2C-5	Balanced Fund Puerto Rico	\$ 3,852,550.22	0.13%
JJ2C-6	Int Bond Fund Puerto Rico	\$ 7,152,605.54	0.24%
JJ2C-I	DC Int Bond - Union	\$ 321,996.73	0.01%
JJ2C-H	General Corporate Salaried Plan	\$ 2,099,081,258.72	71.38%
JJ2C-J	Per Prod Little Rock Local 526	\$ 60,697,087.54	2.06%
		\$ 2,940,686,997.11	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	2,202.26	\$	564,693.47	\$ 2,298,340.29
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	057580003	MEGGITT PLC	EQUITY	504,897.37	\$	870,036.48	\$ 3,541,106.81
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	621179902	COCHLEAR LTD	EQUITY	16,308.71	\$	169,559.28	\$ 690,117.62
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'EUR	EURO CURRENCY	CASH	226,309.55	\$	61,506.71	\$ 250,336.43
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	874039100	TAIWAN SEMICONDUCTOR SP ADR	EQUITY	94,724.65	\$	325,833.53	\$ 1,326,164.33
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	005958905	ARM HOLDINGS PLC	EQUITY	531,182.43	\$	1,907,011.36	\$ 7,761,664.12
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	833635105	QUIMICA Y MINERA CHIL SP ADR	EQUITY	53,623.10	\$	273,717.45	\$ 1,114,048.39
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	G2519Y108	CREDICORP LTD	EQUITY	20,058.72	\$	525,120.00	\$ 2,137,273.61
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	4,476,293.08	\$	882,886.37	\$ 3,593,406.72
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	405780909	L OREAL	EQUITY	46,113.70	\$	1,600,444.03	\$ 6,513,914.52
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	435664909	SYNGENTA AG REG	EQUITY	15,606.59	\$	1,229,404.16	\$ 5,003,757.38
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	630386902	SINGAPORE EXCHANGE LTD	EQUITY	239,446.80	\$	271,560.23	\$ 1,105,268.33
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	040828907	STANDARD CHARTERED PLC	EQUITY	250,642.02	\$	1,113,537.06	\$ 4,532,170.48
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	707752903	NOVO NORDISK A/S B	EQUITY	41,110.20	\$	1,488,661.72	\$ 6,058,953.02
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	710106907	PORSCHE AUTOMOBIL HLDG PRF	EQUITY	30,278.12	\$	622,608.20	\$ 2,534,057.12
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	710889908	ABB LTD REG	EQUITY	152,242.00	\$	792,768.11	\$ 3,226,619.37
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	711131904	INDITEX	EQUITY	67,593.59	\$	2,200,807.01	\$ 8,957,432.11
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	718472905	SWATCH GROUP AG/THE BR	EQUITY	2,525.01	\$	330,111.35	\$ 1,343,575.33
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	721247906	ESSILOR INTERNATIONAL	EQUITY	44,866.70	\$	942,347.06	\$ 3,835,415.72
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	641297908	JAMES HARDIE INDUSTRIES CDI	EQUITY	132,713.03	\$	303,031.04	\$ 1,233,356.65
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	733268908	ALFA LAVAL AB	EQUITY	135,898.32	\$	688,610.19	\$ 2,802,689.66
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	656039906	NAVER CORP	EQUITY	7,786.35	\$	1,053,567.03	\$ 4,288,088.46
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	608625901	FORTESCUE METALS GROUP LTD	EQUITY	927,251.95	\$	952,269.84	\$ 3,875,802.08
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B00GC1909	INVESTMENT AB KINNEVIK B SHS	EQUITY	107,376.38	\$	982,323.86	\$ 3,998,123.96
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B03MYP906	TURKIYE GARANTI BANKASI	EQUITY	451,360.46	\$	288,392.32	\$ 1,173,776.07
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B0D000905	BIM BIRLESIK MAGAZALAR AS	EQUITY	52,548.47	\$	209,363.41	\$ 852,123.12
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	056752108	BAIDU INC SPON ADR	EQUITY	86,426.95	\$	3,032,233.28	\$ 12,341,392.75
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B0M442T902	ELEKTA AB B SHS	EQUITY	107,412.08	\$	324,416.49	\$ 1,320,396.87
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	647581107	NEW ORIENTAL EDUCATIO SP ADR	EQUITY	66,569.09	\$	413,589.50	\$ 1,683,336.98
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B1VQ25903	SANDVIK AB	EQUITY	173,708.91	\$	483,843.39	\$ 1,969,275.05
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B1Y1SQ901	JERONIMO MARTINS	EQUITY	119,140.29	\$	460,283.18	\$ 1,873,383.42
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	58733R102	MERCADOLIBRE INC	EQUITY	21,420.39	\$	455,399.10	\$ 1,853,504.86
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B2RHNV906	BM+FBOVESPA SA	EQUITY	326,606.87	\$	301,990.15	\$ 1,229,120.17
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B3B20H900	SMA SOLAR TECHNOLOGY AG	EQUITY	21,442.75	\$	133,804.88	\$ 544,594.83
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B3FJNX909	GREE INC	EQUITY	162,131.45	\$	316,115.45	\$ 1,286,611.08
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B0C5YV900	CELLTRION INC	EQUITY	48,522.60	\$	347,775.65	\$ 1,415,470.21
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	465562106	ITAU UNIBANCO HLDNG PREF ADR	EQUITY	126,751.74	\$	339,250.17	\$ 1,380,770.93
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B573M1909	CHR HANSEN HOLDING A/S	EQUITY	35,737.43	\$	280,432.98	\$ 1,141,381.05
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B4TX8S909	AIA GROUP LTD	EQUITY	1,769,958.99	\$	1,751,407.91	\$ 7,128,347.64
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B53NQB903	MAIL.RU GROUP GDR REGS	EQUITY	34,782.17	\$	305,969.30	\$ 1,245,315.55
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	98742U100	YOUKU TUDOU INC ADR	EQUITY	57,805.13	\$	345,458.01	\$ 1,406,037.28
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	401,794.61	\$	1,673,501.79	\$ 6,811,264.49
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	ACI00NNS8	DISTRIBUIDORA INTERNACIONAL	EQUITY	319,848.27	\$	565,037.10	\$ 2,299,738.88
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B4WQ2Z900	AGGREKO PLC	EQUITY	118,435.29	\$	661,203.40	\$ 2,691,142.18
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B798FW902	NOVOZYMES A/S B SHARES	EQUITY	70,488.95	\$	587,796.35	\$ 2,392,370.54
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	ACI01A0K7	UNICREDIT SPA	EQUITY	949,601.28	\$	1,388,491.31	\$ 5,651,252.73
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	ACI02GTQ9	ASML HOLDING NV	EQUITY	15,961.44	\$	295,158.90	\$ 1,201,316.53
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B9MS8P902	GEMALTO	EQUITY	14,415.85	\$	313,475.90	\$ 1,275,867.93
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	BBHXP908	BANCO POPULAR ESPANOL	EQUITY	1,041,194.37	\$	1,240,854.92	\$ 5,050,362.72
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	ACI06R7K8	CIE FINANCIERE RICHEMON BR A	EQUITY	67,366.05	\$	1,326,684.41	\$ 5,399,694.51
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B2QKYZ909	MAGNIT OJSC SPON GDR REGS	EQUITY	23,187.39	\$	302,758.41	\$ 1,232,247.02
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B01CT3905	TENCENT HOLDINGS LTD	EQUITY	188,961.03	\$	2,374,508.29	\$ 9,664,407.97
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B1WGG9901	GEBERIT AG REG	EQUITY	13,899.45	\$	833,832.07	\$ 3,393,752.41
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	B1QGR4907	ATLAS COPCO AB A SHS	EQUITY	311,251.99	\$	1,704,271.96	\$ 6,936,501.13
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	622959906	RAKUTEN INC	EQUITY	662,878.16	\$	1,945,509.62	\$ 7,918,354.61
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	626735906	HONG KONG EXCHANGES + CLEAR	EQUITY	134,863.36	\$	443,231.88	\$ 1,803,983.47
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	626986905	DON QUIJOTE HOLDINGS CO LTD	EQUITY	24,124.99	\$	288,382.85	\$ 1,173,737.52
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	697972008	WOODSIDE PETROLEUM LTD	EQUITY	41,270.31	\$	283,287.01	\$ 1,152,997.13
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	'KRW	SOUTH KOREAN WON	CASH	45,921.50	\$	8.58	\$ 34.93
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	546834904	AIXTRON SE	EQUITY	92,853.43	\$	265,354.72	\$ 1,080,011.51
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	81,504.59	\$	862,126.10	\$ 3,508,911.03

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	070995006	PRUDENTIAL PLC	EQUITY	516,036.70	\$	2,258,901.40	\$ 9,193,880.15
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	479053902	SCHIBSTED ASA	EQUITY	46,248.21	\$	603,224.40	\$ 2,455,163.77
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	512067901	HEIDELBERGCEMENT AG	EQUITY	33,186.10	\$	497,417.81	\$ 2,024,523.84
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	549710903	VOLKSWAGEN AG	EQUITY	12,682.39	\$	678,681.93	\$ 2,762,280.96
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	550507909	KERING	EQUITY	26,649.27	\$	1,112,852.37	\$ 4,529,383.75
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	570366906	SVENSKA HANDELSBANKEN A SHS	EQUITY	138,430.90	\$	1,343,369.70	\$ 5,467,604.76
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	570594903	BANCO SANTANDER SA	EQUITY	777,307.77	\$	1,374,442.79	\$ 5,594,074.30
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	574852901	FIAT SPA	EQUITY	725,062.57	\$	1,171,512.55	\$ 4,768,134.62
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	649926003	KYOCERA CORP	EQUITY	32,022.40	\$	315,483.13	\$ 1,284,037.50
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	676396005	SMC CORP	EQUITY	22,321.92	\$	1,110,044.52	\$ 4,517,955.61
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	677062903	SOFTBANK CORP	EQUITY	159,535.03	\$	2,754,271.94	\$ 11,210,071.48
12/31/2013	JJ3F	BAILLIE GIFFORD OVERSEAS LMTD	677634008	SANRIO CO LTD	EQUITY	34,907.30	\$	289,862.81	\$ 1,179,761.09
12/31/2013	JJ3B	CAPITAL GUARDIAN	640587002	HAMAMATSU PHOTONICS KK	EQUITY	27,262.32	\$	215,125.39	\$ 875,574.76
12/31/2013	JJ3B	CAPITAL GUARDIAN	680157906	SHOPRITE HOLDINGS LTD	EQUITY	16,338.28	\$	50,458.48	\$ 205,369.41
12/31/2013	JJ3B	CAPITAL GUARDIAN	405862004	GLANBIA PLC	EQUITY	49,888.24	\$	152,670.85	\$ 621,380.61
12/31/2013	JJ3B	CAPITAL GUARDIAN	688380906	SYSMEX CORP	EQUITY	14,460.57	\$	168,515.50	\$ 685,869.37
12/31/2013	JJ3B	CAPITAL GUARDIAN	608169900	BEIJING ENTERPRISES HLDGS	EQUITY	10,818.38	\$	21,079.75	\$ 85,796.00
12/31/2013	JJ3B	CAPITAL GUARDIAN	621255900	CHEUNG KONG INFRASTRUCTURE	EQUITY	71,761.92	\$	89,629.30	\$ 364,797.28
12/31/2013	JJ3B	CAPITAL GUARDIAN	29250N956	ENBRIDGE INC	EQUITY	21,781.00	\$	187,649.24	\$ 763,745.00
12/31/2013	JJ3B	CAPITAL GUARDIAN	608484903	YAHOO JAPAN CORP	EQUITY	253,510.69	\$	278,301.19	\$ 1,132,704.50
12/31/2013	JJ3B	CAPITAL GUARDIAN	401225909	AIRBUS GROUP NV	EQUITY	9,901.70	\$	150,190.16	\$ 611,284.01
12/31/2013	JJ3B	CAPITAL GUARDIAN	13321L959	CAMECO CORP	EQUITY	21,023.72	\$	86,015.84	\$ 350,090.25
12/31/2013	JJ3B	CAPITAL GUARDIAN	619376908	CHINA RESOURCES LAND LTD	EQUITY	117,559.72	\$	57,356.37	\$ 233,444.27
12/31/2013	JJ3B	CAPITAL GUARDIAN	045449907	IMPERIAL TOBACCO GROUP PLC	EQUITY	40,563.87	\$	309,810.28	\$ 1,260,948.61
12/31/2013	JJ3B	CAPITAL GUARDIAN	614168904	ORACLE CORP JAPAN	EQUITY	19,509.14	\$	140,765.91	\$ 572,926.68
12/31/2013	JJ3B	CAPITAL GUARDIAN	612528901	TREND MICRO INC	EQUITY	30,760.26	\$	212,422.60	\$ 864,574.23
12/31/2013	JJ3B	CAPITAL GUARDIAN	569878903	ASSA ABLOY AB B	EQUITY	61,167.48	\$	638,291.95	\$ 2,597,891.04
12/31/2013	JJ3B	CAPITAL GUARDIAN	'KRW	SOUTH KOREAN WON	CASH	2,086.50	\$	0.39	\$ 1.59
12/31/2013	JJ3B	CAPITAL GUARDIAN	698502002	YAMADA DENKI CO LTD	EQUITY	62,710.54	\$	40,481.99	\$ 164,764.43
12/31/2013	JJ3B	CAPITAL GUARDIAN	633243902	FAST RETAILING CO LTD	EQUITY	685.16	\$	55,801.67	\$ 227,116.54
12/31/2013	JJ3B	CAPITAL GUARDIAN	665760005	OIL SEARCH LTD	EQUITY	194,950.08	\$	278,986.74	\$ 1,135,494.74
12/31/2013	JJ3B	CAPITAL GUARDIAN	647211002	JARDINE MATHESON HLDGS LTD	EQUITY	12,693.57	\$	130,964.81	\$ 533,035.58
12/31/2013	JJ3B	CAPITAL GUARDIAN	'SGD	SINGAPORE DOLLAR	CASH	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ3B	CAPITAL GUARDIAN	675845903	RYOHIN KEIKAKU CO LTD	EQUITY	8,474.40	\$	180,814.06	\$ 735,925.35
12/31/2013	JJ3B	CAPITAL GUARDIAN	649099009	KEYENCE CORP	EQUITY	11,157.36	\$	942,186.11	\$ 3,834,760.63
12/31/2013	JJ3B	CAPITAL GUARDIAN	005665906	BHP BILLITON PLC	EQUITY	13,304.08	\$	81,228.07	\$ 330,603.68
12/31/2013	JJ3B	CAPITAL GUARDIAN	'GBP	POUND STERLING	CASH	19.53	\$	6.38	\$ 25.96
12/31/2013	JJ3B	CAPITAL GUARDIAN	'CAD	CANADIAN DOLLAR	CASH	11,522.80	\$	2,139.02	\$ 8,705.97
12/31/2013	JJ3B	CAPITAL GUARDIAN	'AUD	AUSTRALIAN DOLLAR	CASH	12.39	\$	2.19	\$ 8.90
12/31/2013	JJ3B	CAPITAL GUARDIAN	023740905	DIAGEO PLC	EQUITY	25,351.07	\$	165,629.68	\$ 674,123.90
12/31/2013	JJ3B	CAPITAL GUARDIAN	054052907	HSBC HOLDINGS PLC	EQUITY	65,143.95	\$	140,963.39	\$ 573,730.43
12/31/2013	JJ3B	CAPITAL GUARDIAN	070995006	PRUDENTIAL PLC	EQUITY	220,334.33	\$	964,492.49	\$ 3,925,549.11
12/31/2013	JJ3B	CAPITAL GUARDIAN	071887004	RIO TINTO PLC	EQUITY	15,722.71	\$	175,117.69	\$ 712,740.75
12/31/2013	JJ3B	CAPITAL GUARDIAN	087061008	LLOYDS BANKING GROUP PLC	EQUITY	2,321,407.84	\$	598,177.73	\$ 2,434,623.46
12/31/2013	JJ3B	CAPITAL GUARDIAN	405671009	ASSICURAZIONI GENERALI	EQUITY	21,576.18	\$	100,274.42	\$ 408,123.63
12/31/2013	JJ3B	CAPITAL GUARDIAN	417841004	CASINO GUICHARD PERRACHON	EQUITY	13,710.13	\$	312,140.24	\$ 1,270,431.69
12/31/2013	JJ3B	CAPITAL GUARDIAN	483410007	SCHNEIDER ELECTRIC SA	EQUITY	29,634.79	\$	510,635.10	\$ 2,078,319.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	484628904	SAP AG	EQUITY	11,555.11	\$	195,682.27	\$ 796,439.95
12/31/2013	JJ3B	CAPITAL GUARDIAN	487416901	TECHNIP SA	EQUITY	2,460.10	\$	46,709.03	\$ 190,108.88
12/31/2013	JJ3B	CAPITAL GUARDIAN	506921907	BAYER AG REG	EQUITY	28,560.88	\$	791,367.93	\$ 3,220,920.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	511738908	BILFINGER SE	EQUITY	4,303.91	\$	95,367.50	\$ 388,152.14
12/31/2013	JJ3B	CAPITAL GUARDIAN	512067901	HEIDELBERGCEMENT AG	EQUITY	6,211.19	\$	93,097.94	\$ 378,914.87
12/31/2013	JJ3B	CAPITAL GUARDIAN	522603901	SAMPO OYJ A SHS	EQUITY	66,284.57	\$	643,492.51	\$ 2,619,057.68
12/31/2013	JJ3B	CAPITAL GUARDIAN	552902900	DAIMLER AG REGISTERED SHARES	EQUITY	33,908.41	\$	579,665.74	\$ 2,359,278.43
12/31/2013	JJ3B	CAPITAL GUARDIAN	553397902	SWISSCOM AG REG	EQUITY	2,479.57	\$	258,951.90	\$ 1,053,951.59
12/31/2013	JJ3B	CAPITAL GUARDIAN	570366906	SVENSKA HANDELSBANKEN A SHS	EQUITY	33,516.78	\$	325,255.63	\$ 1,323,812.20
12/31/2013	JJ3B	CAPITAL GUARDIAN	575035902	DEUTSCHE BANK AG REGISTERED	EQUITY	14,458.04	\$	136,252.84	\$ 554,558.21
12/31/2013	JJ3B	CAPITAL GUARDIAN	584235907	DEUTSCHE TELEKOM AG REG	EQUITY	32,551.42	\$	109,966.57	\$ 447,571.32
12/31/2013	JJ3B	CAPITAL GUARDIAN	601090004	AJINOMOTO CO INC	EQUITY	38,946.17	\$	111,235.21	\$ 452,734.76
12/31/2013	JJ3B	CAPITAL GUARDIAN	606660009	AMCOR LIMITED	EQUITY	34,557.51	\$	64,333.06	\$ 261,839.85
12/31/2013	JJ3B	CAPITAL GUARDIAN	612345900	COCA COLA AMATIL LTD	EQUITY	42,034.09	\$	89,229.11	\$ 363,168.48

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3B	CAPITAL GUARDIAN	617520903	DBS GROUP HOLDINGS LTD	EQUITY	121,913.40	\$	325,662.73	\$ 1,325,469.16
12/31/2013	JJ3B	CAPITAL GUARDIAN	635693005	FANUC CORP	EQUITY	8,618.64	\$	311,338.27	\$ 1,267,167.63
12/31/2013	JJ3B	CAPITAL GUARDIAN	642910004	HITACHI LTD	EQUITY	203,024.92	\$	303,267.13	\$ 1,234,317.54
12/31/2013	JJ3B	CAPITAL GUARDIAN	643557002	WHARF HOLDINGS LTD	EQUITY	61,123.84	\$	92,046.41	\$ 374,635.07
12/31/2013	JJ3B	CAPITAL GUARDIAN	647453901	JAPAN TOBACCO INC	EQUITY	9,844.73	\$	63,181.89	\$ 257,154.54
12/31/2013	JJ3B	CAPITAL GUARDIAN	648462000	KAWASAKI HEAVY INDUSTRIES	EQUITY	168,766.72	\$	139,665.23	\$ 568,446.87
12/31/2013	JJ3B	CAPITAL GUARDIAN	649750007	KUBOTA CORP	EQUITY	56,616.19	\$	184,757.94	\$ 751,977.20
12/31/2013	JJ3B	CAPITAL GUARDIAN	656946001	MARUBENI CORP	EQUITY	42,912.90	\$	60,879.72	\$ 247,784.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	659678007	MITSUBISHI CORP	EQUITY	10,529.89	\$	39,855.90	\$ 162,216.19
12/31/2013	JJ3B	CAPITAL GUARDIAN	661040006	MURATA MANUFACTURING CO LTD	EQUITY	21,744.94	\$	381,125.55	\$ 1,551,206.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	663710002	NEWCREST MINING LTD	EQUITY	6,102.65	\$	8,399.48	\$ 34,186.43
12/31/2013	JJ3B	CAPITAL GUARDIAN	663955003	NINTENDO CO LTD	EQUITY	5,553.43	\$	146,003.32	\$ 594,243.30
12/31/2013	JJ3B	CAPITAL GUARDIAN	664038007	DENSO CORP	EQUITY	24,197.11	\$	252,010.93	\$ 1,025,701.38
12/31/2013	JJ3B	CAPITAL GUARDIAN	664154002	NSK LTD	EQUITY	46,519.03	\$	114,182.97	\$ 464,732.33
12/31/2013	JJ3B	CAPITAL GUARDIAN	664286002	NISSAN MOTOR CO LTD	EQUITY	96,391.76	\$	159,902.44	\$ 650,813.66
12/31/2013	JJ3B	CAPITAL GUARDIAN	666114004	ORIX CORP	EQUITY	23,475.88	\$	81,367.65	\$ 331,171.78
12/31/2013	JJ3B	CAPITAL GUARDIAN	676396005	SMC CORP	EQUITY	5,120.70	\$	254,646.72	\$ 1,036,429.23
12/31/2013	JJ3B	CAPITAL GUARDIAN	677062903	SOFTBANK CORP	EQUITY	57,661.96	\$	995,497.48	\$ 4,051,741.48
12/31/2013	JJ3B	CAPITAL GUARDIAN	685870008	SUMITOMO ELECTRIC INDUSTRIES	EQUITY	40,677.11	\$	133,888.28	\$ 544,934.28
12/31/2013	JJ3B	CAPITAL GUARDIAN	686774001	SWIRE PACIFIC LTD A	EQUITY	16,768.49	\$	38,879.89	\$ 158,243.78
12/31/2013	JJ3B	CAPITAL GUARDIAN	690064001	TOYOTA MOTOR CORP	EQUITY	8,835.01	\$	106,440.03	\$ 433,218.06
12/31/2013	JJ3B	CAPITAL GUARDIAN	691148001	UNICHARM CORP	EQUITY	11,106.87	\$	125,056.38	\$ 508,987.84
12/31/2013	JJ3B	CAPITAL GUARDIAN	695757005	ILUKA RESOURCES LTD	EQUITY	57,544.76	\$	87,630.62	\$ 356,662.50
12/31/2013	JJ3B	CAPITAL GUARDIAN	471279901	RENAULT SA	EQUITY	13,991.41	\$	222,262.19	\$ 904,622.03
12/31/2013	JJ3B	CAPITAL GUARDIAN	686550005	SUZUKI MOTOR CORP	EQUITY	3,353.70	\$	17,797.80	\$ 72,438.22
12/31/2013	JJ3B	CAPITAL GUARDIAN	644954000	HYUNDAI MOBIS CO LTD	EQUITY	4,025.16	\$	220,790.74	\$ 898,633.12
12/31/2013	JJ3B	CAPITAL GUARDIAN	677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	1,153.60	\$	295,800.62	\$ 1,203,928.37
12/31/2013	JJ3B	CAPITAL GUARDIAN	677381907	SAMSUNG ELECTRONICS PREF	EQUITY	1,799.46	\$	340,675.36	\$ 1,386,571.56
12/31/2013	JJ3B	CAPITAL GUARDIAN	057580003	MEGGITT PLC	EQUITY	275,428.73	\$	474,617.33	\$ 1,931,724.34
12/31/2013	JJ3B	CAPITAL GUARDIAN	625041900	EXEDY CORP	EQUITY	7,753.17	\$	44,739.12	\$ 182,091.22
12/31/2013	JJ3B	CAPITAL GUARDIAN	674058003	RINNAI CORP	EQUITY	3,966.74	\$	60,964.98	\$ 248,131.57
12/31/2013	JJ3B	CAPITAL GUARDIAN	'EUR	EURO CURRENCY	CASH	5,770,965.30	\$	1,568,440.55	\$ 6,383,658.20
12/31/2013	JJ3B	CAPITAL GUARDIAN	596651901	SOCIETE GENERALE SA	EQUITY	29,971.96	\$	343,916.46	\$ 1,399,763.06
12/31/2013	JJ3B	CAPITAL GUARDIAN	677862104	LUKOIL OAO SPON ADR	EQUITY	6,426.48	\$	80,006.69	\$ 325,632.60
12/31/2013	JJ3B	CAPITAL GUARDIAN	861123985	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	15,615.72	\$	3,079.98	\$ 12,535.74
12/31/2013	JJ3B	CAPITAL GUARDIAN	400212908	BOUYGUES SA	EQUITY	6,228.50	\$	46,416.31	\$ 188,917.50
12/31/2013	JJ3B	CAPITAL GUARDIAN	405780909	L OREAL	EQUITY	3,570.07	\$	123,904.38	\$ 504,299.12
12/31/2013	JJ3B	CAPITAL GUARDIAN	406141903	LVMH MOET HENNESSY LOUIS VUI	EQUITY	4,513.43	\$	162,655.83	\$ 662,020.13
12/31/2013	JJ3B	CAPITAL GUARDIAN	575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	11,143.65	\$	258,100.39	\$ 1,050,485.91
12/31/2013	JJ3B	CAPITAL GUARDIAN	598662906	KONINKLIJKE PHILIPS NV	EQUITY	10,493.83	\$	75,992.24	\$ 309,293.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	513863902	ELRINGKLINGER AG	EQUITY	6,967.40	\$	55,994.00	\$ 227,899.32
12/31/2013	JJ3B	CAPITAL GUARDIAN	628625907	LI + FUNG LTD	EQUITY	373,234.09	\$	95,131.32	\$ 387,190.85
12/31/2013	JJ3B	CAPITAL GUARDIAN	435664909	SYNGENTA AG REG	EQUITY	6,076.68	\$	478,688.70	\$ 1,948,295.11
12/31/2013	JJ3B	CAPITAL GUARDIAN	015008907	TULLOW OIL PLC	EQUITY	85,941.93	\$	240,039.71	\$ 976,977.71
12/31/2013	JJ3B	CAPITAL GUARDIAN	335934956	FIRST QUANTUM MINERALS LTD	EQUITY	81,040.48	\$	287,939.53	\$ 1,171,933.21
12/31/2013	JJ3B	CAPITAL GUARDIAN	040828907	STANDARD CHARTERED PLC	EQUITY	76,407.33	\$	339,457.82	\$ 1,381,616.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	702196908	DEUTSCHE BOERSE AG	EQUITY	3,482.08	\$	56,971.06	\$ 231,876.03
12/31/2013	JJ3B	CAPITAL GUARDIAN	302323902	MICHAEL PAGE INTERNATIONAL	EQUITY	23,115.27	\$	36,849.42	\$ 149,979.62
12/31/2013	JJ3B	CAPITAL GUARDIAN	633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	129,532.06	\$	168,694.01	\$ 686,595.95
12/31/2013	JJ3B	CAPITAL GUARDIAN	707752903	NOVO NORDISK A/S B	EQUITY	11,576.75	\$	419,211.30	\$ 1,706,218.09
12/31/2013	JJ3B	CAPITAL GUARDIAN	711038901	ROCHE HOLDING AG GENUSSSCHEIN	EQUITY	20,770.57	\$	1,147,915.66	\$ 4,672,093.71
12/31/2013	JJ3B	CAPITAL GUARDIAN	710306903	NOVARTIS AG REG	EQUITY	29,709.79	\$	469,130.02	\$ 1,909,390.63
12/31/2013	JJ3B	CAPITAL GUARDIAN	710889908	ABB LTD REG	EQUITY	29,029.32	\$	151,164.05	\$ 615,247.81
12/31/2013	JJ3B	CAPITAL GUARDIAN	711131904	INDITEX	EQUITY	4,184.91	\$	136,258.16	\$ 554,579.84
12/31/2013	JJ3B	CAPITAL GUARDIAN	711075903	HOLCIM LTD REG	EQUITY	28,770.40	\$	425,903.03	\$ 1,733,453.89
12/31/2013	JJ3B	CAPITAL GUARDIAN	712387901	NESTLE SA REG	EQUITY	39,465.81	\$	571,541.50	\$ 2,326,212.24
12/31/2013	JJ3B	CAPITAL GUARDIAN	713666907	JC DECAUX SA	EQUITY	17,561.84	\$	143,046.18	\$ 582,207.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	306465907	GKN PLC	EQUITY	12,154.81	\$	14,822.38	\$ 60,328.09
12/31/2013	JJ3B	CAPITAL GUARDIAN	718473903	SWATCH GROUP AG/THE REG	EQUITY	4,809.49	\$	107,089.38	\$ 435,860.96
12/31/2013	JJ3B	CAPITAL GUARDIAN	718472905	SWATCH GROUP AG/THE BR	EQUITY	469.16	\$	61,336.03	\$ 249,641.75
12/31/2013	JJ3B	CAPITAL GUARDIAN	729433904	ZODIAC AEROSPACE	EQUITY	5,486.72	\$	191,990.50	\$ 781,414.22

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3B	CAPITAL GUARDIAN	643189905	SUMITOMO MITSUI TRUST HOLDIN	EQUITY	184,994.29	\$	192,322.90	\$ 782,767.10
12/31/2013	JJ3B	CAPITAL GUARDIAN	730968906	BNP PARIBAS	EQUITY	67,437.45	\$	1,038,294.73	\$ 4,225,929.18
12/31/2013	JJ3B	CAPITAL GUARDIAN	312748908	MARKS + SPENCER GROUP PLC	EQUITY	123,834.38	\$	175,000.64	\$ 712,264.36
12/31/2013	JJ3B	CAPITAL GUARDIAN	651312902	TOKIO MARINE HOLDINGS INC	EQUITY	9,700.48	\$	63,985.49	\$ 260,425.22
12/31/2013	JJ3B	CAPITAL GUARDIAN	313486904	BARCLAYS PLC	EQUITY	728,951.42	\$	647,589.11	\$ 2,635,731.10
12/31/2013	JJ3B	CAPITAL GUARDIAN	064149958	BANK OF NOVA SCOTIA	EQUITY	8,726.83	\$	107,616.27	\$ 438,005.43
12/31/2013	JJ3B	CAPITAL GUARDIAN	738048909	COMPAGNIE DE SAINT GOBAIN	EQUITY	17,110.35	\$	185,894.67	\$ 756,603.76
12/31/2013	JJ3B	CAPITAL GUARDIAN	124765959	CAE INC	EQUITY	28,564.13	\$	71,636.39	\$ 291,564.90
12/31/2013	JJ3B	CAPITAL GUARDIAN	656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	43,381.70	\$	441,233.81	\$ 1,795,851.20
12/31/2013	JJ3B	CAPITAL GUARDIAN	312152903	CARNIVAL PLC	EQUITY	7,176.19	\$	58,629.96	\$ 238,627.87
12/31/2013	JJ3B	CAPITAL GUARDIAN	670625904	PICC PROPERTY + CASUALTY H	EQUITY	292,096.24	\$	85,447.29	\$ 347,776.22
12/31/2013	JJ3B	CAPITAL GUARDIAN	059460303	BANCO BRADESCO ADR	EQUITY	25,423.19	\$	62,830.05	\$ 255,722.53
12/31/2013	JJ3B	CAPITAL GUARDIAN	B011JK902	GEMALTO	EQUITY	30,653.88	\$	666,575.42	\$ 2,713,006.64
12/31/2013	JJ3B	CAPITAL GUARDIAN	B01B1L907	CHINA MENGNIU DAIRY CO	EQUITY	138,114.64	\$	129,464.80	\$ 526,930.44
12/31/2013	JJ3B	CAPITAL GUARDIAN	668953904	KAKAKU.COM INC	EQUITY	62,674.48	\$	217,230.37	\$ 884,142.17
12/31/2013	JJ3B	CAPITAL GUARDIAN	B00ZQQ907	SES	EQUITY	57,170.45	\$	365,605.83	\$ 1,488,040.25
12/31/2013	JJ3B	CAPITAL GUARDIAN	B02PY2901	SINGAPORE TELECOMMUNICATIONS	EQUITY	297,866.05	\$	170,303.12	\$ 693,145.10
12/31/2013	JJ3B	CAPITAL GUARDIAN	B05Q3L908	OLAM INTERNATIONAL LTD	EQUITY	641,439.38	\$	153,809.98	\$ 626,016.93
12/31/2013	JJ3B	CAPITAL GUARDIAN	B04V12902	GRAINGER PLC	EQUITY	94,588.70	\$	62,973.13	\$ 256,304.88
12/31/2013	JJ3B	CAPITAL GUARDIAN	B09DHL908	MTU AERO ENGINES AG	EQUITY	5,677.85	\$	110,164.23	\$ 448,375.80
12/31/2013	JJ3B	CAPITAL GUARDIAN	B096LW904	FUGRO NV CVA	EQUITY	9,236.01	\$	108,728.24	\$ 442,531.23
12/31/2013	JJ3B	CAPITAL GUARDIAN	B0BKSS902	VIENNA INSURANCE GROUP AG	EQUITY	2,380.04	\$	23,432.19	\$ 95,370.59
12/31/2013	JJ3B	CAPITAL GUARDIAN	B09RMQ900	SEADRILL LTD	EQUITY	35,270.80	\$	283,915.44	\$ 1,155,554.88
12/31/2013	JJ3B	CAPITAL GUARDIAN	B08SNH908	NATIONAL GRID PLC	EQUITY	83,705.41	\$	215,472.39	\$ 876,987.06
12/31/2013	JJ3B	CAPITAL GUARDIAN	B0HZL9902	KONINKLIJKE DSM NV	EQUITY	34,589.96	\$	537,355.80	\$ 2,187,074.14
12/31/2013	JJ3B	CAPITAL GUARDIAN	B0HZP1905	GREENE KING PLC	EQUITY	17,778.20	\$	51,136.28	\$ 208,128.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	B0RNR908	HANA FINANCIAL GROUP	EQUITY	7,796.45	\$	63,966.26	\$ 260,346.96
12/31/2013	JJ3B	CAPITAL GUARDIAN	B119QG904	PARTNERS GROUP HOLDING AG	EQUITY	3,410.31	\$	179,929.50	\$ 732,325.13
12/31/2013	JJ3B	CAPITAL GUARDIAN	B11Y56904	WACKER CHEMIE AG	EQUITY	8,022.91	\$	175,266.75	\$ 713,347.42
12/31/2013	JJ3B	CAPITAL GUARDIAN	309272904	ASOS PLC	EQUITY	3,894.62	\$	77,913.33	\$ 317,112.49
12/31/2013	JJ3B	CAPITAL GUARDIAN	B12T3J908	UNILEVER NV CVA	EQUITY	45,481.55	\$	361,869.31	\$ 1,472,832.34
12/31/2013	JJ3B	CAPITAL GUARDIAN	B10RZP905	UNILEVER PLC	EQUITY	6,130.41	\$	49,705.40	\$ 202,304.29
12/31/2013	JJ3B	CAPITAL GUARDIAN	B15456906	BANK OF CHINA LTD H	EQUITY	1,079,171.93	\$	98,001.64	\$ 398,873.26
12/31/2013	JJ3B	CAPITAL GUARDIAN	B0YZ0Z908	DEUTSCHE WOHNEN AG BR	EQUITY	76,464.67	\$	291,670.71	\$ 1,187,119.33
12/31/2013	JJ3B	CAPITAL GUARDIAN	B18YFJ908	UBS AG REG	EQUITY	69,579.85	\$	261,094.32	\$ 1,062,671.41
12/31/2013	JJ3B	CAPITAL GUARDIAN	B16GWD903	VODAFONE GROUP PLC	EQUITY	272,695.28	\$	211,124.12	\$ 859,289.34
12/31/2013	JJ3B	CAPITAL GUARDIAN	B19NKB902	HOME RETAIL GROUP	EQUITY	297,571.79	\$	186,542.85	\$ 759,241.92
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1G1QD902	IND + COMM BK OF CHINA H	EQUITY	2,584,721.79	\$	344,524.09	\$ 1,402,236.14
12/31/2013	JJ3B	CAPITAL GUARDIAN	585464100	MELCO CROWN ENTERTAINME ADR	EQUITY	5,950.11	\$	46,027.65	\$ 187,335.61
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1KKBX907	ELECTROLUX AB SER B	EQUITY	63,346.66	\$	327,792.53	\$ 1,334,137.56
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1KJJ4906	WHITBREAD PLC	EQUITY	35,772.77	\$	438,340.48	\$ 1,784,075.14
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1Y9TB906	DANONE	EQUITY	12,930.13	\$	183,861.21	\$ 748,327.47
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	425,681.59	\$	232,505.39	\$ 946,312.54
12/31/2013	JJ3B	CAPITAL GUARDIAN	B1Z656908	STELLA INTERNATIONAL	EQUITY	110,167.16	\$	55,374.98	\$ 225,379.89
12/31/2013	JJ3B	CAPITAL GUARDIAN	B283W9907	CAIXABANK S.A	EQUITY	266,683.87	\$	274,553.08	\$ 1,117,449.44
12/31/2013	JJ3B	CAPITAL GUARDIAN	B2QY96901	HYPERMARCAS SA	EQUITY	79,839.64	\$	117,808.22	\$ 479,487.37
12/31/2013	JJ3B	CAPITAL GUARDIAN	B2NR3Y904	SJM HOLDINGS LTD	EQUITY	219,973.71	\$	144,925.58	\$ 589,856.84
12/31/2013	JJ3B	CAPITAL GUARDIAN	152006953	CENTERRA GOLD INC	EQUITY	114,530.58	\$	91,846.49	\$ 373,821.36
12/31/2013	JJ3B	CAPITAL GUARDIAN	B4JSTL903	WYNN MACAU LTD	EQUITY	90,297.41	\$	80,852.31	\$ 329,074.33
12/31/2013	JJ3B	CAPITAL GUARDIAN	15135U950	CENOVUS ENERGY INC	EQUITY	40,532.86	\$	228,737.94	\$ 930,978.75
12/31/2013	JJ3B	CAPITAL GUARDIAN	B2Q5H5907	CHINA PACIFIC INSURANCE GR H	EQUITY	176,195.34	\$	136,251.88	\$ 554,554.29
12/31/2013	JJ3B	CAPITAL GUARDIAN	B4YVF5909	BRENNTAG AG	EQUITY	3,750.37	\$	137,348.10	\$ 559,015.99
12/31/2013	JJ3B	CAPITAL GUARDIAN	B61TVQ901	INCHCAPE PLC	EQUITY	65,956.05	\$	132,400.14	\$ 538,877.44
12/31/2013	JJ3B	CAPITAL GUARDIAN	B3MBS7900	OCADO GROUP PLC	EQUITY	243,665.96	\$	351,508.50	\$ 1,430,663.14
12/31/2013	JJ3B	CAPITAL GUARDIAN	B4TX8S909	AIA GROUP LTD	EQUITY	868,860.11	\$	859,753.52	\$ 3,499,254.47
12/31/2013	JJ3B	CAPITAL GUARDIAN	74339G101	PROGRESSIVE WASTE SOLUTIONS	EQUITY	27,622.93	\$	134,843.87	\$ 548,823.61
12/31/2013	JJ3B	CAPITAL GUARDIAN	B4T3BW902	GLENCORE PLC	EQUITY	358,693.46	\$	366,406.56	\$ 1,491,299.25
12/31/2013	JJ3B	CAPITAL GUARDIAN	N97284108	YANDEX NV A	EQUITY	23,908.62	\$	203,479.93	\$ 828,176.95
12/31/2013	JJ3B	CAPITAL GUARDIAN	80585Y308	SBERBANK SPONSORED ADR	EQUITY	40,100.13	\$	99,418.52	\$ 404,640.06
12/31/2013	JJ3B	CAPITAL GUARDIAN	B5NOP8909	WOOD GROUP (JOHN) PLC	EQUITY	30,768.19	\$	68,950.59	\$ 280,633.52
12/31/2013	JJ3B	CAPITAL GUARDIAN	B24CT1902	OPHIR ENERGY PLC	EQUITY	202,570.55	\$	216,918.77	\$ 882,873.95

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3B	CAPITAL GUARDIAN	B4TXDZ907	HKT TRUST AND HKT LTD SS	EQUITY	905,137.74	\$	176,597.50	\$ 718,763.65
12/31/2013	JJ3B	CAPITAL GUARDIAN	670851203	OI SA ADR	EQUITY	98,599.79	\$	30,921.42	\$ 125,852.25
12/31/2013	JJ3B	CAPITAL GUARDIAN	670851104	OI SA ADR	EQUITY	12,827.71	\$	4,149.34	\$ 16,888.11
12/31/2013	JJ3B	CAPITAL GUARDIAN	B71QPM901	DKSH HOLDING LTD	EQUITY	8,460.69	\$	130,032.77	\$ 529,242.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	B7QNZW908	ZIGGO NV	EQUITY	20,997.03	\$	189,459.15	\$ 771,111.45
12/31/2013	JJ3B	CAPITAL GUARDIAN	G3157S106	ENSCO PLC CL A	EQUITY	22,069.49	\$	248,898.81	\$ 1,013,034.85
12/31/2013	JJ3B	CAPITAL GUARDIAN	B800MQ901	ASTRA INTERNATIONAL TBK PT	EQUITY	389,822.27	\$	42,960.69	\$ 174,852.90
12/31/2013	JJ3B	CAPITAL GUARDIAN	14912K202	CATCHER TECHNOLOGY GDR REGS	EQUITY	10,387.81	\$	66,511.00	\$ 270,704.25
12/31/2013	JJ3B	CAPITAL GUARDIAN	ACI02GTQ9	ASML HOLDING NV	EQUITY	45,638.05	\$	843,938.94	\$ 3,434,888.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	N07059210	ASML HOLDING NV NY REG SHS	EQUITY	6,257.71	\$	115,648.87	\$ 470,698.67
12/31/2013	JJ3B	CAPITAL GUARDIAN	B98WM9909	OLAM INTERNATIONAL LTD	EQUITY	88,883.80	\$	4,382.77	\$ 17,838.18
12/31/2013	JJ3B	CAPITAL GUARDIAN	ACI06R7K8	CIE FINANCIERE RICHEMON BR A	EQUITY	27,344.90	\$	538,521.24	\$ 2,191,817.54
12/31/2013	JJ3B	CAPITAL GUARDIAN	ACI074VD7	MERLIN ENTERTAINME	EQUITY	55,281.92	\$	64,561.12	\$ 262,768.08
12/31/2013	JJ3B	CAPITAL GUARDIAN	BG3FC1903	NUMERICABLE GROUP	EQUITY	11,757.05	\$	84,357.18	\$ 343,339.37
12/31/2013	JJ3B	CAPITAL GUARDIAN	BFNWV4909	WOLSELEY PLC	EQUITY	21,991.60	\$	246,053.37	\$ 1,001,453.73
12/31/2013	JJ3B	CAPITAL GUARDIAN	BH4TCW902	ORORA LTD	EQUITY	34,557.51	\$	7,073.59	\$ 28,789.97
12/31/2013	JJ3B	CAPITAL GUARDIAN	B946ZZ908	SPIRAX SARCO ENGINEERING PLC	EQUITY	5,833.63	\$	56,979.94	\$ 231,912.19
12/31/2013	JJ3B	CAPITAL GUARDIAN	468232004	PERNOD RICARD SA	EQUITY	32,614.17	\$	734,021.35	\$ 2,987,516.10
12/31/2013	JJ3B	CAPITAL GUARDIAN	572797900	SIEMENS AG REG	EQUITY	2,381.85	\$	64,274.53	\$ 261,601.63
12/31/2013	JJ3B	CAPITAL GUARDIAN	634445902	LG HOUSEHOLD + HEALTH CARE	EQUITY	534.79	\$	54,771.22	\$ 222,922.55
12/31/2013	JJ3B	CAPITAL GUARDIAN	B01FLR903	PING AN INSURANCE GROUP CO H	EQUITY	31,012.69	\$	54,945.87	\$ 223,633.36
12/31/2013	JJ3B	CAPITAL GUARDIAN	50071Q200	KOTAK MAHINDRA REG S SP GDR	EQUITY	6,127.17	\$	14,228.26	\$ 57,909.97
12/31/2013	JJ3E	GMO	070995006	PRUDENTIAL PLC	EQUITY	52,803.43	\$	231,141.97	\$ 940,763.30
12/31/2013	JJ3E	GMO	071887004	RIO TINTO PLC	EQUITY	22,516.65	\$	250,787.81	\$ 1,020,723.22
12/31/2013	JJ3E	GMO	087061008	LLOYDS BANKING GROUP PLC	EQUITY	902,405.02	\$	232,530.70	\$ 946,415.53
12/31/2013	JJ3E	GMO	087628905	BG GROUP PLC	EQUITY	76,241.09	\$	323,153.10	\$ 1,315,254.80
12/31/2013	JJ3E	GMO	087823001	TAYLOR WIMPEY PLC	EQUITY	185,211.38	\$	67,461.25	\$ 274,571.83
12/31/2013	JJ3E	GMO	405671009	ASSICURAZIONI GENERALI	EQUITY	84,992.79	\$	395,000.66	\$ 1,607,679.16
12/31/2013	JJ3E	GMO	451957906	KERRY GROUP PLC A	EQUITY	7,628.76	\$	104,704.41	\$ 426,153.96
12/31/2013	JJ3E	GMO	457481000	MEDIOBANCA SPA	EQUITY	156,103.08	\$	269,828.73	\$ 1,098,221.04
12/31/2013	JJ3E	GMO	458836004	MICHELIN (CGDE)	EQUITY	9,110.16	\$	191,268.72	\$ 778,476.53
12/31/2013	JJ3E	GMO	466160009	VERBUND AG	EQUITY	26,322.56	\$	110,994.00	\$ 451,753.01
12/31/2013	JJ3E	GMO	494290901	E.ON SE	EQUITY	93,187.72	\$	339,757.42	\$ 1,382,835.47
12/31/2013	JJ3E	GMO	507794907	MEDIASET SPA	EQUITY	171,963.55	\$	161,053.91	\$ 655,500.21
12/31/2013	JJ3E	GMO	525260907	KONINKLIJKE AHOLD NV	EQUITY	68,702.12	\$	243,668.98	\$ 991,749.07
12/31/2013	JJ3E	GMO	529878902	SOCIETE BIC SA	EQUITY	9,810.11	\$	237,452.10	\$ 966,445.95
12/31/2013	JJ3E	GMO	533458907	RHEINMETALL AG	EQUITY	13,463.83	\$	164,097.65	\$ 667,888.45
12/31/2013	JJ3E	GMO	545831901	AKZO NOBEL	EQUITY	18,022.70	\$	275,966.44	\$ 1,123,201.90
12/31/2013	JJ3E	GMO	549716900	VOLKSWAGEN AG PREF	EQUITY	4,704.91	\$	261,048.14	\$ 1,062,483.42
12/31/2013	JJ3E	GMO	550190904	BANCO BILBAO VIZCAYA ARGENTA	EQUITY	91,864.99	\$	223,406.40	\$ 909,279.02
12/31/2013	JJ3E	GMO	552902900	DAIMLER AG REGISTERED SHARES	EQUITY	13,146.86	\$	224,746.08	\$ 914,731.61
12/31/2013	JJ3E	GMO	563692904	THYSSENKRUPP AG	EQUITY	52,350.14	\$	251,689.59	\$ 1,024,393.52
12/31/2013	JJ3E	GMO	564156909	CARREFOUR SA	EQUITY	32,591.09	\$	255,188.87	\$ 1,038,635.82
12/31/2013	JJ3E	GMO	566935904	REPSOL SA	EQUITY	51,261.45	\$	255,232.48	\$ 1,038,813.31
12/31/2013	JJ3E	GMO	575035902	DEUTSCHE BANK AG REGISTERED	EQUITY	33,327.10	\$	314,075.16	\$ 1,278,306.95
12/31/2013	JJ3E	GMO	584235907	DEUTSCHE TELEKOM AG REG	EQUITY	77,235.66	\$	260,920.72	\$ 1,061,964.82
12/31/2013	JJ3E	GMO	585284904	ACCOR SA	EQUITY	21,545.88	\$	200,852.87	\$ 817,484.65
12/31/2013	JJ3E	GMO	605460005	ASAHI KASEI CORP	EQUITY	156,145.28	\$	241,445.42	\$ 982,699.07
12/31/2013	JJ3E	GMO	608728903	TELSTRA CORP LTD	EQUITY	659,445.13	\$	610,910.03	\$ 2,486,444.80
12/31/2013	JJ3E	GMO	619027006	CHEUNG KONG HOLDINGS LTD	EQUITY	74,286.20	\$	231,482.82	\$ 942,150.60
12/31/2013	JJ3E	GMO	625050000	DAITO TRUST CONSTRUCT CO LTD	EQUITY	6,491.03	\$	119,737.42	\$ 487,339.33
12/31/2013	JJ3E	GMO	625136007	DAIWA HOUSE INDUSTRY CO LTD	EQUITY	28,127.79	\$	107,414.49	\$ 437,184.19
12/31/2013	JJ3E	GMO	642910004	HITACHI LTD	EQUITY	198,336.96	\$	296,264.51	\$ 1,205,816.42
12/31/2013	JJ3E	GMO	643514003	HONDA MOTOR CO LTD	EQUITY	49,764.55	\$	404,362.48	\$ 1,645,782.42
12/31/2013	JJ3E	GMO	646780007	ITOCHU CORP	EQUITY	97,004.80	\$	236,464.15	\$ 962,424.94
12/31/2013	JJ3E	GMO	647453901	JAPAN TOBACCO INC	EQUITY	36,457.94	\$	233,981.29	\$ 952,319.55
12/31/2013	JJ3E	GMO	663376002	NEW WORLD DEVELOPMENT	EQUITY	416,146.99	\$	103,951.98	\$ 423,091.51
12/31/2013	JJ3E	GMO	679382002	SEKISUI CHEMICAL CO LTD	EQUITY	60,582.92	\$	146,657.02	\$ 596,903.92
12/31/2013	JJ3E	GMO	476896907	RWE AG	EQUITY	25,941.75	\$	187,578.12	\$ 763,455.52
12/31/2013	JJ3E	GMO	092528900	GLAXOSMITHKLINE PLC	EQUITY	67,988.11	\$	357,911.08	\$ 1,456,722.07
12/31/2013	JJ3E	GMO	706271905	SODEXO	EQUITY	6,937.47	\$	138,846.28	\$ 565,113.67

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3E	GMO	633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	470,851.93	\$	613,206.50	\$ 2,495,791.55
12/31/2013	JJ3E	GMO	711038901	ROCHE HOLDING AG GENUSSCHEIN	EQUITY	4,510.18	\$	249,261.80	\$ 1,014,512.24
12/31/2013	JJ3E	GMO	708842901	AXA SA	EQUITY	43,794.60	\$	240,550.63	\$ 979,057.20
12/31/2013	JJ3E	GMO	714505906	ENI SPA	EQUITY	85,904.06	\$	408,341.12	\$ 1,661,975.72
12/31/2013	JJ3E	GMO	713360907	STATOIL ASA	EQUITY	26,509.72	\$	126,690.92	\$ 515,640.52
12/31/2013	JJ3E	GMO	714456902	ENEL SPA	EQUITY	220,212.44	\$	189,962.72	\$ 773,160.99
12/31/2013	JJ3E	GMO	651948903	LITE ON TECHNOLOGY CORP	EQUITY	243,289.12	\$	76,960.81	\$ 313,235.65
12/31/2013	JJ3E	GMO	639750900	SHINHAN FINANCIAL GROUP LTD	EQUITY	37,294.56	\$	329,682.89	\$ 1,341,831.47
12/31/2013	JJ3E	GMO	309135903	BT GROUP PLC	EQUITY	214,294.06	\$	265,594.67	\$ 1,080,988.12
12/31/2013	JJ3E	GMO	642039903	PTT PCL/FOREIGN	EQUITY	63,431.76	\$	108,890.89	\$ 443,193.24
12/31/2013	JJ3E	GMO	636476905	KASIKORNBANK PCL NVDR	EQUITY	151,132.76	\$	141,514.83	\$ 575,974.84
12/31/2013	JJ3E	GMO	730968906	BNP PARIBAS	EQUITY	12,490.90	\$	192,315.05	\$ 782,735.15
12/31/2013	JJ3E	GMO	651312902	TOKIO MARINE HOLDINGS INC	EQUITY	21,781.00	\$	143,670.02	\$ 584,746.60
12/31/2013	JJ3E	GMO	738048909	COMPAGNIE DE SAINT GOBAIN	EQUITY	23,800.80	\$	258,582.74	\$ 1,052,449.11
12/31/2013	JJ3E	GMO	655933901	CHINA TELECOM CORP LTD H	EQUITY	1,585,253.19	\$	158,073.55	\$ 643,369.95
12/31/2013	JJ3E	GMO	656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	75,872.90	\$	771,700.70	\$ 3,140,873.59
12/31/2013	JJ3E	GMO	658194907	LAND + HOUSES PUB NVDR	EQUITY	370,277.06	\$	19,891.55	\$ 80,959.93
12/31/2013	JJ3E	GMO	766716906	ATLANTIA SPA	EQUITY	36,397.36	\$	161,340.50	\$ 656,666.64
12/31/2013	JJ3E	GMO	673093902	SHINSEI BANK LTD	EQUITY	412,180.25	\$	198,784.82	\$ 809,067.56
12/31/2013	JJ3E	GMO	667304901	INCITEC PIVOT LTD	EQUITY	97,794.18	\$	46,247.38	\$ 188,229.92
12/31/2013	JJ3E	GMO	B02L3W908	BERKELEY GROUP HOLDINGS	EQUITY	11,235.97	\$	97,487.85	\$ 396,782.08
12/31/2013	JJ3E	GMO	011527942	ALAMOS GOLD INC	EQUITY	36,919.52	\$	88,204.75	\$ 358,999.25
12/31/2013	JJ3E	GMO	B0C2CQ902	GDF SUEZ	EQUITY	90,810.20	\$	421,913.41	\$ 1,717,215.85
12/31/2013	JJ3E	GMO	B0HZL9902	KONINKLIJKE DSM NV	EQUITY	6,188.11	\$	96,132.46	\$ 391,265.56
12/31/2013	JJ3E	GMO	P31076105	COPA HOLDINGS SA CLASS A	EQUITY	10,529.89	\$	332,528.26	\$ 1,353,412.31
12/31/2013	JJ3E	GMO	B04F67901	SARAS SPA	EQUITY	103,560.38	\$	23,389.14	\$ 95,195.37
12/31/2013	JJ3E	GMO	B15C55900	TOTAL SA	EQUITY	41,849.46	\$	506,479.80	\$ 2,061,406.76
12/31/2013	JJ3E	GMO	B0Z5YZ906	ARKEMA	EQUITY	10,040.18	\$	231,369.24	\$ 941,688.31
12/31/2013	JJ3E	GMO	878742956	TECK RESOURCES LTD CLS B	EQUITY	20,807.35	\$	106,799.51	\$ 434,681.17
12/31/2013	JJ3E	GMO	B18YFJ908	UBS AG REG	EQUITY	67,470.99	\$	253,180.94	\$ 1,030,463.40
12/31/2013	JJ3E	GMO	B16GWD903	VODAFONE GROUP PLC	EQUITY	255,634.34	\$	197,915.33	\$ 805,528.65
12/31/2013	JJ3E	GMO	B1VD2Z906	EVEN CONSTRUTORA E INCORPORA	EQUITY	93,002.00	\$	63,366.87	\$ 257,907.40
12/31/2013	JJ3E	GMO	B1VP0K904	REXEL SA	EQUITY	34,033.54	\$	176,437.65	\$ 718,113.07
12/31/2013	JJ3E	GMO	024249906	DCC PLC	EQUITY	8,643.89	\$	83,836.10	\$ 341,218.55
12/31/2013	JJ3E	GMO	077396000	TRAVIS PERKINS PLC	EQUITY	33,223.96	\$	203,174.49	\$ 826,933.81
12/31/2013	JJ3E	GMO	599933900	TELEPERFORMANCE	EQUITY	7,936.00	\$	95,537.99	\$ 388,846.03
12/31/2013	JJ3E	GMO	068866904	EUROMONEY INSTL INVESTOR PLC	EQUITY	7,659.77	\$	33,780.15	\$ 137,487.47
12/31/2013	JJ3E	GMO	023958903	SCHRODERS PLC NON VOTING	EQUITY	31,932.97	\$	210,301.20	\$ 855,939.97
12/31/2013	JJ3E	GMO	375916954	GILDAN ACTIVEWEAR INC	EQUITY	16,341.88	\$	171,732.55	\$ 698,962.99
12/31/2013	JJ3E	GMO	603658907	FUJI MEDIA HOLDINGS INC	EQUITY	36,494.00	\$	147,239.00	\$ 599,272.58
12/31/2013	JJ3E	GMO	45104G104	ICICI BANK LTD SPON ADR	EQUITY	22,430.11	\$	164,441.03	\$ 669,286.03
12/31/2013	JJ3E	GMO	626691901	LAWSON INC	EQUITY	11,395.36	\$	168,292.86	\$ 684,963.22
12/31/2013	JJ3E	GMO	045449907	IMPERIAL TOBACCO GROUP PLC	EQUITY	37,440.97	\$	285,958.80	\$ 1,163,871.50
12/31/2013	JJ3E	GMO	063671952	BANK OF MONTREAL	EQUITY	17,129.10	\$	225,157.55	\$ 916,406.33
12/31/2013	JJ3E	GMO	008916959	AGRIUM INC	EQUITY	9,375.93	\$	169,123.46	\$ 688,343.83
12/31/2013	JJ3E	GMO	559222955	MAGNA INTERNATIONAL INC	EQUITY	9,736.54	\$	157,427.37	\$ 640,739.94
12/31/2013	JJ3E	GMO	'HUF	HUNGARIAN FORINT	CASH	0.23	\$	-	\$ -
12/31/2013	JJ3E	GMO	'IDR	INDONESIAN RUPIAH	CASH	0.49	\$	-	\$ -
12/31/2013	JJ3E	GMO	'ILS	NEW ISRAELI SHEQEL	CASH	0.09	\$	0.00	\$ 0.02
12/31/2013	JJ3E	GMO	'KRW	SOUTH KOREAN WON	CASH	16.23	\$	0.00	\$ 0.01
12/31/2013	JJ3E	GMO	'PLN	POLISH ZLOTY	CASH	0.00	\$	-	\$ -
12/31/2013	JJ3E	GMO	'THB	THAILAND BAHT	CASH	0.03	\$	-	\$ -
12/31/2013	JJ3E	GMO	'DKK	DANISH KRONE	CASH	0.01	\$	-	\$ -
12/31/2013	JJ3E	GMO	'SGD	SINGAPORE DOLLAR	CASH	0.00	\$	0.00	\$ 0.00
12/31/2013	JJ3E	GMO	624899902	KDDI CORP	EQUITY	23,187.39	\$	281,526.40	\$ 1,145,831.32
12/31/2013	JJ3E	GMO	891160954	TORONTO DOMINION BANK	EQUITY	10,783.76	\$	200,403.39	\$ 815,655.22
12/31/2013	JJ3E	GMO	'GBP	POUND STERLING	CASH	0.02	\$	0.01	\$ 0.02
12/31/2013	JJ3E	GMO	'CAD	CANADIAN DOLLAR	CASH	(0.00)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3E	GMO	'AUD	AUSTRALIAN DOLLAR	CASH	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ3E	GMO	028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	34,989.88	\$	370,110.36	\$ 1,506,373.98
12/31/2013	JJ3E	GMO	054052907	HSBC HOLDINGS PLC	EQUITY	147,858.40	\$	319,947.12	\$ 1,302,206.24

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3E	GMO	B1VVGZ901	SVENSKA CELLULOSA AB SCA B	EQUITY	28,766.07	\$	174,912.62	\$ 711,906.11
12/31/2013	JJ3E	GMO	B1YC5L903	ASCIANO LTD	EQUITY	593,951.02	\$	603,687.81	\$ 2,457,049.86
12/31/2013	JJ3E	GMO	B283W9907	CAIXABANK S.A	EQUITY	1,392.33	\$	1,433.41	\$ 5,834.07
12/31/2013	JJ3E	GMO	B03XPL901	ARCELORMITTAL	EQUITY	105,731.63	\$	372,704.38	\$ 1,516,931.80
12/31/2013	JJ3E	GMO	B29H42901	TYMAN PLC	EQUITY	93,325.11	\$	69,662.11	\$ 283,529.45
12/31/2013	JJ3E	GMO	38500T952	GRAN TIERRA ENERGY INC	EQUITY	152,791.58	\$	219,815.58	\$ 894,664.16
12/31/2013	JJ3E	GMO	B3B1C7901	GENOMMA LAB INTERNACIONAL B	EQUITY	282,864.56	\$	155,311.89	\$ 632,129.79
12/31/2013	JJ3E	GMO	69480U958	PACIFIC RUBIALES ENERGY CORP	EQUITY	46,158.42	\$	157,147.55	\$ 639,601.06
12/31/2013	JJ3E	GMO	867224958	SUNCOR ENERGY INC	EQUITY	21,240.08	\$	146,832.87	\$ 597,619.61
12/31/2013	JJ3E	GMO	B601QS905	DAI ICHI LIFE INSURANCE	EQUITY	27,839.30	\$	91,789.49	\$ 373,589.36
12/31/2013	JJ3E	GMO	B61TVQ901	INCHCAPE PLC	EQUITY	66,147.18	\$	132,783.80	\$ 540,438.97
12/31/2013	JJ3E	GMO	290678903	TUPY SA	EQUITY	115,359.99	\$	202,528.81	\$ 824,305.85
12/31/2013	JJ3E	GMO	55933J203	MAGNACHIP SEMICONDUCT	EQUITY	20,230.37	\$	77,808.08	\$ 316,684.12
12/31/2013	JJ3E	GMO	B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	65,380.15	\$	272,312.78	\$ 1,108,331.25
12/31/2013	JJ3E	GMO	B5SC09903	SBERBANK SPONSORED ADR	EQUITY	81,336.18	\$	201,813.74	\$ 821,395.44
12/31/2013	JJ3E	GMO	B4TXDZ907	HKT TRUST AND HKT LTD SS	EQUITY	464,288.78	\$	90,585.37	\$ 368,688.52
12/31/2013	JJ3E	GMO	B70FPS903	JOHNSON MATTHEY PLC	EQUITY	15,640.49	\$	167,585.38	\$ 682,083.74
12/31/2013	JJ3E	GMO	B8BRV4909	JAPAN AIRLINES CO LTD	EQUITY	15,542.41	\$	151,373.03	\$ 616,098.38
12/31/2013	JJ3E	GMO	B8KF9B904	WPP PLC	EQUITY	70,847.04	\$	319,383.66	\$ 1,299,912.93
12/31/2013	JJ3E	GMO	B841VB908	BTS RAIL MASS TRANSIT FUND F	EQUITY	2,813,644.11	\$	145,240.04	\$ 591,136.69
12/31/2013	JJ3E	GMO	B9N3SQ902	BB SEGURIDADE PARTICIPACOES	EQUITY	91,451.37	\$	187,313.30	\$ 762,377.70
12/31/2013	JJ3E	GMO	BBL519901	HOTELES CITY EXPRESS SAB DE	EQUITY	226,645.05	\$	75,089.36	\$ 305,618.73
12/31/2013	JJ3E	GMO	21240E105	CONTROLADORA VUELA CIA DE AV	EQUITY	26,865.64	\$	71,799.73	\$ 292,229.72
12/31/2013	JJ3E	GMO	ACI06WQZ3	CNH INDUSTRIAL NV	EQUITY	56,179.48	\$	126,499.80	\$ 514,862.69
12/31/2013	JJ3E	GMO	BDVZYZ906	ROYAL MAIL PLC	EQUITY	18,946.95	\$	35,279.79	\$ 143,591.13
12/31/2013	JJ3E	GMO	BF233S904	TCS GROUP HOLDING REG S	EQUITY	4,370.26	\$	13,532.99	\$ 55,080.17
12/31/2013	JJ3E	GMO	BF233R906	TCS GROUP HOLDING 144A	EQUITY	22,682.54	\$	66,883.51	\$ 272,220.39
12/31/2013	JJ3E	GMO	BFMXX8907	GAEC EDUCACAO SA	EQUITY	79,298.72	\$	140,544.67	\$ 572,026.23
12/31/2013	JJ3E	GMO	BFNWV4909	WOLSELEY PLC	EQUITY	11,386.70	\$	127,400.32	\$ 518,527.86
12/31/2013	JJ3E	GMO	BGSHPP905	VIA VAREJO SA	EQUITY	69,201.57	\$	145,501.09	\$ 592,199.20
12/31/2013	JJ3E	GMO	25809R100	DOOSAN INFRACORE CO LTD 144A	EQUITY	112,150.53	\$	228,058.52	\$ 928,213.47
12/31/2013	JJ3E	GMO	ACI07CG20	REPSOL	EQUITY	51,261.45	\$	6,910.22	\$ 28,125.08
12/31/2013	JJ3E	GMO	B82CCQN906	COMPANHIA DE LOCACAO DAS AME	EQUITY	78,865.99	\$	46,153.02	\$ 187,845.88
12/31/2013	JJ3E	GMO	643856909	HON HAI PRECISION INDUSTRY	EQUITY	509,473.55	\$	270,068.03	\$ 1,099,195.01
12/31/2013	JJ3E	GMO	475531901	ANHEUSER BUSCH INBEV NV	EQUITY	15,699.27	\$	329,650.55	\$ 1,341,699.84
12/31/2013	JJ3E	GMO	B0V3WR905	GTECH SPA	EQUITY	22,275.40	\$	134,157.49	\$ 546,030.00
12/31/2013	JJ3E	GMO	680468006	SHIONOGI + CO LTD	EQUITY	37,287.35	\$	159,536.21	\$ 649,323.05
12/31/2013	JJ3E	GMO	690064001	TOYOTA MOTOR CORP	EQUITY	39,775.57	\$	479,197.36	\$ 1,950,365.37
12/31/2013	JJ3E	GMO	698538006	ASTELLAS PHARMA INC	EQUITY	14,172.08	\$	165,685.49	\$ 674,351.04
12/31/2013	JJ3E	GMO	538003906	NORDEA BANK AB	EQUITY	73,150.28	\$	194,652.49	\$ 792,248.67
12/31/2013	JJ3E	GMO	565478906	ATOS	EQUITY	6,542.96	\$	116,991.28	\$ 476,162.33
12/31/2013	JJ3E	GMO	606558005	AUST AND NZ BANKING GROUP	EQUITY	130,058.56	\$	739,670.88	\$ 3,010,510.09
12/31/2013	JJ3E	GMO	690030002	MAZDA MOTOR CORP	EQUITY	366,382.45	\$	374,021.42	\$ 1,522,292.28
12/31/2013	JJ3E	GMO	626073902	DELTA ELECTRONICS INC	EQUITY	117,559.72	\$	132,259.39	\$ 538,304.57
12/31/2013	JJ3E	GMO	677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	2,287.01	\$	586,423.12	\$ 2,386,781.41
12/31/2013	JJ3E	GMO	677381907	SAMSUNG ELECTRONICS PREF	EQUITY	827.61	\$	156,683.36	\$ 637,711.77
12/31/2013	JJ3E	GMO	000312900	ABERDEEN ASSET MGMT PLC	EQUITY	199,035.82	\$	325,097.13	\$ 1,323,167.14
12/31/2013	JJ3E	GMO	615049905	YOUNGONE HOLDINGS CO LTD	EQUITY	6,323.70	\$	93,247.73	\$ 379,524.52
12/31/2013	JJ3E	GMO	027480003	DOMINO PRINTING SCIENCES PLC	EQUITY	44,347.78	\$	110,826.91	\$ 451,072.96
12/31/2013	JJ3E	GMO	055768006	HOWDEN JOINERY GROUP PLC	EQUITY	130,733.26	\$	147,253.37	\$ 599,331.10
12/31/2013	JJ3E	GMO	073235004	RENISHAW PLC	EQUITY	12,927.96	\$	82,141.31	\$ 334,320.63
12/31/2013	JJ3E	GMO	669374902	TOLL HOLDINGS LTD	EQUITY	288,667.54	\$	289,324.74	\$ 1,177,571.09
12/31/2013	JJ3E	GMO	'EUR	EURO CURRENCY	CASH	(0.00)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3E	GMO	590294906	NOKIA OYJ	EQUITY	157,675.72	\$	249,406.29	\$ 1,015,100.30
12/31/2013	JJ3E	GMO	597500909	ALCATEL LUCENT	EQUITY	188,258.91	\$	166,696.40	\$ 678,465.53
12/31/2013	JJ3E	GMO	78440P108	SK TELECOM CO LTD ADR	EQUITY	30,832.38	\$	149,720.55	\$ 609,372.68
12/31/2013	JJ3E	GMO	599711900	TELEVISION FRANCAISE (T.F.1)	EQUITY	47,181.84	\$	179,652.22	\$ 731,196.57
12/31/2013	JJ3E	GMO	094658903	WEIR GROUP PLC/THE	EQUITY	22,610.77	\$	157,476.05	\$ 640,938.08
12/31/2013	JJ3E	GMO	075947002	RPS GROUP PLC	EQUITY	49,232.28	\$	53,989.98	\$ 219,742.85
12/31/2013	JJ3E	GMO	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	5,048,994.54	\$	995,843.74	\$ 4,053,150.80
12/31/2013	JJ3E	GMO	598662906	KONINKLIJKE PHILIPS NV	EQUITY	47,671.55	\$	345,218.92	\$ 1,405,064.15

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3E	GMO	438042905	PUBLICIS GROUPE	EQUITY	19,238.32	\$	347,755.32	\$ 1,415,387.47
12/31/2013	JJ3E	GMO	598381903	ZURICH INSURANCE GROUP AG	EQUITY	4,012.54	\$	230,034.61	\$ 936,256.27
12/31/2013	JJ3E	GMO	435664909	SYNGENTA AG REG	EQUITY	1,565.42	\$	123,315.39	\$ 501,901.91
12/31/2013	JJ3D	MARATHON INVESTMENT	B5VVFL904	GOODBABY INTERNATIONAL HOLDI	EQUITY	583,471.26	\$	63,820.83	\$ 259,755.05
12/31/2013	JJ3D	MARATHON INVESTMENT	B2987V904	RIGHTMOVE PLC	EQUITY	57,831.81	\$	517,641.68	\$ 2,106,836.36
12/31/2013	JJ3D	MARATHON INVESTMENT	B2PDGW903	WH SMITH PLC	EQUITY	44,162.07	\$	144,409.37	\$ 587,755.80
12/31/2013	JJ3D	MARATHON INVESTMENT	B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN	EQUITY	84,239.11	\$	446,101.54	\$ 1,815,663.17
12/31/2013	JJ3D	MARATHON INVESTMENT	B2Q4CL900	isetan MITSUKOSHI HOLDINGS L	EQUITY	100,610.93	\$	282,259.96	\$ 1,148,816.94
12/31/2013	JJ3D	MARATHON INVESTMENT	37949E204	GLOBALTRA SPONS GDR REG S	EQUITY	6,245.45	\$	19,586.06	\$ 79,716.60
12/31/2013	JJ3D	MARATHON INVESTMENT	B3DF0Y902	KB FINANCIAL GROUP INC	EQUITY	12,363.60	\$	97,625.12	\$ 397,340.80
12/31/2013	JJ3D	MARATHON INVESTMENT	B3WJHK905	INFORMA PLC	EQUITY	179,497.11	\$	336,281.34	\$ 1,368,687.60
12/31/2013	JJ3D	MARATHON INVESTMENT	910VEW907	GLOBAL YELLOW PAGES WTS	EQUITY	81,137.85	\$	38.02	\$ 154.76
12/31/2013	JJ3D	MARATHON INVESTMENT	B41H73900	NORTHGATE PLC	EQUITY	12,586.10	\$	21,092.13	\$ 85,846.40
12/31/2013	JJ3D	MARATHON INVESTMENT	B4K19W908	YINGDE GASES GROUP CO LTD	EQUITY	380,987.26	\$	78,596.97	\$ 319,894.94
12/31/2013	JJ3D	MARATHON INVESTMENT	B0LD0W908	XL AXIATA TBK PT	EQUITY	141,360.16	\$	11,913.14	\$ 48,487.26
12/31/2013	JJ3D	MARATHON INVESTMENT	939USE901	KOLON INDUSTRIES INC	EQUITY	7,513.73	\$	76,812.59	\$ 312,632.39
12/31/2013	JJ3D	MARATHON INVESTMENT	959HBG908	TIKKURILA OYJ	EQUITY	43,137.57	\$	233,307.29	\$ 949,576.33
12/31/2013	JJ3D	MARATHON INVESTMENT	B5KKT9902	CABLE + WIRELESS COMMUNICATI	EQUITY	680,517.53	\$	125,047.13	\$ 508,950.21
12/31/2013	JJ3D	MARATHON INVESTMENT	B601QS905	DAI ICHI LIFE INSURANCE	EQUITY	154,450.40	\$	509,241.41	\$ 2,072,646.67
12/31/2013	JJ3D	MARATHON INVESTMENT	B627LW906	JX HOLDINGS INC	EQUITY	136,095.21	\$	138,166.59	\$ 562,347.28
12/31/2013	JJ3D	MARATHON INVESTMENT	B62G7K908	NKSJ HOLDINGS INC	EQUITY	32,527.26	\$	178,479.27	\$ 726,422.59
12/31/2013	JJ3D	MARATHON INVESTMENT	B457NQ909	GRUPO COMERCIAL CHEDRAUI SA	EQUITY	194,442.34	\$	134,638.51	\$ 547,987.77
12/31/2013	JJ3D	MARATHON INVESTMENT	B53P20908	JUPITER FUND MANAGEMENT	EQUITY	40,298.82	\$	50,683.31	\$ 206,284.48
12/31/2013	JJ3D	MARATHON INVESTMENT	B3VL4P904	DULUXGROUP LTD	EQUITY	47,570.94	\$	44,993.09	\$ 183,124.88
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI0054Q2	BASF SE	EQUITY	29,555.81	\$	622,455.29	\$ 2,533,434.76
12/31/2013	JJ3D	MARATHON INVESTMENT	B587FC903	HOMESERVE PLC	EQUITY	140,263.89	\$	126,143.24	\$ 513,411.46
12/31/2013	JJ3D	MARATHON INVESTMENT	B5LTM9909	OTSUKA HOLDINGS CO LTD	EQUITY	16,299.69	\$	92,985.64	\$ 378,457.80
12/31/2013	JJ3D	MARATHON INVESTMENT	B3M55Q906	PERFORM GROUP PLC	EQUITY	27,600.21	\$	20,196.32	\$ 82,200.39
12/31/2013	JJ3D	MARATHON INVESTMENT	B4T3BW902	GLENCORE PLC	EQUITY	168,423.78	\$	172,045.44	\$ 700,236.48
12/31/2013	JJ3D	MARATHON INVESTMENT	B63H84900	ROLLS ROYCE HOLDINGS PLC	EQUITY	26,966.97	\$	112,319.28	\$ 457,146.98
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI00KYP8	TNT EXPRESS NV	EQUITY	3,705.29	\$	6,795.44	\$ 27,657.89
12/31/2013	JJ3D	MARATHON INVESTMENT	B3Q1YB902	BRASIL PHARMA SA	EQUITY	28,272.03	\$	15,977.77	\$ 65,030.58
12/31/2013	JJ3D	MARATHON INVESTMENT	80585Y308	SBERBANK SPONSORED ADR	EQUITY	27,506.09	\$	68,194.67	\$ 277,556.88
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI00UHJ9	STAGECOACH GROUP PLC	EQUITY	178,692.22	\$	220,886.24	\$ 899,021.81
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI01A0K7	UNICREDIT SPA	EQUITY	60,695.07	\$	88,747.34	\$ 361,207.61
12/31/2013	JJ3D	MARATHON INVESTMENT	B8GKBK905	THANACHART CAPITAL FOREIGN	EQUITY	476,765.98	\$	92,289.80	\$ 375,625.68
12/31/2013	JJ3D	MARATHON INVESTMENT	B86SZR908	ALS LTD	EQUITY	7,929.87	\$	12,327.68	\$ 50,174.49
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI02GTQ9	ASML HOLDING NV	EQUITY	3,639.30	\$	67,297.99	\$ 273,907.33
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI04G724	COLOPLAST B	EQUITY	61,727.51	\$	807,296.79	\$ 3,285,752.05
12/31/2013	JJ3D	MARATHON INVESTMENT	B8KF9B904	WPP PLC	EQUITY	64,439.68	\$	290,498.79	\$ 1,182,349.56
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI04MZX2	REXAM PLC	EQUITY	137,225.37	\$	237,810.87	\$ 967,906.17
12/31/2013	JJ3D	MARATHON INVESTMENT	B87ZDH907	TELEVISION BROADCASTS LTD	EQUITY	74,646.82	\$	98,169.45	\$ 399,556.23
12/31/2013	JJ3D	MARATHON INVESTMENT	B94P97907	TOPDANMARK A/S	EQUITY	11,683.13	\$	60,778.14	\$ 247,371.09
12/31/2013	JJ3D	MARATHON INVESTMENT	B8C3BL905	SAGE GROUP PLC/THE	EQUITY	296,306.03	\$	390,760.93	\$ 1,590,423.19
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI06R7K8	CIE FINANCIERE RICHEMON BR A	EQUITY	24,999.11	\$	492,324.13	\$ 2,003,792.21
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI06WQZ3	CNH INDUSTRIAL NV	EQUITY	129,607.07	\$	291,837.30	\$ 1,187,797.39
12/31/2013	JJ3D	MARATHON INVESTMENT	BCKFJS907	ROLLS ROYCE HLDGS PLC	EQUITY	2,319,159.78	\$	757.61	\$ 3,083.50
12/31/2013	JJ3D	MARATHON INVESTMENT	ACI074VD7	MERLIN ENTERTAINME	EQUITY	49,948.82	\$	58,332.84	\$ 237,418.59
12/31/2013	JJ3D	MARATHON INVESTMENT	BH4TCW902	ORORA LTD	EQUITY	54,720.81	\$	11,200.82	\$ 45,588.08
12/31/2013	JJ3D	MARATHON INVESTMENT	B75JZY906	OLD MUTUAL PLC	EQUITY	126,988.66	\$	78,413.43	\$ 319,147.92
12/31/2013	JJ3D	MARATHON INVESTMENT	796050888	SAMSUNG ELECTR GDR REG S	EQUITY	729.52	\$	93,958.55	\$ 382,417.60
12/31/2013	JJ3D	MARATHON INVESTMENT	55068R202	LUXOTTICA GROUP SPA SPON ADR	EQUITY	41,209.01	\$	438,256.50	\$ 1,783,733.33
12/31/2013	JJ3D	MARATHON INVESTMENT	566629903	TUI AG	EQUITY	33,377.22	\$	108,628.89	\$ 442,126.87
12/31/2013	JJ3D	MARATHON INVESTMENT	567173901	SANOFI	EQUITY	21,997.01	\$	461,052.40	\$ 1,876,514.18
12/31/2013	JJ3D	MARATHON INVESTMENT	697245009	CHINA RESOURCES ENTERPRISE	EQUITY	237,985.95	\$	155,884.55	\$ 634,460.56
12/31/2013	JJ3D	MARATHON INVESTMENT	033086000	SPECTRIS PLC	EQUITY	28,015.64	\$	234,380.76	\$ 953,945.39
12/31/2013	JJ3D	MARATHON INVESTMENT	623500907	GREAT EASTERN HOLDINGS LTD	EQUITY	48,322.09	\$	134,516.01	\$ 547,489.16
12/31/2013	JJ3D	MARATHON INVESTMENT	092232909	SMITH + NEPHEW PLC	EQUITY	14,900.88	\$	41,910.88	\$ 170,580.11
12/31/2013	JJ3D	MARATHON INVESTMENT	316383900	INTERTEK GROUP PLC	EQUITY	69,380.43	\$	713,482.96	\$ 2,903,923.48
12/31/2013	JJ3D	MARATHON INVESTMENT	B00L2M903	MILLICOM INTL CELLULAR SDR	EQUITY	617.73	\$	12,150.46	\$ 49,453.20
12/31/2013	JJ3D	MARATHON INVESTMENT	779255900	HEINEKEN NV	EQUITY	25,737.29	\$	343,310.34	\$ 1,397,296.11

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MYX909	ULKER BISKUVI SANAYI	EQUITY	8,079.89	\$	11,274.57	\$ 45,888.24
12/31/2013	JJ3D	MARATHON INVESTMENT	B06QFB906	IG GROUP HOLDINGS PLC	EQUITY	71,213.42	\$	143,302.73	\$ 583,251.73
12/31/2013	JJ3D	MARATHON INVESTMENT	B11ZRK906	LEGRAND SA	EQUITY	30,829.14	\$	335,654.05	\$ 1,366,134.49
12/31/2013	JJ3D	MARATHON INVESTMENT	B24CGK904	RECKITT BENCKISER GROUP PLC	EQUITY	38,188.88	\$	597,938.11	\$ 2,433,648.18
12/31/2013	JJ3D	MARATHON INVESTMENT	B5VQMV905	GVC HOLDINGS PLC	EQUITY	11,326.84	\$	13,154.08	\$ 53,537.98
12/31/2013	JJ3D	MARATHON INVESTMENT	B59HWB903	INDEPENDENT NEWS + MEDIA PLC	EQUITY	434,919.77	\$	13,593.35	\$ 55,325.86
12/31/2013	JJ3D	MARATHON INVESTMENT	B62G1B904	EDENRED	EQUITY	8,291.57	\$	54,827.48	\$ 223,151.53
12/31/2013	JJ3D	MARATHON INVESTMENT	B01FLG907	G4S PLC	EQUITY	375,485.75	\$	321,984.27	\$ 1,310,497.59
12/31/2013	JJ3D	MARATHON INVESTMENT	B01ZVZ900	ACERINOX SA	EQUITY	62,272.39	\$	156,500.61	\$ 636,967.96
12/31/2013	JJ3D	MARATHON INVESTMENT	B02J63904	ADMIRAL GROUP PLC	EQUITY	35,716.16	\$	152,843.83	\$ 622,084.65
12/31/2013	JJ3D	MARATHON INVESTMENT	B030GJ908	STANDARD BANK GROUP LTD	EQUITY	57,590.56	\$	140,357.88	\$ 571,265.98
12/31/2013	JJ3D	MARATHON INVESTMENT	B02RK0906	SEGA SAMMY HOLDINGS INC	EQUITY	30,363.58	\$	152,533.18	\$ 620,820.28
12/31/2013	JJ3D	MARATHON INVESTMENT	B033F2900	CENTRICA PLC	EQUITY	29,270.57	\$	33,246.64	\$ 135,316.04
12/31/2013	JJ3D	MARATHON INVESTMENT	B03J9L900	AIRASIA BHD	EQUITY	586,572.53	\$	77,705.74	\$ 316,267.57
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MYP906	TURKIYE GARANTI BANKASI	EQUITY	228,941.79	\$	146,280.10	\$ 595,369.82
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MVJ903	KOC HOLDING AS	EQUITY	40,036.66	\$	32,343.83	\$ 131,641.55
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MYT908	TUPRAS TURKIYE PETROL RAFINE	EQUITY	23,498.60	\$	92,544.42	\$ 376,662.01
12/31/2013	JJ3D	MARATHON INVESTMENT	B0744W900	METCASH LTD	EQUITY	43,690.03	\$	24,361.76	\$ 99,154.00
12/31/2013	JJ3D	MARATHON INVESTMENT	B0736T907	TRANSPACIFIC INDUSTRIES GROU	EQUITY	449,366.27	\$	92,773.86	\$ 377,595.83
12/31/2013	JJ3D	MARATHON INVESTMENT	B08BR2904	DAVIDE CAMPARI MILANO SPA	EQUITY	28,179.35	\$	46,564.42	\$ 189,520.32
12/31/2013	JJ3D	MARATHON INVESTMENT	B09M9L907	CARGOTEC OYJ B SHARE	EQUITY	3,886.32	\$	28,613.27	\$ 116,457.91
12/31/2013	JJ3D	MARATHON INVESTMENT	B0744B906	BUNZL PLC	EQUITY	75,525.63	\$	357,745.56	\$ 1,456,048.42
12/31/2013	JJ3D	MARATHON INVESTMENT	B0B3SV903	BWIN.PARTY DIGITAL ENTERTAIN	EQUITY	101,427.72	\$	40,787.45	\$ 166,007.67
12/31/2013	JJ3D	MARATHON INVESTMENT	B0D749907	EDP ENERGIAS DO BRASIL SA	EQUITY	104,794.03	\$	99,436.25	\$ 404,712.22
12/31/2013	JJ3D	MARATHON INVESTMENT	B0DJNG904	FINMECCANICA SPA	EQUITY	6,848.76	\$	10,246.81	\$ 41,705.19
12/31/2013	JJ3D	MARATHON INVESTMENT	B09CBL906	ROYAL DUTCH SHELL PLC A SHS	EQUITY	43,920.46	\$	309,221.76	\$ 1,258,553.28
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MM4906	ROYAL DUTCH SHELL PLC B SHS	EQUITY	41,542.22	\$	309,411.46	\$ 1,259,325.40
12/31/2013	JJ3D	MARATHON INVESTMENT	B03MLX903	ROYAL DUTCH SHELL PLC A SHS	EQUITY	2,266.09	\$	16,012.00	\$ 65,169.91
12/31/2013	JJ3D	MARATHON INVESTMENT	056752108	BAIDU INC SPON ADR	EQUITY	5,293.43	\$	185,716.65	\$ 755,879.22
12/31/2013	JJ3D	MARATHON INVESTMENT	B0FS5D909	SEVEN + I HOLDINGS CO LTD	EQUITY	64,766.03	\$	508,026.64	\$ 2,067,702.49
12/31/2013	JJ3D	MARATHON INVESTMENT	B0JDQD905	NAMCO BANDAI HOLDINGS INC	EQUITY	56,724.37	\$	248,446.82	\$ 1,011,195.23
12/31/2013	JJ3D	MARATHON INVESTMENT	B0H2K5904	PETROFAC LTD	EQUITY	7,427.90	\$	29,700.20	\$ 120,881.79
12/31/2013	JJ3D	MARATHON INVESTMENT	B0RNRF908	HANA FINANCIAL GROUP	EQUITY	22,174.43	\$	181,931.04	\$ 740,471.55
12/31/2013	JJ3D	MARATHON INVESTMENT	B0TOH7905	GOODMAN FIELDER LTD	EQUITY	333,956.16	\$	40,366.33	\$ 164,293.69
12/31/2013	JJ3D	MARATHON INVESTMENT	B0WGPZ905	LOTTE SHOPPING CO	EQUITY	1,345.45	\$	101,586.82	\$ 413,465.15
12/31/2013	JJ3D	MARATHON INVESTMENT	B10LQP908	TOTVS SA	EQUITY	15,001.49	\$	46,353.08	\$ 188,660.13
12/31/2013	JJ3D	MARATHON INVESTMENT	B0ZSH6909	LADBROKES PLC	EQUITY	117,076.50	\$	68,421.40	\$ 278,479.69
12/31/2013	JJ3D	MARATHON INVESTMENT	B13ZG0900	ASYA KATILIM BANKASI AS	EQUITY	166,600.52	\$	22,176.62	\$ 90,260.32
12/31/2013	JJ3D	MARATHON INVESTMENT	B15C55900	TOTAL SA	EQUITY	4,812.74	\$	58,245.77	\$ 237,064.18
12/31/2013	JJ3D	MARATHON INVESTMENT	B10RZP905	UNILEVER PLC	EQUITY	57,508.70	\$	466,280.47	\$ 1,897,792.80
12/31/2013	JJ3D	MARATHON INVESTMENT	B1577G905	OESTERREICHISCHE POST AG	EQUITY	8,816.26	\$	83,336.16	\$ 339,183.74
12/31/2013	JJ3D	MARATHON INVESTMENT	B151P4905	MODERN TIMES GROUP B SHS	EQUITY	11,035.47	\$	112,920.08	\$ 459,592.30
12/31/2013	JJ3D	MARATHON INVESTMENT	B15CPD901	PIAGGIO + C. S.P.A.	EQUITY	375,216.02	\$	245,967.81	\$ 1,001,105.47
12/31/2013	JJ3D	MARATHON INVESTMENT	B18YFJ908	UBS AG REG	EQUITY	53,839.11	\$	202,028.11	\$ 822,267.95
12/31/2013	JJ3D	MARATHON INVESTMENT	B18ZRK909	LOGITECH INTERNATIONAL REG	EQUITY	50,067.46	\$	136,020.77	\$ 553,613.66
12/31/2013	JJ3D	MARATHON INVESTMENT	669978009	PREMIER INVESTMENTS LTD	EQUITY	5,391.52	\$	7,801.25	\$ 31,751.62
12/31/2013	JJ3D	MARATHON INVESTMENT	B197DR900	VALLOUREC	EQUITY	6,387.89	\$	68,749.95	\$ 279,816.90
12/31/2013	JJ3D	MARATHON INVESTMENT	B16GWD903	VODAFONE GROUP PLC	EQUITY	464,545.18	\$	359,656.73	\$ 1,463,827.00
12/31/2013	JJ3D	MARATHON INVESTMENT	602675100	MINDRAY MEDICAL INTL LTD ADR	EQUITY	8,012.45	\$	57,461.32	\$ 233,871.44
12/31/2013	JJ3D	MARATHON INVESTMENT	B16NHT900	SHUI ON LAND LTD	EQUITY	1,346,407.17	\$	81,513.19	\$ 331,764.14
12/31/2013	JJ3D	MARATHON INVESTMENT	B19NLV907	EXPERIAN PLC	EQUITY	70,890.32	\$	257,978.78	\$ 1,049,990.95
12/31/2013	JJ3D	MARATHON INVESTMENT	677170904	GREEN CROSS CORP	EQUITY	3,064.85	\$	71,312.87	\$ 290,248.16
12/31/2013	JJ3D	MARATHON INVESTMENT	B1GHQN905	ENERGY DEVELOPMENT CORP	EQUITY	5,545,789.75	\$	131,360.61	\$ 534,646.48
12/31/2013	JJ3D	MARATHON INVESTMENT	223286907	CREMER SA	EQUITY	21,204.02	\$	27,760.19	\$ 112,985.82
12/31/2013	JJ3D	MARATHON INVESTMENT	B1WVF6905	ANDRITZ AG	EQUITY	10,342.01	\$	128,142.78	\$ 521,549.71
12/31/2013	JJ3D	MARATHON INVESTMENT	B1WGG9901	GEBERIT AG REG	EQUITY	6,798.63	\$	407,851.70	\$ 1,659,983.76
12/31/2013	JJ3D	MARATHON INVESTMENT	B1XF88903	BOSKALIS WESTMINSTER	EQUITY	39,743.48	\$	414,832.97	\$ 1,688,397.99
12/31/2013	JJ3D	MARATHON INVESTMENT	B1WY23900	SMITHS GROUP PLC	EQUITY	37,099.83	\$	179,368.23	\$ 730,040.71
12/31/2013	JJ3D	MARATHON INVESTMENT	B1VYCH909	THOMAS COOK GROUP PLC	EQUITY	598,046.14	\$	326,650.14	\$ 1,329,487.99
12/31/2013	JJ3D	MARATHON INVESTMENT	B1XZS8907	ANGLO AMERICAN PLC	EQUITY	2,585.59	\$	11,149.26	\$ 45,378.22
12/31/2013	JJ3D	MARATHON INVESTMENT	B1YW0L904	ANGLO AMERICAN PLC	EQUITY	11,566.29	\$	49,878.53	\$ 203,008.97

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3D	MARATHON INVESTMENT	B1YW44908	3I GROUP PLC	EQUITY	157,548.42	\$	198,198.09	\$ 806,679.50
12/31/2013	JJ3D	MARATHON INVESTMENT	B1Z4ST908	PROVIDENT FINANCIAL PLC	EQUITY	51,203.75	\$	271,643.73	\$ 1,105,608.19
12/31/2013	JJ3D	MARATHON INVESTMENT	B1YKG0909	INTERNATIONAL PERSONAL FINAN	EQUITY	158,307.51	\$	257,538.85	\$ 1,048,200.38
12/31/2013	JJ3D	MARATHON INVESTMENT	B1LH3Y900	B2W CIA DIGITAL	EQUITY	31,337.24	\$	40,004.80	\$ 162,822.22
12/31/2013	JJ3D	MARATHON INVESTMENT	B1Z7RQ908	TUI TRAVEL PLC	EQUITY	168,057.75	\$	226,790.91	\$ 923,054.20
12/31/2013	JJ3D	MARATHON INVESTMENT	B23K0M900	CAPITA PLC	EQUITY	149,836.72	\$	508,074.61	\$ 2,067,897.74
12/31/2013	JJ3D	MARATHON INVESTMENT	50218G206	LSR GROUP OJSC GDR REGS	EQUITY	7,363.35	\$	6,079.40	\$ 24,743.58
12/31/2013	JJ3D	MARATHON INVESTMENT	B03XPL901	ARCELORMITTAL	EQUITY	58,211.18	\$	205,194.61	\$ 835,155.81
12/31/2013	JJ3D	MARATHON INVESTMENT	B292JQ905	GROUPE EUROTUNNEL SA REGR	EQUITY	82,487.26	\$	171,277.31	\$ 697,110.12
12/31/2013	JJ3D	MARATHON INVESTMENT	B2B0DG904	REED ELSEVIER PLC	EQUITY	109,114.53	\$	320,445.51	\$ 1,304,234.70
12/31/2013	JJ3D	MARATHON INVESTMENT	595937905	ERICSSON LM B SHS	EQUITY	101,994.24	\$	245,878.59	\$ 1,000,742.36
12/31/2013	JJ3D	MARATHON INVESTMENT	685699902	SMARTONE TELECOMMUNICATION	EQUITY	126,983.61	\$	28,457.59	\$ 115,824.29
12/31/2013	JJ3D	MARATHON INVESTMENT	05968L102	BANCOLOMBIA S.A. SPONS ADR	EQUITY	6,995.89	\$	67,639.80	\$ 275,298.50
12/31/2013	JJ3D	MARATHON INVESTMENT	833635105	QUIMICA Y MINERA CHIL SP ADR	EQUITY	5,973.19	\$	30,489.95	\$ 124,096.15
12/31/2013	JJ3D	MARATHON INVESTMENT	596154906	WILLIAM DEMANT HOLDING	EQUITY	13,735.01	\$	263,693.70	\$ 1,073,251.06
12/31/2013	JJ3D	MARATHON INVESTMENT	596465906	VESTAS WIND SYSTEMS A/S	EQUITY	65,586.79	\$	382,770.87	\$ 1,557,903.11
12/31/2013	JJ3D	MARATHON INVESTMENT	595607904	KONINKLIJKE KPN NV	EQUITY	271,794.83	\$	173,074.50	\$ 704,424.82
12/31/2013	JJ3D	MARATHON INVESTMENT	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	2,273,421.54	\$	448,400.68	\$ 1,825,020.85
12/31/2013	JJ3D	MARATHON INVESTMENT	612563908	NTT DATA CORP	EQUITY	41,037.72	\$	298,798.12	\$ 1,216,128.38
12/31/2013	JJ3D	MARATHON INVESTMENT	575602909	BAYERISCHE MOTOREN WERKE AG	EQUITY	17,589.24	\$	407,388.03	\$ 1,658,096.59
12/31/2013	JJ3D	MARATHON INVESTMENT	598662906	KONINKLIJKE PHILIPS NV	EQUITY	39,464.73	\$	285,788.29	\$ 1,163,177.48
12/31/2013	JJ3D	MARATHON INVESTMENT	71654V408	PETROLEO BRASILEIRO S.A. ADR	EQUITY	3,930.68	\$	10,683.24	\$ 43,481.50
12/31/2013	JJ3D	MARATHON INVESTMENT	440920908	FIELMANN AG	EQUITY	2,356.96	\$	54,468.42	\$ 221,690.12
12/31/2013	JJ3D	MARATHON INVESTMENT	597264902	EUROFINS SCIENTIFIC	EQUITY	2,263.93	\$	120,905.04	\$ 492,091.63
12/31/2013	JJ3D	MARATHON INVESTMENT	450109905	GN STORE NORD A/S	EQUITY	79,375.17	\$	385,166.87	\$ 1,567,654.97
12/31/2013	JJ3D	MARATHON INVESTMENT	451180905	HANNOVER RUECK SE	EQUITY	2,620.21	\$	44,422.33	\$ 180,801.86
12/31/2013	JJ3D	MARATHON INVESTMENT	464731900	AXEL SPRINGER SE	EQUITY	2,961.71	\$	37,590.60	\$ 152,996.26
12/31/2013	JJ3D	MARATHON INVESTMENT	458882909	DANSKE BANK A/S	EQUITY	9,426.41	\$	42,719.58	\$ 173,871.54
12/31/2013	JJ3D	MARATHON INVESTMENT	475531901	ANHEUSER BUSCH INBEV NV	EQUITY	21,188.88	\$	444,920.34	\$ 1,810,855.61
12/31/2013	JJ3D	MARATHON INVESTMENT	576320907	VICAT	EQUITY	2,427.28	\$	35,623.28	\$ 144,989.14
12/31/2013	JJ3D	MARATHON INVESTMENT	092528900	GLAXOSMITHKLINE PLC	EQUITY	7,660.13	\$	40,325.39	\$ 164,127.03
12/31/2013	JJ3D	MARATHON INVESTMENT	040828907	STANDARD CHARTERED PLC	EQUITY	5,983.29	\$	26,582.17	\$ 108,191.23
12/31/2013	JJ3D	MARATHON INVESTMENT	480065903	LUXOTTICA GROUP SPA	EQUITY	6,811.61	\$	72,106.93	\$ 293,480.02
12/31/2013	JJ3D	MARATHON INVESTMENT	053315909	COMPASS GROUP PLC	EQUITY	184,226.54	\$	582,558.37	\$ 2,371,051.64
12/31/2013	JJ3D	MARATHON INVESTMENT	632195905	TRAVELSKY TECHNOLOGY LTD H	EQUITY	88,710.71	\$	17,217.70	\$ 70,077.19
12/31/2013	JJ3D	MARATHON INVESTMENT	02364W105	AMERICA MOVIL ADR SERIES L	EQUITY	30,141.45	\$	138,934.18	\$ 565,471.44
12/31/2013	JJ3D	MARATHON INVESTMENT	633859905	GUOCOLEISURE LTD	EQUITY	420,474.34	\$	56,488.29	\$ 229,911.15
12/31/2013	JJ3D	MARATHON INVESTMENT	302323902	MICHAEL PAGE INTERNATIONAL	EQUITY	23,960.19	\$	38,196.35	\$ 155,461.72
12/31/2013	JJ3D	MARATHON INVESTMENT	633517909	MITSUBISHI UFJ FINANCIAL GRO	EQUITY	438,649.22	\$	571,267.81	\$ 2,325,098.30
12/31/2013	JJ3D	MARATHON INVESTMENT	707752903	NOVO NORDISK A/S B	EQUITY	3,265.35	\$	118,243.10	\$ 481,257.35
12/31/2013	JJ3D	MARATHON INVESTMENT	711038901	ROCHE HOLDING AG GENUSSCHEIN	EQUITY	11,958.64	\$	660,911.48	\$ 2,689,954.02
12/31/2013	JJ3D	MARATHON INVESTMENT	710306903	NOVARTIS AG REG	EQUITY	34,961.76	\$	552,060.69	\$ 2,246,924.04
12/31/2013	JJ3D	MARATHON INVESTMENT	710889908	ABB LTD REG	EQUITY	7,013.92	\$	36,523.49	\$ 148,653.04
12/31/2013	JJ3D	MARATHON INVESTMENT	711072900	ADECCO SA REG	EQUITY	17,385.14	\$	272,205.17	\$ 1,107,893.30
12/31/2013	JJ3D	MARATHON INVESTMENT	708842901	AXA SA	EQUITY	49,045.12	\$	269,390.17	\$ 1,096,436.04
12/31/2013	JJ3D	MARATHON INVESTMENT	713360907	STATOIL ASA	EQUITY	43,320.40	\$	207,029.77	\$ 842,625.05
12/31/2013	JJ3D	MARATHON INVESTMENT	629090903	LG UPLUS CORP	EQUITY	33,724.49	\$	67,755.37	\$ 275,768.88
12/31/2013	JJ3D	MARATHON INVESTMENT	307073908	BANK OF IRELAND	EQUITY	5,215,587.57	\$	357,209.81	\$ 1,453,867.89
12/31/2013	JJ3D	MARATHON INVESTMENT	718929904	HELVETIA HOLDING AG REG	EQUITY	363.50	\$	36,075.15	\$ 146,828.27
12/31/2013	JJ3D	MARATHON INVESTMENT	639750900	SHINHAN FINANCIAL GROUP LTD	EQUITY	20,241.19	\$	178,931.55	\$ 728,263.39
12/31/2013	JJ3D	MARATHON INVESTMENT	715603908	SONOVA HOLDING AG REG	EQUITY	5,917.29	\$	157,477.28	\$ 640,943.08
12/31/2013	JJ3D	MARATHON INVESTMENT	482897907	PADDY POWER PLC	EQUITY	11,193.78	\$	188,620.09	\$ 767,696.41
12/31/2013	JJ3D	MARATHON INVESTMENT	641628904	DENTSU INC	EQUITY	34,330.32	\$	277,018.82	\$ 1,127,485.17
12/31/2013	JJ3D	MARATHON INVESTMENT	642155907	RESONA HOLDINGS INC	EQUITY	223,147.11	\$	224,449.67	\$ 913,525.20
12/31/2013	JJ3D	MARATHON INVESTMENT	730968906	BNP PARIBAS	EQUITY	25,266.33	\$	389,010.74	\$ 1,583,299.79
12/31/2013	JJ3D	MARATHON INVESTMENT	313486904	BARCLAYS PLC	EQUITY	380,763.68	\$	338,264.54	\$ 1,376,759.34
12/31/2013	JJ3D	MARATHON INVESTMENT	653323907	BLUESCOPE STEEL LTD	EQUITY	149,648.48	\$	153,686.10	\$ 625,512.71
12/31/2013	JJ3D	MARATHON INVESTMENT	654524909	BANK PAN INDONESIA TBK PT	EQUITY	47.96	\$	0.51	\$ 2.09
12/31/2013	JJ3D	MARATHON INVESTMENT	656302908	SUMITOMO MITSUI FINANCIAL GR	EQUITY	83,121.21	\$	845,423.06	\$ 3,440,928.53
12/31/2013	JJ3D	MARATHON INVESTMENT	656039906	NAVER CORP	EQUITY	58.78	\$	7,953.47	\$ 32,371.18
12/31/2013	JJ3D	MARATHON INVESTMENT	659101901	MIZUHO FINANCIAL GROUP INC	EQUITY	430,932.11	\$	184,376.95	\$ 750,426.55

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3D	MARATHON INVESTMENT	312152903	CARNIVAL PLC	EQUITY	26,260.89	\$	214,553.25	\$ 873,246.12
12/31/2013	JJ3D	MARATHON INVESTMENT	655259901	SIGMA PHARMACEUTICALS LTD	EQUITY	206,213.10	\$	23,652.06	\$ 96,265.45
12/31/2013	JJ3D	MARATHON INVESTMENT	698669009	YIP S CHEMICAL HOLDINGS LTD	EQUITY	126,214.43	\$	21,478.78	\$ 87,420.08
12/31/2013	JJ3D	MARATHON INVESTMENT	668721905	ALFRESA HOLDINGS CORP	EQUITY	23,007.09	\$	225,369.46	\$ 917,268.79
12/31/2013	JJ3D	MARATHON INVESTMENT	333945905	IRISH CONTINENTAL GROUP PLC	EQUITY	9,557.32	\$	68,885.70	\$ 280,369.44
12/31/2013	JJ3D	MARATHON INVESTMENT	339864902	ITV PLC	EQUITY	591,332.98	\$	374,753.52	\$ 1,525,271.95
12/31/2013	JJ3D	MARATHON INVESTMENT	338721905	ICAP PLC	EQUITY	136,313.38	\$	201,096.41	\$ 818,475.87
12/31/2013	JJ3D	MARATHON INVESTMENT	B00G25901	ORIFLAME COSMETICS SA SDR	EQUITY	2,291.33	\$	13,897.31	\$ 56,562.98
12/31/2013	JJ3D	MARATHON INVESTMENT	B011GL903	IMERYS SA	EQUITY	2,204.79	\$	37,876.67	\$ 154,160.58
12/31/2013	JJ3D	MARATHON INVESTMENT	B01B1L907	CHINA MENGNIU DAIRY CO	EQUITY	109,265.63	\$	102,422.55	\$ 416,866.64
12/31/2013	JJ3D	MARATHON INVESTMENT	B01G2K907	MEDIASET ESPANA COMUNICACION	EQUITY	51,485.39	\$	117,385.32	\$ 477,766.13
12/31/2013	JJ3D	MARATHON INVESTMENT	B01JCK900	LI NING CO LTD	EQUITY	355,203.46	\$	55,477.91	\$ 225,798.80
12/31/2013	JJ3D	MARATHON INVESTMENT	671695906	SAI GLOBAL LTD	EQUITY	95,162.43	\$	65,153.32	\$ 265,178.38
12/31/2013	JJ3D	MARATHON INVESTMENT	645800004	ORICA LTD	EQUITY	30,225.47	\$	127,257.33	\$ 517,945.85
12/31/2013	JJ3D	MARATHON INVESTMENT	646780007	ITOCHU CORP	EQUITY	97,076.92	\$	236,639.96	\$ 963,140.50
12/31/2013	JJ3D	MARATHON INVESTMENT	648380004	KAO CORP	EQUITY	61,051.72	\$	379,217.90	\$ 1,543,442.26
12/31/2013	JJ3D	MARATHON INVESTMENT	648382000	ONWARD HOLDINGS CO LTD	EQUITY	72,122.53	\$	107,867.89	\$ 439,029.55
12/31/2013	JJ3D	MARATHON INVESTMENT	649292000	KINDEN CORP	EQUITY	38,585.55	\$	79,649.00	\$ 324,176.78
12/31/2013	JJ3D	MARATHON INVESTMENT	649374006	KIRIN HOLDINGS CO LTD	EQUITY	99,529.09	\$	282,586.81	\$ 1,150,147.25
12/31/2013	JJ3D	MARATHON INVESTMENT	656952009	MARUI GROUP CO LTD	EQUITY	87,953.42	\$	176,273.46	\$ 717,444.80
12/31/2013	JJ3D	MARATHON INVESTMENT	659672000	MITSUBISHI ESTATE CO LTD	EQUITY	44,715.97	\$	263,904.14	\$ 1,074,107.55
12/31/2013	JJ3D	MARATHON INVESTMENT	659678007	MITSUBISHI CORP	EQUITY	64,621.79	\$	244,595.11	\$ 995,518.51
12/31/2013	JJ3D	MARATHON INVESTMENT	659684005	MITSUBISHI LOGISTICS CORP	EQUITY	17,309.41	\$	53,952.89	\$ 219,591.89
12/31/2013	JJ3D	MARATHON INVESTMENT	659706006	MITSUBISHI HEAVY INDUSTRIES	EQUITY	232,234.54	\$	283,707.44	\$ 1,154,708.31
12/31/2013	JJ3D	MARATHON INVESTMENT	663376002	NEW WORLD DEVELOPMENT	EQUITY	41,239.30	\$	10,301.42	\$ 41,927.49
12/31/2013	JJ3D	MARATHON INVESTMENT	663955003	NINTENDO CO LTD	EQUITY	5,589.50	\$	146,951.39	\$ 598,102.02
12/31/2013	JJ3D	MARATHON INVESTMENT	664076007	NIPPON MEAT PACKERS INC	EQUITY	60,582.92	\$	205,319.83	\$ 835,665.48
12/31/2013	JJ3D	MARATHON INVESTMENT	664092004	NIPPON SUISAN KAISHA LTD	EQUITY	119,687.34	\$	53,679.57	\$ 218,479.45
12/31/2013	JJ3D	MARATHON INVESTMENT	664137007	NIPPON TELEGRAPH + TELEPHONE	EQUITY	61,412.33	\$	652,281.34	\$ 2,654,828.77
12/31/2013	JJ3D	MARATHON INVESTMENT	665640009	OBAYASHI CORP	EQUITY	233,316.38	\$	262,261.76	\$ 1,067,422.96
12/31/2013	JJ3D	MARATHON INVESTMENT	677670002	SANTOS LTD	EQUITY	27,520.88	\$	71,047.02	\$ 289,166.13
12/31/2013	JJ3D	MARATHON INVESTMENT	679159004	SECOM CO LTD	EQUITY	28,091.73	\$	334,218.58	\$ 1,360,292.02
12/31/2013	JJ3D	MARATHON INVESTMENT	679390005	SEKISUI HOUSE LTD	EQUITY	106,741.34	\$	294,450.92	\$ 1,198,435.00
12/31/2013	JJ3D	MARATHON INVESTMENT	680440005	SHIMIZU CORP	EQUITY	146,408.73	\$	145,889.63	\$ 593,780.58
12/31/2013	JJ3D	MARATHON INVESTMENT	680526001	SHISEIDO CO LTD	EQUITY	31,733.91	\$	100,700.16	\$ 409,856.39
12/31/2013	JJ3D	MARATHON INVESTMENT	685870008	SUMITOMO ELECTRIC INDUSTRIES	EQUITY	73,420.73	\$	241,663.60	\$ 983,587.04
12/31/2013	JJ3D	MARATHON INVESTMENT	685886004	SUMITOMO FORESTRY CO LTD	EQUITY	70,139.16	\$	161,235.09	\$ 656,237.63
12/31/2013	JJ3D	MARATHON INVESTMENT	688143007	TELECOM CORP OF NEW ZEALAND	EQUITY	305,363.18	\$	114,261.55	\$ 465,052.18
12/31/2013	JJ3D	MARATHON INVESTMENT	689544005	TOKYO GAS CO LTD	EQUITY	220,334.33	\$	214,177.99	\$ 871,718.79
12/31/2013	JJ3D	MARATHON INVESTMENT	689567006	TOKYO ELECTRON LTD	EQUITY	7,681.05	\$	83,024.44	\$ 337,915.04
12/31/2013	JJ3D	MARATHON INVESTMENT	690021001	LIXIL GROUP CORP	EQUITY	43,057.15	\$	232,944.70	\$ 948,100.57
12/31/2013	JJ3D	MARATHON INVESTMENT	690026000	TOYO SEIKAN GROUP HOLDINGS L	EQUITY	54,849.18	\$	232,514.11	\$ 946,348.03
12/31/2013	JJ3D	MARATHON INVESTMENT	690064001	TOYOTA MOTOR CORP	EQUITY	57,012.86	\$	686,864.03	\$ 2,795,582.64
12/31/2013	JJ3D	MARATHON INVESTMENT	691653000	UNITED INDUSTRIAL CORP LTD	EQUITY	25,964.11	\$	12,046.21	\$ 49,028.88
12/31/2013	JJ3D	MARATHON INVESTMENT	695498006	ALUMINA LTD	EQUITY	793,140.47	\$	156,050.18	\$ 635,134.68
12/31/2013	JJ3D	MARATHON INVESTMENT	695757005	ILUKA RESOURCES LTD	EQUITY	68,326.00	\$	104,048.56	\$ 423,484.61
12/31/2013	JJ3D	MARATHON INVESTMENT	698538006	ASTELLAS PHARMA INC	EQUITY	25,639.56	\$	299,751.61	\$ 1,220,009.14
12/31/2013	JJ3D	MARATHON INVESTMENT	698556008	YAMATO HOLDINGS CO LTD	EQUITY	78,721.74	\$	314,065.96	\$ 1,278,269.52
12/31/2013	JJ3D	MARATHON INVESTMENT	698644002	BANK OF YOKOHAMA LTD/THE	EQUITY	82,219.68	\$	90,414.14	\$ 367,991.60
12/31/2013	JJ3D	MARATHON INVESTMENT	094573904	DAILY MAIL+GENERAL TST A NV	EQUITY	18,284.86	\$	57,372.13	\$ 233,508.43
12/31/2013	JJ3D	MARATHON INVESTMENT	491603908	AIR FRANCE KLM	EQUITY	97,315.29	\$	200,638.15	\$ 816,610.73
12/31/2013	JJ3D	MARATHON INVESTMENT	538003906	NORDEA BANK AB	EQUITY	31,685.59	\$	84,315.18	\$ 343,168.46
12/31/2013	JJ3D	MARATHON INVESTMENT	606558005	AUST AND NZ BANKING GROUP	EQUITY	16,949.88	\$	96,397.58	\$ 392,344.61
12/31/2013	JJ3D	MARATHON INVESTMENT	615816907	HSBC HOLDINGS PLC	EQUITY	154,211.67	\$	330,100.26	\$ 1,343,530.19
12/31/2013	JJ3D	MARATHON INVESTMENT	619056005	CHIBA BANK LTD/THE	EQUITY	86,547.03	\$	115,149.31	\$ 468,665.42
12/31/2013	JJ3D	MARATHON INVESTMENT	632164901	ESPRIT HOLDINGS LTD	EQUITY	1,154,393.20	\$	440,473.23	\$ 1,792,755.59
12/31/2013	JJ3D	MARATHON INVESTMENT	646707000	FAIRFAX MEDIA LTD	EQUITY	1,107,941.60	\$	125,122.71	\$ 509,257.81
12/31/2013	JJ3D	MARATHON INVESTMENT	690054002	TOYOTA INDUSTRIES CORP	EQUITY	23,115.27	\$	205,825.00	\$ 837,721.54
12/31/2013	JJ3D	MARATHON INVESTMENT	225712900	VALE SA PREF	EQUITY	53,262.49	\$	145,740.34	\$ 593,172.97
12/31/2013	JJ3D	MARATHON INVESTMENT	293222907	VINA CONCHA Y TORO S.A.	EQUITY	183,174.28	\$	67,382.24	\$ 274,250.24
12/31/2013	JJ3D	MARATHON INVESTMENT	607701000	BANGKOK BANK PCL FOREIGN REG	EQUITY	57,373.47	\$	61,298.50	\$ 249,489.02

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3D	MARATHON INVESTMENT	609231907	LOPEZ HOLDINGS CORP	EQUITY	1,648,721.02	\$	29,307.70	\$ 119,284.29
12/31/2013	JJ3D	MARATHON INVESTMENT	618023907	S 1 CORPORATION	EQUITY	7,629.84	\$	106,661.32	\$ 434,118.71
12/31/2013	JJ3D	MARATHON INVESTMENT	626073902	DELTA ELECTRONICS INC	EQUITY	128,378.10	\$	144,430.50	\$ 587,841.80
12/31/2013	JJ3D	MARATHON INVESTMENT	645105909	HYUNDAI MOTOR CO	EQUITY	4,432.29	\$	195,906.61	\$ 797,353.05
12/31/2013	JJ3D	MARATHON INVESTMENT	649283900	KRUNG THAI BANK PUB CO FOREI	EQUITY	674,237.46	\$	66,775.26	\$ 271,779.77
12/31/2013	JJ3D	MARATHON INVESTMENT	677172009	SAMSUNG ELECTRONICS CO LTD	EQUITY	291.74	\$	74,805.47	\$ 304,463.29
12/31/2013	JJ3D	MARATHON INVESTMENT	688910900	TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	183,318.52	\$	127,990.53	\$ 520,930.03
12/31/2013	JJ3D	MARATHON INVESTMENT	690580907	TSINGTAO BREWERY CO LTD H	EQUITY	50,666.08	\$	84,675.38	\$ 344,634.47
12/31/2013	JJ3D	MARATHON INVESTMENT	076680008	CLOSE BROTHERS GROUP PLC	EQUITY	8,867.10	\$	39,741.83	\$ 161,751.90
12/31/2013	JJ3D	MARATHON INVESTMENT	056225907	MILLENNIUM + COPTHORNE HOTEL	EQUITY	21,944.36	\$	43,011.65	\$ 175,060.29
12/31/2013	JJ3D	MARATHON INVESTMENT	669374902	TOLL HOLDINGS LTD	EQUITY	88,367.05	\$	88,568.23	\$ 360,478.63
12/31/2013	JJ3D	MARATHON INVESTMENT	642920003	HITACHI METALS LTD	EQUITY	47,240.26	\$	131,732.82	\$ 536,161.39
12/31/2013	JJ3D	MARATHON INVESTMENT	664054004	TAIYO NIPPON SANSO CORP	EQUITY	54,091.90	\$	75,927.09	\$ 309,028.33
12/31/2013	JJ3D	MARATHON INVESTMENT	689996007	TOYO SUISAN KAISHA LTD	EQUITY	29,209.62	\$	173,211.20	\$ 704,981.20
12/31/2013	JJ3D	MARATHON INVESTMENT	698554003	AZBIL CORP	EQUITY	20,158.25	\$	92,716.92	\$ 377,364.08
12/31/2013	JJ3D	MARATHON INVESTMENT	'EUR	EURO CURRENCY	CASH	1,124,862.83	\$	305,716.70	\$ 1,244,287.48
12/31/2013	JJ3D	MARATHON INVESTMENT	'DKK	DANISH KRONE	CASH	(0.01)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3D	MARATHON INVESTMENT	557910908	ACCIONA SA	EQUITY	9,340.95	\$	106,028.62	\$ 431,543.59
12/31/2013	JJ3D	MARATHON INVESTMENT	775109960	ROGERS COMMUNICATIONS INC B	EQUITY	78,200.29	\$	697,814.31	\$ 2,840,151.02
12/31/2013	JJ3D	MARATHON INVESTMENT	455710905	GEA GROUP AG	EQUITY	5,553.80	\$	52,225.86	\$ 212,562.74
12/31/2013	JJ3D	MARATHON INVESTMENT	014119903	BRITISH SKY BROADCASTING GRO	EQUITY	26,183.72	\$	72,191.45	\$ 293,824.03
12/31/2013	JJ3D	MARATHON INVESTMENT	005665906	BHP BILLITON PLC	EQUITY	58,873.26	\$	359,450.65	\$ 1,462,988.25
12/31/2013	JJ3D	MARATHON INVESTMENT	695799908	WEST JAPAN RAILWAY CO	EQUITY	14,172.08	\$	121,272.20	\$ 493,586.00
12/31/2013	JJ3D	MARATHON INVESTMENT	'GBP	POUND STERLING	CASH	862,247.37	\$	281,672.06	\$ 1,146,424.17
12/31/2013	JJ3D	MARATHON INVESTMENT	'JPY	JAPANESE YEN	CASH	147,214,401.14	\$	276,256.95	\$ 1,124,384.32
12/31/2013	JJ3D	MARATHON INVESTMENT	'CAD	CANADIAN DOLLAR	CASH	(0.00)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3D	MARATHON INVESTMENT	'AUD	AUSTRALIAN DOLLAR	CASH	3.71	\$	0.66	\$ 2.67
12/31/2013	JJ3D	MARATHON INVESTMENT	'HKD	HONG KONG DOLLAR	CASH	4,189,544.00	\$	106,571.54	\$ 433,753.33
12/31/2013	JJ3D	MARATHON INVESTMENT	'MXN	MEXICAN PESO (NEW)	CASH	46,705.05	\$	703.35	\$ 2,862.69
12/31/2013	JJ3D	MARATHON INVESTMENT	'NOK	NORWEGIAN KRONE	CASH	(0.00)	\$	-	\$ -
12/31/2013	JJ3D	MARATHON INVESTMENT	'SEK	SWEDISH KRONA	CASH	(0.01)	\$	-	\$ -
12/31/2013	JJ3D	MARATHON INVESTMENT	'CHF	SWISS FRANC	CASH	(0.00)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3D	MARATHON INVESTMENT	476876008	SAIPEM SPA	EQUITY	74,585.15	\$	315,414.44	\$ 1,283,757.93
12/31/2013	JJ3D	MARATHON INVESTMENT	'NZD	NEW ZEALAND DOLLAR	CASH	(0.00)	\$	(0.00)	\$ (0.00)
12/31/2013	JJ3D	MARATHON INVESTMENT	002826006	AMEC PLC	EQUITY	12,648.85	\$	44,956.43	\$ 182,975.68
12/31/2013	JJ3D	MARATHON INVESTMENT	008118002	BARRATT DEVELOPMENTS PLC	EQUITY	40,427.92	\$	46,091.28	\$ 187,594.59
12/31/2013	JJ3D	MARATHON INVESTMENT	023740905	DIAGEO PLC	EQUITY	78,087.78	\$	510,181.82	\$ 2,076,474.23
12/31/2013	JJ3D	MARATHON INVESTMENT	026349902	BAE SYSTEMS PLC	EQUITY	218,390.26	\$	310,337.62	\$ 1,263,094.90
12/31/2013	JJ3D	MARATHON INVESTMENT	028758902	BRITISH AMERICAN TOBACCO PLC	EQUITY	2,568.28	\$	27,166.37	\$ 110,568.96
12/31/2013	JJ3D	MARATHON INVESTMENT	041610007	HAYS PLC	EQUITY	329,762.59	\$	139,826.01	\$ 569,101.25
12/31/2013	JJ3D	MARATHON INVESTMENT	045796000	IMI PLC	EQUITY	10,204.62	\$	50,836.83	\$ 206,909.29
12/31/2013	JJ3D	MARATHON INVESTMENT	071887004	RIO TINTO PLC	EQUITY	29,264.08	\$	325,939.81	\$ 1,326,596.90
12/31/2013	JJ3D	MARATHON INVESTMENT	079805909	BP PLC	EQUITY	446,726.22	\$	712,225.72	\$ 2,898,806.45
12/31/2013	JJ3D	MARATHON INVESTMENT	087061008	LLOYDS BANKING GROUP PLC	EQUITY	1,933,792.16	\$	498,297.36	\$ 2,028,103.68
12/31/2013	JJ3D	MARATHON INVESTMENT	088470000	TESCO PLC	EQUITY	248,328.33	\$	271,231.09	\$ 1,103,928.74
12/31/2013	JJ3D	MARATHON INVESTMENT	403197908	ADIDAS AG	EQUITY	2,464.07	\$	62,039.82	\$ 252,506.22
12/31/2013	JJ3D	MARATHON INVESTMENT	407683002	INTESA SANPAOLO	EQUITY	104,043.96	\$	50,729.31	\$ 206,471.67
12/31/2013	JJ3D	MARATHON INVESTMENT	416279008	THALES SA	EQUITY	3,965.66	\$	50,440.64	\$ 205,296.81
12/31/2013	JJ3D	MARATHON INVESTMENT	416921005	CARLSBERG AS B	EQUITY	13,516.84	\$	295,451.75	\$ 1,202,508.44
12/31/2013	JJ3D	MARATHON INVESTMENT	426330007	DNB ASA	EQUITY	83,358.50	\$	294,037.46	\$ 1,196,752.16
12/31/2013	JJ3D	MARATHON INVESTMENT	452518905	WARTSILA OYJ ABP	EQUITY	5,208.69	\$	50,636.88	\$ 206,095.51
12/31/2013	JJ3D	MARATHON INVESTMENT	466514908	OUTOKUMPU OYJ	EQUITY	54,171.59	\$	5,987.77	\$ 24,370.64
12/31/2013	JJ3D	MARATHON INVESTMENT	479053902	SCHIBSTED ASA	EQUITY	12,865.94	\$	167,812.93	\$ 683,009.87
12/31/2013	JJ3D	MARATHON INVESTMENT	485283006	STOREBRAND ASA	EQUITY	18,420.09	\$	22,696.25	\$ 92,375.26
12/31/2013	JJ3D	MARATHON INVESTMENT	487416901	TECHNIP SA	EQUITY	2,381.49	\$	45,216.42	\$ 184,033.87
12/31/2013	JJ3D	MARATHON INVESTMENT	494290901	E.ON SE	EQUITY	34,446.80	\$	125,591.19	\$ 511,164.57
12/31/2013	JJ3D	MARATHON INVESTMENT	504856907	SWEDISH MATCH AB	EQUITY	34,461.95	\$	218,753.85	\$ 890,342.86
12/31/2013	JJ3D	MARATHON INVESTMENT	512907908	FRESENIUS MEDICAL CARE AG +	EQUITY	38,394.43	\$	539,796.77	\$ 2,197,009.06
12/31/2013	JJ3D	MARATHON INVESTMENT	522603901	SAMPO OYJ A SHS	EQUITY	81,495.93	\$	791,164.86	\$ 3,220,094.02
12/31/2013	JJ3D	MARATHON INVESTMENT	547970905	TIETO OYJ	EQUITY	11,937.36	\$	53,337.14	\$ 217,085.73
12/31/2013	JJ3D	MARATHON INVESTMENT	549716900	VOLKSWAGEN AG PREF	EQUITY	8,835.73	\$	490,243.08	\$ 1,995,322.20

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 7.1126%	3 28.9487%
12/31/2013	JJ3D	MARATHON INVESTMENT	563828904	VISCOFAN SA	EQUITY	18,648.72	\$	209,577.28	\$ 852,993.58
12/31/2013	JJ3D	MARATHON INVESTMENT	564156909	CARREFOUR SA	EQUITY	24,925.19	\$	195,164.69	\$ 794,333.39
12/31/2013	JJ3D	MARATHON INVESTMENT	569937907	WIENERBERGER AG	EQUITY	22,547.67	\$	70,625.60	\$ 287,450.91
12/31/2013	JJ3D	MARATHON INVESTMENT	570366906	SVENSKA HANDELSBANKEN A SHS	EQUITY	51,232.60	\$	497,174.56	\$ 2,023,533.78
12/31/2013	JJ3D	MARATHON INVESTMENT	570594903	BANCO SANTANDER SA	EQUITY	215,777.63	\$	381,539.99	\$ 1,552,893.35
12/31/2013	JJ3D	MARATHON INVESTMENT	571342906	METSO OYJ	EQUITY	37,357.67	\$	314,949.66	\$ 1,281,866.22
12/31/2013	JJ3D	MARATHON INVESTMENT	573252905	TELEFONICA SA	EQUITY	27,013.49	\$	86,889.76	\$ 353,647.16
12/31/2013	JJ3D	MARATHON INVESTMENT	584235907	DEUTSCHE TELEKOM AG REG	EQUITY	116,959.30	\$	395,116.80	\$ 1,608,151.87
12/31/2013	JJ3D	MARATHON INVESTMENT	606660009	AMCOR LIMITED	EQUITY	54,720.81	\$	101,869.51	\$ 414,615.75
12/31/2013	JJ3D	MARATHON INVESTMENT	612345900	COCA COLA AMATIL LTD	EQUITY	83,573.06	\$	177,407.20	\$ 722,059.18
12/31/2013	JJ3D	MARATHON INVESTMENT	614469005	BHP BILLITON LTD	EQUITY	40,366.98	\$	270,604.39	\$ 1,101,378.00
12/31/2013	JJ3D	MARATHON INVESTMENT	617520903	DBS GROUP HOLDINGS LTD	EQUITY	96,729.29	\$	258,389.37	\$ 1,051,662.05
12/31/2013	JJ3D	MARATHON INVESTMENT	628661001	ANSELL LTD	EQUITY	6,934.58	\$	25,292.98	\$ 102,944.13
12/31/2013	JJ3D	MARATHON INVESTMENT	629854902	EAST JAPAN RAILWAY CO	EQUITY	33,500.91	\$	526,821.64	\$ 2,144,199.39
12/31/2013	JJ3D	MARATHON INVESTMENT	635652001	FUJIFILM HOLDINGS CORP	EQUITY	96,319.64	\$	538,815.07	\$ 2,193,013.48
12/31/2013	JJ3D	MARATHON INVESTMENT	635694003	FUJITSU LTD	EQUITY	292,456.86	\$	298,554.50	\$ 1,215,136.85
12/31/2013	JJ3D	MARATHON INVESTMENT	642910004	HITACHI LTD	EQUITY	391,625.33	\$	584,987.74	\$ 2,380,939.33
12/31/2013	JJ3D	MARATHON INVESTMENT	643638000	HONGKONG + SHANGHAI HOTELS	EQUITY	239,021.63	\$	63,962.80	\$ 260,332.88
12/31/2013	JJ3D	MARATHON INVESTMENT	644806002	HUTCHISON WHAMPOA LTD	EQUITY	189,682.25	\$	509,042.05	\$ 2,071,835.27
12/31/2013	JJ3D	MARATHON INVESTMENT	024249906	DCC PLC	EQUITY	13,392.79	\$	129,895.24	\$ 528,682.35
12/31/2013	JJ3D	MARATHON INVESTMENT	698869005	YUNGTAI ENGINEERING CO LTD	EQUITY	291,014.40	\$	164,664.37	\$ 670,195.02
12/31/2013	JJ3D	MARATHON INVESTMENT	522865906	RANDSTAD HOLDING NV	EQUITY	4,030.21	\$	51,645.04	\$ 210,198.79
12/31/2013	JJ3D	MARATHON INVESTMENT	401225909	AIRBUS GROUP NV	EQUITY	10,181.90	\$	154,440.20	\$ 628,581.99
12/31/2013	JJ3D	MARATHON INVESTMENT	062152905	NATIONAL EXPRESS GROUP PLC	EQUITY	39,594.19	\$	35,595.23	\$ 144,874.95
12/31/2013	JJ3D	MARATHON INVESTMENT	026704908	DEVRO PLC	EQUITY	90,303.18	\$	84,958.61	\$ 345,787.24
12/31/2013	JJ3D	MARATHON INVESTMENT	656320900	MTN GROUP LTD	EQUITY	25,009.93	\$	102,210.69	\$ 416,004.36
12/31/2013	JJ3D	MARATHON INVESTMENT	604077909	AFRICAN BANK INVESTMENTS LTD	EQUITY	359,684.07	\$	81,619.20	\$ 332,195.62
12/31/2013	JJ3D	MARATHON INVESTMENT	018270009	CRH PLC	EQUITY	6,164.67	\$	30,670.57	\$ 124,831.28
12/31/2013	JJ3D	MARATHON INVESTMENT	'ZAR	SOUTH AFRICAN RAND	CASH	0.06	\$	0.00	\$ 0.01
12/31/2013	JJ3D	MARATHON INVESTMENT	569878903	ASSA ABLOY AB B	EQUITY	69,909.81	\$	729,519.52	\$ 2,969,193.37
12/31/2013	JJ3D	MARATHON INVESTMENT	633987003	FIRST PACIFIC CO	EQUITY	402,930.54	\$	90,401.01	\$ 367,938.17
12/31/2013	JJ3D	MARATHON INVESTMENT	'CNY	YUAN RENMINBI	CASH	(23,367.70)	\$	(761.32)	\$ (3,098.62)
12/31/2013	JJ3D	MARATHON INVESTMENT	561709908	NEOPOST SA	EQUITY	11,992.89	\$	182,594.09	\$ 743,170.21
12/31/2013	JJ3D	MARATHON INVESTMENT	698502002	YAMADA DENKI CO LTD	EQUITY	105,190.71	\$	67,904.53	\$ 276,375.99
12/31/2013	JJ3D	MARATHON INVESTMENT	647211002	JARDINE MATHESON HLDGS LTD	EQUITY	30,418.04	\$	313,835.60	\$ 1,277,331.93
12/31/2013	JJ3C	SSGA EAFE FUND	'USD	US DOLLAR	CASH	0.01	\$	0.00	\$ 0.01
12/31/2013	JJ3C	SSGA EAFE FUND	85744L774	STATE STR BK DAILY EAFE INDEX	EQUITY	4,057,509.32	\$	13,929,797.47	\$ 56,695,209.70
12/31/2013	JJ3C	SSGA EAFE FUND	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	0.00	\$	0.00	\$ 0.00
Total							\$	212,053,259.84	\$ 863,070,985.64

JJ3C-1	DC Balanced - Salaried	\$ 212,218,920.08	7.11%
JJ3C-2	DC Balanced - Union	\$ 104,865.52	0.00%
JJ3C-3	DC Int'l Equity - Salaried	\$ 863,745,233.91	28.95%
JJ3C-5	Balanced Fund Puerto Rico	\$ 3,371,064.98	0.11%
JJ3C-7	Int Equity Fund Puerto Rico	\$ 13,713,871.05	0.46%
JJ3C-I	DC Int'l Equity - Union	\$ 414,926.46	0.01%
JJ3C-H	General Corporate Salaried Plan	\$ 1,837,022,155.65	61.57%
JJ3C-J	Per Prod Little Rock Local 526	\$ 53,120,619.25	1.78%
		\$ 2,983,711,656.90	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ90	BARROW HANLEY	87612E106	TARGET CORP	EQUITY	135,408.39	\$	8,567,288.70
12/31/2013	JJ90	BARROW HANLEY	857477103	STATE STREET CORP	EQUITY	113,421.72	\$	8,324,020.11
12/31/2013	JJ90	BARROW HANLEY	931422109	WALGREEN CO	EQUITY	151,039.31	\$	8,675,698.03
12/31/2013	JJ90	BARROW HANLEY	91324P102	UNITEDHEALTH GROUP INC	EQUITY	102,219.58	\$	7,697,134.05
12/31/2013	JJ90	BARROW HANLEY	881624209	TEVA PHARMACEUTICAL SP ADR	EQUITY	180,706.33	\$	7,242,709.54
12/31/2013	JJ90	BARROW HANLEY	637071101	NATIONAL OILWELL VARCO INC	EQUITY	73,698.32	\$	5,861,227.73
12/31/2013	JJ90	BARROW HANLEY	92343V104	VERIZON COMMUNICATIONS INC	EQUITY	153,344.59	\$	7,535,353.38
12/31/2013	JJ90	BARROW HANLEY	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	9,256,374.46	\$	9,256,374.46
12/31/2013	JJ90	BARROW HANLEY	46625H100	JPMORGAN CHASE + CO	EQUITY	157,361.64	\$	9,202,508.98
12/31/2013	JJ90	BARROW HANLEY	755111507	RAYTHEON COMPANY	EQUITY	67,972.46	\$	6,165,101.74
12/31/2013	JJ90	BARROW HANLEY	78442P106	SLM CORP	EQUITY	243,653.54	\$	6,403,214.99
12/31/2013	JJ90	BARROW HANLEY	20825C104	CONOCOPHILLIPS	EQUITY	95,773.43	\$	6,766,392.76
12/31/2013	JJ90	BARROW HANLEY	02209S103	ALTRIA GROUP INC	EQUITY	80,540.48	\$	3,091,948.90
12/31/2013	JJ90	BARROW HANLEY	143658300	CARNIVAL CORP	EQUITY	126,298.29	\$	5,073,402.40
12/31/2013	JJ90	BARROW HANLEY	94973V107	WELLPOINT INC	EQUITY	93,221.50	\$	8,612,734.54
12/31/2013	JJ90	BARROW HANLEY	G7945E105	SEADRILL LTD	EQUITY	37,045.69	\$	1,521,836.99
12/31/2013	JJ90	BARROW HANLEY	00206R102	AT+T INC	EQUITY	103,728.92	\$	3,647,108.74
12/31/2013	JJ90	BARROW HANLEY	92857W209	VODAFONE GROUP PLC SP ADR	EQUITY	157,964.99	\$	6,209,603.69
12/31/2013	JJ90	BARROW HANLEY	718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	73,433.01	\$	6,398,218.19
12/31/2013	JJ90	BARROW HANLEY	58933Y105	MERCK + CO. INC.	EQUITY	143,760.86	\$	7,195,231.27
12/31/2013	JJ90	BARROW HANLEY	854502101	STANLEY BLACK + DECKER INC	EQUITY	96,832.72	\$	7,813,432.14
12/31/2013	JJ90	BARROW HANLEY	172967424	CITIGROUP INC	EQUITY	145,182.75	\$	7,565,473.15
12/31/2013	JJ90	BARROW HANLEY	G27823106	DELPHI AUTOMOTIVE PLC	EQUITY	153,489.04	\$	9,229,296.18
12/31/2013	JJ90	BARROW HANLEY	718546104	PHILLIPS 66	EQUITY	47,886.22	\$	3,693,464.39
12/31/2013	JJ90	BARROW HANLEY	020002101	ALLSTATE CORP	EQUITY	99,183.20	\$	5,409,451.99
12/31/2013	JJ90	BARROW HANLEY	29364G103	ENTERGY CORP	EQUITY	44,815.46	\$	2,835,474.13
12/31/2013	JJ90	BARROW HANLEY	674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	72,287.25	\$	6,874,517.19
12/31/2013	JJ90	BARROW HANLEY	565849106	MARATHON OIL CORP	EQUITY	227,292.51	\$	8,023,425.62
12/31/2013	JJ90	BARROW HANLEY	369550108	GENERAL DYNAMICS CORP	EQUITY	44,415.52	\$	4,243,903.26
12/31/2013	JJ90	BARROW HANLEY	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	81,994.79	\$	7,491,863.99
12/31/2013	JJ90	BARROW HANLEY	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	114,691.30	\$	8,786,500.30
12/31/2013	JJ90	BARROW HANLEY	585055106	MEDTRONIC INC	EQUITY	166,074.75	\$	9,531,030.01
12/31/2013	JJ90	BARROW HANLEY	594918104	MICROSOFT CORP	EQUITY	218,511.60	\$	8,178,889.22
12/31/2013	JJ90	BARROW HANLEY	717081103	PFIZER INC W/D	EQUITY	250,648.00	\$	7,677,348.27
12/31/2013	JJ90	BARROW HANLEY	949746101	WELLS FARGO + CO	EQUITY	198,183.64	\$	8,997,537.15
12/31/2013	JJ90	BARROW HANLEY	693475105	PNC FINANCIAL SERVICES GROUP	EQUITY	118,703.43	\$	9,209,012.43
12/31/2013	JJ90	BARROW HANLEY	060505104	BANK OF AMERICA CORP	EQUITY	307,959.75	\$	4,794,933.28
12/31/2013	JJ90	BARROW HANLEY	291011104	EMERSON ELECTRIC CO	EQUITY	117,159.70	\$	8,222,267.75
12/31/2013	JJ90	BARROW HANLEY	459200101	INTL BUSINESS MACHINES CORP	EQUITY	28,578.24	\$	5,360,421.39
12/31/2013	JJ90	BARROW HANLEY	452308109	ILLINOIS TOOL WORKS	EQUITY	93,509.42	\$	7,862,271.74
12/31/2013	JJ90	BARROW HANLEY	882508104	TEXAS INSTRUMENTS INC	EQUITY	198,845.94	\$	8,731,325.23
12/31/2013	JJ90	BARROW HANLEY	055622104	BP PLC SPONS ADR	EQUITY	177,760.36	\$	8,640,931.01
12/31/2013	JJ90	BARROW HANLEY	458140100	INTEL CORP	EQUITY	167,888.71	\$	4,358,391.00
12/31/2013	JJ90	BARROW HANLEY	025816109	AMERICAN EXPRESS CO	EQUITY	106,061.72	\$	9,622,979.41
12/31/2013	JJ80	HOTCHKIS AND WILEY	060505104	BANK OF AMERICA CORP	EQUITY	639,701.45	\$	9,960,151.65
12/31/2013	JJ80	HOTCHKIS AND WILEY	459200101	INTL BUSINESS MACHINES CORP	EQUITY	23,386.93	\$	4,386,687.38
12/31/2013	JJ80	HOTCHKIS AND WILEY	478366107	JOHNSON CONTROLS INC	EQUITY	140,223.34	\$	7,193,457.60
12/31/2013	JJ80	HOTCHKIS AND WILEY	87612E106	TARGET CORP	EQUITY	125,385.42	\$	7,933,135.25
12/31/2013	JJ80	HOTCHKIS AND WILEY	460690100	INTERPUBLIC GROUP OF COS INC	EQUITY	161,743.26	\$	2,862,855.63
12/31/2013	JJ80	HOTCHKIS AND WILEY	097023105	BOEING CO/THE	EQUITY	20,340.74	\$	2,776,307.26
12/31/2013	JJ80	HOTCHKIS AND WILEY	219350105	CORNING INC	EQUITY	457,224.40	\$	8,147,738.88
12/31/2013	JJ80	HOTCHKIS AND WILEY	56418H100	MANPOWERGROUP INC	EQUITY	17,785.86	\$	1,527,094.13
12/31/2013	JJ80	HOTCHKIS AND WILEY	046353108	ASTRAZENECA PLC SPONS ADR	EQUITY	61,808.33	\$	3,669,560.43
12/31/2013	JJ80	HOTCHKIS AND WILEY	626717102	MURPHY OIL CORP	EQUITY	92,859.89	\$	6,024,749.57
12/31/2013	JJ80	HOTCHKIS AND WILEY	66987V109	NOVARTIS AG ADR	EQUITY	35,964.78	\$	2,890,849.20
12/31/2013	JJ80	HOTCHKIS AND WILEY	89151E109	TOTAL SA SPON ADR	EQUITY	105,732.53	\$	6,478,232.07
12/31/2013	JJ80	HOTCHKIS AND WILEY	91324P102	UNITEDHEALTH GROUP INC	EQUITY	108,483.93	\$	8,168,840.18
12/31/2013	JJ80	HOTCHKIS AND WILEY	693718108	PACCAR INC	EQUITY	72,027.83	\$	4,261,886.64

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ80	HOTCHKIS AND WILEY	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	7,396,598.50	\$	7,396,598.50
12/31/2013	JJ80	HOTCHKIS AND WILEY	30161N101	EXELON CORP	EQUITY	265,903.55	\$	7,283,098.34
12/31/2013	JJ80	HOTCHKIS AND WILEY	46625H100	JPMORGAN CHASE + CO	EQUITY	208,811.92	\$	12,211,321.01
12/31/2013	JJ80	HOTCHKIS AND WILEY	98956P102	ZIMMER HOLDINGS INC	EQUITY	45,103.37	\$	4,203,183.47
12/31/2013	JJ80	HOTCHKIS AND WILEY	80105N105	SANOFI ADR	EQUITY	124,206.24	\$	6,661,180.79
12/31/2013	JJ80	HOTCHKIS AND WILEY	20030N200	COMCAST CORP SPECIAL CL A	EQUITY	61,513.53	\$	3,068,295.11
12/31/2013	JJ80	HOTCHKIS AND WILEY	629377508	NRG ENERGY INC	EQUITY	158,697.06	\$	4,557,779.51
12/31/2013	JJ80	HOTCHKIS AND WILEY	94973V107	WELLPOINT INC	EQUITY	53,554.12	\$	4,947,864.74
12/31/2013	JJ80	HOTCHKIS AND WILEY	780259107	ROYAL DUTCH SHELL PLC ADR	EQUITY	151,327.23	\$	11,366,187.93
12/31/2013	JJ80	HOTCHKIS AND WILEY	92857W209	VODAFONE GROUP PLC SP ADR	EQUITY	259,516.37	\$	10,201,588.34
12/31/2013	JJ80	HOTCHKIS AND WILEY	064058100	BANK OF NEW YORK MELLON CORP	EQUITY	70,750.39	\$	2,472,018.67
12/31/2013	JJ80	HOTCHKIS AND WILEY	026874784	AMERICAN INTERNATIONAL GROUP	EQUITY	239,961.74	\$	12,250,047.02
12/31/2013	JJ80	HOTCHKIS AND WILEY	58933Y105	MERCK + CO. INC.	EQUITY	49,328.75	\$	2,468,903.69
12/31/2013	JJ80	HOTCHKIS AND WILEY	521865204	LEAR CORP	EQUITY	36,259.58	\$	2,935,937.83
12/31/2013	JJ80	HOTCHKIS AND WILEY	854502101	STANLEY BLACK + DECKER INC	EQUITY	35,080.40	\$	2,830,637.67
12/31/2013	JJ80	HOTCHKIS AND WILEY	29082A107	EMBRAER SA ADR	EQUITY	33,115.11	\$	1,065,644.36
12/31/2013	JJ80	HOTCHKIS AND WILEY	H84989104	TE CONNECTIVITY LTD	EQUITY	51,957.32	\$	2,863,367.83
12/31/2013	JJ80	HOTCHKIS AND WILEY	172967424	CITIGROUP INC	EQUITY	196,881.63	\$	10,259,501.95
12/31/2013	JJ80	HOTCHKIS AND WILEY	609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	34,982.14	\$	1,234,869.47
12/31/2013	JJ80	HOTCHKIS AND WILEY	559222401	MAGNA INTERNATIONAL INC	EQUITY	24,860.90	\$	2,040,085.57
12/31/2013	JJ80	HOTCHKIS AND WILEY	487836108	KELLOGG CO	EQUITY	34,196.02	\$	2,088,351.09
12/31/2013	JJ80	HOTCHKIS AND WILEY	054937107	BB+T CORP	EQUITY	39,010.98	\$	1,455,889.76
12/31/2013	JJ80	HOTCHKIS AND WILEY	281020107	EDISON INTERNATIONAL	EQUITY	33,606.44	\$	1,555,977.98
12/31/2013	JJ80	HOTCHKIS AND WILEY	842587107	SOUTHERN CO/THE	EQUITY	64,264.94	\$	2,641,931.63
12/31/2013	JJ80	HOTCHKIS AND WILEY	91529Y106	UNUM GROUP	EQUITY	143,073.01	\$	5,019,001.31
12/31/2013	JJ80	HOTCHKIS AND WILEY	020002101	ALLSTATE CORP	EQUITY	133,541.36	\$	7,283,345.97
12/31/2013	JJ80	HOTCHKIS AND WILEY	231021106	CUMMINS INC	EQUITY	48,640.89	\$	6,856,906.83
12/31/2013	JJ80	HOTCHKIS AND WILEY	444859102	HUMANA INC	EQUITY	29,577.59	\$	3,052,999.27
12/31/2013	JJ80	HOTCHKIS AND WILEY	539830109	LOCKHEED MARTIN CORP	EQUITY	30,560.24	\$	4,543,085.05
12/31/2013	JJ80	HOTCHKIS AND WILEY	666807102	NORTHROP GRUMMAN CORP	EQUITY	18,965.04	\$	2,173,582.71
12/31/2013	JJ80	HOTCHKIS AND WILEY	69351T106	PPL CORPORATION	EQUITY	91,091.13	\$	2,740,932.07
12/31/2013	JJ80	HOTCHKIS AND WILEY	744573106	PUBLIC SERVICE ENTERPRISE GP	EQUITY	181,789.20	\$	5,824,525.96
12/31/2013	JJ80	HOTCHKIS AND WILEY	565849106	MARATHON OIL CORP	EQUITY	86,177.91	\$	3,042,080.12
12/31/2013	JJ80	HOTCHKIS AND WILEY	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	94,825.18	\$	7,264,556.83
12/31/2013	JJ80	HOTCHKIS AND WILEY	428236103	HEWLETT PACKARD CO	EQUITY	335,474.77	\$	9,386,584.12
12/31/2013	JJ80	HOTCHKIS AND WILEY	585055106	MEDTRONIC INC	EQUITY	72,617.42	\$	4,167,513.48
12/31/2013	JJ80	HOTCHKIS AND WILEY	594918104	MICROSOFT CORP	EQUITY	216,869.60	\$	8,117,429.21
12/31/2013	JJ80	HOTCHKIS AND WILEY	68389X105	ORACLE CORP	EQUITY	207,337.95	\$	7,932,750.05
12/31/2013	JJ80	HOTCHKIS AND WILEY	931142103	WAL MART STORES INC	EQUITY	106,616.91	\$	8,389,684.58
12/31/2013	JJ80	HOTCHKIS AND WILEY	949746101	WELLS FARGO + CO	EQUITY	159,405.54	\$	7,237,011.73
12/31/2013	JJ4B	J.P. MORGAN	G1151C101	ACCENTURE PLC CL A	EQUITY	19,476.01	\$	1,601,317.58
12/31/2013	JJ4B	J.P. MORGAN	58933Y105	MERCK + CO. INC.	EQUITY	131,027.76	\$	6,557,939.36
12/31/2013	JJ4B	J.P. MORGAN	65339F101	NEXTERA ENERGY INC	EQUITY	29,351.59	\$	2,513,082.79
12/31/2013	JJ4B	J.P. MORGAN	74733V100	QEP RESOURCES INC	EQUITY	36,161.31	\$	1,108,344.19
12/31/2013	JJ4B	J.P. MORGAN	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	12,715.42	\$	481,024.25
12/31/2013	JJ4B	J.P. MORGAN	00767E102	AEGERION PHARMACEUTICALS INC	EQUITY	4,127.11	\$	292,859.45
12/31/2013	JJ4B	J.P. MORGAN	37045V100	GENERAL MOTORS CO	EQUITY	251,389.90	\$	10,274,305.10
12/31/2013	JJ4B	J.P. MORGAN	G2554F113	COVIDIEN PLC	EQUITY	33,601.52	\$	2,288,263.69
12/31/2013	JJ4B	J.P. MORGAN	172967424	CITIGROUP INC	EQUITY	124,495.14	\$	6,487,441.74
12/31/2013	JJ4B	J.P. MORGAN	G3727Q101	FREESCALE SEMICONDUCTOR LTD	EQUITY	44,182.64	\$	709,131.32
12/31/2013	JJ4B	J.P. MORGAN	56585A102	MARATHON PETROLEUM CORP	EQUITY	18,963.07	\$	1,739,482.43
12/31/2013	JJ4B	J.P. MORGAN	718546104	PHILLIPS 66	EQUITY	28,820.96	\$	2,222,960.49
12/31/2013	JJ4B	J.P. MORGAN	30303M102	FACEBOOK INC A	EQUITY	6,790.07	\$	371,145.35
12/31/2013	JJ4B	J.P. MORGAN	G3157S106	ENSCO PLC CL A	EQUITY	15,977.80	\$	913,610.42
12/31/2013	JJ4B	J.P. MORGAN	609207105	MONDELEZ INTERNATIONAL INC A	EQUITY	83,937.48	\$	2,962,992.98
12/31/2013	JJ4B	J.P. MORGAN	H6169Q108	PENTAIR LTD REGISTERED	EQUITY	6,505.11	\$	505,251.54
12/31/2013	JJ4B	J.P. MORGAN	G29183103	EATON CORP PLC	EQUITY	24,104.27	\$	1,834,816.67
12/31/2013	JJ4B	J.P. MORGAN	05463D100	AXIALL CORP	EQUITY	26,246.43	\$	1,245,130.63

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ4B	J.P. MORGAN	98978V103	ZOETIS INC W/I	EQUITY	47,404.73	\$	1,549,660.54
12/31/2013	JJ4B	J.P. MORGAN	45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	21,097.37	\$	4,745,221.28
12/31/2013	JJ4B	J.P. MORGAN	G97822103	PERRIGO CO PLC	EQUITY	5,316.11	\$	815,809.59
12/31/2013	JJ4B	J.P. MORGAN	22160K105	COSTCO WHOLESALE CORP	EQUITY	17,707.25	\$	2,107,339.91
12/31/2013	JJ4B	J.P. MORGAN	478366107	JOHNSON CONTROLS INC	EQUITY	21,745.92	\$	1,115,565.64
12/31/2013	JJ4B	J.P. MORGAN	580135101	MCDONALD S CORP	EQUITY	21,352.86	\$	2,071,868.12
12/31/2013	JJ4B	J.P. MORGAN	857477103	STATE STREET CORP	EQUITY	20,720.04	\$	1,520,643.60
12/31/2013	JJ4B	J.P. MORGAN	913017109	UNITED TECHNOLOGIES CORP	EQUITY	81,097.64	\$	9,228,910.98
12/31/2013	JJ4B	J.P. MORGAN	963320106	WHIRLPOOL CORP	EQUITY	2,859.49	\$	448,540.38
12/31/2013	JJ4B	J.P. MORGAN	025816109	AMERICAN EXPRESS CO	EQUITY	10,966.31	\$	994,973.37
12/31/2013	JJ4B	J.P. MORGAN	191216100	COCA COLA CO/THE	EQUITY	72,568.28	\$	2,997,795.78
12/31/2013	JJ4B	J.P. MORGAN	713448108	PEPSICO INC	EQUITY	38,981.50	\$	3,233,125.64
12/31/2013	JJ4B	J.P. MORGAN	032511107	ANADARKO PETROLEUM CORP	EQUITY	17,658.12	\$	1,400,641.96
12/31/2013	JJ4B	J.P. MORGAN	989701107	ZIONS BANCORPORATION	EQUITY	34,353.25	\$	1,029,223.24
12/31/2013	JJ4B	J.P. MORGAN	74460D109	PUBLIC STORAGE	EQUITY	196.53	\$	29,581.52
12/31/2013	JJ4B	J.P. MORGAN	009158106	AIR PRODUCTS + CHEMICALS INC	EQUITY	11,840.86	\$	1,323,571.79
12/31/2013	JJ4B	J.P. MORGAN	194162103	COLGATE PALMOLIVE CO	EQUITY	21,765.57	\$	1,419,332.93
12/31/2013	JJ4B	J.P. MORGAN	370334104	GENERAL MILLS INC	EQUITY	28,054.50	\$	1,400,199.87
12/31/2013	JJ4B	J.P. MORGAN	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	11,371.16	\$	2,015,651.84
12/31/2013	JJ4B	J.P. MORGAN	806857108	SCHLUMBERGER LTD	EQUITY	123,999.89	\$	11,173,629.84
12/31/2013	JJ4B	J.P. MORGAN	053332102	AUTOZONE INC	EQUITY	5,522.46	\$	2,639,405.06
12/31/2013	JJ4B	J.P. MORGAN	406216101	HALLIBURTON CO	EQUITY	34,648.04	\$	1,758,387.97
12/31/2013	JJ4B	J.P. MORGAN	482480100	KLA TENCOR CORPORATION	EQUITY	41,899.95	\$	2,700,871.03
12/31/2013	JJ4B	J.P. MORGAN	747525103	QUALCOMM INC	EQUITY	91,523.49	\$	6,795,619.30
12/31/2013	JJ4B	J.P. MORGAN	867914103	SUNTRUST BANKS INC	EQUITY	18,395.10	\$	677,123.69
12/31/2013	JJ4B	J.P. MORGAN	872540109	TJX COMPANIES INC	EQUITY	34,432.84	\$	2,194,404.88
12/31/2013	JJ4B	J.P. MORGAN	969457100	WILLIAMS COS INC	EQUITY	32,908.76	\$	1,269,290.81
12/31/2013	JJ4B	J.P. MORGAN	983919101	XILINX INC	EQUITY	10,877.87	\$	499,511.91
12/31/2013	JJ4B	J.P. MORGAN	021441100	ALTERA CORP	EQUITY	14,218.86	\$	462,539.63
12/31/2013	JJ4B	J.P. MORGAN	416515104	HARTFORD FINANCIAL SVCS GRP	EQUITY	33,940.53	\$	1,229,665.58
12/31/2013	JJ4B	J.P. MORGAN	59156R108	METLIFE INC	EQUITY	75,683.27	\$	4,080,841.69
12/31/2013	JJ4B	J.P. MORGAN	00724F101	ADOBE SYSTEMS INC	EQUITY	25,922.16	\$	1,552,218.78
12/31/2013	JJ4B	J.P. MORGAN	91324P102	UNITEDHEALTH GROUP INC	EQUITY	145,853.90	\$	10,982,798.44
12/31/2013	JJ4B	J.P. MORGAN	469814107	JACOBS ENGINEERING GROUP INC	EQUITY	6,092.39	\$	383,759.95
12/31/2013	JJ4B	J.P. MORGAN	111320107	BROADCOM CORP CL A	EQUITY	14,307.30	\$	424,211.49
12/31/2013	JJ4B	J.P. MORGAN	918204108	VF CORP	EQUITY	33,645.74	\$	2,097,475.53
12/31/2013	JJ4B	J.P. MORGAN	693718108	PACCAR INC	EQUITY	63,577.09	\$	3,761,856.28
12/31/2013	JJ4B	J.P. MORGAN	92343V104	VERIZON COMMUNICATIONS INC	EQUITY	90,902.46	\$	4,466,946.94
12/31/2013	JJ4B	J.P. MORGAN	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	5,968,978.53	\$	5,968,978.53
12/31/2013	JJ4B	J.P. MORGAN	21036P108	CONSTELLATION BRANDS INC A	EQUITY	7,330.53	\$	515,922.47
12/31/2013	JJ4B	J.P. MORGAN	61166W101	MONSANTO CO	EQUITY	24,684.03	\$	2,876,923.16
12/31/2013	JJ4B	J.P. MORGAN	343412102	FLUOR CORP	EQUITY	78,365.88	\$	6,291,996.89
12/31/2013	JJ4B	J.P. MORGAN	018581108	ALLIANCE DATA SYSTEMS CORP	EQUITY	3,065.85	\$	806,104.02
12/31/2013	JJ4B	J.P. MORGAN	166764100	CHEVRON CORP	EQUITY	45,770.59	\$	5,717,204.39
12/31/2013	JJ4B	J.P. MORGAN	912909108	UNITED STATES STEEL CORP	EQUITY	43,580.28	\$	1,285,618.13
12/31/2013	JJ4B	J.P. MORGAN	988498101	YUM BRANDS INC	EQUITY	31,454.44	\$	2,378,270.57
12/31/2013	JJ4B	J.P. MORGAN	20030N101	COMCAST CORP CLASS A	EQUITY	138,434.93	\$	7,193,771.26
12/31/2013	JJ4B	J.P. MORGAN	16411R208	CHENIERE ENERGY INC	EQUITY	15,181.85	\$	654,641.58
12/31/2013	JJ4B	J.P. MORGAN	741503403	PRICELINE GROUP INC/THE	EQUITY	2,240.43	\$	2,604,274.74
12/31/2013	JJ4B	J.P. MORGAN	G0692U109	AXIS CAPITAL HOLDINGS LTD	EQUITY	3,734.05	\$	177,628.68
12/31/2013	JJ4B	J.P. MORGAN	09062X103	BIOGEN IDEC INC	EQUITY	21,878.58	\$	6,120,531.60
12/31/2013	JJ4B	J.P. MORGAN	38259P508	GOOGLE INC CL A	EQUITY	11,582.43	\$	12,980,543.60
12/31/2013	JJ4B	J.P. MORGAN	03076C106	AMERIPRISE FINANCIAL INC	EQUITY	26,501.92	\$	3,049,045.60
12/31/2013	JJ4B	J.P. MORGAN	124857202	CBS CORP CLASS B NON VOTING	EQUITY	26,216.95	\$	1,671,068.43
12/31/2013	JJ4B	J.P. MORGAN	87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	14,592.27	\$	447,107.10
12/31/2013	JJ4B	J.P. MORGAN	247361702	DELTA AIR LINES INC	EQUITY	91,212.98	\$	2,505,620.47
12/31/2013	JJ4B	J.P. MORGAN	550021109	LULULEMON ATHLETICA INC	EQUITY	19,751.15	\$	1,165,910.44
12/31/2013	JJ4B	J.P. MORGAN	G3922B107	GENPACT LTD W/D	EQUITY	23,239.54	\$	426,910.32

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ4B	J.P. MORGAN	G491BT108	INVESCO LTD	EQUITY	61,801.45	\$	2,249,572.76
12/31/2013	JJ4B	J.P. MORGAN	25470M109	DISH NETWORK CORP A	EQUITY	23,544.16	\$	1,363,677.63
12/31/2013	JJ4B	J.P. MORGAN	235825205	DANA HOLDING CORP	EQUITY	9,905.05	\$	194,337.17
12/31/2013	JJ4B	J.P. MORGAN	718172109	PHILIP MORRIS INTERNATIONAL	EQUITY	42,538.67	\$	3,706,394.56
12/31/2013	JJ4B	J.P. MORGAN	92826C839	VISA INC CLASS A SHARES	EQUITY	21,460.95	\$	4,778,924.80
12/31/2013	JJ4B	J.P. MORGAN	H0023R105	ACE LTD	EQUITY	84,065.22	\$	8,703,272.42
12/31/2013	JJ4B	J.P. MORGAN	88732J207	TIME WARNER CABLE	EQUITY	10,445.51	\$	1,415,366.49
12/31/2013	JJ4B	J.P. MORGAN	887317303	TIME WARNER INC	EQUITY	161,236.21	\$	11,241,388.64
12/31/2013	JJ4B	J.P. MORGAN	Y0486S104	AVAGO TECHNOLOGIES LTD	EQUITY	134,591.81	\$	7,118,560.85
12/31/2013	JJ4B	J.P. MORGAN	59151K108	METHANEX CORP	EQUITY	15,565.09	\$	922,075.70
12/31/2013	JJ4B	J.P. MORGAN	863667101	STRYKER CORP	EQUITY	39,718.48	\$	2,984,446.85
12/31/2013	JJ4B	J.P. MORGAN	177376100	CITRIX SYSTEMS INC	EQUITY	19,888.72	\$	1,257,961.61
12/31/2013	JJ4B	J.P. MORGAN	665859104	NORTHERN TRUST CORP	EQUITY	7,281.39	\$	450,645.50
12/31/2013	JJ4B	J.P. MORGAN	V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	27,022.72	\$	1,281,417.33
12/31/2013	JJ4B	J.P. MORGAN	35671D857	FREEPORT MCMORAN COPPER W/I	EQUITY	158,279.43	\$	5,973,465.86
12/31/2013	JJ4B	J.P. MORGAN	816851109	SEMPRA ENERGY	EQUITY	14,395.74	\$	1,292,161.56
12/31/2013	JJ4B	J.P. MORGAN	023135106	AMAZON.COM INC	EQUITY	8,303.34	\$	3,311,290.77
12/31/2013	JJ4B	J.P. MORGAN	58155Q103	MCKESSON CORP	EQUITY	9,964.01	\$	1,608,191.77
12/31/2013	JJ4B	J.P. MORGAN	278642103	EBAY INC	EQUITY	90,747.20	\$	4,981,113.99
12/31/2013	JJ4B	J.P. MORGAN	26875P101	EOG RESOURCES INC	EQUITY	7,119.26	\$	1,194,896.28
12/31/2013	JJ4B	J.P. MORGAN	65473P105	NISOURCE INC	EQUITY	13,717.71	\$	451,038.46
12/31/2013	JJ4B	J.P. MORGAN	025537101	AMERICAN ELECTRIC POWER	EQUITY	17,874.30	\$	835,444.79
12/31/2013	JJ4B	J.P. MORGAN	037411105	APACHE CORP	EQUITY	15,732.14	\$	1,352,019.74
12/31/2013	JJ4B	J.P. MORGAN	126408103	CSX CORP	EQUITY	162,558.85	\$	4,676,818.13
12/31/2013	JJ4B	J.P. MORGAN	444859102	HUMANA INC	EQUITY	17,980.43	\$	1,855,939.55
12/31/2013	JJ4B	J.P. MORGAN	460146103	INTERNATIONAL PAPER CO	EQUITY	7,949.59	\$	389,768.52
12/31/2013	JJ4B	J.P. MORGAN	512807108	LAM RESEARCH CORP	EQUITY	74,007.86	\$	4,029,727.83
12/31/2013	JJ4B	J.P. MORGAN	526057104	LENNAR CORP A	EQUITY	24,536.63	\$	970,669.03
12/31/2013	JJ4B	J.P. MORGAN	655844108	NORFOLK SOUTHERN CORP	EQUITY	7,364.92	\$	683,685.45
12/31/2013	JJ4B	J.P. MORGAN	674599105	OCCIDENTAL PETROLEUM CORP	EQUITY	49,922.26	\$	4,747,607.14
12/31/2013	JJ4B	J.P. MORGAN	565849106	MARATHON OIL CORP	EQUITY	20,360.39	\$	718,721.78
12/31/2013	JJ4B	J.P. MORGAN	907818108	UNION PACIFIC CORP	EQUITY	16,665.65	\$	2,799,828.82
12/31/2013	JJ4B	J.P. MORGAN	889478103	TOLL BROTHERS INC	EQUITY	38,647.40	\$	1,429,953.85
12/31/2013	JJ4B	J.P. MORGAN	015351109	ALEXION PHARMACEUTICALS INC	EQUITY	13,874.94	\$	1,846,199.23
12/31/2013	JJ4B	J.P. MORGAN	038222105	APPLIED MATERIALS INC	EQUITY	140,822.76	\$	2,491,154.59
12/31/2013	JJ4B	J.P. MORGAN	151020104	CELGENE CORP	EQUITY	23,074.45	\$	3,898,659.75
12/31/2013	JJ4B	J.P. MORGAN	156782104	CERNER CORP	EQUITY	22,532.03	\$	1,255,935.59
12/31/2013	JJ4B	J.P. MORGAN	192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	13,707.89	\$	1,384,222.56
12/31/2013	JJ4B	J.P. MORGAN	34354P105	FLOWSERVE CORP	EQUITY	18,955.21	\$	1,494,239.13
12/31/2013	JJ4B	J.P. MORGAN	880770102	TERADYNE INC	EQUITY	38,942.19	\$	686,161.47
12/31/2013	JJ4B	J.P. MORGAN	92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	30,147.53	\$	2,239,961.32
12/31/2013	JJ4B	J.P. MORGAN	375558103	GILEAD SCIENCES INC	EQUITY	18,611.28	\$	1,398,637.95
12/31/2013	JJ4B	J.P. MORGAN	80004C101	SANDISK CORP	EQUITY	10,199.85	\$	719,497.28
12/31/2013	JJ4B	J.P. MORGAN	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	76,931.22	\$	7,029,205.95
12/31/2013	JJ4B	J.P. MORGAN	742718109	PROCTER + GAMBLE CO/THE	EQUITY	78,348.20	\$	6,378,326.73
12/31/2013	JJ4B	J.P. MORGAN	013817101	ALCOA INC	EQUITY	222,607.26	\$	2,366,315.20
12/31/2013	JJ4B	J.P. MORGAN	037833100	APPLE INC	EQUITY	22,516.31	\$	12,634,127.84
12/31/2013	JJ4B	J.P. MORGAN	126650100	CVS CAREMARK CORP	EQUITY	32,879.28	\$	2,353,170.00
12/31/2013	JJ4B	J.P. MORGAN	14040H105	CAPITAL ONE FINANCIAL CORP	EQUITY	30,285.10	\$	2,320,141.36
12/31/2013	JJ4B	J.P. MORGAN	17275R102	CISCO SYSTEMS INC	EQUITY	321,206.78	\$	7,211,092.13
12/31/2013	JJ4B	J.P. MORGAN	254687106	WALT DISNEY CO/THE	EQUITY	36,534.72	\$	2,791,252.30
12/31/2013	JJ4B	J.P. MORGAN	30231G102	EXXON MOBIL CORP	EQUITY	121,602.24	\$	12,306,146.19
12/31/2013	JJ4B	J.P. MORGAN	428236103	HEWLETT PACKARD CO	EQUITY	26,305.39	\$	736,024.77
12/31/2013	JJ4B	J.P. MORGAN	437076102	HOME DEPOT INC	EQUITY	73,216.83	\$	6,028,673.66
12/31/2013	JJ4B	J.P. MORGAN	585055106	MEDTRONIC INC	EQUITY	34,431.86	\$	1,976,044.28
12/31/2013	JJ4B	J.P. MORGAN	594918104	MICROSOFT CORP	EQUITY	267,318.56	\$	10,005,733.77
12/31/2013	JJ4B	J.P. MORGAN	617446448	MORGAN STANLEY	EQUITY	138,690.42	\$	4,349,331.57
12/31/2013	JJ4B	J.P. MORGAN	68389X105	ORACLE CORP	EQUITY	131,782.43	\$	5,041,995.78

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ4B	J.P. MORGAN	717081103	PFIZER INC W/D	EQUITY	129,720.84	\$	3,973,349.40
12/31/2013	JJ4B	J.P. MORGAN	784635104	SPX CORP	EQUITY	8,784.84	\$	875,057.94
12/31/2013	JJ4B	J.P. MORGAN	931142103	WAL MART STORES INC	EQUITY	16,066.23	\$	1,264,252.01
12/31/2013	JJ4B	J.P. MORGAN	949746101	WELLS FARGO + CO	EQUITY	263,289.72	\$	11,953,353.29
12/31/2013	JJ4B	J.P. MORGAN	574599106	MASCO CORP	EQUITY	76,154.94	\$	1,734,047.87
12/31/2013	JJ4B	J.P. MORGAN	060505104	BANK OF AMERICA CORP	EQUITY	485,946.11	\$	7,566,181.01
12/31/2013	JJ4B	J.P. MORGAN	291011104	EMERSON ELECTRIC CO	EQUITY	32,623.79	\$	2,289,537.69
12/31/2013	JJ4B	J.P. MORGAN	384802104	WW GRAINGER INC	EQUITY	2,397.65	\$	612,408.31
12/31/2013	JJ4B	J.P. MORGAN	'USD	US DOLLAR	CASH	20.80	\$	20.80
12/31/2013	JJ4B	J.P. MORGAN	002824100	ABBOTT LABORATORIES	EQUITY	57,239.03	\$	2,193,972.09
12/31/2013	JJ4B	J.P. MORGAN	110122108	BRISTOL MYERS SQUIBB CO	EQUITY	124,442.08	\$	6,614,096.40
12/31/2013	JJ4B	J.P. MORGAN	260543103	DOW CHEMICAL CO/THE	EQUITY	84,301.06	\$	3,742,966.91
12/31/2013	JJ4B	J.P. MORGAN	548661107	LOWE S COS INC	EQUITY	46,518.38	\$	2,304,985.84
12/31/2013	JJ4B	J.P. MORGAN	571748102	MARSH + MCLENNAN COS	EQUITY	62,859.76	\$	3,039,897.87
12/31/2013	JJ4B	J.P. MORGAN	883203101	TEXTRON INC	EQUITY	6,937.47	\$	255,021.36
12/31/2013	JJ8P	PRIMECAP	55027E102	LUMINEX CORP	EQUITY	29,774.12	\$	577,617.99
12/31/2013	JJ8P	PRIMECAP	637071101	NATIONAL OILWELL VARCO INC	EQUITY	13,855.28	\$	1,101,910.81
12/31/2013	JJ8P	PRIMECAP	71654V101	PETROLEO BRASILEIRO SPON ADR	EQUITY	41,664.12	\$	612,045.91
12/31/2013	JJ8P	PRIMECAP	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	21,811,618.40	\$	21,811,618.40
12/31/2013	JJ8P	PRIMECAP	61166W101	MONSANTO CO	EQUITY	52,276.68	\$	6,092,846.82
12/31/2013	JJ8P	PRIMECAP	30161N101	EXELON CORP	EQUITY	2,849.67	\$	78,052.42
12/31/2013	JJ8P	PRIMECAP	812578102	SEATTLE GENETICS INC	EQUITY	3,439.26	\$	137,191.89
12/31/2013	JJ8P	PRIMECAP	98956P102	ZIMMER HOLDINGS INC	EQUITY	5,306.28	\$	494,492.17
12/31/2013	JJ8P	PRIMECAP	292505104	ENCANA CORP	EQUITY	66,819.81	\$	1,206,097.64
12/31/2013	JJ8P	PRIMECAP	13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	294.79	\$	44,608.12
12/31/2013	JJ8P	PRIMECAP	477143101	JETBLUE AIRWAYS CORP	EQUITY	138,847.64	\$	1,187,147.35
12/31/2013	JJ8P	PRIMECAP	655044105	NOBLE ENERGY INC	EQUITY	25,548.75	\$	1,740,125.53
12/31/2013	JJ8P	PRIMECAP	143130102	CARMAX INC	EQUITY	155,257.80	\$	7,300,221.90
12/31/2013	JJ8P	PRIMECAP	294821608	ERICSSON (LM) TEL SP ADR	EQUITY	111,038.81	\$	1,359,115.02
12/31/2013	JJ8P	PRIMECAP	228368106	CROWN HOLDINGS INC	EQUITY	687.85	\$	30,657.52
12/31/2013	JJ8P	PRIMECAP	143658300	CARNIVAL CORP	EQUITY	135,506.65	\$	5,443,302.22
12/31/2013	JJ8P	PRIMECAP	09062X103	BIOGEN IDEC INC	EQUITY	82,935.18	\$	23,201,116.86
12/31/2013	JJ8P	PRIMECAP	38259P508	GOOGLE INC CL A	EQUITY	17,294.54	\$	19,382,164.03
12/31/2013	JJ8P	PRIMECAP	64126X201	NEUSTAR INC CLASS A	EQUITY	51,922.93	\$	2,588,877.09
12/31/2013	JJ8P	PRIMECAP	12541W209	C.H. ROBINSON WORLDWIDE INC	EQUITY	54,143.70	\$	3,158,743.59
12/31/2013	JJ8P	PRIMECAP	67020Y100	NUANCE COMMUNICATIONS INC	EQUITY	188,471.18	\$	2,864,761.96
12/31/2013	JJ8P	PRIMECAP	13342B105	CAMERON INTERNATIONAL CORP	EQUITY	7,664.63	\$	456,275.17
12/31/2013	JJ8P	PRIMECAP	09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	46,577.34	\$	3,272,989.75
12/31/2013	JJ8P	PRIMECAP	750917106	RAMBUS INC	EQUITY	43,334.61	\$	410,378.80
12/31/2013	JJ8P	PRIMECAP	767744105	RITCHIE BROS AUCTIONEERS	EQUITY	58,074.28	\$	1,331,643.23
12/31/2013	JJ8P	PRIMECAP	461202103	INTUIT INC	EQUITY	51,490.56	\$	3,929,759.73
12/31/2013	JJ8P	PRIMECAP	487836108	KELLOGG CO	EQUITY	26,433.13	\$	1,614,271.39
12/31/2013	JJ8P	PRIMECAP	651639106	NEWMONT MINING CORP	EQUITY	52,276.68	\$	1,203,931.89
12/31/2013	JJ8P	PRIMECAP	V7780T103	ROYAL CARIBBEAN CRUISES LTD	EQUITY	4,716.69	\$	223,665.57
12/31/2013	JJ8P	PRIMECAP	73755L107	POTASH CORP OF SASKATCHEWAN	EQUITY	62,790.97	\$	2,069,590.45
12/31/2013	JJ8P	PRIMECAP	26875P101	EOG RESOURCES INC	EQUITY	10,907.35	\$	1,830,689.96
12/31/2013	JJ8P	PRIMECAP	845467109	SOUTHWESTERN ENERGY CO	EQUITY	21,421.65	\$	842,513.35
12/31/2013	JJ8P	PRIMECAP	714046109	PERKINELMER INC	EQUITY	7,861.15	\$	324,115.40
12/31/2013	JJ8P	PRIMECAP	126408103	CSX CORP	EQUITY	8,057.68	\$	231,819.55
12/31/2013	JJ8P	PRIMECAP	655844108	NORFOLK SOUTHERN CORP	EQUITY	18,768.51	\$	1,742,280.47
12/31/2013	JJ8P	PRIMECAP	907818108	UNION PACIFIC CORP	EQUITY	11,595.20	\$	1,947,994.11
12/31/2013	JJ8P	PRIMECAP	675232102	OCEANEERING INTL INC	EQUITY	1,867.02	\$	147,270.87
12/31/2013	JJ8P	PRIMECAP	75281A109	RANGE RESOURCES CORP	EQUITY	8,745.53	\$	737,336.01
12/31/2013	JJ8P	PRIMECAP	038222105	APPLIED MATERIALS INC	EQUITY	89,911.96	\$	1,590,542.49
12/31/2013	JJ8P	PRIMECAP	497266106	KIRBY CORP	EQUITY	43,924.20	\$	4,359,476.98
12/31/2013	JJ8P	PRIMECAP	896239100	TRIMBLE NAVIGATION LTD	EQUITY	156,633.51	\$	5,435,182.63
12/31/2013	JJ8P	PRIMECAP	00826T108	AFFYMETRIX INC	EQUITY	88,143.20	\$	755,387.19
12/31/2013	JJ8P	PRIMECAP	225447101	CREE INC	EQUITY	80,282.04	\$	5,023,247.32

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ8P	PRIMECAP	397624107	GREIF INC CL A	EQUITY	2,751.40	\$	144,173.58
12/31/2013	JJ8P	PRIMECAP	67066G104	NVIDIA CORP	EQUITY	140,125.08	\$	2,244,803.79
12/31/2013	JJ8P	PRIMECAP	80004C101	SANDISK CORP	EQUITY	61,218.74	\$	4,318,370.02
12/31/2013	JJ8P	PRIMECAP	871503108	SYMANTEC CORP	EQUITY	146,708.80	\$	3,459,393.45
12/31/2013	JJ8P	PRIMECAP	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	53,455.85	\$	4,884,261.12
12/31/2013	JJ8P	PRIMECAP	Y2573F102	FLEXTRONICS INTL LTD	EQUITY	405,045.99	\$	3,147,207.34
12/31/2013	JJ8P	PRIMECAP	031162100	AMGEN INC	EQUITY	202,424.73	\$	23,108,807.25
12/31/2013	JJ8P	PRIMECAP	101137107	BOSTON SCIENTIFIC CORP	EQUITY	162,824.16	\$	1,957,146.46
12/31/2013	JJ8P	PRIMECAP	17275R102	CISCO SYSTEMS INC	EQUITY	66,918.08	\$	1,502,310.86
12/31/2013	JJ8P	PRIMECAP	254687106	WALT DISNEY CO/THE	EQUITY	41,860.65	\$	3,198,153.52
12/31/2013	JJ8P	PRIMECAP	01748X102	ALLEGiant TRAVEL CO	EQUITY	20,439.00	\$	2,155,088.36
12/31/2013	JJ8P	PRIMECAP	247361702	DELTA AIR LINES INC	EQUITY	80,675.10	\$	2,216,144.97
12/31/2013	JJ8P	PRIMECAP	00766T100	AECOM TECHNOLOGY CORP	EQUITY	17,982.39	\$	529,221.77
12/31/2013	JJ8P	PRIMECAP	73179V103	POLYPORE INTERNATIONAL INC	EQUITY	48,346.10	\$	1,880,663.32
12/31/2013	JJ8P	PRIMECAP	12572Q105	CME GROUP INC	EQUITY	2,554.88	\$	200,455.51
12/31/2013	JJ8P	PRIMECAP	92826C839	VISA INC CLASS A SHARES	EQUITY	30,363.71	\$	6,761,390.85
12/31/2013	JJ8P	PRIMECAP	64110D104	NETAPP INC	EQUITY	37,438.75	\$	1,540,230.12
12/31/2013	JJ8P	PRIMECAP	00507V109	ACTIVISION BLIZZARD INC	EQUITY	26,629.66	\$	474,806.86
12/31/2013	JJ8P	PRIMECAP	53217V109	LIFE TECHNOLOGIES CORP	EQUITY	71,867.66	\$	5,447,568.47
12/31/2013	JJ8P	PRIMECAP	H8817H100	TRANSOCEAN LTD	EQUITY	79,201.13	\$	3,914,119.97
12/31/2013	JJ8P	PRIMECAP	G96666105	WILLIS GROUP HOLDINGS PLC	EQUITY	68,293.78	\$	3,060,244.30
12/31/2013	JJ8P	PRIMECAP	084670702	BERKSHIRE HATHAWAY INC CL B	EQUITY	27,464.91	\$	3,256,239.59
12/31/2013	JJ8P	PRIMECAP	88160R101	TESLA MOTORS INC	EQUITY	6,878.51	\$	1,034,390.37
12/31/2013	JJ8P	PRIMECAP	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	61,022.21	\$	2,308,470.30
12/31/2013	JJ8P	PRIMECAP	620076307	MOTOROLA SOLUTIONS INC	EQUITY	7,285.33	\$	491,759.44
12/31/2013	JJ8P	PRIMECAP	83415T101	SOLAZYME INC	EQUITY	40,484.95	\$	440,881.06
12/31/2013	JJ8P	PRIMECAP	014491104	ALEXANDER + BALDWIN INC	EQUITY	21,126.85	\$	881,623.57
12/31/2013	JJ8P	PRIMECAP	25490A309	DIRECTV	EQUITY	87,062.29	\$	6,015,133.41
12/31/2013	JJ8P	PRIMECAP	N07059210	ASML HOLDING NV NY REG SHS	EQUITY	45,280.25	\$	4,242,759.47
12/31/2013	JJ8P	PRIMECAP	00287Y109	ABBVIE INC	EQUITY	92,466.83	\$	4,883,173.34
12/31/2013	JJ8P	PRIMECAP	501797104	L BRANDS INC	EQUITY	142,974.75	\$	8,842,988.23
12/31/2013	JJ8P	PRIMECAP	09228F103	BLACKBERRY LTD	EQUITY	118,113.85	\$	879,948.17
12/31/2013	JJ8P	PRIMECAP	268648102	EMC CORP/MA	EQUITY	127,154.18	\$	3,197,927.51
12/31/2013	JJ8P	PRIMECAP	428236103	HEWLETT PACKARD CO	EQUITY	69,571.22	\$	1,946,602.68
12/31/2013	JJ8P	PRIMECAP	585055106	MEDTRONIC INC	EQUITY	157,124.83	\$	9,017,393.84
12/31/2013	JJ8P	PRIMECAP	594918104	MICROSOFT CORP	EQUITY	300,689.16	\$	11,254,795.37
12/31/2013	JJ8P	PRIMECAP	595112103	MICRON TECHNOLOGY INC	EQUITY	107,206.50	\$	2,332,813.35
12/31/2013	JJ8P	PRIMECAP	68389X105	ORACLE CORP	EQUITY	33,409.91	\$	1,278,263.04
12/31/2013	JJ8P	PRIMECAP	74005P104	PRAXAIR INC	EQUITY	11,202.15	\$	1,456,614.95
12/31/2013	JJ8P	PRIMECAP	941848103	WATERS CORP	EQUITY	6,288.92	\$	628,892.37
12/31/2013	JJ8P	PRIMECAP	949746101	WELLS FARGO + CO	EQUITY	42,941.56	\$	1,949,546.69
12/31/2013	JJ8P	PRIMECAP	171232101	CHUBB CORP	EQUITY	33,802.96	\$	3,266,380.48
12/31/2013	JJ8P	PRIMECAP	002824100	ABBOTT LABORATORIES	EQUITY	134,425.74	\$	5,152,538.75
12/31/2013	JJ8P	PRIMECAP	260543103	DOW CHEMICAL CO/THE	EQUITY	21,912.97	\$	972,935.80
12/31/2013	JJ8P	PRIMECAP	571748102	MARSH + MCLENNAN COS	EQUITY	190,141.68	\$	9,195,251.48
12/31/2013	JJ8P	PRIMECAP	577081102	MATTEL INC	EQUITY	65,738.91	\$	3,127,857.11
12/31/2013	JJ8P	PRIMECAP	882508104	TEXAS INSTRUMENTS INC	EQUITY	302,752.72	\$	13,293,871.76
12/31/2013	JJ8P	PRIMECAP	458140100	INTEL CORP	EQUITY	107,992.61	\$	2,803,488.19
12/31/2013	JJ8P	PRIMECAP	532457108	ELI LILLY + CO	EQUITY	255,487.52	\$	13,029,863.73
12/31/2013	JJ8P	PRIMECAP	963320106	WHIRLPOOL CORP	EQUITY	16,704.95	\$	2,620,339.01
12/31/2013	JJ8P	PRIMECAP	075896100	BED BATH + BEYOND INC	EQUITY	25,057.43	\$	2,012,111.65
12/31/2013	JJ8P	PRIMECAP	713448108	PEPSICO INC	EQUITY	786.12	\$	65,200.42
12/31/2013	JJ8P	PRIMECAP	911312106	UNITED PARCEL SERVICE CL B	EQUITY	47,756.51	\$	5,018,254.50
12/31/2013	JJ8P	PRIMECAP	149123101	CATERPILLAR INC	EQUITY	36,456.10	\$	3,310,578.84
12/31/2013	JJ8P	PRIMECAP	778296103	ROSS STORES INC	EQUITY	32,623.79	\$	2,444,500.70
12/31/2013	JJ8P	PRIMECAP	806857108	SCHLUMBERGER LTD	EQUITY	42,253.71	\$	3,807,481.44
12/31/2013	JJ8P	PRIMECAP	097023105	BOEING CO/THE	EQUITY	23,681.73	\$	3,232,319.08
12/31/2013	JJ8P	PRIMECAP	219350105	CORNING INC	EQUITY	110,744.02	\$	1,973,458.35

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ8P	PRIMECAP	31428X106	FEDEX CORP	EQUITY	79,299.40	\$	11,400,874.29
12/31/2013	JJ8P	PRIMECAP	747525103	QUALCOMM INC	EQUITY	113,495.42	\$	8,427,034.89
12/31/2013	JJ8P	PRIMECAP	773903109	ROCKWELL AUTOMATION INC	EQUITY	16,606.69	\$	1,962,246.38
12/31/2013	JJ8P	PRIMECAP	844741108	SOUTHWEST AIRLINES CO	EQUITY	446,513.58	\$	8,412,315.86
12/31/2013	JJ8P	PRIMECAP	872540109	TJX COMPANIES INC	EQUITY	30,363.71	\$	1,935,079.21
12/31/2013	JJ8P	PRIMECAP	021441100	ALTERA CORP	EQUITY	87,357.08	\$	2,841,725.82
12/31/2013	JJ8P	PRIMECAP	285512109	ELECTRONIC ARTS INC	EQUITY	156,535.24	\$	3,590,918.42
12/31/2013	JJ8P	PRIMECAP	466313103	JABIL CIRCUIT INC	EQUITY	47,658.25	\$	831,159.87
12/31/2013	JJ8P	PRIMECAP	808513105	SCHWAB (CHARLES) CORP	EQUITY	484,345.39	\$	12,592,980.06
12/31/2013	JJ8P	PRIMECAP	00724F101	ADOBE SYSTEMS INC	EQUITY	202,326.47	\$	12,115,308.80
12/31/2013	JJ8P	PRIMECAP	37733W105	GLAXOSMITHKLINE PLC SPON ADR	EQUITY	93,646.00	\$	4,999,760.16
12/31/2013	JJ8P	PRIMECAP	66987V109	NOVARTIS AG ADR	EQUITY	131,870.87	\$	10,599,780.39
12/31/2013	JJ8P	PRIMECAP	835699307	SONY CORP SPONSORED ADR	EQUITY	64,756.26	\$	1,119,635.75
12/31/2013	JJ8P	PRIMECAP	469814107	JACOBS ENGINEERING GROUP INC	EQUITY	7,271.57	\$	458,036.07
12/31/2013	JJ8P	PRIMECAP	N72482107	QIAGEN N.V.	EQUITY	40,976.27	\$	975,644.95
12/31/2013	JJ8P	PRIMECAP	693718108	PACCAR INC	EQUITY	29,479.33	\$	1,744,291.94
12/31/2013	JJ4C	SSGA S&P 500 NL	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	0.21	\$	0.21
12/31/2013	JJ4C	SSGA S&P 500 NL	857444590	SSGA S+P 500 INDEX SER A	EQUITY	2,035,890.34	\$	67,642,456.60
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	26884L109	EQT CORP	EQUITY	24,903.16	\$	2,235,805.26
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G1151C101	ACCENTURE PLC CL A	EQUITY	792.99	\$	65,199.96
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	B4JSTL903	WYNN MACAU LTD	EQUITY	262,562.56	\$	1,191,965.47
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	88160R101	TESLA MOTORS INC	EQUITY	5,109.75	\$	768,404.28
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	91911K102	VALEANT PHARMACEUTICALS INTE	EQUITY	12,970.91	\$	1,522,784.26
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	910047109	UNITED CONTINENTAL HOLDINGS	EQUITY	55,224.61	\$	2,089,147.03
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	67103H107	O REILLY AUTOMOTIVE INC	EQUITY	24,006.00	\$	3,089,812.37
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G2554F113	COVIDIEN PLC	EQUITY	13,069.17	\$	890,010.44
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	172967424	CITIGROUP INC	EQUITY	12,086.53	\$	629,828.83
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	53578A108	LINKEDIN CORP A	EQUITY	11,496.94	\$	2,492,881.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	693656100	PVH CORP	EQUITY	14,936.19	\$	2,031,621.07
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	751212101	RALPH LAUREN CORP	EQUITY	7,822.83	\$	1,381,277.35
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	896945201	TRIPADVISOR INC	EQUITY	6,485.45	\$	537,190.03
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G60754101	MICHAEL KORS HOLDINGS LTD	EQUITY	4,323.64	\$	351,035.93
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	03027X100	AMERICAN TOWER CORP	EQUITY	82,433.05	\$	6,579,806.02
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	611740101	MONSTER BEVERAGE CORP	EQUITY	8,450.74	\$	572,706.73
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	30219G108	EXPRESS SCRIPTS HOLDING CO	EQUITY	8,913.57	\$	626,088.92
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	30303M102	FACEBOOK INC A	EQUITY	105,905.47	\$	5,788,793.24
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	501797104	L BRANDS INC	EQUITY	31,346.35	\$	1,938,771.99
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	34988V106	FOSSIL GROUP INC	EQUITY	15,297.81	\$	1,834,818.95
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G5480U104	LIBERTY GLOBAL PLC A	EQUITY	2,653.14	\$	236,102.90
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	90130A101	TWENTY FIRST CENTURY FOX A	EQUITY	45,103.37	\$	1,586,736.71
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	45866F104	INTERCONTINENTAL EXCHANGE IN	EQUITY	10,121.24	\$	2,276,468.52
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	90184L102	TWITTER INC	EQUITY	7,369.83	\$	469,089.83
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	43300A104	HILTON WORLDWIDE HOLDINGS IN	EQUITY	16,803.22	\$	373,871.60
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G97822103	PERRIGO CO PLC	EQUITY	6,288.92	\$	965,098.23
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	49271M100	KEURIG GREEN MOUNTAIN INC	EQUITY	14,051.81	\$	1,062,036.09
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	857477103	STATE STREET CORP	EQUITY	40,637.26	\$	2,982,368.22
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	913017109	UNITED TECHNOLOGIES CORP	EQUITY	14,381.98	\$	1,636,669.59
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	025816109	AMERICAN EXPRESS CO	EQUITY	48,368.70	\$	4,388,492.29
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	571903202	MARRIOTT INTERNATIONAL CL A	EQUITY	19,794.39	\$	977,050.95
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	654106103	NIKE INC CL B	EQUITY	22,734.46	\$	1,787,837.86
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	14149Y108	CARDINAL HEALTH INC	EQUITY	6,976.77	\$	466,118.32
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	412822108	HARLEY DAVIDSON INC	EQUITY	34,196.02	\$	2,367,732.60
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	713448108	PEPSICO INC	EQUITY	10,219.50	\$	847,605.41
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	824348106	SHERWIN WILLIAMS CO/THE	EQUITY	22,797.35	\$	4,183,313.41
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	886547108	TIFFANY + CO	EQUITY	6,976.77	\$	647,305.16
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	278865100	ECOLAB INC	EQUITY	41,467.59	\$	4,323,825.66
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	38141G104	GOLDMAN SACHS GROUP INC	EQUITY	486.41	\$	86,220.85
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	778296103	ROSS STORES INC	EQUITY	22,306.03	\$	1,671,390.54

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	806857108	SCHLUMBERGER LTD	EQUITY	27,685.02	\$	2,494,697.26
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	097023105	BOEING CO/THE	EQUITY	44,941.24	\$	6,134,029.59
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	31428X106	FEDEX CORP	EQUITY	19,033.82	\$	2,736,492.38
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	337738108	FISERV INC	EQUITY	33,850.13	\$	1,998,850.27
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	747525103	QUALCOMM INC	EQUITY	58,383.81	\$	4,334,998.08
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	91324P102	UNITEDHEALTH GROUP INC	EQUITY	14,438.98	\$	1,087,254.87
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	052769106	AUTODESK INC	EQUITY	1,717.66	\$	86,449.94
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	918204108	VF CORP	EQUITY	7,075.04	\$	441,057.94
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	235851102	DANAHER CORP	EQUITY	130,624.88	\$	10,084,240.37
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	00971T101	AKAMAI TECHNOLOGIES INC	EQUITY	29,872.39	\$	1,409,379.24
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	018490102	ALLERGAN INC	EQUITY	5,756.33	\$	639,413.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	855244109	STARBUCKS CORP	EQUITY	84,136.95	\$	6,595,495.90
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	2,200,401.73	\$	2,200,401.73
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	485170302	KANSAS CITY SOUTHERN	EQUITY	23,779.99	\$	2,944,676.49
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	48203R104	JUNIPER NETWORKS INC	EQUITY	1,470.04	\$	33,178.71
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	21036P108	CONSTELLATION BRANDS INC A	EQUITY	5,699.34	\$	401,119.34
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	61166W101	MONSANTO CO	EQUITY	16,493.68	\$	1,922,338.98
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	00817Y108	AETNA INC	EQUITY	982.64	\$	67,399.57
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	46625H100	JPMORGAN CHASE + CO	EQUITY	622.01	\$	36,375.37
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	902973304	US BANCORP	EQUITY	23,800.63	\$	961,545.38
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	018581108	ALLIANCE DATA SYSTEMS CORP	EQUITY	5,994.13	\$	1,576,036.70
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	30249U101	FMC TECHNOLOGIES INC	EQUITY	1,166.40	\$	60,897.68
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	03073E105	AMERISOURCEBERGEN CORP	EQUITY	2,456.61	\$	172,724.31
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	13645T100	CANADIAN PACIFIC RAILWAY LTD	EQUITY	3,930.58	\$	594,774.96
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	88579Y101	3M CO	EQUITY	2,804.47	\$	393,326.48
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	64110L106	NETFLIX INC	EQUITY	6,681.98	\$	2,460,105.09
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	983134107	WYNN RESORTS LTD	EQUITY	13,167.43	\$	2,557,247.34
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	656039906	NAVER CORP	EQUITY	1,239.11	\$	850,067.65
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	143658300	CARNIVAL CORP	EQUITY	3,646.59	\$	146,483.64
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	741503403	PRICELINE GROUP INC/THE	EQUITY	10,259.79	\$	11,925,979.18
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	09062X103	BIOGEN IDEC INC	EQUITY	26,530.41	\$	7,421,883.34
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	25,647.02	\$	1,272,604.98
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	B01CT3905	TENCENT HOLDINGS LTD	EQUITY	46,184.28	\$	2,942,451.83
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	79466L302	SALESFORCE.COM INC	EQUITY	74,276.12	\$	4,099,299.01
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	38259P508	GOOGLE INC CL A	EQUITY	18,943.42	\$	21,230,077.17
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	517834107	LAS VEGAS SANDS CORP	EQUITY	77,574.86	\$	6,118,328.90
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	056752108	BAIDU INC SPON ADR	EQUITY	30,268.39	\$	5,384,141.76
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	03076C106	AMERIPRISE FINANCIAL INC	EQUITY	17,256.22	\$	1,985,327.76
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	451734107	IHS INC CLASS A	EQUITY	5,208.01	\$	623,399.39
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	87236Y108	TD AMERITRADE HOLDING CORP	EQUITY	63,905.29	\$	1,958,058.11
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY	7,593.88	\$	4,045,864.90
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	85590A401	STARWOOD HOTELS + RESORTS	EQUITY	44,640.55	\$	3,546,691.62
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	13342B105	CAMERON INTERNATIONAL CORP	EQUITY	929.58	\$	55,337.99
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	57636Q104	MASTERCARD INC CLASS A	EQUITY	14,775.04	\$	12,343,954.96
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	247361702	DELTA AIR LINES INC	EQUITY	50,311.39	\$	1,382,053.87
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	550021109	LULULEMON ATHLETICA INC	EQUITY	8,450.74	\$	498,847.25
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	20605P101	CONCHO RESOURCES INC	EQUITY	13,002.35	\$	1,404,253.77
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	G491BT108	INVESCO LTD	EQUITY	98,668.30	\$	3,591,526.09
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	256746108	DOLLAR TREE INC	EQUITY	16,553.63	\$	933,955.59
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	92826C839	VISA INC CLASS A SHARES	EQUITY	34,788.56	\$	7,746,715.87
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	25470F302	DISCOVERY COMMUNICATIONS C	EQUITY	56,615.05	\$	4,747,738.32
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	756577102	RED HAT INC	EQUITY	23,583.46	\$	1,321,617.31
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	461202103	INTUIT INC	EQUITY	925.65	\$	70,645.68
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	966837106	WHOLE FOODS MARKET INC	EQUITY	43,210.80	\$	2,498,880.65
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	863667101	STRYKER CORP	EQUITY	13,591.94	\$	1,021,298.09
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	177376100	CITRIX SYSTEMS INC	EQUITY	1,179.17	\$	74,582.70
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	665859104	NORTHERN TRUST CORP	EQUITY	12,230.97	\$	756,974.97
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	023135106	AMAZON.COM INC	EQUITY	47,552.12	\$	18,963,311.57

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2644%
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	58155Q103	MCKESSON CORP	EQUITY	48,104.37	\$	7,764,045.35
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	311900104	FASTENAL CO	EQUITY	27,902.19	\$	1,325,632.84
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	'JPY	JAPANESE YEN	CASH	149,361.94	\$	1,421.07
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	278642103	EBAY INC	EQUITY	69,042.56	\$	3,789,745.87
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	26875P101	EOG RESOURCES INC	EQUITY	3,083.54	\$	517,541.00
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	776696106	ROPER INDUSTRIES INC	EQUITY	13,306.97	\$	1,845,410.52
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	302491303	FMC CORP	EQUITY	12,086.53	\$	912,049.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	526057104	LENNAR CORP A	EQUITY	3,144.46	\$	124,394.91
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	723787107	PIONEER NATURAL RESOURCES CO	EQUITY	24,369.58	\$	4,485,708.45
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	883556102	THERMO FISHER SCIENTIFIC INC	EQUITY	36,617.26	\$	4,077,331.69
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	907818108	UNION PACIFIC CORP	EQUITY	19,759.01	\$	3,319,514.03
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	009363102	AIRGAS INC	EQUITY	491.32	\$	54,954.38
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	445658107	HUNT (JB) TRANSPRT SVCS INC	EQUITY	6,485.45	\$	501,325.48
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	740189105	PRECISION CASTPARTS CORP	EQUITY	29,135.40	\$	7,846,164.35
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	75281A109	RANGE RESOURCES CORP	EQUITY	33,173.09	\$	2,796,823.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	75886F107	REGENERON PHARMACEUTICALS	EQUITY	9,531.65	\$	2,623,491.33
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	806407102	HENRY SCHEIN INC	EQUITY	786.12	\$	89,821.55
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	892356106	TRACTOR SUPPLY COMPANY	EQUITY	26,040.07	\$	2,020,188.99
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	015351109	ALEXION PHARMACEUTICALS INC	EQUITY	26,725.96	\$	3,556,156.28
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	127097103	CABOT OIL + GAS CORP	EQUITY	5,601.07	\$	217,097.58
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	151020104	CELGENE CORP	EQUITY	40,304.14	\$	6,809,787.42
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	192446102	COGNIZANT TECH SOLUTIONS A	EQUITY	34,392.55	\$	3,472,959.83
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	34354P105	FLOWSERVE CORP	EQUITY	16,901.48	\$	1,332,343.85
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	716933106	PHARMACYCLICS INC	EQUITY	1,867.02	\$	197,493.82
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	896239100	TRIMBLE NAVIGATION LTD	EQUITY	9,335.12	\$	323,928.70
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	92532F100	VERTEX PHARMACEUTICALS INC	EQUITY	393.06	\$	29,204.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	929740108	WABTEC CORP	EQUITY	9,531.65	\$	707,915.64
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	375558103	GILEAD SCIENCES INC	EQUITY	154,275.16	\$	11,593,778.18
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	677062903	SOFTBANK CORP	EQUITY	10,317.77	\$	903,129.65
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	075887109	BECTON DICKINSON AND CO	EQUITY	3,340.99	\$	369,146.06
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	354613101	FRANKLIN RESOURCES INC	EQUITY	61,042.85	\$	3,524,003.62
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	438516106	HONEYWELL INTERNATIONAL INC	EQUITY	23,514.68	\$	2,148,536.19
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	742718109	PROCTER + GAMBLE CO/THE	EQUITY	13,363.96	\$	1,087,960.21
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	037833100	APPLE INC	EQUITY	10,775.68	\$	6,046,340.49
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	126650100	CVS CAREMARK CORP	EQUITY	25,548.75	\$	1,828,524.21
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	254687106	WALT DISNEY CO/THE	EQUITY	15,203.47	\$	1,161,545.34
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	437076102	HOME DEPOT INC	EQUITY	45,299.90	\$	3,729,994.04
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	617446448	MORGAN STANLEY	EQUITY	78,021.96	\$	2,446,768.64
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	74005P104	PRAXAIR INC	EQUITY	30,267.41	\$	3,935,671.38
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	384802104	WW GRAINGER INC	EQUITY	2,573.55	\$	657,334.99
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	548661107	LOWE S COS INC	EQUITY	68,686.84	\$	3,403,432.83
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	571748102	MARSH + MCLENNAN COS	EQUITY	17,794.71	\$	860,551.98
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	22160K105	COSTCO WHOLESALE CORP	EQUITY	9,335.12	\$	1,110,972.76
12/31/2013	JJ9N	T ROWE PRICE LG CAP GROWTH	478366107	JOHNSON CONTROLS INC	EQUITY	6,878.51	\$	352,867.58
Total							\$	1,914,448,912.40

JJ4C-1	Salaried	\$ 1,914,117,448.94	98.26%
JJ4C-2	Union	\$ 12,492,307.02	0.64%
JJ4C-8	Puerto Rico	\$ 21,315,249.01	1.09%
		\$ 1,947,925,004.97	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8R	DELAWARE	450911201	ITT CORP	EQUITY	26,041.56	\$	1,130,724.41
12/31/2013	JJ8R	DELAWARE	014491104	ALEXANDER + BALDWIN INC	EQUITY	14,838.77	\$	619,222.04
12/31/2013	JJ8R	DELAWARE	57686G105	MATSON INC	EQUITY	16,312.82	\$	425,927.85
12/31/2013	JJ8R	DELAWARE	08579W103	BERRY PLASTICS GROUP INC	EQUITY	33,903.16	\$	806,556.16
12/31/2013	JJ8R	DELAWARE	751452202	RAMCO GERSHENSON PROPERTIES	EQUITY	25,845.02	\$	406,800.57
12/31/2013	JJ8R	DELAWARE	59001A102	MERITAGE HOMES CORP	EQUITY	15,821.47	\$	759,272.55
12/31/2013	JJ8R	DELAWARE	320209109	FIRST FINANCIAL BANCORP	EQUITY	32,822.19	\$	572,090.75
12/31/2013	JJ8R	DELAWARE	920355104	VALSPAR CORP	EQUITY	1,965.40	\$	140,113.40
12/31/2013	JJ8R	DELAWARE	589433101	MEREDITH CORP	EQUITY	12,382.02	\$	641,388.81
12/31/2013	JJ8R	DELAWARE	320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	27,319.07	\$	478,903.25
12/31/2013	JJ8R	DELAWARE	091826107	BLACK BOX CORP	EQUITY	10,023.54	\$	298,701.57
12/31/2013	JJ8R	DELAWARE	879369106	TELEFLEX INC	EQUITY	6,977.17	\$	654,877.35
12/31/2013	JJ8R	DELAWARE	377316104	GLATFELTER	EQUITY	22,995.19	\$	635,586.95
12/31/2013	JJ8R	DELAWARE	950755108	WERNER ENTERPRISES INC	EQUITY	25,157.13	\$	622,135.75
12/31/2013	JJ8R	DELAWARE	101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	40,585.52	\$	512,189.28
12/31/2013	JJ8R	DELAWARE	359694106	H.B. FULLER CO.	EQUITY	25,157.13	\$	1,309,176.88
12/31/2013	JJ8R	DELAWARE	105368203	BRANDYWINE REALTY TRUST	EQUITY	45,007.67	\$	634,158.10
12/31/2013	JJ8R	DELAWARE	529043101	LEXINGTON REALTY TRUST	EQUITY	59,060.29	\$	603,005.52
12/31/2013	JJ8R	DELAWARE	012653101	ALBEMARLE CORP	EQUITY	12,283.75	\$	778,667.13
12/31/2013	JJ8R	DELAWARE	680665205	OLIN CORP	EQUITY	18,179.95	\$	524,491.70
12/31/2013	JJ8R	DELAWARE	817565104	SERVICE CORP INTERNATIONAL	EQUITY	39,897.63	\$	723,344.05
12/31/2013	JJ8R	DELAWARE	911363109	UNITED RENTALS INC	EQUITY	30,955.06	\$	2,412,946.81
12/31/2013	JJ8R	DELAWARE	928298108	VISHAY INTERTECHNOLOGY INC	EQUITY	67,413.24	\$	893,899.54
12/31/2013	JJ8R	DELAWARE	067806109	BARNES GROUP INC	EQUITY	15,330.12	\$	587,297.06
12/31/2013	JJ8R	DELAWARE	149205106	CATO CORP CLASS A	EQUITY	20,931.52	\$	665,622.20
12/31/2013	JJ8R	DELAWARE	172755100	CIRRUS LOGIC INC	EQUITY	35,377.21	\$	722,756.39
12/31/2013	JJ8R	DELAWARE	203607106	COMMUNITY BANK SYSTEM INC	EQUITY	24,174.43	\$	959,241.25
12/31/2013	JJ8R	DELAWARE	283677854	EL PASO ELECTRIC CO	EQUITY	13,856.07	\$	486,486.75
12/31/2013	JJ8R	DELAWARE	317923100	FINISH LINE/THE CL A	EQUITY	21,324.60	\$	600,713.86
12/31/2013	JJ8R	DELAWARE	410120109	HANCOCK HOLDING CO	EQUITY	28,105.23	\$	1,030,899.75
12/31/2013	JJ8R	DELAWARE	453836108	INDEPENDENT BANK CORP/MA	EQUITY	19,260.93	\$	754,835.66
12/31/2013	JJ8R	DELAWARE	628778102	N B T BANCORP INC	EQUITY	29,186.20	\$	755,922.53
12/31/2013	JJ8R	DELAWARE	720279108	PIER 1 IMPORTS INC	EQUITY	19,752.28	\$	455,882.52
12/31/2013	JJ8R	DELAWARE	816300107	SELECTIVE INSURANCE GROUP	EQUITY	34,296.24	\$	928,056.24
12/31/2013	JJ8R	DELAWARE	844895102	SOUTHWEST GAS CORP	EQUITY	15,428.39	\$	862,601.52
12/31/2013	JJ8R	DELAWARE	853666105	STANDARD MOTOR PRODS	EQUITY	10,318.35	\$	379,715.38
12/31/2013	JJ8R	DELAWARE	092113109	BLACK HILLS CORP	EQUITY	9,925.27	\$	521,176.07
12/31/2013	JJ8R	DELAWARE	125137109	CEC ENTERTAINMENT INC	EQUITY	5,994.47	\$	265,435.20
12/31/2013	JJ8R	DELAWARE	126600105	CVB FINANCIAL CORP	EQUITY	16,411.09	\$	280,137.38
12/31/2013	JJ8R	DELAWARE	163072101	CHEESECAKE FACTORY INC/THE	EQUITY	13,757.80	\$	664,089.19
12/31/2013	JJ8R	DELAWARE	216648402	COOPER COS INC/THE	EQUITY	3,537.72	\$	438,111.36
12/31/2013	JJ8R	DELAWARE	27579R104	EAST WEST BANCORP INC	EQUITY	47,955.77	\$	1,677,013.38
12/31/2013	JJ8R	DELAWARE	371532102	GENESCO INC	EQUITY	7,861.60	\$	574,368.65
12/31/2013	JJ8R	DELAWARE	401617105	GUESS? INC	EQUITY	8,352.95	\$	259,526.23
12/31/2013	JJ8R	DELAWARE	405024100	HAEMONETICS CORP/MASS	EQUITY	14,347.42	\$	604,456.97
12/31/2013	JJ8R	DELAWARE	497266106	KIRBY CORP	EQUITY	5,404.85	\$	536,431.51
12/31/2013	JJ8R	DELAWARE	69370C100	PTC INC	EQUITY	27,712.15	\$	980,732.90
12/31/2013	JJ8R	DELAWARE	72348P104	PINNACLE FOODS INC	EQUITY	13,364.72	\$	366,995.31
12/31/2013	JJ8R	DELAWARE	48019R108	JONES ENERGY INC A	EQUITY	12,873.37	\$	186,406.45
12/31/2013	JJ8R	DELAWARE	20337X109	COMMSCOPE HOLDING CO INC	EQUITY	26,827.72	\$	507,580.41
12/31/2013	JJ8R	DELAWARE	556269108	STEVEN MADDEN LTD	EQUITY	13,266.45	\$	485,419.54
12/31/2013	JJ8R	DELAWARE	690732102	OWENS + MINOR INC	EQUITY	14,445.69	\$	528,134.57
12/31/2013	JJ8R	DELAWARE	758750103	REGAL BELOIT CORP	EQUITY	10,318.35	\$	760,668.97
12/31/2013	JJ8R	DELAWARE	76009N100	RENT A CENTER INC	EQUITY	12,087.21	\$	402,987.69
12/31/2013	JJ8R	DELAWARE	783859101	S + T BANCORP INC	EQUITY	14,249.15	\$	360,646.08
12/31/2013	JJ8R	DELAWARE	859152100	STERIS CORP	EQUITY	17,786.87	\$	854,659.34
12/31/2013	JJ8R	DELAWARE	861642106	STONE ENERGY CORP	EQUITY	15,723.20	\$	543,865.64
12/31/2013	JJ8R	DELAWARE	880770102	TERADYNE INC	EQUITY	39,602.82	\$	697,801.70

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8R	DELAWARE	950810101	WESBANCO INC	EQUITY	18,474.77	\$	591,192.48
12/31/2013	JJ8R	DELAWARE	232820100	CYTEC INDUSTRIES INC	EQUITY	9,630.46	\$	897,173.90
12/31/2013	JJ8R	DELAWARE	286082102	ELECTRONICS FOR IMAGING	EQUITY	17,295.52	\$	669,855.67
12/31/2013	JJ8R	DELAWARE	421946104	HEALTHCARE REALTY TRUST INC	EQUITY	18,474.77	\$	393,697.24
12/31/2013	JJ8R	DELAWARE	431284108	HIGHWOODS PROPERTIES INC	EQUITY	17,197.25	\$	622,024.70
12/31/2013	JJ8R	DELAWARE	576323109	MASTEC INC	EQUITY	6,387.55	\$	209,000.69
12/31/2013	JJ8R	DELAWARE	852891100	STANCORP FINANCIAL GROUP	EQUITY	6,387.55	\$	423,175.30
12/31/2013	JJ8R	DELAWARE	913004107	UNITED STATIONERS INC	EQUITY	11,399.32	\$	523,114.94
12/31/2013	JJ8R	DELAWARE	913903100	UNIVERSAL HEALTH SERVICES B	EQUITY	5,011.77	\$	407,256.54
12/31/2013	JJ8R	DELAWARE	939653101	WASHINGTON REIT	EQUITY	20,243.63	\$	472,891.09
12/31/2013	JJ8R	DELAWARE	947890109	WEBSTER FINANCIAL CORP	EQUITY	30,660.25	\$	955,986.54
12/31/2013	JJ8R	DELAWARE	'USD	US DOLLAR	CASH	(375.88)	\$	(375.88)
12/31/2013	JJ8R	DELAWARE	205638109	COMPUWARE CORP	EQUITY	77,043.70	\$	863,659.89
12/31/2013	JJ8R	DELAWARE	871607107	SYNOPSIS INC	EQUITY	30,463.71	\$	1,235,912.65
12/31/2013	JJ8R	DELAWARE	109641100	BRINKER INTERNATIONAL INC	EQUITY	9,040.84	\$	418,952.64
12/31/2013	JJ8R	DELAWARE	878237106	TECH DATA CORP	EQUITY	12,676.83	\$	654,124.61
12/31/2013	JJ8R	DELAWARE	64115T104	NETSCOUT SYSTEMS INC	EQUITY	17,885.14	\$	529,221.44
12/31/2013	JJ8R	DELAWARE	749941100	RF MICRO DEVICES INC	EQUITY	60,730.88	\$	313,371.32
12/31/2013	JJ8R	DELAWARE	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	1,135,665.62	\$	1,135,665.62
12/31/2013	JJ8R	DELAWARE	682189105	ON SEMICONDUCTOR CORPORATION	EQUITY	87,362.05	\$	719,863.32
12/31/2013	JJ8R	DELAWARE	00508X203	ACTUANT CORP A	EQUITY	17,295.52	\$	633,708.03
12/31/2013	JJ8R	DELAWARE	167250109	CHICAGO BRIDGE + IRON CO NV	EQUITY	8,844.30	\$	735,315.30
12/31/2013	JJ8R	DELAWARE	703481101	PATTERSON UTI ENERGY INC	EQUITY	38,128.77	\$	965,420.47
12/31/2013	JJ8R	DELAWARE	089302103	BIG LOTS INC	EQUITY	11,006.24	\$	355,391.59
12/31/2013	JJ8R	DELAWARE	74267C106	PROASSURANCE CORP	EQUITY	8,352.95	\$	404,951.13
12/31/2013	JJ8R	DELAWARE	918194101	VCA INC	EQUITY	18,867.85	\$	591,695.62
12/31/2013	JJ8R	DELAWARE	85254C305	STAGE STORES INC	EQUITY	19,457.47	\$	432,344.88
12/31/2013	JJ8R	DELAWARE	043436104	ASBURY AUTOMOTIVE GROUP	EQUITY	3,930.80	\$	211,241.25
12/31/2013	JJ8R	DELAWARE	062540109	BANK OF HAWAII CORP	EQUITY	16,214.55	\$	958,928.75
12/31/2013	JJ8R	DELAWARE	29355X107	ENPRO INDUSTRIES INC	EQUITY	7,468.52	\$	430,560.30
12/31/2013	JJ8R	DELAWARE	G7127P100	PLATINUM UNDERWRITERS HLDGS	EQUITY	19,359.20	\$	1,186,331.49
12/31/2013	JJ8R	DELAWARE	45665Q103	INFINITY PROPERTY + CASUALTY	EQUITY	11,694.13	\$	839,054.06
12/31/2013	JJ8R	DELAWARE	109696104	BRINK S CO/THE	EQUITY	11,890.67	\$	405,947.58
12/31/2013	JJ8R	DELAWARE	966387102	WHITING PETROLEUM CORP	EQUITY	27,122.53	\$	1,678,070.77
12/31/2013	JJ8R	DELAWARE	882681109	TEXAS ROADHOUSE INC	EQUITY	15,723.20	\$	437,105.08
12/31/2013	JJ8R	DELAWARE	668074305	NORTHWESTERN CORP	EQUITY	11,890.67	\$	515,103.96
12/31/2013	JJ8R	DELAWARE	498904200	KNOLL INC	EQUITY	20,440.17	\$	374,259.43
12/31/2013	JJ8R	DELAWARE	740585104	PREMIERE GLOBAL SERVICES INC	EQUITY	34,591.05	\$	400,910.26
12/31/2013	JJ8R	DELAWARE	28140H104	EDUCATION REALTY TRUST INC	EQUITY	31,348.14	\$	276,490.58
12/31/2013	JJ8R	DELAWARE	42330P107	HELIX ENERGY SOLUTIONS GROUP	EQUITY	48,250.58	\$	1,118,448.52
12/31/2013	JJ8R	DELAWARE	483007704	KAISER ALUMINUM CORP	EQUITY	13,069.91	\$	918,030.73
12/31/2013	JJ8R	DELAWARE	78709Y105	SAIA INC	EQUITY	13,266.45	\$	425,189.84
12/31/2013	JJ8R	DELAWARE	410345102	HANESBRANDS INC	EQUITY	10,121.81	\$	711,259.78
12/31/2013	JJ8R	DELAWARE	02208R106	ALTRA INDUSTRIAL MOTION CORP	EQUITY	24,469.24	\$	837,337.28
12/31/2013	JJ8R	DELAWARE	111621306	BROCADE COMMUNICATIONS SYS	EQUITY	89,229.18	\$	791,462.87
12/31/2013	JJ8R	DELAWARE	G9319H102	VALIDUS HOLDINGS LTD	EQUITY	14,249.15	\$	574,098.41
12/31/2013	JJ8R	DELAWARE	56035L104	MAIN STREET CAPITAL CORP	EQUITY	15,133.58	\$	494,716.87
12/31/2013	JJ8R	DELAWARE	235825205	DANA HOLDING CORP	EQUITY	32,036.03	\$	628,546.88
12/31/2013	JJ8R	DELAWARE	74164F103	PRIMORIS SERVICES CORP	EQUITY	5,110.04	\$	159,075.59
12/31/2013	JJ8R	DELAWARE	163893209	CHEMTURA CORP	EQUITY	43,238.81	\$	1,207,227.63
12/31/2013	JJ8R	DELAWARE	866082100	SUMMIT HOTEL PROPERTIES INC	EQUITY	34,296.24	\$	308,666.15
12/31/2013	JJ8R	DELAWARE	88362T103	THERMON GROUP HOLDINGS INC	EQUITY	11,988.94	\$	327,657.82
12/31/2013	JJ8N	GOLDMAN SACHS	320734106	FIRST OF LONG ISLAND CORP	EQUITY	10,165.05	\$	435,775.76
12/31/2013	JJ8N	GOLDMAN SACHS	59001A102	MERITAGE HOMES CORP	EQUITY	35,110.90	\$	1,684,971.99
12/31/2013	JJ8N	GOLDMAN SACHS	59151K108	METHANEX CORP	EQUITY	30,000.86	\$	1,777,250.74
12/31/2013	JJ8N	GOLDMAN SACHS	89531P105	TREX COMPANY INC	EQUITY	13,609.42	\$	1,082,356.86
12/31/2013	JJ8N	GOLDMAN SACHS	059692103	BANCORPSOUTH INC	EQUITY	92,519.26	\$	2,351,839.71
12/31/2013	JJ8N	GOLDMAN SACHS	00738A106	ADTRAN INC	EQUITY	39,710.92	\$	1,072,591.89

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8N	GOLDMAN SACHS	M81873107	RADWARE LTD	EQUITY	62,866.28	\$	1,130,335.79
12/31/2013	JJ8N	GOLDMAN SACHS	320867104	FIRST MIDWEST BANCORP INC/IL	EQUITY	58,159.15	\$	1,019,529.90
12/31/2013	JJ8N	GOLDMAN SACHS	587118100	MEN S WEARHOUSE INC/THE	EQUITY	19,402.43	\$	991,076.33
12/31/2013	JJ8N	GOLDMAN SACHS	12709P103	CABOT MICROELECTRONICS CORP	EQUITY	34,684.41	\$	1,585,077.35
12/31/2013	JJ8N	GOLDMAN SACHS	879369106	TELEFLEX INC	EQUITY	12,816.38	\$	1,202,945.14
12/31/2013	JJ8N	GOLDMAN SACHS	46069S109	INTERSIL CORP A	EQUITY	141,862.61	\$	1,627,164.14
12/31/2013	JJ8N	GOLDMAN SACHS	201723103	COMMERCIAL METALS CO	EQUITY	37,430.07	\$	760,953.33
12/31/2013	JJ8N	GOLDMAN SACHS	253922108	DIME COMMUNITY BANCSHARES	EQUITY	30,502.03	\$	516,094.41
12/31/2013	JJ8N	GOLDMAN SACHS	42722X106	HERITAGE FINANCIAL CORP	EQUITY	19,636.32	\$	335,977.38
12/31/2013	JJ8N	GOLDMAN SACHS	624580106	MOVADO GROUP INC	EQUITY	40,889.18	\$	1,799,532.61
12/31/2013	JJ8N	GOLDMAN SACHS	747316107	QUAKER CHEMICAL CORP	EQUITY	10,880.46	\$	838,556.85
12/31/2013	JJ8N	GOLDMAN SACHS	942622200	WATSCO INC	EQUITY	7,289.67	\$	700,245.76
12/31/2013	JJ8N	GOLDMAN SACHS	101119105	BOSTON PRIVATE FINL HOLDING	EQUITY	103,427.24	\$	1,305,251.74
12/31/2013	JJ8N	GOLDMAN SACHS	190897108	COBIZ FINANCIAL INC	EQUITY	40,756.51	\$	487,447.87
12/31/2013	JJ8N	GOLDMAN SACHS	359694106	H.B. FULLER CO.	EQUITY	10,024.53	\$	521,676.30
12/31/2013	JJ8N	GOLDMAN SACHS	37637Q105	GLACIER BANCORP INC	EQUITY	70,401.63	\$	2,097,264.56
12/31/2013	JJ8N	GOLDMAN SACHS	384109104	GRACO INC	EQUITY	10,798.89	\$	843,609.54
12/31/2013	JJ8N	GOLDMAN SACHS	517942108	LASALLE HOTEL PROPERTIES	EQUITY	59,390.47	\$	1,832,790.01
12/31/2013	JJ8N	GOLDMAN SACHS	59522J103	MID AMERICA APARTMENT COMM	EQUITY	20,962.96	\$	1,273,290.32
12/31/2013	JJ8N	GOLDMAN SACHS	714046109	PERKINELMER INC	EQUITY	43,292.86	\$	1,784,964.63
12/31/2013	JJ8N	GOLDMAN SACHS	117043109	BRUNSWICK CORP	EQUITY	20,615.09	\$	949,530.87
12/31/2013	JJ8N	GOLDMAN SACHS	144285103	CARPENTER TECHNOLOGY	EQUITY	16,697.06	\$	1,038,557.15
12/31/2013	JJ8N	GOLDMAN SACHS	216831107	COOPER TIRE + RUBBER	EQUITY	11,006.24	\$	264,590.08
12/31/2013	JJ8N	GOLDMAN SACHS	286082102	ELECTRONICS FOR IMAGING	EQUITY	28,978.85	\$	1,122,350.79
12/31/2013	JJ8N	GOLDMAN SACHS	303726103	FAIRCHILD SEMICONDUCTOR INTE	EQUITY	90,039.91	\$	1,202,032.83
12/31/2013	JJ8N	GOLDMAN SACHS	38388F108	WR GRACE + CO	EQUITY	18,200.59	\$	1,799,492.50
12/31/2013	JJ8N	GOLDMAN SACHS	431284108	HIGHWOODS PROPERTIES INC	EQUITY	59,669.56	\$	2,158,248.00
12/31/2013	JJ8N	GOLDMAN SACHS	55306N104	MKS INSTRUMENTS INC	EQUITY	50,751.56	\$	1,519,501.57
12/31/2013	JJ8N	GOLDMAN SACHS	63633D104	NATL HEALTH INVESTORS INC	EQUITY	24,860.35	\$	1,394,665.71
12/31/2013	JJ8N	GOLDMAN SACHS	69360J107	PS BUSINESS PARKS INC/CA	EQUITY	23,233.98	\$	1,775,540.94
12/31/2013	JJ8N	GOLDMAN SACHS	89674K103	TRIQUINT SEMICONDUCTOR INC	EQUITY	82,773.83	\$	690,333.71
12/31/2013	JJ8N	GOLDMAN SACHS	947890109	WEBSTER FINANCIAL CORP	EQUITY	56,385.38	\$	1,758,096.02
12/31/2013	JJ8N	GOLDMAN SACHS	676220106	OFFICE DEPOT INC	EQUITY	167,406.92	\$	885,582.61
12/31/2013	JJ8N	GOLDMAN SACHS	879360105	TELEDYNE TECHNOLOGIES INC	EQUITY	16,820.88	\$	1,545,166.08
12/31/2013	JJ8N	GOLDMAN SACHS	69344F106	PMC SIERRA INC	EQUITY	141,585.49	\$	910,394.70
12/31/2013	JJ8N	GOLDMAN SACHS	142339100	CARLISLE COS INC	EQUITY	29,464.30	\$	2,339,465.59
12/31/2013	JJ8N	GOLDMAN SACHS	063904106	BANK OF THE OZARKS	EQUITY	49,580.18	\$	2,805,742.20
12/31/2013	JJ8N	GOLDMAN SACHS	64115T104	NETSCOUT SYSTEMS INC	EQUITY	25,846.98	\$	764,812.21
12/31/2013	JJ8N	GOLDMAN SACHS	212485106	CONVERGYS CORP	EQUITY	75,598.15	\$	1,591,341.04
12/31/2013	JJ8N	GOLDMAN SACHS	594793101	MICREL INC	EQUITY	50,821.33	\$	501,606.50
12/31/2013	JJ8N	GOLDMAN SACHS	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	9,045,860.37	\$	9,045,860.37
12/31/2013	JJ8N	GOLDMAN SACHS	73179P106	POLYONE CORPORATION	EQUITY	93,284.79	\$	3,297,617.27
12/31/2013	JJ8N	GOLDMAN SACHS	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	127,498.48	\$	1,971,126.51
12/31/2013	JJ8N	GOLDMAN SACHS	00508X203	ACTUANT CORP A	EQUITY	47,878.14	\$	1,754,255.04
12/31/2013	JJ8N	GOLDMAN SACHS	30063P105	EXACT SCIENCES CORP	EQUITY	114,435.45	\$	1,337,750.37
12/31/2013	JJ8N	GOLDMAN SACHS	82620P102	SIERRA BANCORP	EQUITY	9,333.69	\$	150,179.03
12/31/2013	JJ8N	GOLDMAN SACHS	451107106	IDACORP INC	EQUITY	55,173.71	\$	2,860,204.95
12/31/2013	JJ8N	GOLDMAN SACHS	750236101	RADIAN GROUP INC	EQUITY	112,028.81	\$	1,581,846.84
12/31/2013	JJ8N	GOLDMAN SACHS	880349105	TENNECO INC	EQUITY	23,850.14	\$	1,349,202.17
12/31/2013	JJ8N	GOLDMAN SACHS	902788108	UMB FINANCIAL CORP	EQUITY	38,080.62	\$	2,447,822.13
12/31/2013	JJ8N	GOLDMAN SACHS	03820C105	APPLIED INDUSTRIAL TECH INC	EQUITY	34,571.40	\$	1,697,109.80
12/31/2013	JJ8N	GOLDMAN SACHS	039670104	ARCTIC CAT INC	EQUITY	23,492.43	\$	1,338,598.81
12/31/2013	JJ8N	GOLDMAN SACHS	067806109	BARNES GROUP INC	EQUITY	59,121.21	\$	2,264,933.69
12/31/2013	JJ8N	GOLDMAN SACHS	150838100	CELADON GROUP INC	EQUITY	22,892.99	\$	445,955.36
12/31/2013	JJ8N	GOLDMAN SACHS	17273K109	CIRCOR INTERNATIONAL INC	EQUITY	19,637.30	\$	1,586,301.05
12/31/2013	JJ8N	GOLDMAN SACHS	199908104	COMFORT SYSTEMS USA INC	EQUITY	46,200.67	\$	895,831.00
12/31/2013	JJ8N	GOLDMAN SACHS	203607106	COMMUNITY BANK SYSTEM INC	EQUITY	36,323.55	\$	1,441,318.46
12/31/2013	JJ8N	GOLDMAN SACHS	229669106	CUBIC CORP	EQUITY	23,943.49	\$	1,260,864.29

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8N	GOLDMAN SACHS	253798102	DIGI INTERNATIONAL INC	EQUITY	40,827.27	\$	494,826.46
12/31/2013	JJ8N	GOLDMAN SACHS	283677854	EL PASO ELECTRIC CO	EQUITY	53,868.68	\$	1,891,329.38
12/31/2013	JJ8N	GOLDMAN SACHS	29084Q100	EMCOR GROUP INC	EQUITY	43,855.95	\$	1,861,246.41
12/31/2013	JJ8N	GOLDMAN SACHS	297425100	ESTERLINE TECHNOLOGIES CORP	EQUITY	28,380.38	\$	2,893,663.93
12/31/2013	JJ8N	GOLDMAN SACHS	31942D107	FIRST CASH FINL SVCS INC	EQUITY	13,889.49	\$	858,925.79
12/31/2013	JJ8N	GOLDMAN SACHS	343873105	FLUSHING FINANCIAL CORP	EQUITY	43,158.23	\$	893,375.37
12/31/2013	JJ8N	GOLDMAN SACHS	453836108	INDEPENDENT BANK CORP/MA	EQUITY	23,339.13	\$	914,660.56
12/31/2013	JJ8N	GOLDMAN SACHS	480838101	JOS A BANK CLOTHIERS INC	EQUITY	26,618.40	\$	1,456,825.15
12/31/2013	JJ8N	GOLDMAN SACHS	483548103	KAMAN CORP	EQUITY	44,781.65	\$	1,779,175.00
12/31/2013	JJ8N	GOLDMAN SACHS	58319P108	MEADOWBROOK INSURANCE GROUP	EQUITY	102,940.80	\$	716,467.98
12/31/2013	JJ8N	GOLDMAN SACHS	610236101	MONRO MUFFLER BRAKE INC	EQUITY	13,622.19	\$	767,746.69
12/31/2013	JJ8N	GOLDMAN SACHS	615394202	MOOG INC CLASS A	EQUITY	32,179.50	\$	2,186,275.43
12/31/2013	JJ8N	GOLDMAN SACHS	651718504	NEWPARK RESOURCES INC	EQUITY	162,408.91	\$	1,996,005.48
12/31/2013	JJ8N	GOLDMAN SACHS	651824104	NEWPORT CORP	EQUITY	83,424.37	\$	1,507,478.44
12/31/2013	JJ8N	GOLDMAN SACHS	68162K106	OLYMPIC STEEL INC	EQUITY	12,081.32	\$	350,116.57
12/31/2013	JJ8N	GOLDMAN SACHS	723456109	PINNACLE ENTERTAINMENT INC	EQUITY	21,981.04	\$	571,287.22
12/31/2013	JJ8N	GOLDMAN SACHS	739128106	POWELL INDUSTRIES INC	EQUITY	10,323.27	\$	691,555.61
12/31/2013	JJ8N	GOLDMAN SACHS	749607107	RLI CORP	EQUITY	9,201.02	\$	895,995.58
12/31/2013	JJ8N	GOLDMAN SACHS	824889109	SHOE CARNIVAL INC	EQUITY	29,660.84	\$	860,461.03
12/31/2013	JJ8N	GOLDMAN SACHS	844895102	SOUTHWEST GAS CORP	EQUITY	61,874.74	\$	3,459,416.70
12/31/2013	JJ8N	GOLDMAN SACHS	85375C101	STANDARD PACIFIC CORP	EQUITY	168,895.71	\$	1,528,506.20
12/31/2013	JJ8N	GOLDMAN SACHS	860630102	STIFEL FINANCIAL CORP	EQUITY	37,435.97	\$	1,793,931.53
12/31/2013	JJ8N	GOLDMAN SACHS	88162F105	TETRA TECHNOLOGIES INC	EQUITY	92,155.67	\$	1,139,044.03
12/31/2013	JJ8N	GOLDMAN SACHS	901476101	TWIN DISC INC	EQUITY	23,209.41	\$	600,891.75
12/31/2013	JJ8N	GOLDMAN SACHS	91879Q109	VAIL RESORTS INC	EQUITY	17,982.43	\$	1,352,818.37
12/31/2013	JJ8N	GOLDMAN SACHS	742962103	PRIVATEBANCORP INC	EQUITY	83,915.72	\$	2,427,681.90
12/31/2013	JJ8N	GOLDMAN SACHS	004239109	ACADIA REALTY TRUST	EQUITY	46,875.79	\$	1,163,925.75
12/31/2013	JJ8N	GOLDMAN SACHS	511656100	LAKELAND FINANCIAL CORP	EQUITY	15,175.84	\$	591,857.77
12/31/2013	JJ8N	GOLDMAN SACHS	743606105	PROSPERITY BANCSHARES INC	EQUITY	31,072.98	\$	1,969,716.36
12/31/2013	JJ8N	GOLDMAN SACHS	19247A100	COHEN + STEERS INC	EQUITY	10,995.43	\$	440,477.06
12/31/2013	JJ8N	GOLDMAN SACHS	018522300	ALLETE INC	EQUITY	29,762.06	\$	1,484,531.57
12/31/2013	JJ8N	GOLDMAN SACHS	668074305	NORTHWESTERN CORP	EQUITY	28,688.95	\$	1,242,805.38
12/31/2013	JJ8N	GOLDMAN SACHS	57060D108	MARKETAXESS HOLDINGS INC	EQUITY	14,141.06	\$	945,612.47
12/31/2013	JJ8N	GOLDMAN SACHS	740585104	PREMIERE GLOBAL SERVICES INC	EQUITY	153,212.80	\$	1,775,736.34
12/31/2013	JJ8N	GOLDMAN SACHS	74112D101	PRESTIGE BRANDS HOLDINGS INC	EQUITY	41,593.77	\$	1,489,057.02
12/31/2013	JJ8N	GOLDMAN SACHS	75524B104	RBC BEARINGS INC	EQUITY	16,371.79	\$	1,158,303.89
12/31/2013	JJ8N	GOLDMAN SACHS	959319104	WESTERN REFINING INC	EQUITY	78,143.34	\$	3,314,059.16
12/31/2013	JJ8N	GOLDMAN SACHS	50060P106	KOPPERS HOLDINGS INC	EQUITY	6,530.04	\$	298,749.48
12/31/2013	JJ8N	GOLDMAN SACHS	00484M106	ACORDA THERAPEUTICS INC	EQUITY	42,199.11	\$	1,232,214.16
12/31/2013	JJ8N	GOLDMAN SACHS	736508847	PORTLAND GENERAL ELECTRIC CO	EQUITY	52,280.64	\$	1,578,875.24
12/31/2013	JJ8N	GOLDMAN SACHS	246647101	DELEK US HOLDINGS INC	EQUITY	14,120.42	\$	485,883.66
12/31/2013	JJ8N	GOLDMAN SACHS	436893200	HOME BANCSHARES INC	EQUITY	45,497.06	\$	1,699,315.08
12/31/2013	JJ8N	GOLDMAN SACHS	866264203	SUMMIT STATE BANK	EQUITY	7,102.96	\$	74,936.20
12/31/2013	JJ8N	GOLDMAN SACHS	483007704	KAISER ALUMINUM CORP	EQUITY	28,257.55	\$	1,984,810.05
12/31/2013	JJ8N	GOLDMAN SACHS	45665G303	INFINITY PHARMACEUTICALS INC	EQUITY	106,435.28	\$	1,469,871.26
12/31/2013	JJ8N	GOLDMAN SACHS	869233106	SUSSER HOLDINGS CORP	EQUITY	24,085.98	\$	1,577,391.06
12/31/2013	JJ8N	GOLDMAN SACHS	421924309	HEALTHSOUTH CORP W/D	EQUITY	36,131.92	\$	1,203,915.69
12/31/2013	JJ8N	GOLDMAN SACHS	108030107	BRIDGE CAPITAL HOLDINGS	EQUITY	19,559.67	\$	401,755.54
12/31/2013	JJ8N	GOLDMAN SACHS	G3075P101	ENSTAR GROUP LTD	EQUITY	3,978.95	\$	552,716.41
12/31/2013	JJ8N	GOLDMAN SACHS	48562P103	KAPSTONE PAPER AND PACKAGING	EQUITY	44,548.75	\$	2,488,493.25
12/31/2013	JJ8N	GOLDMAN SACHS	708062104	PENNANTPARK INVESTMENT CORP	EQUITY	36,116.20	\$	418,947.92
12/31/2013	JJ8N	GOLDMAN SACHS	61022P100	MONOTYPE IMAGING HOLDINGS IN	EQUITY	34,110.51	\$	1,086,760.82
12/31/2013	JJ8N	GOLDMAN SACHS	761565100	REX ENERGY CORP	EQUITY	178,476.06	\$	3,517,763.09
12/31/2013	JJ8N	GOLDMAN SACHS	26613Q106	DUPONT FABROS TECHNOLOGY	EQUITY	60,620.81	\$	1,497,940.32
12/31/2013	JJ8N	GOLDMAN SACHS	03834A103	APPROACH RESOURCES INC	EQUITY	39,479.98	\$	761,568.88
12/31/2013	JJ8N	GOLDMAN SACHS	89785X101	TRUEBLUE INC	EQUITY	30,494.17	\$	786,139.75
12/31/2013	JJ8N	GOLDMAN SACHS	388689101	GRAPHIC PACKAGING HOLDING CO	EQUITY	173,050.57	\$	1,661,285.46
12/31/2013	JJ8N	GOLDMAN SACHS	431475102	HILL ROM HOLDINGS INC	EQUITY	22,799.63	\$	942,536.66

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8N	GOLDMAN SACHS	G5753U112	MAIDEN HOLDINGS LTD	EQUITY	102,828.77	\$	1,123,918.49
12/31/2013	JJ8N	GOLDMAN SACHS	695263103	PACWEST BANCORP	EQUITY	44,738.41	\$	1,888,855.77
12/31/2013	JJ8N	GOLDMAN SACHS	55405W104	MYR GROUP INC/DELAWARE	EQUITY	35,952.09	\$	901,678.40
12/31/2013	JJ8N	GOLDMAN SACHS	404303109	HSN INC	EQUITY	23,496.36	\$	1,463,823.44
12/31/2013	JJ8N	GOLDMAN SACHS	92828Q109	VIRTUS INVESTMENT PARTNERS	EQUITY	5,481.50	\$	1,096,574.49
12/31/2013	JJ8N	GOLDMAN SACHS	93317W102	WALTER INVESTMENT MANAGEMENT	EQUITY	18,683.10	\$	660,634.33
12/31/2013	JJ8N	GOLDMAN SACHS	37954N206	GLOBE SPECIALTY METALS INC	EQUITY	58,000.94	\$	1,044,596.84
12/31/2013	JJ8N	GOLDMAN SACHS	03762U105	APOLLO COMMERCIAL REAL ESTAT	EQUITY	105,902.66	\$	1,720,918.22
12/31/2013	JJ8N	GOLDMAN SACHS	92849E101	VITAMIN SHOPPE INC	EQUITY	12,399.71	\$	644,909.02
12/31/2013	JJ8N	GOLDMAN SACHS	90187B101	TWO HARBORS INVESTMENT CORP	EQUITY	139,618.12	\$	1,295,656.18
12/31/2013	JJ8N	GOLDMAN SACHS	489398107	KENNEDY WILSON HOLDINGS INC	EQUITY	76,008.92	\$	1,691,198.42
12/31/2013	JJ8N	GOLDMAN SACHS	70509V100	PEBBLEBROOK HOTEL TRUST	EQUITY	48,976.80	\$	1,506,526.33
12/31/2013	JJ8N	GOLDMAN SACHS	165240102	CHESAPEAKE LODGING TRUST	EQUITY	54,092.74	\$	1,368,005.30
12/31/2013	JJ8N	GOLDMAN SACHS	83413U100	SOLAR CAPITAL LTD	EQUITY	23,770.54	\$	536,025.60
12/31/2013	JJ8N	GOLDMAN SACHS	929328102	WSFS FINANCIAL CORP	EQUITY	8,356.88	\$	647,909.15
12/31/2013	JJ8N	GOLDMAN SACHS	035290105	ANIXTER INTERNATIONAL INC	EQUITY	25,614.08	\$	2,301,169.17
12/31/2013	JJ8N	GOLDMAN SACHS	092113109	BLACK HILLS CORP	EQUITY	10,858.84	\$	570,197.58
12/31/2013	JJ8N	GOLDMAN SACHS	12561W105	CLECO CORPORATION	EQUITY	66,827.55	\$	3,115,500.34
12/31/2013	JJ8N	GOLDMAN SACHS	126501105	CTS CORP	EQUITY	54,655.82	\$	1,088,197.45
12/31/2013	JJ8N	GOLDMAN SACHS	168615102	CHICO S FAS INC	EQUITY	27,082.24	\$	510,229.34
12/31/2013	JJ8N	GOLDMAN SACHS	262037104	DRIL QUIP INC	EQUITY	10,589.58	\$	1,164,112.32
12/31/2013	JJ8N	GOLDMAN SACHS	32020R109	FIRST FINL BANKSHARES INC	EQUITY	24,246.16	\$	1,608,005.58
12/31/2013	JJ8N	GOLDMAN SACHS	349853101	FORWARD AIR CORPORATION	EQUITY	34,132.13	\$	1,498,741.76
12/31/2013	JJ8N	GOLDMAN SACHS	361268105	G + K SERVICES INC CL A	EQUITY	25,737.90	\$	1,601,669.69
12/31/2013	JJ8N	GOLDMAN SACHS	405217100	HAIN CELESTIAL GROUP INC	EQUITY	22,210.99	\$	2,016,313.80
12/31/2013	JJ8N	GOLDMAN SACHS	537008104	LITTELFUSE INC	EQUITY	12,894.99	\$	1,198,331.69
12/31/2013	JJ8N	GOLDMAN SACHS	556269108	STEVEN MADDEN LTD	EQUITY	20,422.48	\$	747,258.43
12/31/2013	JJ8N	GOLDMAN SACHS	60740F105	MOBILE MINI INC	EQUITY	38,328.26	\$	1,578,357.69
12/31/2013	JJ8N	GOLDMAN SACHS	800363103	SANDY SPRING BANCORP INC	EQUITY	20,071.65	\$	565,819.90
12/31/2013	JJ8N	GOLDMAN SACHS	816850101	SEMTECH CORP	EQUITY	45,319.19	\$	1,145,669.08
12/31/2013	JJ8N	GOLDMAN SACHS	844767103	SOUTHWEST BANCORP INC/OKLA	EQUITY	31,713.70	\$	504,882.15
12/31/2013	JJ8N	GOLDMAN SACHS	896095106	TRICO BANCSHARES	EQUITY	20,279.00	\$	575,315.31
12/31/2013	JJ8N	GOLDMAN SACHS	024061103	AMERICAN AXLE + MFG HOLDINGS	EQUITY	75,924.41	\$	1,552,654.09
12/31/2013	JJ8N	GOLDMAN SACHS	124830100	CBL + ASSOCIATES PROPERTIES	EQUITY	55,865.53	\$	1,003,344.87
12/31/2013	JJ8N	GOLDMAN SACHS	224399105	CRANE CO	EQUITY	21,862.13	\$	1,470,228.44
12/31/2013	JJ8N	GOLDMAN SACHS	402629208	GULFMARK OFFSHORE INC CL A	EQUITY	29,175.39	\$	1,375,036.05
12/31/2013	JJ8N	GOLDMAN SACHS	78467J100	SS+C TECHNOLOGIES HOLDINGS	EQUITY	40,895.07	\$	1,810,015.87
12/31/2013	JJ8N	GOLDMAN SACHS	38173M102	GOLUB CAPITAL BDC INC	EQUITY	24,269.75	\$	463,794.89
12/31/2013	JJ8N	GOLDMAN SACHS	872438106	THL CREDIT INC	EQUITY	22,455.68	\$	370,294.23
12/31/2013	JJ8N	GOLDMAN SACHS	12621E103	CNO FINANCIAL GROUP INC	EQUITY	151,139.30	\$	2,673,654.24
12/31/2013	JJ8N	GOLDMAN SACHS	269246401	E TRADE FINANCIAL CORP	EQUITY	73,173.83	\$	1,437,133.97
12/31/2013	JJ8N	GOLDMAN SACHS	84763R101	SPECTRUM BRANDS HOLDINGS INC	EQUITY	33,888.42	\$	2,390,827.94
12/31/2013	JJ8N	GOLDMAN SACHS	68633D103	ORITANI FINANCIAL CORP	EQUITY	38,712.49	\$	621,335.53
12/31/2013	JJ8N	GOLDMAN SACHS	444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	80,410.43	\$	1,758,576.15
12/31/2013	JJ8N	GOLDMAN SACHS	92672A101	VIEWPOINT FINANCIAL GROUP IN	EQUITY	63,246.59	\$	1,736,118.88
12/31/2013	JJ8N	GOLDMAN SACHS	01449J105	ALERE INC	EQUITY	19,075.19	\$	690,522.06
12/31/2013	JJ8N	GOLDMAN SACHS	21870Q105	CORESITE REALTY CORP	EQUITY	20,340.91	\$	654,773.98
12/31/2013	JJ8N	GOLDMAN SACHS	859319303	STERLING FINL CORP/SPOKANE	EQUITY	19,341.51	\$	659,158.55
12/31/2013	JJ8N	GOLDMAN SACHS	83416M105	SOLAR SENIOR CAPITAL LTD	EQUITY	13,926.83	\$	253,746.81
12/31/2013	JJ8N	GOLDMAN SACHS	36191G107	GNC HOLDINGS INC CL A	EQUITY	27,591.28	\$	1,612,710.05
12/31/2013	JJ8N	GOLDMAN SACHS	88362T103	THERMON GROUP HOLDINGS INC	EQUITY	41,476.83	\$	1,133,561.77
12/31/2013	JJ8N	GOLDMAN SACHS	74339G101	PROGRESSIVE WASTE SOLUTIONS	EQUITY	38,219.18	\$	945,924.68
12/31/2013	JJ8N	GOLDMAN SACHS	647551100	NEW MOUNTAIN FINANCE CORP	EQUITY	34,477.06	\$	518,534.93
12/31/2013	JJ8N	GOLDMAN SACHS	06652V208	BANNER CORPORATION	EQUITY	30,055.89	\$	1,347,104.89
12/31/2013	JJ8N	GOLDMAN SACHS	86722A103	SUNCOKE ENERGY INC	EQUITY	25,553.16	\$	582,867.47
12/31/2013	JJ8N	GOLDMAN SACHS	229663109	CUBESMART	EQUITY	108,605.09	\$	1,731,165.06
12/31/2013	JJ8N	GOLDMAN SACHS	57164Y107	MARRIOTT VACATIONS WORLD	EQUITY	25,750.68	\$	1,358,605.76
12/31/2013	JJ8N	GOLDMAN SACHS	56382Q102	MANNING + NAPIER INC	EQUITY	13,335.24	\$	235,367.03

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8N	GOLDMAN SACHS	516806106	LAREDO PETROLEUM INC	EQUITY	77,593.03	\$	2,148,551.01
12/31/2013	JJ8N	GOLDMAN SACHS	G6648D109	HOME LOAN SERVICING SOLUTION	EQUITY	44,336.49	\$	1,018,409.13
12/31/2013	JJ8N	GOLDMAN SACHS	34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	74,787.42	\$	2,113,492.52
12/31/2013	JJ8N	GOLDMAN SACHS	281736108	EDWARDS GROUP LTD SPON ADR	EQUITY	95,911.55	\$	976,379.54
12/31/2013	JJ8N	GOLDMAN SACHS	42225P105	HEALTHCARE TRUST OF AME CL A	EQUITY	84,585.93	\$	832,325.51
12/31/2013	JJ8N	GOLDMAN SACHS	094235108	BLOOMIN BRANDS INC	EQUITY	46,529.87	\$	1,117,182.30
12/31/2013	JJ8N	GOLDMAN SACHS	25278X109	DIAMONDBACK ENERGY INC	EQUITY	32,049.79	\$	1,694,151.72
12/31/2013	JJ8N	GOLDMAN SACHS	69370C100	PTC INC	EQUITY	62,928.19	\$	2,227,028.80
12/31/2013	JJ8N	GOLDMAN SACHS	05463D100	AXIAL CORP	EQUITY	11,534.94	\$	547,217.35
12/31/2013	JJ8N	GOLDMAN SACHS	952355204	WEST CORP	EQUITY	39,546.81	\$	1,016,748.41
12/31/2013	JJ8N	GOLDMAN SACHS	45384B106	INDEPENDENT BANK GROUP INC	EQUITY	12,747.59	\$	633,045.21
12/31/2013	JJ8N	GOLDMAN SACHS	87509U106	TAMINCO CORP	EQUITY	55,611.01	\$	1,123,898.48
12/31/2013	JJ8N	GOLDMAN SACHS	09257W100	BLACKSTONE MORTGAGE TRU CL A	EQUITY	71,624.11	\$	1,943,162.08
12/31/2013	JJ8N	GOLDMAN SACHS	552074700	WILLIAM LYON HOMES CL A	EQUITY	34,226.47	\$	757,773.99
12/31/2013	JJ8N	GOLDMAN SACHS	G5785G107	MALLINCKRODT PLC	EQUITY	11,232.26	\$	586,998.12
12/31/2013	JJ8N	GOLDMAN SACHS	25272T104	DIAMOND RESORTS INTERNATIONA	EQUITY	47,791.66	\$	882,234.08
12/31/2013	JJ8N	GOLDMAN SACHS	32023E105	FIRST FINANCIAL HOLDINGS INC	EQUITY	22,660.09	\$	1,507,122.29
12/31/2013	JJ8N	GOLDMAN SACHS	20337X109	COMMSCOPE HOLDING CO INC	EQUITY	74,465.10	\$	1,408,879.61
12/31/2013	JJ8N	GOLDMAN SACHS	86881L106	SURGICAL CARE AFFILIATES INC	EQUITY	17,316.16	\$	603,295.06
12/31/2013	JJ8N	GOLDMAN SACHS	315785105	FIDELITY + GUARANTY LIFE	EQUITY	25,304.53	\$	479,267.83
12/31/2013	JJ8N	GOLDMAN SACHS	74267C106	PROASSURANCE CORP	EQUITY	36,579.05	\$	1,773,352.44
12/31/2013	JJ8N	GOLDMAN SACHS	125141101	CECO ENVIRONMENTAL CORP	EQUITY	32,118.58	\$	519,357.37
12/31/2013	JJ8N	GOLDMAN SACHS	55264U108	MB FINANCIAL INC	EQUITY	60,863.54	\$	1,953,111.03
12/31/2013	JJ8N	GOLDMAN SACHS	043436104	ASBURY AUTOMOTIVE GROUP	EQUITY	25,712.35	\$	1,381,781.82
12/31/2013	JJ8N	GOLDMAN SACHS	92343X100	VERINT SYSTEMS INC	EQUITY	36,303.90	\$	1,558,889.29
12/31/2013	JJ8N	GOLDMAN SACHS	11373M107	BROOKLINE BANCORP INC	EQUITY	43,986.65	\$	420,952.21
12/31/2013	JJ8N	GOLDMAN SACHS	55272X102	MFA FINANCIAL INC	EQUITY	221,306.07	\$	1,562,420.82
12/31/2013	JJ8N	GOLDMAN SACHS	74386T105	PROVIDENT FINANCIAL SERVICES	EQUITY	56,071.89	\$	1,083,309.00
12/31/2013	JJ8N	GOLDMAN SACHS	G30397106	ENDURANCE SPECIALTY HOLDINGS	EQUITY	20,336.00	\$	1,193,113.08
12/31/2013	JJ8N	GOLDMAN SACHS	88224Q107	TEXAS CAPITAL BANCSHARES INC	EQUITY	44,673.55	\$	2,778,695.07
12/31/2013	JJ8N	GOLDMAN SACHS	146229109	CARTER S INC	EQUITY	17,872.37	\$	1,283,057.43
12/31/2013	JJ8N	GOLDMAN SACHS	84129R100	SOUTHCOAST FINANCIAL CORP	EQUITY	10,048.11	\$	59,786.26
12/31/2013	JJ8N	GOLDMAN SACHS	025676206	AMERICAN EQUITY INVT LIFE HL	EQUITY	128,347.53	\$	3,385,807.94
12/31/2013	JJ8N	GOLDMAN SACHS	724078100	PIPER JAFFRAY COS	EQUITY	7,625.75	\$	301,598.57
12/31/2013	JJ8N	GOLDMAN SACHS	82669G104	SIGNATURE BANK	EQUITY	26,616.44	\$	2,859,137.64
12/31/2013	JJ8N	GOLDMAN SACHS	72346Q104	PINNACLE FINANCIAL PARTNERS	EQUITY	41,181.04	\$	1,339,619.15
12/31/2013	JJ8N	GOLDMAN SACHS	86272T106	STRATEGIC HOTELS + RESORTS I	EQUITY	138,293.44	\$	1,306,873.04
12/31/2013	JJ8N	GOLDMAN SACHS	94946T106	WELLCARE HEALTH PLANS INC	EQUITY	27,978.46	\$	1,970,243.11
12/31/2013	JJ8N	GOLDMAN SACHS	077454106	BELDEN INC	EQUITY	18,512.11	\$	1,304,177.98
12/31/2013	JJ8N	GOLDMAN SACHS	960413102	WESTLAKE CHEMICAL CORP	EQUITY	8,673.31	\$	1,058,751.27
12/31/2013	JJ8N	GOLDMAN SACHS	024835100	AMERICAN CAMPUS COMMUNITIES	EQUITY	78,135.48	\$	2,516,743.84
12/31/2013	JJ8S	METROPOLITAN WEST	89465J109	TREASURY WINE ESTATES ADR	EQUITY	238,992.71	\$	1,027,668.63
12/31/2013	JJ8S	METROPOLITAN WEST	229663109	CUBESMART	EQUITY	65,742.65	\$	1,047,937.81
12/31/2013	JJ8S	METROPOLITAN WEST	34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	42,256.11	\$	1,194,157.71
12/31/2013	JJ8S	METROPOLITAN WEST	08579W103	BERRY PLASTICS GROUP INC	EQUITY	51,886.57	\$	1,234,381.60
12/31/2013	JJ8S	METROPOLITAN WEST	87724P106	TAYLOR MORRISON HOME CORP A	EQUITY	55,031.22	\$	1,235,450.78
12/31/2013	JJ8S	METROPOLITAN WEST	30040P103	EVERTEC INC	EQUITY	68,735.95	\$	1,695,028.60
12/31/2013	JJ8S	METROPOLITAN WEST	242370203	DEAN FOODS CO	EQUITY	68,690.75	\$	1,180,793.97
12/31/2013	JJ8S	METROPOLITAN WEST	G3198U102	ESSENT GROUP LTD	EQUITY	14,516.45	\$	349,265.75
12/31/2013	JJ8S	METROPOLITAN WEST	159864107	CHARLES RIVER LABORATORIES	EQUITY	16,705.90	\$	886,081.18
12/31/2013	JJ8S	METROPOLITAN WEST	500643200	KORN/FERRY INTERNATIONAL	EQUITY	30,218.03	\$	789,295.03
12/31/2013	JJ8S	METROPOLITAN WEST	872275102	TCF FINANCIAL CORP	EQUITY	36,901.38	\$	599,647.39
12/31/2013	JJ8S	METROPOLITAN WEST	045487105	ASSOCIATED BANC CORP	EQUITY	61,271.36	\$	1,066,121.69
12/31/2013	JJ8S	METROPOLITAN WEST	600544100	HERMAN MILLER INC	EQUITY	32,478.24	\$	958,757.76
12/31/2013	JJ8S	METROPOLITAN WEST	882491103	TEXAS INDUSTRIES INC	EQUITY	8,298.90	\$	570,798.60
12/31/2013	JJ8S	METROPOLITAN WEST	93317Q105	WALTER ENERGY INC	EQUITY	49,135.01	\$	817,115.27
12/31/2013	JJ8S	METROPOLITAN WEST	149150104	CATHAY GENERAL BANCORP	EQUITY	22,110.76	\$	591,020.51
12/31/2013	JJ8S	METROPOLITAN WEST	415864107	HARSCO CORP	EQUITY	36,806.06	\$	1,031,673.75

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8S	METROPOLITAN WEST	95709T100	WESTAR ENERGY INC	EQUITY	27,810.42	\$	894,661.13
12/31/2013	JJ8S	METROPOLITAN WEST	05367P100	AVID TECHNOLOGY INC	EQUITY	105,836.82	\$	862,570.07
12/31/2013	JJ8S	METROPOLITAN WEST	090572207	BIO RAD LABORATORIES A	EQUITY	10,318.35	\$	1,275,451.59
12/31/2013	JJ8S	METROPOLITAN WEST	29084Q100	EMCOR GROUP INC	EQUITY	26,041.56	\$	1,105,203.68
12/31/2013	JJ8S	METROPOLITAN WEST	369385109	GENERAL COMMUNICATION INC A	EQUITY	45,056.81	\$	502,383.40
12/31/2013	JJ8S	METROPOLITAN WEST	410120109	HANCOCK HOLDING CO	EQUITY	26,582.04	\$	975,029.31
12/31/2013	JJ8S	METROPOLITAN WEST	460254105	INTL RECTIFIER CORP	EQUITY	42,256.11	\$	1,101,616.83
12/31/2013	JJ8S	METROPOLITAN WEST	466032109	J + J SNACK FOODS CORP	EQUITY	8,451.22	\$	748,693.78
12/31/2013	JJ8S	METROPOLITAN WEST	00207R101	ATMI INC	EQUITY	25,058.86	\$	757,028.07
12/31/2013	JJ8S	METROPOLITAN WEST	168615102	CHICO S FAS INC	EQUITY	59,109.42	\$	1,113,621.49
12/31/2013	JJ8S	METROPOLITAN WEST	457985208	INTEGRA LIFESCIENCES HOLDING	EQUITY	26,188.96	\$	1,249,475.38
12/31/2013	JJ8S	METROPOLITAN WEST	48020Q107	JONES LANG LASALLE INC	EQUITY	19,555.74	\$	2,002,311.74
12/31/2013	JJ8S	METROPOLITAN WEST	515098101	LANDSTAR SYSTEM INC	EQUITY	18,769.58	\$	1,078,312.09
12/31/2013	JJ8S	METROPOLITAN WEST	806373106	SCHAWK INC	EQUITY	38,177.91	\$	567,705.45
12/31/2013	JJ8S	METROPOLITAN WEST	827048109	SILGAN HOLDINGS INC	EQUITY	29,779.75	\$	1,430,023.54
12/31/2013	JJ8S	METROPOLITAN WEST	859152100	STERIS CORP	EQUITY	22,602.11	\$	1,086,031.20
12/31/2013	JJ8S	METROPOLITAN WEST	88162G103	TETRA TECH INC	EQUITY	31,580.06	\$	883,609.96
12/31/2013	JJ8S	METROPOLITAN WEST	904214103	UMPQUA HOLDINGS CORP	EQUITY	77,289.38	\$	1,479,318.66
12/31/2013	JJ8S	METROPOLITAN WEST	929740108	WABTEC CORP	EQUITY	14,003.48	\$	1,040,038.37
12/31/2013	JJ8S	METROPOLITAN WEST	45666Q102	INFORMATICA CORP	EQUITY	28,596.58	\$	1,186,757.98
12/31/2013	JJ8S	METROPOLITAN WEST	727493108	PLANTRONICS INC	EQUITY	10,809.70	\$	502,110.70
12/31/2013	JJ8S	METROPOLITAN WEST	758075402	REDWOOD TRUST INC	EQUITY	74,095.60	\$	1,435,231.78
12/31/2013	JJ8S	METROPOLITAN WEST	913004107	UNITED STATIONERS INC	EQUITY	18,278.22	\$	838,787.74
12/31/2013	JJ8S	METROPOLITAN WEST	676220106	OFFICE DEPOT INC	EQUITY	415,731.35	\$	2,199,218.83
12/31/2013	JJ8S	METROPOLITAN WEST	989701107	ZIONS BANCORPORATION	EQUITY	38,325.31	\$	1,148,226.30
12/31/2013	JJ8S	METROPOLITAN WEST	466313103	JABIL CIRCUIT INC	EQUITY	80,630.56	\$	1,406,196.91
12/31/2013	JJ8S	METROPOLITAN WEST	002896207	ABERCROMBIE + FITCH CO CL A	EQUITY	36,654.72	\$	1,206,306.84
12/31/2013	JJ8S	METROPOLITAN WEST	253651103	DIEBOLD INC	EQUITY	42,108.71	\$	1,390,008.40
12/31/2013	JJ8S	METROPOLITAN WEST	45167R104	IDEX CORP	EQUITY	15,342.90	\$	1,133,073.11
12/31/2013	JJ8S	METROPOLITAN WEST	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	4,054,001.41	\$	4,054,001.41
12/31/2013	JJ8S	METROPOLITAN WEST	76122Q105	RESOURCES CONNECTION INC	EQUITY	88,443.02	\$	1,267,388.54
12/31/2013	JJ8S	METROPOLITAN WEST	343498101	FLOWERS FOODS INC	EQUITY	51,100.41	\$	1,097,125.89
12/31/2013	JJ8S	METROPOLITAN WEST	089302103	BIG LOTS INC	EQUITY	37,573.54	\$	1,213,249.76
12/31/2013	JJ8S	METROPOLITAN WEST	001744101	AMN HEALTHCARE SERVICES INC	EQUITY	90,998.04	\$	1,337,671.26
12/31/2013	JJ8S	METROPOLITAN WEST	92342Y109	VERIFONE SYSTEMS INC	EQUITY	74,537.82	\$	1,999,104.21
12/31/2013	JJ8S	METROPOLITAN WEST	23334L102	DSW INC CLASS A	EQUITY	18,474.77	\$	789,426.71
12/31/2013	JJ8S	METROPOLITAN WEST	721283109	PIKE CORP	EQUITY	153,055.57	\$	1,617,797.34
12/31/2013	JJ8S	METROPOLITAN WEST	42330P107	HELIX ENERGY SOLUTIONS GROUP	EQUITY	37,666.90	\$	873,118.77
12/31/2013	JJ8S	METROPOLITAN WEST	N00985106	AERCAP HOLDINGS NV	EQUITY	56,652.67	\$	2,172,629.91
12/31/2013	JJ8S	METROPOLITAN WEST	235825205	DANA HOLDING CORP	EQUITY	31,525.02	\$	618,520.98
12/31/2013	JJ8S	METROPOLITAN WEST	70931T103	PENNYMAC MORTGAGE INVESTMENT	EQUITY	62,352.33	\$	1,431,609.54
12/31/2013	JJ8S	METROPOLITAN WEST	48238T109	KAR AUCTION SERVICES INC	EQUITY	91,221.12	\$	2,695,584.03
12/31/2013	JJ8S	METROPOLITAN WEST	G10082140	ENERGY XXI BERMUDA	EQUITY	38,472.72	\$	1,041,071.68
12/31/2013	JJ8S	METROPOLITAN WEST	83001A102	SIX FLAGS ENTERTAINMENT CORP	EQUITY	37,146.07	\$	1,367,718.30
12/31/2013	JJ8S	METROPOLITAN WEST	269246401	E TRADE FINANCIAL CORP	EQUITY	41,813.90	\$	821,224.93
12/31/2013	JJ8S	METROPOLITAN WEST	674215108	OASIS PETROLEUM INC	EQUITY	25,550.21	\$	1,200,093.22
12/31/2013	JJ8S	METROPOLITAN WEST	444097109	HUDSON PACIFIC PROPERTIES IN	EQUITY	35,082.40	\$	767,252.08
12/31/2013	JJ8S	METROPOLITAN WEST	203233101	COMMONWEALTH REIT	EQUITY	28,626.06	\$	667,273.43
12/31/2013	JJ8S	METROPOLITAN WEST	04351G101	ASCENA RETAIL GROUP INC	EQUITY	60,534.34	\$	1,280,906.56
12/31/2013	JJ8M	T ROWE PRICE	989774104	ZULILY INC CL A	EQUITY	4,618.69	\$	191,352.38
12/31/2013	JJ8M	T ROWE PRICE	09061G101	BIOMARIN PHARMACEUTICAL INC	EQUITY	12,578.56	\$	883,895.65
12/31/2013	JJ8M	T ROWE PRICE	206708109	CONCUR TECHNOLOGIES INC	EQUITY	63,678.98	\$	6,570,396.89
12/31/2013	JJ8M	T ROWE PRICE	366651107	GARTNER INC	EQUITY	102,200.83	\$	7,261,368.82
12/31/2013	JJ8M	T ROWE PRICE	00738A106	ADTRAN INC	EQUITY	24,960.59	\$	674,185.45
12/31/2013	JJ8M	T ROWE PRICE	636518102	NATIONAL INSTRUMENTS CORP	EQUITY	74,586.95	\$	2,388,274.15
12/31/2013	JJ8M	T ROWE PRICE	501014104	KRISPY KREME DOUGHNUTS INC	EQUITY	187,400.94	\$	3,614,964.15
12/31/2013	JJ8M	T ROWE PRICE	776696106	ROPER INDUSTRIES INC	EQUITY	57,586.24	\$	7,986,059.17
12/31/2013	JJ8M	T ROWE PRICE	413086109	HARMAN INTERNATIONAL	EQUITY	58,470.67	\$	4,785,824.01

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8M	T ROWE PRICE	610236101	MONRO MUFFLER BRAKE INC	EQUITY	47,464.42	\$	2,675,094.88
12/31/2013	JJ8M	T ROWE PRICE	64125C109	NEUROCRINE BIOSCIENCES INC	EQUITY	53,851.97	\$	502,977.44
12/31/2013	JJ8M	T ROWE PRICE	69840W108	PANERA BREAD COMPANY CLASS A	EQUITY	19,359.20	\$	3,420,576.21
12/31/2013	JJ8M	T ROWE PRICE	741511109	PRICESMART INC	EQUITY	49,135.01	\$	5,677,059.45
12/31/2013	JJ8M	T ROWE PRICE	75886F107	REGENERON PHARMACEUTICALS	EQUITY	17,492.06	\$	4,814,515.91
12/31/2013	JJ8M	T ROWE PRICE	806407102	HENRY SCHEIN INC	EQUITY	23,977.89	\$	2,739,713.32
12/31/2013	JJ8M	T ROWE PRICE	891092108	TORO CO	EQUITY	25,845.02	\$	1,643,743.08
12/31/2013	JJ8M	T ROWE PRICE	91879Q109	VAIL RESORTS INC	EQUITY	70,656.15	\$	5,315,462.11
12/31/2013	JJ8M	T ROWE PRICE	941053100	WASTE CONNECTIONS INC	EQUITY	75,471.38	\$	3,292,816.34
12/31/2013	JJ8M	T ROWE PRICE	015351109	ALEXION PHARMACEUTICALS INC	EQUITY	13,168.18	\$	1,752,158.51
12/31/2013	JJ8M	T ROWE PRICE	115236101	BROWN + BROWN INC	EQUITY	53,164.08	\$	1,668,820.61
12/31/2013	JJ8M	T ROWE PRICE	22160N109	COSTAR GROUP INC	EQUITY	25,255.40	\$	4,661,641.16
12/31/2013	JJ8M	T ROWE PRICE	353514102	FRANKLIN ELECTRIC CO INC	EQUITY	23,486.54	\$	1,048,438.99
12/31/2013	JJ8M	T ROWE PRICE	45168D104	IDEXX LABORATORIES INC	EQUITY	39,995.90	\$	4,254,363.98
12/31/2013	JJ8M	T ROWE PRICE	45337C102	INCYTE CORP	EQUITY	138,462.47	\$	7,010,354.74
12/31/2013	JJ8M	T ROWE PRICE	464330109	ISIS PHARMACEUTICALS INC	EQUITY	9,237.38	\$	368,017.32
12/31/2013	JJ8M	T ROWE PRICE	60740F105	MOBILE MINI INC	EQUITY	80,286.61	\$	3,306,202.68
12/31/2013	JJ8M	T ROWE PRICE	716933106	PHARMACYCLICS INC	EQUITY	11,006.24	\$	1,164,240.38
12/31/2013	JJ8M	T ROWE PRICE	74838C106	QUIKSILVER INC	EQUITY	205,580.90	\$	1,802,944.46
12/31/2013	JJ8M	T ROWE PRICE	816850101	SEMTECH CORP	EQUITY	39,308.01	\$	993,706.51
12/31/2013	JJ8M	T ROWE PRICE	920253101	VALMONT INDUSTRIES	EQUITY	15,330.12	\$	2,286,028.12
12/31/2013	JJ8M	T ROWE PRICE	101388106	BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	22,405.57	\$	810,185.27
12/31/2013	JJ8M	T ROWE PRICE	169905106	CHOICE HOTELS INTL INC	EQUITY	73,211.17	\$	3,595,400.56
12/31/2013	JJ8M	T ROWE PRICE	303075105	FACTSET RESEARCH SYSTEMS INC	EQUITY	52,181.38	\$	5,665,854.70
12/31/2013	JJ8M	T ROWE PRICE	826919102	SILICON LABORATORIES INC	EQUITY	37,244.34	\$	1,613,052.37
12/31/2013	JJ8M	T ROWE PRICE	803062108	SAPIENT CORPORATION	EQUITY	287,538.10	\$	4,991,661.39
12/31/2013	JJ8M	T ROWE PRICE	88632Q103	TIBCO SOFTWARE INC	EQUITY	31,249.87	\$	702,497.04
12/31/2013	JJ8M	T ROWE PRICE	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	4,796,947.58	\$	4,796,947.58
12/31/2013	JJ8M	T ROWE PRICE	452327109	ILLUMINA INC	EQUITY	29,382.74	\$	3,250,318.48
12/31/2013	JJ8M	T ROWE PRICE	343498101	FLOWERS FOODS INC	EQUITY	188,187.10	\$	4,040,377.07
12/31/2013	JJ8M	T ROWE PRICE	30249U101	FMC TECHNOLOGIES INC	EQUITY	36,851.26	\$	1,924,004.29
12/31/2013	JJ8M	T ROWE PRICE	00762W107	ADVISORY BOARD CO/THE	EQUITY	82,350.28	\$	5,243,242.49
12/31/2013	JJ8M	T ROWE PRICE	00508Y102	ACUITY BRANDS INC	EQUITY	46,383.45	\$	5,070,639.04
12/31/2013	JJ8M	T ROWE PRICE	64110L106	NETFLIX INC	EQUITY	12,873.37	\$	4,739,589.93
12/31/2013	JJ8M	T ROWE PRICE	40425J101	HMS HOLDINGS CORP	EQUITY	128,340.66	\$	2,917,183.09
12/31/2013	JJ8M	T ROWE PRICE	116794108	BRUKER CORP	EQUITY	107,900.49	\$	2,133,192.68
12/31/2013	JJ8M	T ROWE PRICE	22943F100	CTRIIP.COM INTERNATIONAL ADR	EQUITY	49,036.74	\$	2,433,203.21
12/31/2013	JJ8M	T ROWE PRICE	20451N101	COMPASS MINERALS INTERNATION	EQUITY	27,319.07	\$	2,186,891.35
12/31/2013	JJ8M	T ROWE PRICE	82669G104	SIGNATURE BANK	EQUITY	41,961.30	\$	4,507,483.00
12/31/2013	JJ8M	T ROWE PRICE	09578R103	BLUE NILE INC	EQUITY	41,273.41	\$	1,943,564.94
12/31/2013	JJ8M	T ROWE PRICE	94946T106	WELLCARE HEALTH PLANS INC	EQUITY	11,497.59	\$	809,660.51
12/31/2013	JJ8M	T ROWE PRICE	09180C106	BJ S RESTAURANTS INC	EQUITY	45,302.48	\$	1,407,095.10
12/31/2013	JJ8M	T ROWE PRICE	06846N104	BILL BARRETT CORP	EQUITY	74,980.03	\$	2,007,965.22
12/31/2013	JJ8M	T ROWE PRICE	617700109	MORNINGSTAR INC	EQUITY	21,815.95	\$	1,703,607.22
12/31/2013	JJ8M	T ROWE PRICE	989817101	ZUMIEZ INC	EQUITY	85,888.00	\$	2,233,088.09
12/31/2013	JJ8M	T ROWE PRICE	78486Q101	SVB FINANCIAL GROUP	EQUITY	20,243.63	\$	2,122,746.57
12/31/2013	JJ8M	T ROWE PRICE	23334L102	DSW INC CLASS A	EQUITY	85,593.19	\$	3,657,397.15
12/31/2013	JJ8M	T ROWE PRICE	43365Y104	HITTITE MICROWAVE CORP	EQUITY	15,821.47	\$	976,659.61
12/31/2013	JJ8M	T ROWE PRICE	75524B104	RBC BEARINGS INC	EQUITY	28,461.95	\$	2,013,682.81
12/31/2013	JJ8M	T ROWE PRICE	774415103	ROCKWOOD HOLDINGS INC	EQUITY	63,285.90	\$	4,551,521.73
12/31/2013	JJ8M	T ROWE PRICE	05348P401	AVANIR PHARMACEUTICALS INC A	EQUITY	201,453.55	\$	676,883.94
12/31/2013	JJ8M	T ROWE PRICE	169656105	CHIPOTLE MEXICAN GRILL INC	EQUITY	5,797.93	\$	3,089,021.99
12/31/2013	JJ8M	T ROWE PRICE	50060P106	KOPPERS HOLDINGS INC	EQUITY	24,567.51	\$	1,123,963.43
12/31/2013	JJ8M	T ROWE PRICE	82966C103	SIRONA DENTAL SYSTEMS INC	EQUITY	36,851.26	\$	2,586,958.46
12/31/2013	JJ8M	T ROWE PRICE	204166102	COMMVAULT SYSTEMS INC	EQUITY	21,521.14	\$	1,611,502.65
12/31/2013	JJ8M	T ROWE PRICE	485865109	KATE SPADE + CO	EQUITY	122,444.45	\$	3,926,793.62
12/31/2013	JJ8M	T ROWE PRICE	01748X102	ALLEGiant TRAVEL CO	EQUITY	40,487.25	\$	4,268,975.75
12/31/2013	JJ8M	T ROWE PRICE	043176106	ARUBA NETWORKS INC	EQUITY	50,215.98	\$	898,866.11

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8M	T ROWE PRICE	92927K102	WABCO HOLDINGS INC	EQUITY	17,786.87	\$	1,661,471.98
12/31/2013	JJ8M	T ROWE PRICE	04685W103	ATHENAHEALTH INC	EQUITY	36,851.26	\$	4,956,494.48
12/31/2013	JJ8M	T ROWE PRICE	55354G100	MSCI INC	EQUITY	73,887.27	\$	3,230,351.35
12/31/2013	JJ8M	T ROWE PRICE	665531109	NORTHERN OIL AND GAS INC	EQUITY	126,768.33	\$	1,910,398.80
12/31/2013	JJ8M	T ROWE PRICE	64118Q107	NETSUITE INC	EQUITY	31,348.14	\$	3,229,485.23
12/31/2013	JJ8M	T ROWE PRICE	194014106	COLFAX CORP	EQUITY	26,532.91	\$	1,689,880.86
12/31/2013	JJ8M	T ROWE PRICE	750086100	RACKSPACE HOSTING INC	EQUITY	88,049.94	\$	3,445,394.31
12/31/2013	JJ8M	T ROWE PRICE	25389M877	DIGITALGLOBE INC	EQUITY	58,765.48	\$	2,418,199.34
12/31/2013	JJ8M	T ROWE PRICE	68372A104	OPENTABLE INC	EQUITY	38,521.85	\$	3,057,479.28
12/31/2013	JJ8M	T ROWE PRICE	18911Q102	CLOUD PEAK ENERGY INC	EQUITY	46,678.26	\$	840,208.73
12/31/2013	JJ8M	T ROWE PRICE	55003T107	LUMBER LIQUIDATORS HOLDINGS	EQUITY	58,175.86	\$	5,985,713.81
12/31/2013	JJ8M	T ROWE PRICE	317485100	FINANCIAL ENGINES INC	EQUITY	70,164.80	\$	4,875,050.24
12/31/2013	JJ8M	T ROWE PRICE	78467J100	SS+C TECHNOLOGIES HOLDINGS	EQUITY	78,419.48	\$	3,470,846.25
12/31/2013	JJ8M	T ROWE PRICE	78463M107	SPS COMMERCE INC	EQUITY	15,526.66	\$	1,013,891.17
12/31/2013	JJ8M	T ROWE PRICE	21871D103	CORELOGIC INC	EQUITY	45,007.67	\$	1,599,122.60
12/31/2013	JJ8M	T ROWE PRICE	31847R102	FIRST AMERICAN FINANCIAL	EQUITY	73,604.25	\$	2,075,639.85
12/31/2013	JJ8M	T ROWE PRICE	78454L100	SM ENERGY CO	EQUITY	32,232.57	\$	2,678,848.79
12/31/2013	JJ8M	T ROWE PRICE	674215108	OASIS PETROLEUM INC	EQUITY	17,295.52	\$	812,370.80
12/31/2013	JJ8M	T ROWE PRICE	V5633W109	MAKEMYTRIP LTD	EQUITY	97,090.79	\$	1,869,968.55
12/31/2013	JJ8M	T ROWE PRICE	00767E102	AEGERION PHARMACEUTICALS INC	EQUITY	23,683.08	\$	1,680,551.11
12/31/2013	JJ8M	T ROWE PRICE	98742U100	YOUKU TUDOU INC ADR	EQUITY	171,776.01	\$	5,204,813.01
12/31/2013	JJ8M	T ROWE PRICE	67103H107	O REILLY AUTOMOTIVE INC	EQUITY	43,140.54	\$	5,552,619.13
12/31/2013	JJ8M	T ROWE PRICE	21925Y103	CORNERSTONE ONDEMAND INC	EQUITY	55,915.65	\$	2,982,540.52
12/31/2013	JJ8M	T ROWE PRICE	06647F102	BANKRATE INC	EQUITY	8,549.49	\$	153,377.89
12/31/2013	JJ8M	T ROWE PRICE	14964U108	CAVIUM INC	EQUITY	24,960.59	\$	861,389.85
12/31/2013	JJ8M	T ROWE PRICE	98954A107	ZILLOW INC CLASS A	EQUITY	28,498.31	\$	2,329,166.69
12/31/2013	JJ8M	T ROWE PRICE	351793104	FRANCESCAS HOLDINGS CORP	EQUITY	120,479.05	\$	2,218,019.36
12/31/2013	JJ8M	T ROWE PRICE	265504100	DUNKIN BRANDS GROUP INC	EQUITY	39,504.55	\$	1,904,119.35
12/31/2013	JJ8M	T ROWE PRICE	983793100	XPO LOGISTICS INC	EQUITY	39,602.82	\$	1,041,158.16
12/31/2013	JJ8M	T ROWE PRICE	G01767105	ALKERMES PLC	EQUITY	84,905.30	\$	3,452,249.63
12/31/2013	JJ8M	T ROWE PRICE	399473107	GROUPON INC	EQUITY	323,308.39	\$	3,805,339.73
12/31/2013	JJ8M	T ROWE PRICE	189464100	CLOVIS ONCOLOGY INC	EQUITY	7,271.98	\$	438,282.35
12/31/2013	JJ8M	T ROWE PRICE	034754101	ANGIE S LIST INC	EQUITY	24,764.05	\$	375,175.31
12/31/2013	JJ8M	T ROWE PRICE	40171V100	GUIDEWIRE SOFTWARE INC	EQUITY	78,026.40	\$	3,828,755.51
12/31/2013	JJ8M	T ROWE PRICE	073271108	BAZAARVOICE INC	EQUITY	182,487.44	\$	1,445,300.52
12/31/2013	JJ8M	T ROWE PRICE	74587V107	PUMA BIOTECHNOLOGY INC	EQUITY	14,543.96	\$	1,505,736.59
12/31/2013	JJ8M	T ROWE PRICE	76169B102	REXNORD CORP	EQUITY	10,023.54	\$	270,735.89
12/31/2013	JJ8M	T ROWE PRICE	34984V100	FORUM ENERGY TECHNOLOGIES IN	EQUITY	34,394.51	\$	971,988.84
12/31/2013	JJ8M	T ROWE PRICE	89969Q104	TUMI HOLDINGS INC	EQUITY	86,674.16	\$	1,954,502.39
12/31/2013	JJ8M	T ROWE PRICE	848637104	SPLUNK INC	EQUITY	16,509.36	\$	1,133,698.06
12/31/2013	JJ8M	T ROWE PRICE	743424103	PROOFPOINT INC	EQUITY	32,625.65	\$	1,082,192.77
12/31/2013	JJ8M	T ROWE PRICE	69327R101	PDC ENERGY INC	EQUITY	16,902.44	\$	899,548.10
12/31/2013	JJ8M	T ROWE PRICE	81762P102	SERVICENOW INC	EQUITY	73,505.98	\$	4,117,069.94
12/31/2013	JJ8M	T ROWE PRICE	148887102	CATAMARAN CORP	EQUITY	49,822.90	\$	2,365,591.46
12/31/2013	JJ8M	T ROWE PRICE	33829M101	FIVE BELOW	EQUITY	78,812.56	\$	3,404,702.66
12/31/2013	JJ8M	T ROWE PRICE	G35569105	FLEETMATICS GROUP PLC	EQUITY	40,094.17	\$	1,734,072.89
12/31/2013	JJ8M	T ROWE PRICE	825690100	SHUTTERSTOCK INC	EQUITY	24,862.32	\$	2,079,235.55
12/31/2013	JJ8M	T ROWE PRICE	25278X109	DIAMONDBACK ENERGY INC	EQUITY	12,087.21	\$	638,930.09
12/31/2013	JJ8M	T ROWE PRICE	96208T104	WEX INC	EQUITY	10,318.35	\$	1,021,826.48
12/31/2013	JJ8M	T ROWE PRICE	761283100	RESTORATION HARDWARE HOLDING	EQUITY	67,020.16	\$	4,510,456.65
12/31/2013	JJ8M	T ROWE PRICE	G72800108	PROTHENA CORP PLC	EQUITY	20,538.44	\$	544,679.31
12/31/2013	JJ8M	T ROWE PRICE	85858C107	STEMLINE THERAPEUTICS INC	EQUITY	7,625.75	\$	149,464.78
12/31/2013	JJ8M	T ROWE PRICE	98419Q101	XOOM CORP	EQUITY	90,015.34	\$	2,463,719.98
12/31/2013	JJ8M	T ROWE PRICE	04316A108	ARTISAN PARTNERS ASSET MA A	EQUITY	29,972.36	\$	1,953,898.03
12/31/2013	JJ8M	T ROWE PRICE	87336U105	TABLEAU SOFTWARE INC CL A	EQUITY	4,225.61	\$	291,271.38
12/31/2013	JJ8M	T ROWE PRICE	57063L107	MARKETO INC	EQUITY	96,894.25	\$	3,591,869.72
12/31/2013	JJ8M	T ROWE PRICE	85208M102	SPROUTS FARMERS MARKET INC	EQUITY	3,537.72	\$	135,954.62
12/31/2013	JJ8M	T ROWE PRICE	047477104	ATHLON ENERGY INC	EQUITY	10,711.43	\$	324,020.85

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.2700%
12/31/2013	JJ8M	T ROWE PRICE	683745103	OPHTHOTECH CORP	EQUITY	5,896.20	\$	190,742.12
12/31/2013	JJ8M	T ROWE PRICE	922475108	VEEVA SYSTEMS INC CLASS A	EQUITY	2,849.83	\$	91,479.57
12/31/2013	JJ8M	T ROWE PRICE	M98068105	WIX.COM LTD	EQUITY	34,787.59	\$	934,046.78
12/31/2013	JJ8K	US SMALL CAP POOL	857444723	STATE STR BK + TR CO INVT FDS	EQUITY	6,337,787.50	\$	231,082,070.11
Total							\$	999,338,255.40

JJ8K-1	Salaried	\$ 998,817,446.26
JJ8K-2	Union	\$ 2,080,743.97
JJ8K-8	Puerto Rico	\$ 15,502,719.18
		\$ 1,016,400,909.41

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 98.8080%
12/31/2013	JJ5D	SSGA RUSSELL 3000 FUND	77999X959	RUSSELL 3000 INDEX NL SERIES	EQUITY	33,817,915.09	\$	870,608,406.10
							\$	870,608,406.10

JJ5D-1	Salaried	\$ 870,512,259.45	98.81%
JJ5D-2	Union	\$ 997,081.06	0.11%
JJ5D-8	Puerto Rico	\$ 9,504,537.60	1.08%
		\$ 881,013,878.11	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares/Par	Basis %	1 97.5816%
12/31/2013	JJ5I	FIXED INTEREST FUND	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	9,204,988.50	\$	9,204,988.50
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI07JN84	NY LIFE 34401	FIXED INCOME	79,733,192.86	\$	79,733,192.86
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI015Q87	PRINCIPLE FINANCIAL GROUP	FIXED INCOME	50,128,094.32	\$	50,128,094.32
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI01A1S9	NEW YORK LIFE	FIXED INCOME	174,141,675.92	\$	174,141,675.92
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI01AIR3	MET LIFE	FIXED INCOME	55,957,483.37	\$	55,957,483.37
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI01AII3	PRUDENTIAL INSURANCE	FIXED INCOME	56,240,453.21	\$	56,240,453.21
12/31/2013	JJ5I	FIXED INTEREST FUND	972TWQII1	NEW YORK LIFE	FIXED INCOME	49,473,501.43	\$	49,473,501.43
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI0262S6	PRUDENTIAL INSURANCE COMPANY	FIXED INCOME	49,633,180.64	\$	49,633,180.64
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI04J5H7	MET LIFE	FIXED INCOME	147,176,656.24	\$	147,176,656.24
12/31/2013	JJ5I	FIXED INTEREST FUND	921EFTII9	PRUDENTIAL INSURANCE	FIXED INCOME	49,152,306.85	\$	49,152,306.85
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI04J504	NEW YORK LIFE	FIXED INCOME	49,040,003.96	\$	49,040,003.96
12/31/2013	JJ5I	FIXED INTEREST FUND	979CSSII2	NY LIFE 34387	FIXED INCOME	78,424,306.28	\$	78,424,306.28
12/31/2013	JJ5I	FIXED INTEREST FUND	979CSRII4	PRUDENTIAL GA 62031 219	FIXED INCOME	78,370,465.25	\$	78,370,465.25
12/31/2013	JJ5I	FIXED INTEREST FUND	ACI07JN43	PRUDENTIAL GA 62031 220	FIXED INCOME	159,466,385.71	\$	159,466,385.71
12/31/2013	JJ5I	FIXED INTEREST FUND	89399R9A2	TRANSAMERICA (AEGON)	FIXED INCOME	800,491,153.93	\$	800,491,153.93
Total							\$	1,886,633,848.48

JJ5I-1	Salaried	\$ 1,888,900,676.14	97.58%
JJ5I-2	Union	\$ 13,306,016.05	0.69%
JJ5I-8	Puerto Rico	\$ 33,507,653.04	1.73%
		\$ 1,935,714,345.23	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	J&J Typ Shares/Par	Basis %	1 96.3594%
12/31/2013	JJ5H	US GOVERNMENT FUND	3839909A8	GOVERNMENT STIF 8	CASH EQUIVALENT	153,380,766.25	\$	153,380,766.25
							\$	153,380,766.25

JJ5H-1	Salaried	\$	153,368,865.76	96.36%
JJ5H-2	Union	\$	1,462,440.50	0.92%
JJ5H-8	Puerto Rico	\$	4,332,028.86	2.72%
		\$	159,163,335.12	

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares	Total Market Value	
12/31/2013	JJ5F	COMPANY STOCK SAL. FUND	8611239B5	STATE STREET BANK + TRUST CO	CASH EQUIVALENT	5,510,728.33	\$	5,510,728.33
12/31/2013	JJ5F	COMPANY STOCK SAL. FUND	478160104	JOHNSON + JOHNSON	EQUITY	24,837,829.00	\$	2,274,896,758.11
		JJ5F Total					\$	2,280,407,486.44
12/31/2013	JJ5N	J&J ESOP	478160104	JOHNSON + JOHNSON	EQUITY	4,394,052.00	\$	402,451,222.68
12/31/2013	JJ5N	J&J ESOP	'USD	US DOLLAR	CASH	56.44	\$	56.44
		JJ5N Total					\$	402,451,279.12

Period End Date	Fund	Manager Name	Asset ID	Security Name	Asset Group	Shares	Total Market Value	
12/31/2013	JJ5M	PARTICIPANT LOAN FUND	53999S985	LOANS TO PARTICIPANTS	EQUITY	98,852,654.95	\$	98,852,654.95

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