

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
AFF FINANCING	54,080,049	40,580,048	40,580,048
ANGLESEA FDG PLC & ANG	25,000,000	25,000,000	25,000,000
ANGLESEA FDG PLC & ANG	25,000,000	24,999,708	24,999,708
AUST + NZ BANKING GROUP	48,000,000	48,124,655	48,124,655
BANK OF MONTREAL-	45,000,000	45,000,000	45,000,000
BANK OF NOVA SCOTIA	8,000,000	8,000,000	8,000,000
BANK OF NOVA SCOTIA	40,000,000	40,000,000	40,000,000
BGI INSTITUTIONAL MMF	5,000,000	5,000,000	5,000,000
BLACKROCK MONEY MARKET	1,000,000	1,000,000	1,000,000
BNP PARIBAS NY BANCH	20,000,000	20,000,000	20,000,000
BNP PARIBAS/BNP US MTN	25,000,000	25,017,658	25,017,658
BTM CAPITAL CORP.	30,000,000	29,999,450	29,999,450
BTM CAPITAL CORP.	16,000,000	15,997,356	15,997,356
BUNGE ASSET FDG. COR	10,000,000	9,999,417	9,999,417
BUNGE ASSET FDG. COR	14,000,000	13,995,862	13,995,862
CAFCO LLC	20,000,000	19,999,822	19,999,822
CAFCO LLC	10,000,000	9,997,533	9,997,533
CAFCO LLC	15,000,000	14,996,500	14,996,500
CAFCO LLC	4,000,000	3,997,849	3,997,849
CANADIAN IMPERIAL BK	20,000,000	20,000,000	20,000,000
CANADIAN IMPERIAL BK	25,000,000	24,998,098	24,998,098
CHARTA LLC	12,000,000	11,997,163	11,997,163
CHARTA LLC	34,000,000	33,991,613	33,991,613
CIESCO LLC	15,000,000	14,999,733	14,999,733
CIESCO LLC	22,000,000	21,994,683	21,994,683
CIESCO LLC	12,000,000	11,994,260	11,994,260
COMMONWEALTH BANK AUST	45,000,000	45,000,000	45,000,000
CONCORD MIN CPTL CO	15,000,000	14,997,500	14,997,500
CONCORD MIN CPTL CO	15,000,000	14,997,000	14,997,000
CONCORD MIN CPTL CO	18,000,000	17,992,800	17,992,800
CRC FUNDING LLC	20,000,000	19,999,467	19,999,467
CRC FUNDING LLC	25,000,000	24,993,833	24,993,833
CREDIT AGRICOLE	25,000,000	25,000,000	25,000,000
CREDIT SUISSE NEW YORK	7,000,000	7,029,355	7,029,355
CREDIT SUISSE NY	43,000,000	43,000,000	43,000,000
CROWN POINT CAP CO.	7,000,000	6,999,522	6,999,522
CROWN POINT CAP CO.	36,000,000	35,991,000	35,991,000
CROWN POINT CAP CO.	6,000,000	5,997,533	5,997,533
DANSKE CORP.	25,000,000	24,983,771	24,983,771
DANSKE CORP.	25,000,000	24,983,201	24,983,201
FANNIE MAE	82,725,000	82,691,743	82,691,744
FANNIE MAE	25,000,000	24,999,466	24,999,466
FANNIE MAE	50,000,000	49,995,274	49,995,274
FANNIE MAE	25,000,000	25,002,903	25,002,903
FANNIE MAE	25,000,000	24,997,644	24,997,644
FANNIE MAE	25,000,000	24,995,728	24,995,728
FANNIE MAE	25,000,000	24,996,773	24,996,773
FEDERAL FARM CREDIT BANK	25,000,000	25,000,008	25,000,008
FEDERAL FARM CREDIT BANK	25,000,000	24,998,240	24,998,241
FEDERAL FARM CREDIT BANK	20,075,000	20,085,007	20,085,007
FEDERAL FARM CREDIT BANK	25,000,000	25,002,367	25,002,367
FEDERAL FARM CREDIT BANK	25,000,000	25,000,000	25,000,000
FEDERAL HOME LOAN BANK	25,000,000	25,000,000	25,000,000
FEDERAL HOME LOAN BANK	25,000,000	24,999,839	24,999,839
FIDELITY INSTL MONEY MARKET	102,000,000	102,000,000	102,000,000
FREDDIE MAC	25,000,000	24,988,545	24,988,545
FREDDIE MAC	50,000,000	49,977,542	49,977,542

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<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FREDDIE MAC	50,000,000	49,971,484	49,971,484
GENERAL ELEC CAP CORP	22,000,000	22,080,950	22,080,949
GENERAL ELEC CAP CORP	30,000,000	30,000,000	30,000,000
GOLDEN FUNDING CORP	17,594,000	17,594,000	17,594,000
GOVCO LLC	21,000,000	20,997,900	20,997,900
GOVCO LLC	9,000,000	8,998,268	8,998,268
GOVCO LLC	9,000,000	8,997,450	8,997,450
GOVCO LLC	10,000,000	9,994,867	9,994,867
HSBC FINANCE CORP	20,000,000	19,996,533	19,996,533
HSBC FINANCE CORP	30,000,000	29,993,600	29,993,600
JPMORGAN CHASE + CO	48,360,000	48,060,361	48,060,361
LEGACY CAPITAL COMPANY	12,000,000	11,999,300	11,999,300
LEGACY CAPITAL COMPANY	13,000,000	12,995,089	12,995,089
LEGACY CAPITAL COMPANY	23,000,000	22,990,289	22,990,289
LEXINGTN PKR CAP CO LL	10,000,000	9,999,333	9,999,333
LEXINGTN PKR CAP CO LL	10,000,000	9,999,167	9,999,167
LEXINGTN PKR CAP CO LL	18,000,000	17,997,750	17,997,750
LEXINGTN PKR CAP CO LL	11,000,000	10,995,722	10,995,722
METLIFE INSTITUTIONAL FD	40,000,000	40,004,877	40,004,877
NATIONAL CITY BANK CLE	22,000,000	21,925,078	21,925,078
NATL AUSTRALIA BK LT	45,000,000	45,000,000	45,000,000
NIEUW AMSTERDAM REC V	8,000,000	7,997,500	7,997,500
NORDEA BANK FLD PLC	25,000,000	25,000,000	25,000,000
NORDEA BANK FLD PLC	25,000,000	25,000,000	25,000,000
ORION FINANCE	21,856,840	21,856,840	21,856,840
PROCTER + GAMBLE CO/THE	20,000,000	20,000,000	20,000,000
RABOBANK NEDERLAND	33,250,000	33,225,208	33,225,208
RECKITT BENCKISER TREAS	25,000,000	24,922,396	24,922,396
RECKITT BENCKISER TREAS	23,000,000	22,830,663	22,830,663
ROYAL BK OF CANADA	30,000,000	30,000,000	30,000,000
ROYAL BK OF CANADA	5,000,000	5,080,141	5,080,141
ROYAL BK OF CANADA	13,000,000	13,000,528	13,000,528
SOCIETE GENERALE	40,000,000	40,000,000	40,000,000
STATE STR INSTL LIQUID RESVS	35,000,000	35,000,000	35,000,000
STATE STREET BANK + TRUST CO	1,221,828	1,221,828	1,221,828
STATE STREET BANK + TRUST CO	523,972	523,972	523,972
STATE STREET BANK + TRUST CO	2,538,364	2,538,364	2,538,364
STATE STREET BANK + TRUST CO	35	35	35
STATE STREET BANK + TRUST CO	138,829	138,829	138,829
STATE STREET BANK + TRUST CO	311,586	311,586	311,586
STATE STREET BANK + TRUST CO	400,902	400,902	400,902
STATE STREET BANK + TRUST CO	488,226	488,226	488,226
STATE STREET BANK + TRUST CO	4,618,410	4,618,410	4,618,410
STATE STREET BANK + TRUST CO	3,457,829	3,457,829	3,457,829
STATE STREET BANK + TRUST CO	4,069,236	4,069,236	4,069,236
STATE STREET BANK + TRUST CO	1,939,534	1,939,534	1,939,534
STATE STREET BANK + TRUST CO	705,739	705,739	705,739
STATE STREET BANK + TRUST CO	2,080,806	2,080,806	2,080,806
STATE STREET BANK + TRUST CO	5,794,181	5,794,181	5,794,181
STATE STREET BANK + TRUST CO	9,727,970	9,727,970	9,727,970
STATE STREET BANK + TRUST CO	1,316,063	1,316,063	1,316,063
STATE STREET BANK + TRUST CO	10,960,858	10,960,858	10,960,858
STATE STREET BANK + TRUST CO	22,541,796	22,541,796	22,541,796
STATE STREET BANK + TRUST CO	7,343,404	7,343,404	7,343,404
STATE STREET BANK + TRUST CO	4,197,881	4,197,881	4,197,881
STATE STREET BANK + TRUST CO	2,208,943	2,208,943	2,208,943
STATE STREET BANK + TRUST CO	49,251,565	49,251,565	49,251,565

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<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
SVENSKA HANDLSBNKN A	20,000,000	20,000,000	20,000,000
SVENSKA HANDLSBNKN A	5,235,000	5,233,811	5,233,811
SVENSKA HANDLSBNKN A	25,000,000	25,000,593	25,000,593
TOYOTA MOTOR CREDIT CORP	25,000,000	25,000,000	25,000,000
UBS FINANCE (DELW)	42,500,000	42,478,183	42,478,183
US BANK NA	5,000,000	5,000,000	5,000,000
US BANK SWEEP REPO	9,970,548	9,970,548	9,970,548
WACHOVIA CORP	32,000,000	32,021,378	32,021,378
WACHOVIA CORP	16,000,000	16,731,311	16,731,311
WESTPAC BANKING CORP	24,000,000	24,041,413	24,041,413
WESTPAC SECURITIES NZ LT	25,000,000	25,000,000	25,000,000
<b>CASH EQUIVALENTS</b>	<b>2,612,484,392</b>	<b>2,599,197,955</b>	<b>2,599,197,955</b>
ABBOTT LABORATORIES	290,000	310,431	344,832
ABENGOA FINANCE SAU	400,000	394,669	382,000
ADJUSTABLE RATE MORTGAGE TRUST	274,366	253,150	252,853
AFFINION GROUP INC	550,000	570,240	489,500
AFLAC INC	4,000,000	3,998,060	4,206,143
AFLAC INC	3,000,000	2,994,720	3,069,133
AFLAC INC	250,000	249,879	262,884
AFLAC INC	5,000,000	4,972,656	5,982,630
AID ISRAEL	15,000,000	9,276,870	9,284,346
AID ISRAEL	10,000,000	12,904,375	12,896,583
ALLSTATE LF GLB FN TRST	4,000,000	3,999,203	4,189,142
ALLSTATE LF GLB FN TRST	1,000,000	999,801	1,047,286
ALLY AUTO RECEIVABLES TRUST	643,679	646,108	645,979
ALLY FINANCIAL INC	1,025,000	1,025,180	1,035,250
ALLY FINANCIAL INC	1,585,000	1,605,087	1,763,313
ALLY FINANCIAL INC	1,510,000	1,494,466	1,536,425
ALLY FINANCIAL INC	465,000	460,951	488,250
ALLY FINANCIAL INC	1,105,000	1,200,506	1,262,463
ALLY FINANCIAL INC	420,000	451,979	467,250
ALLY FINANCIAL INC	115,000	114,774	121,325
ALLY FINANCIAL INC	439,000	468,125	502,655
ALLY FINANCIAL INC	160,000	156,931	172,400
ALLY MASTER OWNER TRUST	2,170,000	2,170,573	2,188,456
ALLY MASTER OWNER TRUST	300,000	300,000	299,266
ALLY MASTER OWNER TRUST	340,000	339,975	340,473
ALLY MASTER OWNER TRUST	5,000,000	5,063,798	5,051,119
ALLY MASTER OWNER TRUST	5,400,000	5,468,901	5,455,208
ALTEGRITY INC	200,000	193,457	190,750
ALTEGRITY INC	300,000	300,000	286,200
ALTRIA GROUP INC	5,000,000	5,009,439	6,860,206
AMC NETWORKS INC	200,000	200,877	223,500
AMER AIRLN PT TRS 11 1	999,941	1,001,451	1,024,940
AMER EXPRESS CREDIT CO	5,000,000	5,000,860	5,395,578
AMER EXPRESS CREDIT CO	490,000	489,046	508,296
AMERICA WEST AIR 1999 1	3,084,194	3,084,194	3,257,680
AMERICA WEST AIR 1999 1	2,056,130	2,056,130	2,171,787
AMERICAN ELECTRIC POWER	5,000,000	5,224,958	5,532,698
AMERICAN EXPRESS CO	5,000,000	4,988,888	5,691,194
AMERICAN EXPRESS CO	3,000,000	2,993,242	3,704,158
AMERICAN HONDA FINANCE	5,000,000	4,987,609	5,301,858
AMERICAN INTL GROUP	3,000,000	3,266,779	3,286,537
AMERICAN INTL GROUP	1,080,000	1,034,962	1,104,162
AMERICAN INTL GROUP	1,095,000	1,156,163	1,166,337
AMERICAN INTL GROUP	1,010,000	1,038,591	1,156,202

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<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
AMERICAN INTL GROUP	1,135,000	1,141,129	1,178,807
AMERICAN INTL GROUP	5,000,000	5,444,632	5,477,562
AMERICAN PETROLEUM TAN	425,000	421,283	447,313
AMERICAN PRESIDENTS CO L	5,000,000	4,843,163	3,425,000
AMERICAN REPROGRAPHICS C	275,000	270,425	277,063
AMERICAN STORES COMPANY	325,000	314,638	316,063
AMERICAN TIRE DIST INC	325,000	322,078	350,188
AMERICREDIT AUTOMOBILE RECEIVA	748,554	776,871	762,536
AMERIGAS FINANCE LLC/COR	495,000	499,787	506,138
AMERIGAS FINANCE LLC/COR	535,000	538,005	547,038
AMERITECH CAPITAL FUNDNG	2,000,000	2,018,474	2,262,535
AMERITECH CAPITAL FUNDNG	6,835,000	7,395,144	7,732,212
AMGEN INC	300,000	297,543	311,317
ANADARKO PETROLEUM CORP	6,000,000	5,974,235	6,875,070
ANGIOTECH PHARMACEUTICAL	500,000	455,317	480,000
ANGLO AMERICAN CAPITAL	340,000	360,414	387,875
ANHEUSER BUSCH COS LLC	10,000,000	10,620,453	11,071,252
ANHEUSER BUSCH COS LLC	2,000,000	2,003,684	2,354,040
ANHEUSER BUSCH INBEV WOR	3,000,000	2,996,435	3,221,700
ANHEUSER BUSCH INBEV WOR	3,000,000	3,513,651	3,522,312
APERAM	375,000	378,096	361,406
APRIA HEALTHCARE GROUP I	500,000	505,323	520,000
APTALIS PHARMA INC	367,000	391,379	390,396
APTALIS PHARMA, INC.	300,000	294,000	297,000
ARCH COAL INC	350,000	343,129	313,250
ARCH COAL INC	220,000	218,952	195,800
ARDENT MED SVCS INC	295,199	291,607	293,478
ARIA CDO LTD	10,000,000	10,000,000	8,500,000
ARROW ELECTRONICS INC	9,170,000	10,098,005	9,971,301
ASTRAZENECA PLC	460,000	535,901	553,210
ASURION CORP	625,000	628,000	641,144
ASURION LLC	0	(45)	0
AT+T INC	5,000,000	4,989,471	6,001,235
AT+T INC	5,000,000	4,990,024	5,215,924
AT+T INC	400,000	399,229	402,479
AT+T INC	4,500,000	4,519,286	4,527,891
AT+T INC	5,000,000	5,236,247	5,986,169
AT+T INC	3,244,000	3,416,702	3,924,558
ATP OIL + GAS CORPORATIO	158,000	148,022	120,870
AUST + NZ BANKING GROUP	5,000,000	4,998,697	5,071,955
AUST + NZ BANKING GROUP	280,000	278,960	285,245
AUSTRALIAN DOLLAR	16,100	16,700	16,761
AVIS BUDGET RENTAL CAR FUNDING	10,000,000	10,656,900	10,789,688
BALL CORP	140,000	150,726	155,575
BANC OF AMERICA COMMERCIAL MOR	953,050	945,703	948,345
BANC OF AMERICA COMMERCIAL MOR	7,712,272	7,717,467	7,755,949
BANC OF AMERICA COMMERCIAL MOR	83,128	85,047	83,104
BANC OF AMERICA COMMERCIAL MOR	984,137	1,038,337	1,002,124
BANC OF AMERICA COMMERCIAL MOR	1,570,000	1,717,689	1,767,146
BANC OF AMERICA COMMERCIAL MOR	1,005,000	1,048,368	1,139,203
BANC OF AMERICA COMMERCIAL MOR	420,000	437,880	451,355
BANC OF AMERICA COMMERCIAL MOR	130,000	136,602	127,661
BANC OF AMERICA COMMERCIAL MOR	230,000	238,583	243,887
BANC OF AMERICA COMMERCIAL MOR	4,500,000	4,649,921	4,696,638
BANC OF AMERICA COMMERCIAL MOR	6,674,600	7,569,793	7,565,893
BANC OF AMERICA COMMERCIAL MOR	10,000,000	10,091,575	10,637,466
BANC OF AMERICA COMMERCIAL MOR	8,732,483	9,834,361	9,898,575

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BANC OF AMERICA FUNDING CORPOR	158,604	146,669	156,434
BANC OF AMERICA MORTGAGE SECUR	374,024	326,968	312,430
BANC OF AMERICA MORTGAGE SECUR	61,658	59,540	62,733
BANK OF AMERICA AUTO TRUST	1,540,000	1,539,922	1,539,924
BANK OF AMERICA CORP	5,000,000	4,990,289	5,235,748
BANK OF AMERICA CORP	5,000,000	5,005,684	5,147,480
BANK OF AMERICA CORP	2,000,000	1,987,275	2,105,082
BANK OF AMERICA CORP	2,000,000	1,996,744	1,991,266
BANK OF AMERICA CORP	1,735,000	1,810,808	1,825,288
BANK OF AMERICA CORP	920,000	917,372	917,634
BANK OF AMERICA CORP	4,000,000	4,051,429	4,226,071
BANK OF AMERICA CORP	4,000,000	3,993,489	3,982,531
BANK OF AMERICA CORP	5,000,000	4,969,163	5,076,808
BANK OF AMERICA CORP	4,000,000	3,993,489	3,982,531
BANK OF MONTREAL	270,000	269,942	273,482
BANK OF NOVA SCOTIA	5,000,000	4,996,509	5,297,057
BANK OF NOVA SCOTIA	280,000	280,586	280,615
BANK OF NOVA SCOTIA	5,000,000	4,994,620	5,029,358
BANK OF NOVA SCOTIA	5,000,000	4,994,620	5,029,358
BARCLAYS BANK PLC	3,000,000	2,998,485	3,021,602
BARCLAYS BANK PLC	375,000	356,850	377,352
BARCLAYS BANK PLC	955,000	968,559	993,739
BARCLAYS BANK PLC	1,560,000	1,559,122	1,574,399
BARCLAYS BANK PLC	5,000,000	4,944,054	4,911,049
BARCLAYS BANK PLC	5,000,000	4,944,054	4,911,049
BAXTER INTERNATIONAL INC	100,000	99,945	102,213
BAXTER INTERNATIONAL INC	300,000	299,836	306,639
BAXTER INTERNATIONAL INC	600,000	599,672	613,279
BAXTER INTERNATIONAL INC	1,300,000	1,299,288	1,328,770
BAXTER INTERNATIONAL INC	700,000	699,617	715,492
BB+T CORPORATION	5,000,000	4,993,505	5,020,189
BEAM INC	544,000	542,655	604,863
BEAR STEARNS ADJUSTABLE RATE M	317,148	280,831	288,905
BEAR STEARNS ADJUSTABLE RATE M	138,116	130,764	133,335
BEAR STEARNS COMMERCIAL MORTGA	630,000	667,756	655,549
BEAR STEARNS COMMERCIAL MORTGA	260,000	263,664	269,312
BEAR STEARNS COMMERCIAL MORTGA	290,000	301,461	304,718
BEAR STEARNS COMMERCIAL MORTGA	9,000,000	9,347,193	9,456,764
BEAR STEARNS COMMERCIAL MORTGA	15,402,000	15,083,151	17,150,875
BEAR STEARNS COMMERCIAL MORTGA	4,646,000	4,584,103	5,402,816
BEAZER HOMES USA	74,000	71,917	62,530
BEAZER HOMES USA	190,000	189,263	158,650
BELLSOUTH TELECOMMUNICAT	625,000	712,127	727,579
BELLSOUTH TELECOMMUNICAT	6,182,800	6,373,745	6,572,411
BELLSOUTH TELECOMMUNICAT	4,637,100	4,795,836	4,929,308
BEMIS COMPANY INC	2,500,000	2,484,752	2,712,481
BERKSHIRE HATHAWAY INC	9,000,000	8,999,178	9,106,046
BERKSHIRE HATHAWAY INC	4,000,000	3,989,196	4,104,771
BERKSHIRE HATHAWAY INC	600,000	599,945	607,070
BERKSHIRE HATHAWAY INC	200,000	199,982	202,357
BERKSHIRE HATHAWAY INC	100,000	99,991	101,178
BERKSHIRE HATHAWAY INC	100,000	99,991	101,178
BERRY PLASTICS CORP	1,125,000	1,109,086	1,195,313
BERRY PLASTICS CORP	1,145,000	1,131,787	1,248,050
BERRY PLASTICS CORP	275,000	276,292	299,750
BEST BUY CO INC	110,000	109,665	105,738
BHP BILLITON FINANCE	290,000	341,891	349,925

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BILL BARRETT CORP	300,000	300,000	304,500
BK NEDERLANDSE GEMEENTEN	340,000	338,829	340,877
BLACK HILLS CORP	5,000,000	5,127,338	5,678,215
BLACKROCK INC	5,000,000	5,001,528	5,052,781
BLUE COAT SYS INC	575,000	568,500	573,563
BMW VEHICLE LEASE TRUST	2,500,000	2,499,551	2,499,610
BOEING CAPITAL CORP	2,000,000	2,123,886	2,145,332
BOEING CO	1,000,000	998,891	1,008,922
BOSTON PROPERTIES LP	5,000,000	4,968,119	5,175,003
BOYD GAMING CORP	110,000	103,706	107,525
BRAZILIAN REAL	279,775	161,796	147,693
BRITISH COLUMBIA PROV OF	290,000	289,789	290,850
BUNGE LIMITED FINANCE CO	5,000,000	4,999,652	5,262,646
BUNGE NA FINANCE LP	5,000,000	4,997,205	5,618,565
BURLINGTN NO SF 05 4 TR	669,721	716,405	755,278
BURLINGTN NO SF 99 1 TR	2,798,614	2,798,614	3,388,585
BURLINGTN NORTH SANTA FE	5,000,000	4,977,859	5,018,038
BURLINGTN NORTH SANTA FE	3,000,000	2,999,827	3,320,227
BURLINGTN NORTH SANTA FE	410,000	408,308	397,590
BURLINGTN NORTH SANTA FE	10,000,000	9,959,001	10,036,076
BURLINGTON COAT FACTORY	250,000	250,567	266,250
CADBURY SCHWEPPE'S US FIN	120,000	126,284	125,890
CAESARS ENTERTAINMENT OP	45,000	37,914	38,250
CAESARS ENTERTAINMENT OP	295,000	320,139	325,238
CAISSE CENTRALE DESJARDN	220,000	219,949	218,733
CALPINE CORP	185,000	183,095	196,563
CALPINE CORP	215,000	218,006	233,275
CANADA HOUSING TRUST	520,000	530,243	524,521
CANADA HOUSING TRUST	1,130,000	1,137,157	1,146,585
CANADIAN GOVERNMENT	1,120,000	1,261,158	1,263,068
CANADIAN GOVERNMENT	3,300,000	3,335,106	3,321,879
CANADIAN IMPERIAL BANK	420,000	440,793	441,596
CANTOR FITZGERALD LP	5,000,000	4,989,353	4,990,105
CANTOR FITZGERALD LP	5,000,000	4,974,173	5,189,963
CANTOR FITZGERALD LP	10,000,000	9,978,706	9,980,209
CANTOR FITZGERALD LP	10,000,000	9,948,347	10,379,926
CAPITAL ONE FINANCIAL CO	5,000,000	4,985,481	6,002,656
CARMAX AUTO OWNER TRUST	4,000,000	3,999,022	4,051,608
CARMAX AUTO OWNER TRUST	3,000,000	2,999,314	3,002,114
CASE NEW HOLLAND INC	825,000	861,615	961,125
CATALINA MARKETING CORP	300,000	291,057	291,750
CATERPILLAR INC	2,000,000	1,999,845	2,193,902
CBS CORP	140,000	138,754	137,447
CCO HLDGS LLC/CAP CORP	305,000	318,859	339,313
CCO HLDGS LLC/CAP CORP	440,000	441,278	476,300
CDP FINANCIAL	200,000	194,885	217,281
CEDAR FAIR LP/CANADA S W	335,000	336,150	376,038
CELGENE CORP	360,000	351,647	375,344
CENGAGE LEARNING ACQ INC	275,000	276,129	289,438
CENGAGE LEARNING ACQ INC	815,000	692,687	648,944
CENGAGE LEARNING INC	338,000	308,438	308,952
CENTURYLINK INC	135,000	132,157	140,300
CEQUEL COM HLDG I/CAP CP	610,000	615,034	658,800
CERIDIAN CORP	350,000	339,735	329,000
CERIDIAN CORP	650,000	637,150	620,750
CF INDUSTRIES INC	290,000	330,935	337,125
CHARTER COMMS OPER TL D 1L BD	314,000	312,439	312,779

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CHASE ISSUANCE TRUST	2,460,000	2,460,530	2,460,225
CHASE ISSUANCE TRUST	1,375,000	1,375,000	1,375,023
CHASE ISSUANCE TRUST	210,000	216,602	214,337
CHESAPEAKE ENERGY CORP	265,000	281,400	263,675
CHESAPEAKE ENERGY CORP	65,000	69,881	64,188
CHESAPEAKE ENERGY CORP	300,000	294,188	291,750
CHESAPEAKE ENERGY CORP	1,345,000	1,357,944	1,267,663
CHESAPEAKE ENERGY CORP	370,000	360,524	359,825
CHESAPEAKE MIDSTREAM PT/	445,000	448,975	424,975
CHOCTAW RESORT DEVEL ENT	280,000	210,826	238,700
CHRYSLER FINANCIAL AUTO SECURI	314,635	317,374	315,930
CHRYSLER GP/CG CO ISSUER	455,000	448,727	470,925
CHRYSLER GP/CG CO ISSUER	200,000	204,222	207,000
CHRYSLER GP/CG CO ISSUER	150,000	150,715	155,250
CHRYSLER GROUP LLC	403,982	402,177	410,971
CHURCH + DWIGHT CO INC	3,000,000	2,997,131	3,159,318
CIMAREX ENERGY CO	610,000	610,000	626,775
CINTAS CORPORATION NO. 2	5,000,000	4,999,797	5,133,583
CISCO SYSTEMS INC	300,000	296,671	358,124
CISCO SYSTEMS INC	4,000,000	4,324,406	4,774,987
CIT EQUIPMENT COLLATERAL	5,000,000	4,999,575	4,999,694
CIT GROUP INC	1,010,000	1,067,660	1,094,588
CIT GROUP INC	625,000	578,991	626,563
CIT GROUP INC	315,000	292,618	315,788
CIT GROUP INC	385,000	386,513	393,663
CIT GROUP INC	470,000	470,000	483,513
CIT GROUP INC	550,000	551,366	551,375
CITIBANK CREDIT CARD ISSUANCE	1,985,000	1,987,270	1,986,682
CITIBANK CREDIT CARD ISSUANCE	1,610,000	1,629,578	1,627,536
CITICORP MORTGAGE SECURITIES,	1,964	1,951	1,955
CITICORP MORTGAGE SECURITIES,	100,601	90,148	95,580
CITICORP MORTGAGE SECURITIES,	892,271	844,043	882,702
CITIGROUP COMMERCIAL MORTGAGE	330,000	328,415	341,780
CITIGROUP COMMERCIAL MORTGAGE	5,000,000	5,726,043	5,753,691
CITIGROUP FUNDING INC	250,000	249,862	251,932
CITIGROUP FUNDING INC	750,000	749,585	755,795
CITIGROUP FUNDING INC	2,000,000	1,998,894	2,015,452
CITIGROUP FUNDING INC	5,000,000	4,997,234	5,038,631
CITIGROUP FUNDING INC	2,000,000	1,998,894	2,015,452
CITIGROUP INC	5,000,000	5,000,698	5,074,293
CITIGROUP INC	5,000,000	4,984,558	5,399,873
CITIGROUP INC	5,000,000	4,991,745	4,989,358
CITIGROUP INC	1,755,000	1,776,724	1,787,059
CITIGROUP INC	1,795,000	1,814,929	1,871,065
CITIGROUP INC	210,000	234,211	232,992
CITIGROUP INC	610,000	642,430	635,850
CITIGROUP INC	6,000,000	6,356,260	6,292,614
CITIGROUP INC	2,000,000	1,996,698	1,995,743
CITIGROUP INC	5,000,000	5,003,513	5,179,053
CITIGROUP INC	10,000,000	10,351,772	10,782,516
CITIGROUP MORTGAGE LOAN TRUST	225,110	221,359	205,031
CITIGROUP MORTGAGE LOAN TRUST	324,897	313,840	307,708
CITIGROUP/DEUTSCHE BANK COMMER	420,000	382,154	465,773
CITYCENTER HLDGS/FINANCE	210,000	216,247	222,075
CITYCENTER HLDGS/FINANCE	593,110	610,870	656,869
CITYCENTER HLDGS/FINANCE	315,000	329,187	333,113
CKE HOLDINGS	500,000	514,172	538,750

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CLEAR CHANNEL COMMUNICAT	485,000	377,190	419,525
CLEAR CHANNEL COMMUNICAT	705,000	667,806	521,582
CLEAR CHANNEL COMMUNICATIONS	160,000	148,377	148,421
CLEAR CHANNEL WORLDWIDE	190,000	206,992	208,050
CLEAR CHANNEL WORLDWIDE	500,000	491,391	496,250
CNA FINANCIAL CORP	5,000,000	4,995,887	5,464,963
CNA FINANCIAL CORP	5,000,000	4,997,063	5,464,963
CNA FINANCIAL CORP	5,000,000	4,992,849	5,464,963
CNG HOLDINGS INC	525,000	550,754	570,281
CNH EQUIPMENT TRUST	330,570	340,583	335,062
CNH EQUIPMENT TRUST	570,000	569,947	570,049
CNH EQUIPMENT TRUST	180,000	179,987	180,520
CNO FINANCIAL GROUP INC	450,000	472,172	486,563
COBANK, ACB	5,000,000	4,283,874	3,974,920
COBANK, ACB	5,000,000	4,283,874	3,974,920
COCA COLA CO/THE	500,000	499,879	502,978
COCA COLA CO/THE	100,000	99,976	100,596
COCA COLA CO/THE	100,000	99,976	100,596
COCA COLA CO/THE	300,000	299,928	301,787
COCA COLA CO/THE	8,000,000	7,998,629	8,214,839
CODELCO INC	240,000	237,251	249,432
COMCAST CORP	150,000	167,970	190,263
COMCAST CORP	550,000	652,938	654,217
COMCAST CORP	2,000,000	2,142,015	2,451,125
COMCAST CORP	2,000,000	2,007,193	2,407,880
COMMERCIAL MORTGAGE PASS THROU	350,000	353,464	353,543
COMMERCIAL MORTGAGE PASS THROU	155,132	159,596	161,998
COMMERCIAL MORTGAGE PASS THROU	270,000	258,668	312,996
COMMERCIAL MORTGAGE PASS THROU	10,000,000	11,484,242	11,592,434
COMMERCIAL MORTGAGE PASS THROU	10,995,000	10,777,491	12,745,881
COMMONWEALTH BANK AUST	100,000	99,931	100,896
COMMONWEALTH BANK AUST	200,000	199,862	201,792
COMMONWEALTH BANK AUST	1,400,000	1,399,031	1,412,542
COMMONWEALTH BANK AUST	300,000	327,592	330,212
COMMONWEALTH BANK AUST	240,000	244,627	248,051
COMMONWEALTH BANK AUST	800,000	799,446	807,167
COMMONWEALTH BANK AUST	5,000,000	4,996,539	5,044,792
COMMONWEALTH BANK AUST	5,000,000	4,996,539	5,044,792
COMMUNITY CHOICE FINANCI	325,000	329,063	329,875
COMPUCOM SYSTEMS INC	525,000	497,884	553,219
CON WAY INC	5,000,000	5,750,229	5,735,400
CONCHO RESOURCES INC	345,000	370,340	375,188
CONCHO RESOURCES INC	210,000	207,292	209,475
CONNECTICUT ST	320,000	332,560	396,115
CONOCOPHILLIPS	5,000,000	4,997,283	6,154,674
CONOCOPHILLIPS CANADA	6,000,000	5,999,786	7,116,189
CONTINENTAL AIRLINES INC	315,000	313,191	321,300
CONTL AIRLINES 1999 1	3,426,249	3,426,249	3,683,217
CONTL AIRLINES 1999 1	2,997,968	2,997,968	3,222,815
COUNTRYWIDE ALTERNATIVE LOAN T	343,199	335,421	343,515
COUNTRYWIDE ALTERNATIVE LOAN T	334,919	294,719	283,256
COUNTRYWIDE ASSET BACKED CERTI	504,066	181,994	345,427
COUNTRYWIDE ASSET BACKED CERTI	1,144,517	357,455	518,783
COUNTRYWIDE HOME LOANS	784,755	756,829	744,776
CREDIT ACCEPTANC	475,000	491,728	511,219
CREDIT SUISSE MORTGAGE CAPITAL	579,370	577,396	588,183
CREDIT SUISSE MORTGAGE CAPITAL	430,000	429,117	476,648

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CREDIT SUISSE NEW YORK	5,000,000	4,999,633	5,025,448
CREDIT SUISSE NEW YORK	3,195,000	3,339,784	3,428,719
CREDIT SUISSE NEW YORK	920,000	927,759	930,599
CRICKET COMMUNICATIONS I	565,000	577,040	594,663
CROWN AMER/CAP CORP II	145,000	156,116	156,963
CROWN CASTLE INTL CORP	60,000	65,082	66,000
CROWN MEDIA HOLDINGS INC	400,000	400,000	434,000
CS FIRST BOSTON MORTGAGE SECUR	519,876	535,141	525,853
CS FIRST BOSTON MORTGAGE SECUR	6,070,000	6,217,682	6,201,981
CS FIRST BOSTON MORTGAGE SECUR	10,610,000	11,295,621	11,434,410
CS FIRST BOSTON MORTGAGE SECUR	9,000,000	8,985,699	8,706,404
CSC HOLDINGS LLC	315,000	329,961	346,500
CSC HOLDINGS LLC	230,000	245,303	254,725
CSC HOLDINGS LLC	665,000	664,380	689,938
CSX CORP	5,000,000	4,997,957	5,216,024
CSX CORP	115,000	119,690	127,292
CSX CORP	100,000	102,427	99,572
CUMULUS MEDIA HOLDINGS	355,000	347,420	337,250
CVS CAREMARK CORP	5,000,000	4,899,904	5,911,826
DANAHER CORP	3,000,000	2,996,022	3,119,085
DANAHER CORP	1,000,000	998,674	1,039,695
DANSKE BANK A/S	5,000,000	4,991,270	4,875,141
DATATEL INC., TERM LOAN 1ST LI	230,000	231,504	233,450
DAVE + BUSTER S INC	400,000	429,875	432,000
DBUBS MORTGAGE TRUST	302,453	304,901	323,118
DBUBS MORTGAGE TRUST	540,000	594,247	594,082
DCP LLC/DCP CORP	425,000	419,021	325,125
DELTA AIR LINES	274,000	282,396	291,810
DELTA AIR LINES 2007 1 A	1,737,053	1,801,332	1,880,360
DENBURY RESOURCES INC	825,000	915,549	921,938
DETROIT EDISON COMPANY	5,000,000	4,996,832	5,100,755
DEUTSCHE BANK AG LONDON	625,000	646,899	648,541
DEUTSCHE TELEKOM INT FIN	2,195,000	2,184,352	2,178,983
DEUTSCHE TELEKOM INT FIN	390,000	399,426	417,659
DIAGEO INVESTMENT CORP	290,000	371,573	399,119
DIAMOND RESORTS CORP	400,000	406,610	428,000
DIGICEL LIMITED	150,000	166,894	165,750
DIRECTV HOLDINGS/FING	420,000	419,576	418,218
DIRECTV HOLDINGS/FING	3,000,000	3,244,273	3,120,000
DIRECTV HOLDINGS/FING	3,950,000	4,271,627	4,108,000
DISCOVER CARD MASTER TRUST	1,085,000	1,090,345	1,086,568
DISCOVER CARD MASTER TRUST	1,640,000	1,650,807	1,645,492
DISH DBS CORP	390,000	415,401	426,075
DISH DBS CORP	155,000	170,747	171,275
DISH DBS CORP	140,000	146,702	157,850
DNB BANK ASA	760,000	759,349	762,772
DOMINION RESOURCES INC	1,000,000	999,654	1,020,205
DONNELLEY (R.R.) + SONS	260,000	266,644	273,000
DS WATERS ENTERPRISES LP	550,000	542,188	545,875
E TRADE FINANCIAL CORP	170,000	193,160	197,413
E.I. DU PONT DE NEMOURS	1,190,000	1,188,128	1,295,898
E.I. DU PONT DE NEMOURS	5,000,000	4,993,095	5,263,671
EARTHLINK INC	225,000	216,842	220,219
EAST BAY CA MUNI UTILITY DIST	240,000	238,654	305,023
EDISON INTERNATIONAL	410,000	413,461	440,678
EDISON MISSION ENERGY	555,000	390,370	362,138
EDISON MISSION ENERGY	635,000	418,113	393,700

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
EDISON MISSION ENERGY	1,255,000	979,019	770,256
EDISON MISSION ENERGY	645,000	455,886	380,550
EKSPORTFINANS ASA	310,000	254,569	275,900
EL PASO CORP	90,000	98,601	100,463
EL PASO CORPORATION	280,000	293,000	315,000
EL PASO CORPORATION	375,000	377,956	426,563
EL PASO CORPORATION	335,000	380,092	381,900
ELAN FIN PLC/ELAN FIN CP	500,000	493,294	551,250
ELI LILLY + CO	2,000,000	1,999,668	2,131,614
EMDEON INC	550,000	573,618	619,438
EMERGENCY MED SVCS CORP	362,166	362,482	363,137
ENDEAVOUR INTERNATIONAL	600,000	593,846	606,000
ENDO PHARMACEUT HLDGS IN	305,000	307,204	327,494
ENDURANCE INTERNATIONAL GROUP	500,000	495,000	500,000
ENERGY TRANSFER EQUITY	780,000	785,855	865,800
ENERGY XXI GULF COAST IN	300,000	303,375	329,250
ENERGYSOLUTIONS INC/LLC	475,000	470,117	493,406
ENSCO OFFSHORE CO	1,333,526	1,333,526	1,446,449
ENTERPRISE FLEET FINANCING LLC	5,000,000	4,998,529	4,998,529
ENTERPRISE FLEET FINANCING LLC	5,000,000	4,998,529	4,998,529
ENTERPRISE FLEET FINANCING LLC	5,000,000	4,998,529	4,998,529
EQT CORP	9,000,000	10,262,409	10,321,274
EURAMAX INTERNATIONAL IN	325,000	325,000	298,188
EVEREST ACQ LLC/FINANCE	625,000	625,000	662,500
EVEREST ACQ LLC/FINANCE	325,000	325,000	344,500
EVEREST ACQUISITION	137,000	135,634	138,399
EXCO RESOURCES INC	850,000	839,322	709,750
EXELON CORP	5,000,000	5,169,076	5,456,065
EXELON GENERATION CO LLC	5,000,000	5,603,359	5,579,783
EXELON GENERATION CO LLC	3,000,000	3,060,920	3,347,870
EXELON GENERATION CO LLC	8,000,000	8,201,577	9,236,793
FANNIE MAE	200,000	199,947	203,396
FANNIE MAE	500,000	500,875	506,593
FANNIE MAE	500,000	498,136	521,507
FANNIE MAE	400,000	399,893	406,792
FANNIE MAE	1,000,000	1,001,750	1,013,186
FANNIE MAE	1,000,000	996,272	1,043,015
FANNIE MAE	400,000	399,893	406,792
FANNIE MAE	500,000	500,875	506,593
FANNIE MAE	3,500,000	3,486,952	3,650,551
FANNIE MAE	20,000,000	19,904,957	20,991,092
FANNIE MAE	10,000,000	9,873,594	10,737,958
FANNIE MAE	10,000,000	10,037,066	11,020,873
FANNIE MAE	6,000,000	5,998,395	6,101,887
FANNIE MAE	10,000,000	9,890,013	10,033,250
FANNIE MAE	14,600,000	10,659,679	13,611,043
FANNIE MAE	3,000,000	2,999,197	3,050,943
FANNIE MAE	5,000,000	5,008,751	5,065,931
FANNIE MAE	3,000,000	2,967,004	3,009,975
FANNIE MAE	5,000,000	5,000,000	5,005,275
FANNIE MAE	5,000,000	4,981,360	5,215,073
FANNIE MAE	500,000	499,266	501,290
FANNIE MAE	200,000	199,706	200,516
FANNIE MAE	13,910	13,980	13,874
FANNIE MAE	1,300,000	1,298,090	1,303,355
FANNIE MAE	3,000,000	3,005,250	3,039,558
FANNIE MAE	2,000,000	1,978,003	2,006,650

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FANNIE MAE	5,000,000	5,000,000	5,005,275
FANNIE MAE	82,554	80,864	96,324
FANNIE MAE	4,000,000	3,975,452	4,020,279
FANNIE MAE	664,916	704,017	695,732
FANNIE MAE	2,295,758	2,322,712	2,481,087
FANNIE MAE	9,234,661	9,357,584	10,034,291
FANNIE MAE	5,000,000	5,164,820	5,778,245
FANNIE MAE	5,000,000	5,264,152	5,372,071
FANNIE MAE	7,321,076	7,528,691	7,764,828
FANNIE MAE	100,000,000	17,612,589	17,776,000
FANNIE MAE	664,916	704,017	695,732
FANNIE MAE	5,099,886	5,363,248	5,387,818
FANNIE MAE	9,234,661	9,357,584	10,034,291
FANNIE MAE	3,517,000	3,380,065	3,745,883
FANNIE MAE	2,482,387	2,632,915	2,630,075
FANNIE MAE	10,611,400	11,480,005	11,584,829
FANNIE MAE	4,300,000	3,749,206	4,008,732
FANNIE MAE	2,500,000	2,500,345	2,532,062
FANNIEMAE STRIPS	271,000	267,210	270,625
FANNIEMAE STRIPS	1,000,000	962,194	993,897
FANNIEMAE STRIPS	1,000,000	985,480	997,868
FANNIEMAE STRIPS	1,000,000	944,481	989,665
FANNIEMAE STRIPS	1,500,000	926,161	1,023,829
FDIC STRUCTURED SALE GUARANTEE	123,582	123,768	126,267
FDIC STRUCTURED SALE GUARANTEE	294,861	294,861	291,816
FDIC STRUCTURED SALE GUARANTEE	372,074	371,667	386,797
FDIC TRUST	774,270	774,270	784,260
FDIC TRUST	241,495	241,489	242,708
FED HM LN PC POOL 1B5064	8,508,075	9,036,827	8,959,599
FED HM LN PC POOL 2B0081	14,020,569	14,491,681	14,534,047
FED HM LN PC POOL A82927	7,419,389	7,581,710	8,069,337
FED HM LN PC POOL A89148	8,214,405	8,481,991	8,661,787
FED HM LN PC POOL A89870	428,637	448,792	456,624
FED HM LN PC POOL A92518	28,772	30,116	30,704
FED HM LN PC POOL A94799	6,124,976	6,366,364	6,468,135
FED HM LN PC POOL A95282	7,647,865	7,980,331	8,161,416
FED HM LN PC POOL A95282	7,812,523	8,152,147	8,337,130
FED HM LN PC POOL A96198	4,343,114	4,457,378	4,634,752
FED HM LN PC POOL A97479	432,015	452,211	461,819
FED HM LN PC POOL A97720	7,130,407	7,418,042	7,533,491
FED HM LN PC POOL C01614	3,064,384	3,264,948	3,268,837
FED HM LN PC POOL C01839	2,779,680	2,977,056	3,005,632
FED HM LN PC POOL C90973	5,530,994	5,497,343	6,111,584
FED HM LN PC POOL E00659	43,887	43,846	45,472
FED HM LN PC POOL E00659	70,219	70,209	72,755
FED HM LN PC POOL E00659	43,887	43,881	45,472
FED HM LN PC POOL E00659	61,442	61,433	63,661
FED HM LN PC POOL E01425	5,143,281	5,137,199	5,491,092
FED HM LN PC POOL E01425	3,428,854	3,424,799	3,660,728
FED HM LN PC POOL E02613	5,718,355	5,969,410	6,045,344
FED HM LN PC POOL E99081	4,809,864	4,796,662	5,135,128
FED HM LN PC POOL E99081	3,779,179	3,768,806	4,034,743
FED HM LN PC POOL G03037	5,657,193	5,636,104	6,153,394
FED HM LN PC POOL G03229	2,389,191	2,587,507	2,784,828
FED HM LN PC POOL G03458	6,156,851	6,178,193	6,696,879
FED HM LN PC POOL G03626	1,478,550	1,565,703	1,663,292
FED HM LN PC POOL G04332	7,043,364	6,730,667	7,603,989

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FED HM LN PC POOL G08269	5,464,218	5,393,808	5,942,890
FED HM LN PC POOL G08269	3,642,812	3,595,872	3,961,926
FED HM LN PC POOL G11812	7,203,007	7,143,591	7,790,793
FED HM LN PC POOL G11812	3,087,003	3,061,539	3,338,911
FED HM LN PC POOL G12310	1,470,254	1,471,238	1,596,803
FED HM LN PC POOL G13081	2,535,714	2,535,714	2,729,256
FED HM LN PC POOL G18244	2,643,753	2,606,274	2,822,175
FED HM LN PC POOL G30006	17,702	17,716	18,133
FED HM LN PC POOL G30006	13,909	13,908	14,247
FED HM LN PC POOL J08160	2,567,398	2,564,991	2,769,361
FED HM LN PC POOL J08376	2,828,328	2,936,220	3,072,436
FED HM LN PC POOL J13264	6,209,666	6,440,733	6,528,711
FED HM LN PC POOL J13342	8,219,411	8,506,725	8,641,714
FED HM LN PC POOL J13342	8,219,411	8,506,725	8,641,714
FED HM LN PC POOL Q00097	446,829	467,719	477,656
FEDERAL FARM CREDIT BANK	500,000	500,000	511,922
FEDERAL FARM CREDIT BANK	1,000,000	1,000,000	1,023,844
FEDERAL FARM CREDIT BANK	3,000,000	3,000,000	3,071,532
FEDERAL FARM CREDIT BANK	5,000,000	5,020,408	5,721,614
FEDERAL FARM CREDIT BANK	5,000,000	4,930,932	5,036,565
FEDERAL FARM CREDIT BANK	5,000,000	4,995,393	5,074,742
FEDERAL FARM CREDIT BANK	5,000,000	4,995,440	5,104,090
FEDERAL FARM CREDIT BANK	7,000,000	6,953,391	7,399,716
FEDERAL FARM CREDIT BANK	4,500,000	5,611,822	5,713,019
FEDERAL FARM CREDIT BANK	20,000,000	19,860,589	23,816,636
FEDERAL FARM CREDIT BANK	10,000,000	10,000,000	10,238,440
FEDERAL FARM CREDIT BANK	4,500,000	4,500,000	4,607,298
FEDERAL FARM CREDIT BANK	800,000	800,003	802,218
FEDERAL FARM CREDIT BANK	600,000	600,002	601,663
FEDERAL FARM CREDIT BANK	600,000	600,002	601,663
FEDERAL HOME LN MTG PC GTD	21,951	21,657	25,321
FEDERAL HOME LOAN BANK	10,000,000	10,517,654	10,572,114
FEDERAL HOME LOAN BANK	500,000	499,904	502,451
FEDERAL HOME LOAN BANK	1,000,000	999,808	1,004,903
FEDERAL HOME LOAN BANK	500,000	499,904	502,451
FEDERAL HOME LOAN BANK	5,000,000	4,958,917	5,231,228
FEDERAL HOME LOAN BANK	5,000,000	4,993,243	5,154,797
FEDERAL HOME LOAN BANK	10,000,000	9,896,249	11,341,478
FEDERAL HOME LOAN BANK	15,000,000	14,930,917	17,651,153
FEDERAL HOME LOAN BANK	10,000,000	10,046,751	11,861,285
FEDERAL HOME LOAN BANK	4,000,000	4,160,866	4,740,185
FEDERAL HOME LOAN BANK	5,000,000	5,000,000	5,088,081
FEDERAL HOME LOAN BANK	10,000,000	10,075,953	10,651,334
FEDERAL HOME LOAN BANK	2,900,000	2,899,442	2,914,218
FEDERAL HOME LOAN BANK	1,000,000	1,002,276	1,037,919
FEDERAL HOME LOAN BANK	1,200,000	1,202,732	1,245,503
FEDERAL HOME LOAN BANK	500,000	499,921	505,524
FEDERAL HOME LOAN BANK	700,000	701,593	726,543
FEDERAL HOME LOAN BANK	600,000	601,366	622,751
FEDERAL HOME LOAN BANK	1,500,000	1,499,762	1,516,573
FEDERAL HOME LOAN BANK	5,000,000	5,005,246	5,006,716
FEDERAL HOME LOAN BANK	1,500,000	1,499,926	1,508,960
FEDERAL HOME LOAN BANK	10,000,000	10,084,171	10,184,281
FERRELLGAS LP/FERRELLGAS	580,000	615,237	609,000
FHLMC TBA MAY 30 GOLD SINGLE	1,130,000	1,188,884	1,192,062
FHLMC GOLD SINGLE FAMILY SEP	980,000	1,012,616	1,015,831
FHR 3739 MB	6,380,000	6,386,678	6,918,537

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FHR 3739 MB	15,000,000	15,319,065	16,266,153
FIDELITY NATIONAL INFORM	245,000	250,342	268,888
FIDELITY NATIONAL INFORM	240,000	247,327	269,700
FIFTH THIRD BANCORP	5,000,000	4,991,818	5,461,852
FIRST DATA CORP	224,548	213,645	214,639
FIRST DATA CORPORATION	900,000	870,277	823,500
FIRST DATA CORPORATION	305,000	303,498	311,100
FIRST HORIZON ALTERNATIVE MORT	355,744	323,261	290,150
FIRST HORIZON ALTERNATIVE MORT	430,543	370,204	331,301
FIRST HORIZON MORTGAGE PASS TH	416,326	420,872	389,311
FIRST HORIZON NATIONAL	3,000,000	2,992,786	3,176,298
FIRST HORIZON NATIONAL	3,000,000	2,992,786	3,176,298
FIRST HORIZON NATIONAL	4,000,000	3,990,381	4,235,064
FIRSTENERGY SOLUTIONS CO	5,000,000	5,104,992	5,380,921
FLORIDA GAS TRANSMISSION	3,000,000	2,999,908	3,032,532
FLUOR CORP (NEW)	4,000,000	4,084,944	4,018,647
FMG RESOURCES AUG 2006	1,340,000	1,364,764	1,386,900
FMG RESOURCES AUG 2006	580,000	580,000	590,150
FMG RESOURCES AUG 2006	400,000	400,000	434,000
FMR LLC	5,000,000	4,968,856	5,993,884
FMR LLC	5,000,000	4,968,856	5,993,884
FNMA TBA MAY 30 SINGLE FAM	1,760,000	1,909,759	1,911,525
FNMA POOL 190370	10,959,581	12,136,531	12,105,751
FNMA POOL 190370	21,198,814	23,542,161	23,415,819
FNMA POOL 190375	2,460,222	2,462,916	2,686,912
FNMA POOL 254140	1,287,587	1,285,664	1,405,224
FNMA POOL 254233	328,322	324,443	355,231
FNMA POOL 254476	3,915,433	4,057,792	4,293,088
FNMA POOL 255731	737,831	751,997	807,042
FNMA POOL 256083	6,596,990	6,579,760	7,304,992
FNMA POOL 256083	6,596,990	6,579,760	7,304,992
FNMA POOL 256600	4,437,252	4,438,998	4,850,442
FNMA POOL 256714	4,939,459	4,921,196	5,399,415
FNMA POOL 256802	9,422,909	10,183,748	10,300,358
FNMA POOL 256895	2,403,679	2,388,570	2,624,893
FNMA POOL 256895	1,287,685	1,279,591	1,406,193
FNMA POOL 303202	62,352	62,252	64,618
FNMA POOL 303202	93,528	93,370	96,928
FNMA POOL 384526	3,420,764	3,825,788	3,899,881
FNMA POOL 386247	6,432,463	6,780,164	7,175,191
FNMA POOL 386755	4,489,349	4,896,939	5,147,874
FNMA POOL 387340	8,945,452	9,132,990	9,343,566
FNMA POOL 464398	356,786	370,833	441,879
FNMA POOL 464400	278,586	289,554	345,029
FNMA POOL 464809	2,720,716	2,922,387	3,223,721
FNMA POOL 465468	1,180,134	1,192,580	1,263,500
FNMA POOL 466284	1,853,964	1,809,308	1,977,050
FNMA POOL 466319	1,983,665	1,926,954	2,102,457
FNMA POOL 466319	9,771,749	9,462,614	10,356,930
FNMA POOL 466582	9,965,000	9,967,750	10,080,269
FNMA POOL 466675	11,192,212	10,761,237	12,007,908
FNMA POOL 466675	4,899,839	4,697,529	5,256,942
FNMA POOL 466890	275,705	280,838	306,868
FNMA POOL 467288	8,422,756	8,383,775	8,849,974
FNMA POOL 467380	3,943,251	4,091,308	4,379,299
FNMA POOL 467550	5,306,997	5,506,247	5,877,214
FNMA POOL 468338	1,900,000	1,901,044	1,926,010

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FNMA POOL 468625	785,000	785,000	793,814
FNMA POOL 468910	2,923,011	2,924,256	2,958,877
FNMA POOL 572220	55,166	55,119	59,226
FNMA POOL 572220	110,332	110,238	118,451
FNMA POOL 572220	110,332	110,239	118,451
FNMA POOL 592327	97,306	96,607	106,196
FNMA POOL 592327	180,711	179,413	197,221
FNMA POOL 592327	139,009	138,010	151,709
FNMA POOL 646203	1,236,397	1,320,890	1,415,519
FNMA POOL 723551	190,710	192,634	207,119
FNMA POOL 725946	667,219	684,404	731,541
FNMA POOL 735036	11,685,832	12,733,929	12,812,394
FNMA POOL 735141	3,600,394	3,694,203	3,947,487
FNMA POOL 735484	658,157	715,849	714,310
FNMA POOL 745250	4,581,718	4,570,034	4,974,706
FNMA POOL 745832	12,657,162	13,793,753	13,592,919
FNMA POOL 780956	5,117,844	5,117,141	5,499,847
FNMA POOL 780956	2,558,922	2,558,630	2,749,924
FNMA POOL 827606	2,529,224	2,618,621	2,703,108
FNMA POOL 844915	1,789,307	1,782,104	1,924,172
FNMA POOL 874959	1,774,979	1,946,350	2,163,142
FNMA POOL 874960	1,461,803	1,602,938	1,781,479
FNMA POOL 888932	1,299,199	1,299,199	1,397,123
FNMA POOL 900828	3,529,675	3,940,246	3,898,814
FNMA POOL 902163	6,431,326	6,850,832	7,103,924
FNMA POOL 924089	7,533,380	8,022,224	8,321,851
FNMA POOL 929842	9,321,729	9,448,383	10,294,951
FNMA POOL 929842	8,105,852	8,213,759	8,952,132
FNMA POOL 930678	13,456,299	14,065,292	14,589,769
FNMA POOL 933853	9,110,003	9,137,327	10,061,120
FNMA POOL 936499	9,323,555	9,454,609	10,299,391
FNMA POOL 944622	3,969,887	4,076,884	4,335,241
FNMA POOL 954878	3,618,580	3,822,157	4,073,623
FNMA POOL 956818	2,062,022	2,236,166	2,294,644
FNMA POOL 962078	3,225,514	3,211,669	3,460,421
FNMA POOL 962533	2,044,414	2,097,699	2,232,503
FNMA POOL 972399	8,696,509	9,038,629	9,604,456
FNMA POOL 972562	5,849,866	6,037,326	6,460,613
FNMA POOL 982043	10,034,689	10,059,315	11,082,347
FNMA POOL 985023	2,879,057	2,960,572	3,143,934
FNMA POOL 985121	8,443,940	8,429,519	9,325,517
FNMA POOL 990939	1,619,861	1,692,910	1,822,906
FNMA POOL AA4328	2,141,589	2,199,877	2,275,514
FNMA POOL AA7692	15,015,569	15,979,043	16,060,955
FNMA POOL AB2099	8,325,546	8,547,641	8,919,137
FNMA POOL AB2259	14,535,933	15,437,826	15,456,528
FNMA POOL AB2822	751,401	718,528	769,922
FNMA POOL AB3436	467,823	500,187	502,114
FNMA POOL AB3875	9,835,778	10,452,200	10,413,657
FNMA POOL AB3875	9,835,778	10,452,200	10,413,657
FNMA POOL AC0039	24,861,683	26,143,251	26,114,189
FNMA POOL AC5445	7,593,188	7,990,861	8,252,889
FNMA POOL AC5445	7,593,188	7,990,861	8,252,889
FNMA POOL AD0165	1,729,480	1,836,531	1,850,894
FNMA POOL AE0879	1,805,563	1,851,917	1,918,474
FNMA POOL AE1288	2,490,703	2,648,350	2,637,039
FNMA POOL AE9546	2,689,462	2,756,986	2,881,214

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FNMA POOL AH1271	11,489,781	11,809,243	12,308,974
FNMA POOL AH4409	10,701,609	10,999,156	11,464,607
FNMA POOL AI0858	8,789,064	9,305,811	9,305,446
FNMA POOL AI5125	4,434,976	4,617,670	4,684,147
FNMA POOL AJ8075	13,966,074	14,306,420	14,514,515
FNMA POOL AK3070	14,930,544	15,514,245	15,520,523
FNMA POOL MA0498	671,604	727,493	743,989
FNMA TBA 30 YR TBA	7,615,000	7,642,366	7,678,061
FNMA TBA SINGLE FAMILY MAY	10,665,000	11,149,924	11,281,570
FNMA TBA SINGLE FAMILY MAY	1,910,000	2,016,244	2,020,422
FORBES ENERGY SERVICES	375,000	372,027	363,750
FORD CREDIT AUTO LEASE TRUST	340,000	339,976	340,407
FORD CREDIT AUTO LEASE TRUST	3,250,000	3,249,518	3,252,167
FORD CREDIT AUTO OWNER TRUST	223,990	223,980	224,587
FORD CREDIT AUTO OWNER TRUST	2,470,000	2,469,813	2,469,287
FORD CREDIT AUTO OWNER TRUST	179,827	179,819	179,889
FORD CREDIT FLOORPLAN MASTER O	490,000	490,000	493,130
FORD CREDIT FLOORPLAN MASTER O	260,000	259,926	261,147
FORD CREDIT FLOORPLAN MASTER O	10,000,000	10,000,000	10,085,335
FORD HOLDINGS INC	495,000	477,662	657,113
FORD MOTOR COMPANY	145,000	137,208	195,750
FORD MOTOR CREDIT CO LLC	2,015,000	2,014,964	2,166,125
FORD MOTOR CREDIT CO LLC	1,620,000	1,614,874	1,668,600
FORD MOTOR CREDIT CO LLC	2,530,000	2,530,000	2,618,550
FORD MOTOR CREDIT CO LLC	1,605,000	1,690,257	2,026,313
FORD MOTOR CREDIT CO LLC	495,000	510,424	566,775
FRANKLIN RESOURCES INC	5,000,000	4,995,533	5,571,147
FREDDIE MAC	10,000,000	10,028,552	10,063,559
FREDDIE MAC	10,000,000	10,019,181	10,048,366
FREDDIE MAC	4,150,000	4,150,000	4,158,832
FREDDIE MAC	10,000,000	9,991,290	11,213,625
FREDDIE MAC	10,000,000	9,943,661	11,866,806
FREDDIE MAC	20,000,000	19,733,710	20,118,838
FREDDIE MAC	5,000,000	5,027,530	5,043,288
FREDDIE MAC	3,000,000	2,998,582	2,992,585
FREDDIE MAC	1,250,000	1,247,834	1,252,788
FREDDIE MAC	1,250,000	1,247,834	1,252,788
FREDDIE MAC	500,000	499,133	501,115
FREDDIE MAC	2,343,706	2,431,472	2,477,973
FREDDIE MAC	1,500,000	1,497,400	1,503,345
FREDDIE MAC	7,500,000	7,489,116	7,535,542
FREDDIE MAC	17,331,000	18,040,983	19,266,658
FREDDIE MAC	6,746,000	6,837,469	7,625,718
FREDDIE MAC	100,000,000	17,684,778	17,833,500
FREDDIE MAC	20,670	20,551	22,553
FREDDIE MAC	5,000,000	4,995,735	5,023,342
FREDDIE MAC	7,500,000	7,489,116	7,535,542
FREDDIE MAC	2,968,074	2,721,595	3,111,134
FREDDIE MAC	9,480,000	9,384,010	10,300,060
FREDDIE MAC	3,368,000	3,074,941	3,569,731
FREDDIE MAC	5,336,713	5,015,520	5,691,643
FREDDIE MAC	8,480,010	8,708,918	9,187,840
FREDDIE MAC	7,449,927	8,516,497	8,491,230
FREEPORT MCMORAN C + G	400,000	397,698	393,564
FREESCALE SEMICONDUCTOR	270,000	269,112	296,325
FRESENIUS MED CARE II	340,000	340,000	345,950
FRESENIUS MED CARE II	120,000	120,000	122,400

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FRESENIUS MED CARE US	440,000	444,186	471,350
FRONTIER COMMUNICATIONS	1,165,000	1,096,816	1,112,575
FRONTIER COMMUNICATIONS	325,000	335,277	350,188
FRONTIER COMMUNICATIONS	175,000	171,413	182,000
FUEL TRUST	1,435,000	1,452,154	1,495,768
FUEL TRUST	1,045,000	1,045,679	1,082,043
GANNETT CO INC	355,000	367,388	400,263
GANNETT CO INC	660,000	654,681	697,950
GATX CORP	5,000,000	4,999,493	5,610,786
GATX CORP	5,000,000	4,992,517	5,236,847
GATX CORP	3,000,000	2,998,036	3,075,171
GATX CORP	5,000,000	4,992,517	5,236,847
GATX CORP	10,000,000	9,994,935	11,221,572
GAZPROM(GAZPROM INTL SA)	1,163,565	1,163,565	1,284,285
GAZPROM(GAZPROM INTL SA)	775,710	775,710	856,190
GE CAPITAL COMMERCIAL MORTGAGE	615,000	639,979	635,586
GE CAPITAL COMMERCIAL MORTGAGE	15,988	15,981	15,981
GE CAPITAL CREDIT CARD MASTER	190,000	190,000	191,118
GE CAPITAL CREDIT CARD MASTER	2,000,000	2,041,732	2,012,430
GE DEALER FLOORPLAN MASTER NOT	230,000	232,229	231,372
GE EQUIPMENT SMALL TICKET LLC	180,000	179,978	181,266
GE EQUIPMENT TRANSPORTATION LL	100,000	99,990	100,220
GENENTECH INC	180,000	206,143	205,322
GENERAL ELEC CAP CORP	150,000	149,804	150,545
GENERAL ELEC CAP CORP	350,000	349,543	351,272
GENERAL ELEC CAP CORP	500,000	499,346	501,817
GENERAL ELEC CAP CORP	5,000,000	4,989,877	5,444,356
GENERAL ELEC CAP CORP	7,000,000	6,990,609	7,251,050
GENERAL ELEC CAP CORP	2,500,000	2,496,732	2,509,087
GENERAL ELEC CAP CORP	1,000,000	998,693	1,003,635
GENERAL ELEC CAP CORP	1,000,000	1,042,745	1,058,052
GENERAL ELEC CAP CORP	250,000	260,686	264,513
GENERAL ELEC CAP CORP	250,000	260,686	264,513
GENERAL ELEC CAP CORP	100,000	104,275	105,805
GENERAL ELEC CAP CORP	1,600,000	1,597,504	1,668,383
GENERAL ELEC CAP CORP	1,625,000	1,622,876	1,630,907
GENERAL ELEC CAP CORP	440,000	475,635	509,198
GENERAL ELEC CAP CORP	300,000	299,995	305,334
GENERAL ELEC CAP CORP	500,000	499,346	501,817
GENERAL ELEC CAP CORP	5,000,000	4,369,566	4,811,013
GENERAL ELEC CAP CORP	5,000,000	4,288,182	4,755,534
GENERAL ELEC CAP CORP	2,000,000	2,080,191	2,314,538
GENERAL ELEC CAP CORP	5,000,000	4,560,304	4,931,441
GENERAL ELEC CAP CORP	5,000,000	4,368,386	4,058,560
GENERAL ELECTRIC CO	5,000,000	5,006,785	5,829,657
GENERAL ELECTRIC CO	150,000	160,500	174,890
GENERAL MARITIME CORP	400,000	372,851	11,000
GENERAL MILLS INC	5,000,000	4,999,796	5,059,339
GENWORTH FINANCIAL INC	200,000	199,989	200,464
GENWORTH FINANCIAL INC	400,000	399,978	400,929
GENWORTH FINANCIAL INC	3,500,000	3,499,811	3,508,127
GENWORTH FINANCIAL INC	900,000	899,951	902,090
GENWORTH FINANCIAL INC	2,400,000	2,399,984	2,405,573
GILEAD SCIENCES INC	290,000	301,100	313,841
GLAXOSMITHKLINE CAP INC	250,000	262,215	268,008
GLOBAL INDS LTD	2,600,000	2,600,000	2,949,960
GLOBAL INDS LTD	5,200,000	5,200,000	5,899,920

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
GMAC COMMERCIAL MORTGAGE SECUR	2,400,000	2,592,427	2,590,814
GMAC COMMERCIAL MORTGAGE SECUR	5,000,000	5,340,196	5,139,835
GMAC MORTGAGE CORPORATION LOAN	900,507	507,539	609,001
GNMA I TBA MAY 30 SINGLE FAM	640,000	709,400	709,100
GNMA II POOL 001254	12,041	12,015	13,995
GNMA II POOL 004285	2,639,872	2,753,516	2,888,701
GNMA II POOL 004483	7,665,667	7,335,464	8,550,513
GNMA II POOL 082056	4,389,922	4,579,486	4,555,870
GNMA II POOL 082158	6,228,894	6,505,583	6,487,088
GNMA POOL 135544	11,846	11,828	12,787
GNMA POOL 281467	4,315	4,306	4,819
GNMA POOL 568140	967,787	1,000,010	1,081,356
GNMA POOL 636460	832,195	887,995	923,847
GNMA POOL 673009	4,485,663	4,525,836	5,062,901
GNMA POOL 688143	6,850,260	7,103,953	7,731,787
GNMA POOL 694406	1,499,961	1,602,128	1,626,628
GNMA POOL 697855	9,977,139	10,355,275	11,147,949
GNMA POOL 701864	8,370,263	8,660,244	9,276,029
GNMA POOL 706854	2,343,280	2,431,569	2,566,314
GNMA POOL 732878	2,311,054	2,362,938	2,501,937
GNMA POOL 782374	504,330	528,553	569,182
GOLDMAN SACHS GROUP INC	150,000	146,616	150,953
GOLDMAN SACHS GROUP INC	350,000	342,104	352,224
GOLDMAN SACHS GROUP INC	500,000	488,720	503,177
GOLDMAN SACHS GROUP INC	5,000,000	4,978,739	5,298,483
GOLDMAN SACHS GROUP INC	5,000,000	4,993,431	5,240,010
GOLDMAN SACHS GROUP INC	5,000,000	5,049,187	5,115,084
GOLDMAN SACHS GROUP INC	1,000,000	977,439	1,006,354
GOLDMAN SACHS GROUP INC	770,000	818,629	822,614
GOLDMAN SACHS GROUP INC	641,000	634,961	647,190
GOLDMAN SACHS GROUP INC	1,150,000	1,185,106	1,205,202
GOLDMAN SACHS GROUP INC	200,000	199,737	209,600
GOLDMAN SACHS GROUP INC	400,000	399,733	402,542
GOLDMAN SACHS GROUP INC	500,000	488,720	503,177
GOLDMAN SACHS GROUP INC	7,000,000	7,002,168	7,044,477
GOLDMAN SACHS GROUP INC	6,000,000	5,067,213	5,418,644
GOOD SAM ENTERPRISES LLC	425,000	438,500	442,531
GOODYEAR TIRE	425,000	416,520	418,889
GOVERNMENT NATIONAL MORTGAGE A	4,658,401	4,941,909	5,172,931
GOVERNMENT NATIONAL MORTGAGE A	7,650,000	8,021,402	8,189,574
GOVERNMENT NATIONAL MORTGAGE A	5,000,000	5,080,736	5,687,814
GOVERNMENT NATIONAL MORTGAGE A	15,477,789	15,274,104	16,821,475
GOVERNMENT NATIONAL MORTGAGE A	15,000,000	16,400,209	15,992,789
GOVERNMENT NATIONAL MORTGAGE A	10,245,840	10,681,005	11,045,959
GOVERNMENT NATIONAL MORTGAGE A	8,015,215	8,342,675	8,726,767
GREENEDEN US HLDGS I LLC	500,000	490,000	506,040
GREENWICH CAPITAL COMMERCIAL F	1,390,275	1,430,269	1,421,028
GREENWICH CAPITAL COMMERCIAL F	350,000	326,301	385,764
GREENWICH CAPITAL COMMERCIAL F	3,000,000	2,820,247	3,306,549
GS MORTGAGE SECURITIES CORPORA	1,447,204	1,415,429	1,436,640
GS MORTGAGE SECURITIES CORPORA	357,913	361,335	385,805
GS MORTGAGE SECURITIES CORPORA	460,000	464,438	486,090
GS MORTGAGE SECURITIES CORPORA	4,437,000	4,788,020	4,757,510
GS MORTGAGE SECURITIES CORPORA	10,000,000	10,815,148	10,780,682
GS MORTGAGE SECURITIES CORPORA	2,000,000	2,106,431	1,932,787
GS MORTGAGE SECURITIES CORPORA	10,000,000	10,310,468	11,306,211
GSAA HOME EQUITY TRUST	0	0	0

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
HAPAG LLOYD AG	275,000	276,044	265,375
HARBINGER GROUP INC	550,000	549,484	569,250
HARLAND CLARKE HOLDINGS	825,000	695,092	680,625
HARLEY DAVIDSON FINL SER	240,000	241,286	253,354
HARRAHS OPERATING CO INC	1,201,410	1,009,058	1,054,237
HARRAHS OPERATING CO INC	40,000	41,465	41,059
HARTFORD FINL SVCS GRP	5,000,000	4,993,461	5,332,689
HARTFORD FINL SVCS GRP	5,000,000	5,003,105	5,510,358
HARTFORD FINL SVCS GRP	805,000	840,702	870,440
HARTFORD FINL SVCS GRP	950,000	997,604	1,013,211
HARTFORD FINL SVCS GRP	1,930,000	2,039,977	2,088,121
HARTFORD FINL SVCS GRP	999,000	975,760	1,042,118
HARTFORD FINL SVCS GRP	5,000,000	4,987,866	5,160,592
HCA INC	150,000	139,201	147,750
HCA INC	120,000	108,117	115,500
HCA INC	160,000	170,217	177,800
HCA INC	685,000	681,981	734,663
HCA INC	725,000	728,511	737,688
HD SUPPLY INC	200,000	200,000	214,500
HD SUPPLY INC	275,000	266,750	275,732
HEINZ (H.J.) FINANCE CO	110,000	136,463	137,977
HERTZ CORP	85,000	90,530	90,525
HERTZ VEHICLE FINANCING LLC	920,000	919,986	939,791
HERTZ VEHICLE FINANCING LLC	2,470,000	2,469,938	2,511,089
HERTZ VEHICLE FINANCING LLC	5,000,000	5,084,229	5,112,949
HERTZ VEHICLE FINANCING LLC	5,000,000	5,422,830	5,487,692
HEWLETT PACKARD CO	5,000,000	4,996,808	5,052,084
HEXION US FIN/NOVA SCOTI	225,000	176,625	235,125
HISTORIC TW INC	6,000,000	6,149,287	7,104,132
HISTORIC TW INC	3,000,000	3,074,644	3,552,066
HOME DEPOT INC	5,000,000	5,892,003	6,096,194
HOMEBANC MORTGAGE TRUST	154,487	115,705	101,404
HOMESTAR MORTGAGE ACCEPTANCE C	5,700,000	4,946,565	4,214,056
HONDA AUTO RECEIVABLES OWNER T	1,395,000	1,394,882	1,394,833
HORIZON LINES INC	327,272	367,901	229,650
HORIZON LINES INC	90,909	102,195	36,707
HOST HOTELS + RESORTS LP	485,000	513,006	514,100
HSBC FINANCE CORP	4,000,000	3,999,734	4,025,388
HSBC FINANCE CORP	1,000,000	999,933	1,006,347
HSBC FINANCE CORP	4,000,000	3,938,310	3,998,600
HSBC USA INC	1,510,000	1,528,683	1,526,147
HUGHES SATELLITE SYSTEMS	300,000	300,000	324,375
HUNTINGTON AUTO TRUST	2,030,000	2,029,738	2,029,139
HUNTSMAN INTERNATIONAL L	145,000	160,944	165,996
HUNTSMAN INTERNATIONAL L	265,000	295,373	302,763
HUTCH WHAMPOA INT 11 LTD	280,000	278,734	288,728
HYUNDAI AUTO RECEIVABLES TRUST	410,564	410,812	411,269
HYUNDAI AUTO RECEIVABLES TRUST	545,873	546,989	547,418
HYUNDAI FLOORPLAN MASTER OWNER	430,000	432,838	431,386
IBERDROLA FIN IRELAND	350,000	350,114	354,243
IBERDROLA FIN IRELAND	150,000	146,727	148,227
IBM CORP	10,000,000	10,113,747	10,294,389
ICAHN ENTERPRISES/FIN	1,075,000	1,076,802	1,134,125
ICAHN ENTERPRISES/FIN	745,000	770,653	796,219
ICAHN ENTERPRISES/FIN	500,000	499,868	534,375
IMPAC CMB TRUST	7,283,857	6,830,087	6,202,672
IMPAC SECURED ASSETS CORP.	6,564,711	6,121,080	5,676,451

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
INC. RESEARCH	349,121	349,121	348,684
INEOS HOLDINGS LIMITED	125,000	172,274	173,848
INERGY LP/INERGY FIN	155,000	156,163	156,163
INERGY LP/INERGY FIN	330,000	330,905	336,600
ING BANK NV	2,360,000	2,351,487	2,335,973
INTEGRA TELECOM	1,050,000	1,058,211	987,000
INTEGRA TELECOM	300,000	300,093	282,000
INTEL CORP	4,932,000	5,218,515	5,190,641
INTELSAT JACKSON HLDG	195,000	205,437	215,719
INTELSAT JACKSON HLDG	200,000	212,489	221,250
INTELSAT JACKSON HLDG	300,000	315,764	315,375
INTELSAT JACKSON HLDG	175,000	178,058	180,906
INTELSAT LUXEMBOURG SA	396,537	403,216	413,885
INTERACTIVE/FRIENDFINDER	235,673	233,394	188,539
INTL BK RECON + DEVELOP	560,000	506,824	627,667
INTL LEASE FINANCE CORP	345,000	357,272	382,950
INTL LEASE FINANCE CORP	200,000	225,767	225,500
INTL LEASE FINANCE CORP	635,000	701,465	708,025
INTL LEASE FINANCE CORP	560,000	559,115	565,600
INTL LEASE FINANCE CORP	310,000	302,730	319,300
INTL LEASE FINANCE CORP	300,000	300,000	342,750
IPALCO ENTERPRISES INC	365,000	376,204	397,850
IPALCO ENTERPRISES INC	145,000	146,937	142,825
IPAYMENT HOLDINGS INC	571,656	571,656	515,920
IRISH LIFE + PERMANENT	340,000	315,688	327,250
IRON MOUNTAIN INC	290,000	290,827	314,288
J.B. POINDEXTER + CO	575,000	578,866	590,813
JC PENNEY CORP INC	120,000	116,067	116,400
JEFFERIES GROUP INC	5,000,000	4,985,213	4,850,000
JEFFERIES GROUP INC	300,000	263,250	297,000
JEFFERIES GROUP INC	5,000,000	4,391,649	4,862,500
JEFFERIES GROUP INC	5,000,000	4,379,949	4,862,500
JERSEY CENTRAL PWR + LT	3,000,000	2,994,678	3,454,194
JOHN DEERE CAPITAL CORP	5,000,000	4,991,924	5,176,316
JP MORGAN CHASE COMMERCIAL MOR	12,500	13,100	12,490
JP MORGAN CHASE COMMERCIAL MOR	310,000	322,506	331,444
JP MORGAN CHASE COMMERCIAL MOR	430,000	436,397	473,745
JP MORGAN CHASE COMMERCIAL MOR	3,000,000	3,226,823	3,210,868
JP MORGAN CHASE COMMERCIAL MOR	8,000,000	8,353,632	8,175,456
JP MORGAN CHASE COMMERCIAL MOR	5,000,000	5,409,783	5,345,872
JP MORGAN CHASE COMMERCIAL MOR	10,000,000	7,655,931	11,017,320
JP MORGAN MORTGAGE TRUST	276,750	240,446	264,990
JP MORGAN MORTGAGE TRUST	183,176	171,038	168,163
JP MORGAN MORTGAGE TRUST	120,000	104,062	97,510
JP MORGAN MORTGAGE TRUST	333,245	312,261	288,184
JPMORGAN CHASE + CO	150,000	149,700	155,336
JPMORGAN CHASE + CO	350,000	349,301	362,450
JPMORGAN CHASE + CO	500,000	499,001	517,785
JPMORGAN CHASE + CO	4,000,000	3,997,470	4,156,585
JPMORGAN CHASE + CO	5,000,000	5,013,150	5,472,470
JPMORGAN CHASE + CO	2,000,000	1,996,004	2,071,141
JPMORGAN CHASE + CO	5,000,000	4,974,072	5,325,630
JPMORGAN CHASE + CO	1,000,000	999,367	1,039,146
JPMORGAN CHASE + CO	760,000	793,685	809,496
JPMORGAN CHASE + CO	600,000	601,049	628,162
JPMORGAN CHASE + CO	5,000,000	5,007,763	5,472,470
JPMORGAN CHASE + CO	5,000,000	4,979,011	5,534,608

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
JPMORGAN CHASE + CO	10,000,000	9,961,010	10,944,940
JPMORGAN CHASE + CO	5,000,000	4,956,676	5,493,129
JUNIPER NETWORKS INC	100,000	104,190	103,651
JUNIPER NETWORKS INC	590,000	603,965	633,688
KCT INTERMODAL TRANS	2,133,867	2,133,867	2,501,293
KCT INTERMODAL TRANS	2,133,867	2,133,867	2,501,293
KCT INTERMODAL TRANS	1,066,933	1,066,933	1,250,646
KELLOGG CO	480,000	508,883	517,488
KEMET CORP	200,000	199,959	213,750
KEMET CORP	275,000	289,887	293,906
KERR MCGEE CORP	7,000,000	7,056,775	7,708,400
KERR MCGEE CORP	3,000,000	3,024,332	3,303,600
KEY BANK NA	5,000,000	4,999,947	5,097,727
KEY BANK NA	5,000,000	4,999,539	5,543,848
KEYCORP	2,500,000	2,497,932	2,800,132
KINDER MORGAN FIN CO LLC	240,000	242,822	254,700
KINDER MORGAN FINANCE	380,000	388,173	399,475
KINDRED HEALTHCARE INC	250,000	246,417	219,375
KINETIC CONCEPTS INC	374,063	376,213	381,544
KINOVE GERMAN BONDCO GMB	250,000	237,279	260,000
KIOWA POWER PARTNERS LLC	94,562	94,616	97,217
KNOWLEDGE LEARNING CTR	365,000	359,750	296,563
KNOWLEDGE LEARNING CTR	225,000	215,719	182,813
KODIAK OIL + GAS CORP	300,000	300,000	319,500
LANDRY S INC	350,000	350,000	357,000
LANTHEUS MEDICAL IMAGING	275,000	277,924	238,219
LAWSON SOFTWARE	250,000	339,516	332,542
LAWSON SOFTWARE	400,000	402,227	419,000
LAWSON SOFTWARE INC	400,000	397,750	405,000
LB UBS COMMERCIAL MORTGAGE TRU	540,000	511,956	606,578
LB UBS COMMERCIAL MORTGAGE TRU	240,000	249,674	255,487
LB UBS COMMERCIAL MORTGAGE TRU	10,520,000	11,912,323	11,935,379
LB UBS COMMERCIAL MORTGAGE TRU	12,475,000	13,509,541	13,316,806
LB UBS COMMERCIAL MORTGAGE TRU	7,500,000	8,011,680	8,044,620
LB UBS COMMERCIAL MORTGAGE TRU	1,866,284	1,887,038	1,980,703
LB UBS COMMERCIAL MORTGAGE TRU	2,000,000	2,063,202	2,014,627
LB UBS COMMERCIAL MORTGAGE TRU	16,000,000	17,315,673	17,079,670
LB UBS COMMERCIAL MORTGAGE TRU	1,969,303	1,991,203	2,090,038
LB UBS COMMERCIAL MORTGAGE TRU	10,000,000	7,924,070	11,244,301
LEHMAN BROTHERS HOLDINGS	5,000,000	699,666	1,200,000
LEHMAN BROTHERS HOLDINGS	5,000,000	699,666	1,200,000
LEVEL 3 FINANCING INC	400,000	393,779	410,000
LEVEL 3 FINANCING INC	145,000	148,438	150,619
LEVEL 3 FINANCING INC	560,000	569,697	585,900
LEVEL 3 FINANCING INC	150,000	150,540	152,025
LEVEL 3 FINANCING INC	250,000	243,165	256,250
LEVEL 3 FINANCING INC	150,000	150,181	156,938
LEVEL 3 FINANCING T/L B2 1L	90,000	89,399	91,215
LIBERTY MUTUAL GROUP INC	420,000	457,098	467,176
LIBERTY MUTUAL GROUP INC	2,585,000	2,555,585	2,604,152
LINCOLN NATIONAL CORP	3,000,000	2,997,505	3,181,777
LINCOLN NATIONAL CORP	5,000,000	5,015,428	5,269,191
LINCOLN NATIONAL CORP	720,000	728,548	758,764
LINN ENERGY LLC/FIN CORP	375,000	379,585	408,750
LINN ENERGY LLC/FIN CORP	645,000	641,094	677,250
LINN ENERGY LLC/FIN CORP	640,000	639,931	630,400
LINN ENERGY LLC/FIN CORP	175,000	171,600	190,750

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
LLOYDS TSB BANK PLC	5,000,000	4,997,058	5,191,234
LLOYDS TSB BANK PLC	935,000	933,605	948,955
LLOYDS TSB BANK PLC	5,000,000	5,000,000	4,953,888
LLOYDS TSB BANK PLC	5,000,000	4,997,058	5,191,234
LLOYDS TSB BANK PLC	5,000,000	5,000,000	4,953,888
LOCKHEED MARTIN CORP	10,000,000	10,042,931	11,301,041
LYONDELLBASELL IND NV	215,000	215,000	232,200
LYONDELLBASELL IND NV	1,035,000	1,035,000	1,069,931
MACMILLAN BLOEDEL	4,000,000	3,957,580	4,270,000
MACMILLAN BLOEDEL	5,000,000	4,931,776	5,337,500
MANITOWOC COMPANY INC	265,000	266,212	293,488
MARATHON OIL CORP	4,546,000	4,537,239	5,354,532
MARK IV EURO/USA LUX SCA	360,000	550,344	490,772
MARKWEST ENERGY PART/FIN	635,000	648,574	693,738
MARQUETTE TRANS CO/FINAN	250,000	249,439	263,750
MASCO CORP	265,000	267,462	280,900
MASSACHUSETTS RRB SPECIAL PURP	133,949	137,201	137,158
MASSACHUSETTS ST	360,000	360,234	405,911
MASSMUTUAL GLOBAL FUNDIN	2,000,000	1,999,893	2,012,336
MASTR ADJUSTABLE RATE MORTGAGE	139,682	128,335	120,942
MATTEL INC	5,000,000	4,893,722	5,659,422
MCKESSON CORP	3,000,000	2,998,249	3,109,052
MCMORAN EXPLORATION CO	500,000	520,233	521,250
MEAD CORP	10,000,000	9,997,302	10,425,000
MEAD CORP	4,000,000	3,998,921	4,170,000
MED MAP LLC	5,134,779	5,134,779	5,399,271
MED MAP LLC	3,947,417	3,947,417	4,150,748
MEDIMPACT HOLDINGS INC	325,000	321,782	345,313
MERCEDES BENZ AUTO RECEIVABLES	1,674,194	1,674,241	1,674,355
MERCK + CO INC	2,000,000	1,990,972	2,396,135
MERCK + CO INC	5,000,000	4,986,854	6,124,452
MERCK + CO INC	200,000	199,479	223,606
MERRILL LYNCH + CO	5,000,000	4,996,113	5,392,850
MERRILL LYNCH + CO	1,285,000	1,290,397	1,345,189
MERRILL LYNCH + CO	5,000,000	4,786,899	4,651,615
MERRILL LYNCH + CO	5,000,000	3,634,235	3,535,291
MERRILL LYNCH + CO	5,000,000	5,184,740	5,585,563
MERRILL LYNCH MORTGAGE TRUST	7,500,000	7,758,331	7,500,738
MERRILL LYNCH/COUNTRYWIDE COMM	260,000	263,295	270,349
MET LIFE GLOB FUNDING I	370,000	369,200	380,664
MET LIFE GLOB FUNDING I	340,000	341,127	349,800
MET LIFE GLOB FUNDING I	5,000,000	5,063,883	5,081,009
METALS USA INC	275,000	283,396	285,313
METLIFE INC	5,000,000	4,992,476	5,312,645
METLIFE INC	2,000,000	1,999,583	2,200,548
METLIFE INC	240,000	265,664	264,537
METLIFE INC	2,000,000	1,971,594	2,383,885
METLIFE INSTITUTIONAL FD	2,510,000	2,508,435	2,531,971
MEX BONOS DESARR FIX RT	52,600,000	5,328,957	5,305,508
MEXICAN PESO (NEW)	5	0	0
MGM RESORTS INTL	285,000	271,906	295,688
MGM RESORTS INTL	1,240,000	1,240,000	1,271,000
MGM RESORTS INTL	210,000	213,142	232,575
MICHIGAN BELL TELEPHONE	60,000	76,248	75,898
MICROSOFT CORP	2,000,000	2,035,271	2,062,202
MICROSOFT CORP	1,000,000	1,052,360	1,095,807
MIDAMERICAN ENERGY HLDGS	5,000,000	6,003,420	6,093,254

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
MIDAMERICAN ENERGY HLDGS	4,000,000	4,035,327	4,874,603
MLCC MORTGAGE INVESTORS, INC.	138,663	112,877	113,820
MLCC MORTGAGE INVESTORS, INC.	151,182	141,303	127,563
MMI INTERNATIONAL LTD	550,000	550,000	570,625
MOMENTIVE PERFORMANCE	1,235,000	1,144,221	1,071,363
MOMENTIVE PERFORMANCE	275,000	289,770	291,500
MOMENTIVE PERFORMANCE	175,000	175,352	151,813
MONEY MARKET FD FOR EBT	0	0	0
MONITRONICS INTERNATIONAL INC.	305,000	301,999	306,220
MONTANA MORTGAGES	20,792,554	20,792,554	20,792,554
MONTANA MORTGAGES	2,180,786	2,180,786	2,180,786
MONTANA ST BRD OF HSG	1,080,000	1,080,000	1,085,940
MORGAN STANLEY	150,000	149,874	148,779
MORGAN STANLEY	350,000	349,707	347,150
MORGAN STANLEY	500,000	499,581	495,928
MORGAN STANLEY	5,000,000	5,101,303	4,965,693
MORGAN STANLEY	5,000,000	4,984,653	4,913,412
MORGAN STANLEY	5,000,000	4,375,925	4,890,528
MORGAN STANLEY	1,000,000	999,162	991,857
MORGAN STANLEY	1,105,000	1,109,580	1,138,174
MORGAN STANLEY	620,000	592,044	606,067
MORGAN STANLEY	1,525,000	1,522,315	1,514,259
MORGAN STANLEY	450,000	458,704	455,607
MORGAN STANLEY	200,000	199,522	198,591
MORGAN STANLEY	5,000,000	5,101,612	4,965,693
MORGAN STANLEY	5,000,000	4,770,934	4,745,760
MORGAN STANLEY	5,000,000	4,984,653	4,913,412
MORGAN STANLEY	5,000,000	4,527,282	4,745,760
MORGAN STANLEY	5,000,000	4,984,653	4,913,412
MORGAN STANLEY	5,000,000	4,818,266	4,886,880
MORGAN STANLEY	5,000,000	4,934,592	4,890,528
MORGAN STANLEY CAPITAL I	360,000	363,485	386,677
MORGAN STANLEY CAPITAL I	270,000	253,806	312,267
MORGAN STANLEY CAPITAL I	390,000	451,136	453,012
MORGAN STANLEY CAPITAL I	4,600,000	4,994,616	4,941,845
MORGAN STANLEY CAPITAL I	648,922	654,789	659,297
MORGAN STANLEY DEAN WITTER CAP	11,520	11,946	11,514
MORGAN STANLEY MORTGAGE LOAN T	150,647	137,271	132,580
MORTGAGEIT TRUST	2,811,321	2,491,867	2,308,896
MUELLER WATER PRODUCTS	230,000	220,381	230,000
MYLAN INC	315,000	337,022	350,438
MYLAN INC	180,000	199,012	201,600
NARA CABLE FUNDING	525,000	509,478	480,375
NASDAQ OMX GROUP	2,500,000	2,491,964	2,616,703
NATIONAL CITY BANK	5,000,000	4,997,852	5,558,995
NATIONAL MONEY MART CO	450,000	475,150	505,688
NATIONSTAR MORT CAP CORP	225,000	225,000	231,188
NATIONWIDE BLDG SOCIETY	5,000,000	4,990,811	5,138,032
NATIONWIDE BLDG SOCIETY	5,000,000	4,990,811	5,138,032
NATIONWIDE FINANCIAL SER	2,465,000	2,454,561	2,521,687
NAVISTAR FINANCIAL DEALER NOTE	240,000	240,000	241,398
NCUA GUARANTEED NOTES	2,350,790	2,353,541	2,352,089
NCUA GUARANTEED NOTES	263,815	263,900	264,145
NCUA GUARANTEED NOTES	404,961	404,970	406,669
NEFF RENTAL LLC/NEFF FIN	450,000	448,000	448,875
NEW ALBERTSONS INC	975,000	864,969	770,250
NEW S WALES TREASURY CRP	1,570,000	1,726,580	1,785,978

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
NEWFIELD EXPLORATION CO	455,000	454,584	483,438
NEWMONT MINING CORP	310,000	307,353	297,656
NEWS AMERICA INC	250,000	261,453	273,399
NEWS AMERICA INC	6,000,000	6,058,011	6,561,585
NEWS AMERICA INC	3,000,000	3,029,005	3,280,793
NEXTERA ENERGY CAPITAL	10,000,000	9,997,090	10,203,429
NISSAN AUTO LEASE TRUST	130,000	130,000	130,027
NISSAN AUTO LEASE TRUST	420,000	419,935	420,370
NISSAN AUTO RECEIVABLES OWNER	450,000	449,962	450,532
NOBLE HOLDING INTL LTD	5,000,000	4,974,652	5,378,198
NOBLE HOLDING INTL LTD	330,000	331,849	336,293
NORDEA BANK AB	320,000	319,769	321,566
NORDEA EIENDOMSKREDITT A	180,000	179,627	183,173
NORDEA EIENDOMSKREDITT A	340,000	339,677	342,912
NORFOLK SOUTHERN CORP	2,000,000	1,995,307	2,308,141
NORFOLK SOUTHERN CORP	5,000,000	4,947,531	5,014,187
NORFOLK SOUTHERN CORP	40,000	47,074	47,599
NORTHERN TRUST CORP	150,000	157,573	159,298
NORTHWEST AIR 2007 1 A	911,553	731,161	968,525
NORTHWESTERN CORP	5,000,000	4,997,709	5,843,250
NOTA DO TESOIRO NACIONAL	9,504,000	5,515,719	5,267,212
NOVARTIS SECS INVEST LTD	5,000,000	4,993,966	5,944,661
NRG ENERGY INC	405,000	413,064	405,000
NRG ENERGY INC	155,000	157,313	156,550
NRG ENERGY INC	830,000	823,708	809,250
NXP BV/NXP FUNDING LLC	250,000	263,686	285,625
OBERTHUR TECHNOLOGIES	400,000	380,000	391,752
OBP DEPOSITOR LLC TRUST	460,000	478,043	519,187
OMEGA HLTHCARE INVESTORS	605,000	614,856	636,763
OMNICOM GROUP INC	20,000	22,831	23,704
OMNICOM GROUP INC	100,000	99,568	100,237
OMNICOM GROUP INC	140,000	140,265	151,730
ONEOK PARTNERS LP	2,000,000	2,054,491	2,412,500
ONO FINANCE II PLC	175,000	175,000	148,750
OPENLINK INTL INC	299,250	300,372	299,998
OWENS BROCKWAY	300,000	323,307	340,530
OXEA FINANCE/CY SCA	404,000	409,169	432,280
PACIFIC BELL TELEPHONE	3,070,000	3,148,041	3,223,500
PAETEC HOLDING CORP	370,000	372,553	402,375
PAETEC HOLDING CORP	145,000	141,029	163,850
PAETEC HOLDING CORP	350,000	348,704	395,500
PARTNERRE FINANCE A LLC	120,000	131,646	137,329
PEABODY ENERGY CORP	25,000	27,594	27,688
PEABODY ENERGY CORP	140,000	144,724	144,200
PEABODY ENERGY CORP	560,000	559,500	567,000
PENNSYLVANIA ELECTRIC CO	3,000,000	2,995,249	3,518,313
PENNSYLVANIA ELECTRIC CO	2,000,000	1,996,833	2,345,542
PENNSYLVANIA ST HGR EDU ASSIST	8,023,857	7,884,581	7,879,535
PENNSYLVANIA ST HGR EDU ASSIST	8,023,857	7,884,581	7,879,535
PERNOD RICARD SA	400,000	397,914	411,172
PETRO CANADA	5,000,000	5,240,951	6,427,059
PETROBRAS INTL FIN CO	570,000	600,301	642,694
PETROLOGISTICS LP	550,000	539,000	553,438
PFIZER INC	950,000	999,730	1,017,380
PFIZER INC	280,000	294,657	299,859
PFIZER INC	270,000	284,134	289,150
PFIZER INC	100,000	105,235	107,093

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
PFIZER INC	300,000	315,704	321,278
PHARMACEUTICAL BL0323313 PROD	370,000	369,849	373,545
PHARMACEUTICAL PROD DEV	340,000	341,032	372,300
PHARMACEUTICAL PROD DEV	175,000	189,811	191,625
PHARMACEUTICAL PRODUCT DEVELOP	158,675	160,050	160,195
PHARMACEUTICAL PRODUCT DEVELOP	399,000	393,015	402,822
PHARMACIA CORP	190,000	244,611	250,643
PHIBRO ANIMAL HEALTH COR	300,000	299,005	297,000
PHILLIPS 66	5,000,000	4,988,311	5,210,360
PHILLIPS 66	150,000	149,649	156,311
PHYSIO CONTROL INTERNATI	475,000	482,582	504,688
PINNACLE ENTERTAINMENT	260,683	261,028	276,324
PIONEER NATURAL RESOURCE	370,000	378,828	410,238
PITNEY BOWES INC	10,000,000	10,391,474	10,594,898
PLAINS EXPLORATION + PRO	245,000	260,763	260,313
PLAINS EXPLORATION + PRO	195,000	215,956	216,938
PLAINS EXPLORATION + PRO	95,000	95,213	98,563
PLAINS EXPLORATION + PRO	440,000	440,000	457,600
PLY GEM INDUSTRIES	390,000	394,209	383,663
PNC FUNDING CORP	250,000	249,735	259,734
PNC FUNDING CORP	350,000	349,629	363,628
PNC FUNDING CORP	600,000	599,363	623,361
PNC FUNDING CORP	3,000,000	2,997,251	3,123,834
PNC FUNDING CORP	1,200,000	1,198,727	1,246,723
PNC FUNDING CORP	600,000	599,363	623,361
POST TRADITIONAL HIGH YIELD FD	96,000,000	96,000,000	102,145,985
POTASH CORP SASKATCHEWAN	2,000,000	1,998,822	2,489,078
POUND STERLING	0	0	0
PP+L MONTANA LLC	2,211,627	2,211,627	2,456,377
PP+L MONTANA LLC	11,058,136	11,081,740	12,281,884
PP+L MONTANA LLC	11,058,136	11,081,740	12,281,884
PPL ELECTRIC UTILITIES	2,000,000	1,999,545	2,712,242
PPL ENERGY SUPPLY LLC	3,000,000	2,993,978	3,481,063
PPL ENERGY SUPPLY LLC	10,000,000	10,298,086	10,216,683
PRES+FELLOWS OF HARVARD	11,000,000	11,910,560	12,705,000
PRINCIPAL LIFE GLOBAL	5,000,000	4,998,930	5,262,298
PROCTER + GAMBLE CO/THE	240,000	238,340	237,167
PROQUEST LLC/PROQUEST	350,000	343,340	301,000
PROTECTIVE LIFE CORP	5,000,000	4,997,581	5,643,008
PROTECTIVE LIFE SECD TR	200,000	199,962	203,868
PROTECTIVE LIFE SECD TR	400,000	399,925	407,736
PROTECTIVE LIFE SECD TR	400,000	399,925	407,736
PROTECTIVE LIFE SECD TR	5,000,000	4,999,058	5,096,701
PROTECTIVE LIFE SECD TR	1,000,000	999,812	1,019,340
PRUDENTIAL COMMERCIAL MORTGAGE	1,000,000	1,034,083	1,010,287
PRUDENTIAL COMMERCIAL MORTGAGE	7,000,000	7,238,583	7,072,008
PRUDENTIAL FINANCIAL INC	5,000,000	4,960,302	5,547,716
PRUDENTIAL FINANCIAL INC	8,000,000	7,936,483	8,876,346
PRUDENTIAL FINANCIAL INC	3,000,000	2,950,139	3,229,309
PRUDENTIAL FINANCIAL INC	5,000,000	4,960,302	5,547,716
PRUDENTIAL HOLDINGS, LLC	565,000	611,029	677,203
PRUDENTIAL HOLDINGS, LLC	380,000	443,755	482,671
PRUDENTIAL INSURANCE CO	760,000	940,389	966,508
PSEG POWER LLC	5,000,000	4,981,416	5,245,395
PUGET SOUND ENERGY INC	6,000,000	5,953,062	6,752,654
QUEENSLAND TREASURY CORP	230,000	257,808	257,761
QUEENSLAND TREASURY CORP	540,000	595,066	602,744

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
QUESTAR CORP	4,025,000	4,017,841	4,153,730
QUESTAR CORP	1,000,000	994,958	1,031,983
QUICKSILVER RESOURCES IN	82,000	90,269	86,305
QUINTILES TRANSNATIONAL HLDGS	600,000	593,638	600,186
QWEST COMMUNICATIONS INT	430,000	447,418	459,563
QWEST CORP	40,000	43,267	44,599
QWEST CORP	515,000	504,770	578,053
QWEST CORP	440,000	422,876	437,800
R.R. DONNELLEY + SONS	355,000	350,379	337,250
RABOBANK NEDERLAND	150,000	149,747	151,233
RABOBANK NEDERLAND	350,000	349,410	352,877
RABOBANK NEDERLAND	500,000	499,156	504,109
RABOBANK NEDERLAND	6,000,000	5,989,857	6,049,314
RABOBANK NEDERLAND	1,000,000	998,313	1,008,219
RABOBANK NEDERLAND	800,000	798,650	806,575
RABOBANK NEDERLAND	200,000	199,663	201,644
RABOBANK NEDERLAND	6,000,000	5,989,857	6,049,314
RABOBANK NEDERLAND UTREC	500,000	496,198	491,136
RADIATION THERAPY SERVIC	500,000	497,635	495,000
RADIO ONE INC	464,558	482,363	353,064
RANGE RESOURCES CORP	145,000	147,294	151,525
RANGE RESOURCES CORP	200,000	198,413	199,500
RBSCF TRUST	10,000,000	11,472,001	11,381,220
RCHP INC	373,125	360,318	376,233
REALOGY CORP	295,000	295,000	305,325
REGENCY ENERGY PARTNERS	395,000	395,532	421,663
REGIONS FINANCIAL CORP	3,000,000	2,979,619	3,157,500
REICHHOLD INDUSTRIES INC	600,000	480,805	300,000
REINAUER MARITIME CO LLC	13,596,000	13,596,000	15,169,873
REPUBLIC SERVICES INC	230,000	250,563	268,325
RES CARE INC	500,000	506,593	555,625
RESIDENTIAL ACCREDIT LOANS, IN	293,839	289,032	290,064
RESIDENTIAL FUNDING MORTGAGE S	178,713	148,277	138,064
RESIDENTIAL FUNDING MORTGAGE S	1,052,525	494,760	768,085
RESIDENTIAL FUNDING MTG SEC I	137,916	133,868	124,597
RESOLUTE ENERGY CORP	475,000	477,031	477,375
RETAIL PROPERTIES INC	3,000,000	2,997,976	3,665,605
REYNOLDS GRP ISS/REYNOLD	5,000	4,956	5,213
REYNOLDS GRP ISS/REYNOLD	545,000	546,349	587,238
REYNOLDS GRP ISS/REYNOLD	305,000	305,000	313,006
REYNOLDS GRP ISS/REYNOLD	205,000	205,000	212,688
REYNOLDS GRP ISS/REYNOLD	375,000	361,933	389,063
RIO TINTO FIN USA LTD	150,000	148,584	156,091
RIO TINTO FIN USA PLC	0	(1)	0
RITE AID CORP	165,000	190,693	190,163
RITE AID CORP	335,000	386,361	384,413
ROCHE HLDGS INC	470,000	581,491	582,652
ROCKET SOFTWARE INC	450,000	448,875	450,374
ROYAL BANK OF CANADA	520,000	528,804	551,756
ROYAL BK OF SCOTLAND PLC	785,000	755,635	794,226
ROYAL BK OF SCOTLAND PLC	280,000	279,600	283,291
RR DONNELLEY + SONS CO	1,365,000	1,344,336	1,324,050
RR DONNELLEY + SONS CO	480,000	479,453	475,824
RSC EQUIP RENT/RSC HLDGS	165,000	165,455	176,756
RURAL METRO CORP	175,000	162,496	167,125
RYDER SYSTEM INC	200,000	199,693	200,789
RYERSON HOLDING CORP	600,000	420,464	327,000

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
RYERSON INC	225,000	213,096	218,250
SAMSON INVESTMENT COMPAN	425,000	425,000	444,125
SAN DIEGO G + E	1,000,000	997,360	1,325,760
SANDRIDGE ENERGY INC	390,000	377,757	404,625
SANDRIDGE ENERGY INC	270,000	270,450	271,350
SANDRIDGE ENERGY INC	335,000	335,000	345,050
SANOFI	500,000	499,505	505,233
SANOFI	1,000,000	999,010	1,010,466
SANOFI	300,000	297,264	329,792
SANOFI	100,000	99,901	101,047
SANOFI	500,000	499,505	505,233
SCOTTISH POWER LTD	210,000	227,397	226,458
SEAGATE HDD CAYMAN	435,000	436,283	468,169
SEARIVER MARITIME FINANC	950,000	941,509	938,125
SEARIVER MARITIME FINANC	200,000	198,213	197,500
SEARIVER MARITIME FINANC	200,000	198,213	197,500
SEARIVER MARITIME FINANC	100,000	99,106	98,750
SEARIVER MARITIME FINANC	21,000,000	20,697,738	20,737,500
SEARS HOLDING CORP	845,000	758,210	749,938
SECURITY CAPITAL GROUP	3,000,000	3,354,638	3,860,512
SECURITY CAPITAL GROUP	2,000,000	2,236,425	2,573,674
SEMINOLE TRIBE OF FLORID	315,000	325,096	342,563
SEVERSTAL COLUMBUS LLC	450,000	452,530	481,500
SHEA HOMES LP/FNDG CP	350,000	352,305	364,000
SHERIDAN GROUP INC/THE	194,525	186,921	164,373
SIMON PROPERTY GROUP LP	1,820,000	1,816,697	1,814,237
SIRIUS XM RADIO INC	390,000	388,104	443,138
SLM CORP	2,000,000	1,986,243	2,012,260
SLM CORP	3,000,000	2,999,638	3,060,000
SLM PRIVATE EDUCATION LOAN TRU	5,000,000	5,000,000	5,130,551
SLM PRIVATE EDUCATION LOAN TRU	5,000,000	5,000,000	5,130,551
SLM STUDENT LOAN TRUST	700,235	698,563	699,203
SLM STUDENT LOAN TRUST	583,353	582,777	584,141
SLM STUDENT LOAN TRUST	407,503	406,387	406,894
SMALL BUSINESS ADMINISTRATION	420,608	433,567	457,640
SMALL BUSINESS ADMINISTRATION	2,224,944	2,224,944	2,556,188
SOPHIA LP/FIN INC	410,000	416,422	440,750
SOUTHERN CAL EDISON	250,000	267,624	276,333
SOUTHERN CAL EDISON	250,000	267,624	276,333
SOUTHERN POWER CO	3,000,000	2,580,824	3,188,346
SOUTHERN POWER CO	2,000,000	1,720,549	2,125,564
SOUTHERN UNION CO	6,000,000	5,894,591	7,243,885
SOUTHERN UNION CO	8,000,000	7,655,794	9,658,513
SPAREBANK 1 BOLIGKREDITT	560,000	559,799	577,806
SPECTRUM BRANDS INC	550,000	550,000	562,375
SPEEDY CASH INC	200,000	201,304	208,000
SPI ELECTRICITY PTY LTD	5,000,000	4,979,385	5,759,347
SPI ELECTRICITY PTY LTD	10,000,000	9,958,770	11,518,694
SPRINGLEAF FINANCE CORP	270,000	208,454	231,525
SPRINGLEAF FINANCE CORP	205,000	195,093	166,563
SPRINGLEAF FINL FDG CO	582,000	546,241	551,323
SPRINT CAPITAL CORP	1,070,000	861,038	799,825
SPRINT CAPITAL CORP	495,000	427,555	418,894
SPRINT NEXTEL CORP	235,000	235,165	213,850
SPRINT NEXTEL CORP	140,000	154,536	154,175
SPRINT NEXTEL CORP	560,000	566,022	571,900
SQUARETWO FINANCIAL CORP	475,000	474,375	470,250

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
SRA INTL. INC.	280,142	262,845	280,142
STANADYNE CORP	250,000	236,042	208,750
STANDARD PACIFIC CORP	230,000	234,225	245,238
STANDARD PACIFIC CORP	255,000	251,401	269,688
STAR GAS PARTNER/FINANCE	525,000	524,563	519,750
STATE OF QATAR	745,000	766,956	785,975
STATOIL ASA	7,000,000	6,988,458	7,542,470
STATOIL ASA	2,000,000	1,998,507	2,102,344
STONE ENERGY CORP	500,000	501,915	520,000
STRIP PRINC	5,000,000	1,957,751	1,912,600
STRIP PRINC	15,000,000	5,834,345	5,737,800
STRIPS	1,500,000	1,499,150	1,499,745
STRIPS	500,000	499,717	499,915
STRIPS	500,000	499,717	499,915
STRIPS	500,000	499,717	499,915
STRIPS	45,000,000	18,216,971	17,700,300
STRIPS	1,590,000	1,387,242	1,512,726
STRIPS	6,300,000	4,954,877	5,957,406
STRUCTURED ADJUSTABLE RATE MOR	655,933	612,349	588,466
STRUCTURED ADJUSTABLE RATE MOR	328,290	301,371	307,923
STRUCTURED ASSET SECURITIES CO	235,906	164,989	173,260
STRUCTURED ASSET SECURITIES CO	127,626	112,957	114,730
STRUCTURED ASSET SECURITIES CO	420,000	361,797	386,092
STRUCTURED ASSET SECURITIES CO	3,571,931	3,703,794	3,720,403
STRUCTURED ASSET SECURITIES CO	3,571,931	3,703,794	3,720,403
SUNCOR ENERGY INC	2,000,000	2,005,033	2,500,697
SUNGARD DATA SYSTEMS INC	150,000	152,208	160,125
SUNGARD DATA SYSTEMS INC	150,000	150,325	160,125
SUNTRUST BANKS INC	2,000,000	1,999,390	2,077,558
SUNTRUST BANKS INC	2,500,000	2,557,848	2,560,908
SUNTRUST BANKS INC	2,500,000	2,499,238	2,596,947
SWEDBANK HYPOTEK AB	210,000	207,038	212,037
SWEDBANK HYPOTEK AB	410,000	409,145	416,701
SYNIVERSE HOLDINGS INC	410,000	419,510	452,025
TAMINCO GLOBAL CHEMICAL	275,000	275,000	287,375
TELECOM ITALIA CAPITAL	740,000	784,792	775,150
TELECOM ITALIA CAPITAL	610,000	570,730	619,150
TENET HEALTHCARE CORP	160,000	165,803	176,800
TENET HEALTHCARE CORP	635,000	688,236	715,963
TENET HEALTHCARE CORP	250,000	275,000	288,438
TENN VAL AUTH CPN STRIP	7,125,000	3,718,481	4,297,588
TENN VALLEY AUTHORITY	1,000,000	1,062,901	1,115,817
TENN VALLEY AUTHORITY	5,000,000	5,486,849	6,199,481
TENN VALLEY AUTHORITY	10,000,000	10,973,697	12,398,961
TEREX CORP	150,000	152,281	156,750
TEREX CORP	355,000	357,001	364,763
TEXAS GAS TRANSMISSION	3,000,000	2,847,865	3,764,139
TEXAS GAS TRANSMISSION	2,000,000	1,898,577	2,509,426
THOMSON REUTERS CORP	60,000	67,028	66,699
TI AUTOMOTIVE LIMITED	275,000	266,750	274,486
TIME WARNER CABLE INC	5,000,000	5,000,000	5,182,714
TIME WARNER CABLE INC	265,000	291,471	324,523
TIME WARNER CABLE INC	490,000	541,391	545,948
TORONTO DOMINION BANK	200,000	199,883	202,660
TORONTO DOMINION BANK	300,000	299,824	303,991
TORONTO DOMINION BANK	1,000,000	999,414	1,013,302
TORONTO DOMINION BANK	280,000	290,596	291,169

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
TORONTO DOMINION BANK	350,000	348,420	360,995
TORONTO DOMINION BANK	500,000	499,707	506,651
TORONTO DOMINION BANK	5,000,000	4,997,072	5,066,510
TORONTO DOMINION BANK	5,000,000	4,997,072	5,066,510
TOYOTA AUTO RECEIVABLES OWNER	220,000	219,997	219,950
TOYOTA MOTOR CREDIT CORP	200,000	199,627	202,356
TOYOTA MOTOR CREDIT CORP	400,000	399,253	404,711
TOYOTA MOTOR CREDIT CORP	700,000	698,693	708,245
TOYOTA MOTOR CREDIT CORP	1,100,000	1,097,947	1,112,956
TOYOTA MOTOR CREDIT CORP	600,000	598,880	607,067
TOYOTA MOTOR CREDIT CORP	2,182,000	2,209,569	2,207,700
TOYS R US PROPERTY CO I	995,000	1,073,817	1,092,013
TOYS R US PROPERTY CO I	300,000	292,305	329,250
TOYS R US PROPERTY CO II	225,000	238,305	232,875
TRANS CANADA PIPELINES	5,000,000	5,038,134	6,360,303
TRANS CANADA PIPELINES	1,000,000	999,760	1,460,948
TRANSALTA CORP	5,000,000	5,048,980	5,053,141
TRANSALTA CORP	5,000,000	5,193,363	5,315,632
TRANSALTA CORP	5,000,000	5,362,922	5,059,798
TRANSCONT GAS PIPE CORP	3,000,000	2,998,332	3,869,379
TRANSCONT GAS PIPE CORP	2,000,000	1,999,975	2,579,586
TRAVELERS COS INC	5,000,000	4,992,720	5,836,651
TRAVELPORT LLC/TRAVELPOR	275,000	260,289	172,563
TREASURERS CASH	62,500	62,500	62,500
TRI STATE 2003 SERIES A	4,245,760	4,264,223	4,551,242
TRI STATE 2003 SERIES A	3,715,040	3,729,246	3,982,337
TSY INFL IX N/B	1,692,464	1,800,752	1,813,323
TTX CO	5,000,000	4,995,954	5,614,100
UAL 2007 PASS TRUST	2,006,538	1,840,357	2,101,849
UAL 2009 2A PASS THRU TR	396,571	413,265	455,065
UBS AG STAMFORD CT	1,110,000	1,214,294	1,228,027
UBS AG STAMFORD CT	605,000	608,415	607,449
ULTRAMAR DIAMOND SHAMRCK	2,000,000	1,994,957	2,442,860
ULTRAMAR DIAMOND SHAMRCK	2,000,000	1,994,957	2,442,860
UNION BANK NA	5,000,000	5,001,721	5,603,498
UNION PACIFIC CORP	7,000,000	6,899,350	7,677,240
UNITED AIRLINES INC	275,000	283,236	287,375
UNITED PARCEL SERVICE	5,000,000	4,994,349	6,009,969
UNITED PARCEL SERVICE	2,217,000	2,598,350	2,559,999
UNITEDHEALTH GROUP INC	210,000	229,344	281,437
UNITYMEDIA HESSEN / NRW	550,000	558,319	589,875
UNIVERSAL HEALTH SVCS	185,000	195,464	210,499
UNIVISION COMMUNICATIONS	445,000	446,713	439,438
UNIVISION COMMUNICATIONS	450,000	431,714	454,500
UNP RR CO 2003 PASS TRST	473,683	492,869	524,529
UPCB FINANCE V LTD	175,000	175,000	184,188
UR FINANCING ESCROW CORP	85,000	85,000	87,656
US AIRWAYS 2010 1A PTT	1,347,038	1,301,108	1,414,390
US AIRWAYS 2011 1A PTT	683,835	683,835	724,865
US AIRWAYS 2012 1A PTT	1,590,000	1,590,000	1,590,000
US BANCORP	2,000,000	1,998,024	2,109,898
US DEPT OF TRANSPORTATIO	30,000,000	30,000,000	33,536,100
US DEPT OF TRANSPORTATIO	20,000,000	20,000,000	22,357,400
US STEEL CORP	160,000	142,354	133,600
US TREASURY N/B	20,000,000	19,599,414	22,003,798
US TREASURY N/B	15,000,000	15,101,187	17,663,250
US TREASURY N/B	15,000,000	15,027,730	17,477,251

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
US TREASURY N/B	10,000,000	10,047,864	11,768,800
US TREASURY N/B	10,000,000	9,927,118	10,984,000
US TREASURY N/B	10,000,000	9,897,278	10,793,001
US TREASURY N/B	5,000,000	5,005,381	5,387,450
US TREASURY N/B	5,000,000	4,933,660	5,527,650
US TREASURY N/B	5,000,000	4,990,516	5,259,800
US TREASURY N/B	10,000,000	9,953,197	11,577,101
US TREASURY N/B	5,000,000	4,916,613	5,790,900
US TREASURY N/B	5,000,000	4,937,987	5,396,450
US TREASURY N/B	25,000,000	23,929,468	26,933,500
US TREASURY N/B	10,000,000	9,908,948	10,255,400
US TREASURY N/B	1,800,000	1,799,758	1,800,702
US TREASURY N/B	2,000,000	1,996,029	1,996,860
US TREASURY N/B	500,000	499,933	500,195
US TREASURY N/B	600,000	598,809	599,058
US TREASURY N/B	500,000	499,933	500,195
US TREASURY N/B	500,000	499,007	499,215
US TREASURY N/B	200,000	199,973	200,078
US TREASURY N/B	400,000	399,206	399,372
US TREASURY N/B	8,900,000	8,813,256	8,925,721
US TREASURY N/B	11,870,000	11,919,403	11,917,836
US TREASURY N/B	15,375,000	15,452,645	15,451,875
US TREASURY N/B	6,840,000	6,826,734	6,829,808
US TREASURY N/B	285,000	277,684	288,095
US TREASURY N/B	9,440,000	9,408,415	9,510,045
US TREASURY N/B	30,000	26,088	34,655
US TREASURY N/B	1,510,000	1,692,208	2,006,518
US TREASURY N/B	750,000	953,234	940,793
US TREASURY N/B	580,000	570,476	582,042
US TREASURY N/B	210,000	209,595	209,567
US TREASURY N/B	2,140,000	2,142,328	2,152,626
US TREASURY N/B	2,820,000	2,811,613	2,812,301
US TREASURY N/B	1,560,000	1,565,482	1,568,315
US TREASURY N/B	620,000	617,741	617,923
US TREASURY N/B	280,000	281,901	282,078
US TREASURY N/B	390,000	389,174	389,984
US TREASURY N/B	4,000,000	3,997,269	4,004,200
US TREASURY N/B	3,000,000	2,986,466	3,011,820
US TREASURY N/B	10,000,000	9,539,848	10,861,499
US TREASURY N/B	10,000,000	9,805,853	11,551,599
US TREASURY N/B	5,000,000	5,123,752	5,646,301
US TREASURY N/B	8,000,000	7,944,863	9,265,440
US TREASURY N/B	15,000,000	15,250,849	17,236,652
US TREASURY N/B	12,000,000	11,887,154	12,598,079
US TREASURY N/B	10,000,000	9,969,766	10,493,599
US TREASURY N/B	20,000,000	20,282,130	23,161,198
US TREASURY N/B	7,000,000	6,991,169	7,245,490
US TREASURY N/B	20,000,000	19,558,573	20,510,800
US TREASURY N/B	25,000,000	24,603,483	25,315,003
US TREASURY N/B	35,000,000	34,885,409	35,474,954
US TREASURY N/B	15,000,000	14,940,345	14,949,750
US TREASURY N/B	10,000,000	9,984,662	10,074,200
US TREASURY N/B	20,000,000	19,976,935	20,200,000
US TREASURY N/B	5,000,000	5,200,906	6,388,450
US TREASURY N/B	15,000,000	14,801,084	16,475,999
US TREASURY N/B	20,000,000	20,154,354	23,154,202
US TREASURY N/B	8,000,000	7,967,136	9,265,440

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
US TREASURY N/B	2,000,000	1,997,542	2,121,720
US TREASURY N/B	15,000,000	15,211,292	17,236,652
US TREASURY N/B	15,000,000	15,023,788	16,189,350
US TREASURY N/B	10,000,000	9,924,134	10,259,499
US TREASURY N/B	5,000,000	4,885,259	5,152,900
US TREASURY N/B	20,000,000	19,720,751	21,398,001
US TREASURY N/B	8,000,000	8,129,089	9,264,479
US TREASURY N/B	20,000,000	19,975,870	21,968,800
US TREASURY N/B	3,000,000	3,004,447	3,194,700
US TREASURY N/B	15,000,000	14,985,060	15,526,051
US TREASURY N/B	25,000,000	24,981,673	25,638,500
US TREASURY N/B	10,000,000	9,956,760	10,108,600
USAA AUTO OWNER TRUST	645,045	646,477	646,389
USG CORP	595,000	597,149	618,800
USPI FINANCE CORP	440,000	450,385	457,600
VALEANT PHARMACEUTICALS	185,000	184,786	192,631
VALEANT PHARMACEUTICALS	690,000	688,485	719,325
VALERO ENERGY CORP	40,000	50,198	49,058
VALERO ENERGY CORP	170,000	183,427	184,693
VALIDUS HOLDINGS LTD	430,000	442,091	476,441
VANGUARD NAT RES/VNR FIN	625,000	621,937	626,563
VECTOR GROUP LTD	400,000	408,399	419,500
VENOCO INC	650,000	629,993	607,750
VENTAS REALTY LP/CAP CRP	5,000,000	4,974,589	5,085,299
VERISURE HOLDING AB	250,000	310,861	327,645
VERISURE HOLDING AB	150,000	165,611	173,716
VERIZON COMMUNICATIONS	5,000,000	4,984,811	5,750,483
VERIZON COMMUNICATIONS	5,000,000	4,995,777	5,117,152
VERIZON COMMUNICATIONS	6,000,000	6,807,223	7,284,248
VERIZON COMMUNICATIONS	5,000,000	5,203,064	5,244,844
VERIZON COMMUNICATIONS	5,000,000	5,011,519	5,112,217
VERIZON COMMUNICATIONS	7,000,000	7,334,086	8,759,055
VERIZON COMMUNICATIONS	16,000,000	16,059,240	18,701,060
VESSEL MANAGEMENT SERVIC	12,500,000	12,500,000	14,827,250
VIDEOTRON LTEE	360,000	382,600	397,800
VIRGIN MEDIA FINANCE PLC	269,000	280,545	302,289
VIRGINIA ELEC + POWER CO	5,000,000	4,988,030	5,756,323
VISKASE COS INC	275,000	278,134	290,125
VOLVO FINANCIAL EQUIPMENT LLC	5,000,000	4,998,891	5,009,273
VOLVO FINANCIAL EQUIPMENT LLC	5,500,000	5,498,780	5,510,200
VORNADO DP LLC	230,000	234,671	248,143
W + T OFFSHORE INC	275,000	275,000	290,813
WACHOVIA BANK COMMERCIAL MORTG	350,948	363,685	354,412
WACHOVIA BANK NA	5,000,000	4,997,333	5,517,429
WACHOVIA CORP	5,000,000	4,991,445	5,584,942
WACHOVIA CORP	7,000,000	6,434,606	6,610,876
WACHOVIA CORP	5,000,000	4,596,147	4,722,055
WAL MART STORES INC	500,000	543,191	558,934
WAL MART STORES INC	3,500,000	3,802,335	3,912,541
WAL MART STORES INC	8,000,000	8,766,316	8,714,038
WAL MART STORES INC	1,000,000	1,086,381	1,117,869
WAL MART STORES INC	600,000	607,434	622,234
WAL MART STORES INC	200,000	202,478	207,411
WAL MART STORES INC	200,000	202,478	207,411
WAL MART STORES INC	290,000	298,294	328,840
WAL MART STORES INC	10,000,000	10,933,711	10,892,548
WAL MART STORES INC	3,500,000	3,710,129	4,292,726

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
WAMU MORTGAGE PASS THROUGH CER	87,021	82,048	85,268
WAMU MORTGAGE PASS THROUGH CER	490,000	426,586	458,220
WAMU MORTGAGE PASS THROUGH CER	494,638	446,228	458,009
WAMU MORTGAGE PASS THROUGH CER	520,000	449,921	374,308
WASHINGTON MUTUAL MORTGAGE PAS	156,805	135,189	141,105
WASHINGTON ST	350,000	335,699	404,933
WELLPOINT INC	5,000,000	4,960,083	5,908,610
WELLPOINT INC	6,625,000	6,638,557	6,718,819
WELLS FARGO + COMPANY	5,000,000	4,957,915	5,254,230
WELLS FARGO + COMPANY	1,075,000	1,072,691	1,086,926
WELLS FARGO + COMPANY	5,000,000	4,666,973	5,537,884
WELLS FARGO COMMERCIAL MORTGAG	260,000	267,544	286,877
WELLS FARGO MORTGAGE BACKED SE	355,345	332,818	304,677
WELLS FARGO MORTGAGE BACKED SE	167,795	157,685	153,061
WELLS FARGO MORTGAGE BACKED SE	340,302	327,601	304,268
WELLS FARGO MORTGAGE BACKED SE	173,030	160,742	168,254
WELLS FARGO MORTGAGE BACKED SE	284,340	285,175	274,806
WELLS FARGO MORTGAGE BACKED SE	670,000	659,670	641,239
WENDY S CO	250,000	250,054	271,875
WESTPAC BANKING CORP	150,000	149,885	156,749
WESTPAC BANKING CORP	350,000	349,732	365,747
WESTPAC BANKING CORP	500,000	499,618	522,496
WESTPAC BANKING CORP	7,000,000	6,994,648	7,314,942
WESTPAC BANKING CORP	1,000,000	999,235	1,044,992
WESTPAC BANKING CORP	500,000	499,618	522,496
WESTPAC BANKING CORP	200,000	199,847	208,998
WESTPAC BANKING CORP	100,000	99,924	104,499
WESTPAC BANKING CORP	500,000	501,602	520,386
WESTPAC BANKING CORP	200,000	199,847	208,998
WESTVACO CORP	4,743,000	4,730,914	4,989,162
WESTVACO CORP	3,624,000	3,614,765	3,812,086
WF RBS COMMERCIAL MORTGAGE TRU	250,000	271,786	274,385
WF RBS COMMERCIAL MORTGAGE TRU	500,000	565,787	565,511
WILLIAMS PARTNERS LP	220,000	219,983	228,757
WILMINGTON TRUST CORP	2,000,000	2,000,000	2,428,058
WIND ACQUISITION FIN SA	350,000	355,556	334,250
WIND ACQUISITION FIN SA	200,000	184,494	189,000
WIND ACQUISITION FIN SA	225,000	220,500	214,875
WINDSTREAM CORP	200,000	201,703	213,250
WINDSTREAM CORP	560,000	559,389	602,700
WINDSTREAM CORP	430,000	430,000	449,888
WMG ACQUISITION CORP	970,000	1,011,244	1,064,575
WMG ACQUISITION CORP	40,000	41,597	43,900
WPP FINANCE 2010	350,000	347,440	371,057
WPX ENERGY INC	297,000	289,200	291,803
WPX ENERGY INC	735,000	736,962	716,625
WYNN LAS VEGAS LLC/CORP	204,000	228,441	224,910
XM SATELLITE RADIO INC	260,000	288,125	294,450
XM SATELLITE RADIO INC	300,000	302,765	327,000
ZAYO GROUP LLC/ZAYO CAP	250,000	266,000	280,313
ZIMMER HOLDINGS INC	150,000	163,926	168,944
ZINC CAPITAL SA	425,000	616,526	489,382
ZIONS BANCORP	3,000,000	2,999,207	3,097,500
ZIONS BANCORP	2,000,000	1,992,672	2,065,000
ZIONS BANCORP	3,000,000	2,989,008	3,097,500
<b>DOMESTIC BONDS</b>	<b>5,018,307,577</b>	<b>4,788,857,783</b>	<b>5,058,818,279</b>
3M CO	800	61,030	71,488

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
3M CO	25,300	1,940,709	2,260,808
AARON S INC	41,400	811,209	1,124,838
AARON S INC	31,355	838,907	851,915
ABBOTT LABORATORIES	2,800	143,359	173,768
ABBOTT LABORATORIES	26,300	1,334,534	1,632,178
ABBOTT LABORATORIES	10,900	556,197	676,454
ABBOTT LABORATORIES	18,400	1,116,010	1,141,904
ABERCROMBIE + FITCH CO CL A	4,100	231,601	205,697
ACCENTURE PLC CL A	17,300	992,312	1,123,635
ACCENTURE PLC CL A	16,000	791,252	1,039,200
ACCENTURE PLC CL A	38,060	2,131,782	2,471,997
ACCENTURE PLC CL A	49,400	2,688,073	3,208,530
ACCENTURE PLC CL A	20,844	1,099,321	1,353,818
ACCENTURE PLC CL A	7,928	482,846	514,924
ACE LTD	6,000	373,371	455,820
ACE LTD	56,703	3,604,904	4,307,727
ACME PACKET INC	(22,822)	(752,874)	(640,614)
ACTUANT CORP A	52,575	1,013,842	1,433,720
ADOBE SYSTEMS INC	600	17,543	20,136
ADVANCED MICRO DEVICES	136,018	795,914	1,001,092
ADVANCED MICRO DEVICES	(83,754)	(604,889)	(616,429)
AES CORP	17,700	225,617	221,604
AES CORP	115,800	1,295,439	1,449,816
AES CORP	123,367	1,567,981	1,544,555
AETNA INC	5,300	210,083	233,412
AETNA INC	18,800	493,381	827,952
AETNA INC	(20,561)	(993,336)	(905,506)
AFLAC INC	5,300	237,385	238,712
AFLAC INC	17,500	773,430	788,200
AFLAC INC	24,700	946,335	1,112,488
AGILENT TECHNOLOGIES INC	1,300	56,710	54,834
AGILENT TECHNOLOGIES INC	10,700	367,702	451,326
AGILENT TECHNOLOGIES INC	32,400	1,401,484	1,366,632
AGILENT TECHNOLOGIES INC	40,502	1,584,124	1,708,374
AGL RESOURCES INC	14,023	571,485	552,927
AGL RESOURCES INC	7,393	295,174	291,506
AIR LEASE CORP	(3,641)	(89,938)	(85,636)
AIR PRODUCTS + CHEMICALS INC	3,400	308,132	290,666
AIR PRODUCTS + CHEMICALS INC	2,200	192,088	188,078
AIR PRODUCTS + CHEMICALS INC	49,790	4,269,819	4,256,547
AIRGAS INC	6,700	550,228	613,988
AIRGAS INC	19,200	1,237,245	1,759,488
AKAMAI TECHNOLOGIES INC	2,400	87,536	78,240
AKAMAI TECHNOLOGIES INC	11,200	356,730	365,120
ALEXANDRIA REAL ESTATE EQUIT	7,031	509,203	526,763
ALEXION PHARMACEUTICALS INC	18,470	623,102	1,668,210
ALEXION PHARMACEUTICALS INC	20,964	1,519,595	1,893,468
ALEXION PHARMACEUTICALS INC	(926)	(85,092)	(83,636)
ALLEGHANY CORP	9,009	2,945,829	3,089,186
ALLERGAN INC	6,000	509,025	576,000
ALLERGAN INC	8,300	453,871	796,800
ALLERGAN INC	29,940	1,868,205	2,874,240
ALLERGAN INC	36,700	2,694,303	3,523,200
ALLERGAN INC	11,959	1,017,212	1,148,064
ALLIANCE DATA SYSTEMS CORP	22,800	1,308,974	2,929,572
ALLIED WORLD ASSURANCE CO	17,600	783,173	1,266,496
ALLSTATE CORP	43,900	1,314,027	1,463,187

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ALLSTATE CORP	67,700	1,929,329	2,256,441
ALLSTATE CORP	22,700	1,151,363	756,591
ALPHA NATURAL RESOURCES INC	5,500	95,773	88,715
ALPHA NATURAL RESOURCES INC	(108,721)	(1,759,825)	(1,753,670)
ALTERA CORP	1,700	57,010	60,469
ALTERA CORP	25,500	929,682	907,035
ALTERA CORP	111,411	4,003,096	3,962,889
ALTRIA GROUP INC	50,300	1,132,993	1,620,163
ALTRIA GROUP INC	41,300	835,116	1,330,273
ALTRIA GROUP INC	98,800	2,102,893	3,182,348
ALTRIA GROUP INC	28,000	550,098	901,880
ALTRIA GROUP INC	(40,806)	(1,086,813)	(1,314,361)
AMAZON.COM INC	600	106,988	139,140
AMAZON.COM INC	11,900	789,118	2,759,610
AMAZON.COM INC	5,790	546,399	1,342,701
AMAZON.COM INC	14,018	1,996,432	3,250,774
AMDOCS LTD	78,800	2,595,643	2,521,600
AMEREN CORPORATION	17,400	530,974	570,546
AMEREN CORPORATION	18,700	452,128	613,173
AMERICAN ELECTRIC POWER	6,700	251,232	260,228
AMERICAN ELECTRIC POWER	4,200	161,345	163,128
AMERICAN ELECTRIC POWER	20,300	934,206	788,452
AMERICAN ELECTRIC POWER	51,452	1,977,506	1,998,396
AMERICAN EQUITY INVT LIFE HL	61,575	731,250	754,910
AMERICAN EXPRESS CO	10,600	494,498	638,226
AMERICAN EXPRESS CO	24,800	1,087,344	1,493,208
AMERICAN EXPRESS CO	67,600	4,082,282	4,070,196
AMERICAN EXPRESS CO	32,310	1,455,787	1,945,385
AMERICAN EXPRESS CO	58,300	2,321,259	3,510,243
AMERICAN EXPRESS CO	23,676	1,204,212	1,425,532
AMERICAN INTERNATIONAL GROUP	4,700	127,288	159,941
AMERICAN INTERNATIONAL GROUP	88,421	2,076,205	3,008,967
AMERICAN INTERNATIONAL GROUP	(17,041)	(484,666)	(579,905)
AMERICAN TOWER CORP	4,700	304,119	308,226
AMERICAN TOWER CORP	17,700	755,394	1,160,766
AMERICAN TOWER CORP	21,200	815,668	1,390,296
AMERICAN TOWER CORP	47,090	1,564,972	3,088,162
AMERICAN WATER WORKS CO INC	26,900	581,730	921,056
AMERIGROUP CORP	12,284	837,107	758,660
AMERIPRISE FINANCIAL INC	4,600	226,979	249,366
AMERIPRISE FINANCIAL INC	10,000	552,699	542,100
AMERIPRISE FINANCIAL INC	32,700	1,259,253	1,772,667
AMERIPRISE FINANCIAL INC	38,873	2,007,627	2,107,305
AMERISOURCEBERGEN CORP	12,700	449,189	472,567
AMERISOURCEBERGEN CORP	7,900	265,955	293,959
AMERISOURCEBERGEN CORP	64,325	2,559,315	2,393,533
AMERISOURCEBERGEN CORP	(16,915)	(608,520)	(629,407)
AMETEK INC	32,900	955,911	1,655,857
AMETEK INC	56,750	2,126,506	2,856,228
AMGEN INC	600	41,021	42,666
AMGEN INC	20,000	1,221,750	1,422,200
AMGEN INC	22,900	1,190,197	1,628,419
AMGEN INC	60,660	3,402,912	4,313,533
AMGEN INC	(13,890)	(774,750)	(987,718)
ANADARKO PETROLEUM CORP	3,000	205,300	219,630
ANADARKO PETROLEUM CORP	21,760	1,755,670	1,593,050
ANADARKO PETROLEUM CORP	26,333	1,866,599	1,927,839

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ANALOG DEVICES INC	3,000	117,279	116,940
ANALOG DEVICES INC	3,200	125,000	124,736
ANALOG DEVICES INC	66,900	2,013,329	2,607,762
ANALOG DEVICES INC	32,700	1,056,251	1,274,646
ANALOG DEVICES INC	16,086	566,931	627,032
ANNALY CAPITAL MANAGEMENT IN	126,900	2,071,523	2,071,008
ANNALY CAPITAL MANAGEMENT IN	77,400	1,188,628	1,263,168
ANNALY CAPITAL MANAGEMENT IN	(16,484)	(272,744)	(269,019)
ANSYS INC	13,700	868,313	918,859
AOL INC	(24,080)	(625,345)	(602,963)
AON PLC	13,800	676,338	714,840
AON PLC	44,852	2,198,197	2,323,334
AON PLC	13,600	666,536	704,480
AON PLC	(9,716)	(476,181)	(503,289)
APACHE CORP	8,800	912,753	844,272
APACHE CORP	8,900	741,105	853,866
APACHE CORP	7,299	716,354	700,266
APOLLO GROUP INC CL A	10,300	495,710	362,766
APOLLO GROUP INC CL A	9,200	371,256	324,024
APPLE INC	10,700	1,972,148	6,251,368
APPLE INC	23,900	3,860,459	13,963,336
APPLE INC	17,350	2,453,615	10,136,564
APPLE INC	19,700	3,138,416	11,509,528
APPLE INC	10,646	4,808,819	6,219,819
APPLE INC	29,255	6,785,451	17,091,941
APPLIED MATERIALS INC	48,800	602,428	585,112
APPLIED MATERIALS INC	187,300	2,141,412	2,245,727
APPLIED MATERIALS INC	134,700	2,770,433	1,615,053
APPLIED MATERIALS INC	53,700	665,286	643,863
ARCH CAPITAL GROUP LTD	54,500	1,175,333	2,140,760
ARCH COAL INC	3,100	68,577	30,256
ARCH COAL INC	(69,096)	(835,506)	(674,377)
ARCHER DANIELS MIDLAND CO	15,300	476,036	471,699
ARCHER DANIELS MIDLAND CO	26,800	832,294	826,244
ARCHER DANIELS MIDLAND CO	19,689	627,169	607,012
ARES CAPITAL CORP	113,600	1,639,793	1,822,144
ARIBA INC	(29,019)	(913,012)	(1,108,526)
ARROW ELECTRONICS INC	75,100	2,396,656	3,157,955
ARROW ELECTRONICS INC	810	32,379	34,061
ASML HOLDING N V	25,500	715,152	1,300,245
ASSOCIATED BANC CORP	87,475	1,121,127	1,166,042
ASSURANT INC	4,700	190,499	189,598
ASSURANT INC	14,200	435,905	572,828
ASSURANT INC	5,469	236,303	220,619
ASSURED GUARANTY LTD	50,800	999,774	720,344
ASSURED GUARANTY LTD	102,450	1,646,556	1,452,741
AT+T INC	127,647	3,897,212	4,200,863
AT+T INC	177,942	5,543,595	5,856,071
AT+T INC	88,400	2,995,151	2,909,244
AT+T INC	123,400	4,996,335	4,061,094
AT+T INC	99,760	2,817,017	3,283,102
ATLAS AIR WORLDWIDE HOLDINGS	17,475	808,731	804,724
ATMEL CORP	107,800	1,011,837	956,186
ATMOS ENERGY CORP	43,150	1,407,583	1,405,827
AUTODESK INC	3,300	131,668	129,921
AUTODESK INC	19,000	588,716	748,030
AUTODESK INC	53,120	1,953,774	2,091,334

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
AUTOMATIC DATA PROCESSING	22,600	1,155,846	1,257,012
AUTOMATIC DATA PROCESSING	14,800	626,839	823,176
AUTOMATIC DATA PROCESSING	(10,513)	(520,835)	(584,733)
AUTONATION INC	4,200	130,702	145,236
AUTOZONE INC	2,900	759,589	1,148,864
AUTOZONE INC	2,300	347,754	911,168
AUTOZONE INC	4,336	1,248,553	1,717,750
AVAGO TECHNOLOGIES LTD	34,180	1,037,470	1,178,526
AVAGO TECHNOLOGIES LTD	48,600	1,654,070	1,675,728
AVALONBAY COMMUNITIES INC	1,300	154,960	189,020
AVALONBAY COMMUNITIES INC	400	58,097	58,160
AVERY DENNISON CORP	14,400	524,919	460,512
AVNET INC	95,400	2,861,035	3,442,032
AVNET INC	33,349	1,185,256	1,203,232
AVON PRODUCTS INC	44,600	1,225,735	963,360
AVON PRODUCTS INC	10,200	195,178	220,320
AXIS CAPITAL HOLDINGS LTD	54,600	1,887,785	1,857,492
AXIS CAPITAL HOLDINGS LTD	18,407	586,577	626,206
BAIDU INC SPON ADR	8,060	1,146,192	1,069,562
BAKER HUGHES INC	10,305	636,300	454,554
BAKER HUGHES INC	24,225	1,494,768	1,068,565
BALL CORP	10,400	351,632	434,304
BALL CORP	6,800	290,264	283,968
BALL CORP	8,900	230,555	371,664
BANK OF AMERICA CORP	5,288	51,885	42,886
BANK OF AMERICA CORP	176,600	2,364,712	1,432,226
BANK OF AMERICA CORP	175,200	4,550,586	1,420,872
BANK OF AMERICA CORP	142,756	4,461,818	1,157,751
BANK OF AMERICA CORP	392,732	3,883,708	3,185,057
BANK OF HAWAII CORP	16,775	754,824	820,130
BANK OF HAWAII CORP	(41,856)	(1,830,689)	(2,046,340)
BANK OF NEW YORK MELLON CORP	41,700	837,439	986,205
BANK OF NEW YORK MELLON CORP	(26,680)	(611,567)	(630,982)
BAXTER INTERNATIONAL INC	13,600	776,423	753,576
BAXTER INTERNATIONAL INC	17,372	966,239	962,583
BAXTER INTERNATIONAL INC	42,900	2,293,039	2,377,089
BAXTER INTERNATIONAL INC	9,100	419,635	504,231
BAXTER INTERNATIONAL INC	24,053	1,390,091	1,332,777
BB+T CORP	10,600	267,674	339,624
BB+T CORP	18,800	671,037	602,352
BED BATH + BEYOND INC	7,300	447,062	513,847
BED BATH + BEYOND INC	6,660	252,641	468,797
BED BATH + BEYOND INC	19,970	1,224,181	1,405,688
BED BATH + BEYOND INC	36,722	1,234,317	2,584,862
BED BATH + BEYOND INC	20,605	1,188,245	1,450,386
BED BATH + BEYOND INC	(4,861)	(289,810)	(342,166)
BERKSHIRE HATHAWAY INC CL B	3,621	267,736	291,309
BERKSHIRE HATHAWAY INC CL B	27,100	2,043,228	2,180,195
BEST BUY CO INC	11,400	264,786	251,598
BEST BUY CO INC	21,100	694,782	465,677
BIG LOTS INC	3,700	138,941	135,568
BIG LOTS INC	31,125	1,280,910	1,140,420
BIOGEN IDEC INC	10,600	950,878	1,420,506
BIOGEN IDEC INC	7,400	577,508	991,674
BIOGEN IDEC INC	17,860	1,820,082	2,393,419
BIOGEN IDEC INC	12,400	1,434,514	1,661,724
BIOGEN IDEC INC	8,430	797,337	1,129,704

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
BIOGEN IDEC INC	30,132	2,375,737	4,037,989
BLACKROCK ACWI EX US SUPERFD B	734,727	14,000,530	15,469,067
BLACKROCK EQUITY INDEX FD B	598,515	86,062,697	130,073,928
BLACKROCK EQUITY INDEX FUND	1,782,085	598,362,864	788,746,030
BLACKROCK MIDCAP EQUITY IND FD	3,574,742	73,330,659	97,328,064
BMC SOFTWARE INC	25,500	833,305	1,052,130
BOEING CO/THE	4,100	275,067	314,880
BOEING CO/THE	32,500	2,244,644	2,496,000
BORGWARNER INC	1,200	75,657	94,848
BORGWARNER INC	13,100	1,020,404	1,035,424
BORGWARNER INC	19,390	1,630,449	1,532,586
BORGWARNER INC	19,500	1,664,641	1,541,280
BOSTON PROPERTIES INC	600	55,960	64,950
BOSTON SCIENTIFIC CORP	138,800	828,673	868,888
BP PLC SPONS ADR	79,300	3,726,453	3,442,413
BRINKER INTERNATIONAL INC	68,017	1,738,935	2,140,495
BRISTOL MYERS SQUIBB CO	23,200	675,579	774,184
BRISTOL MYERS SQUIBB CO	5,500	147,074	183,535
BRISTOL MYERS SQUIBB CO	46,600	1,215,403	1,555,042
BRISTOL MYERS SQUIBB CO	(61,382)	(1,896,076)	(2,048,317)
BROADCOM CORP CL A	2,700	96,049	98,820
BROADCOM CORP CL A	32,800	1,155,363	1,200,480
BROADCOM CORP CL A	32,600	1,081,166	1,193,160
BROADCOM CORP CL A	8,347	324,531	305,500
BROADRIDGE FINANCIAL SOLUTIO	75,700	1,660,473	1,756,997
BROADRIDGE FINANCIAL SOLUTIO	48,475	1,056,129	1,125,105
BROOKDALE SENIOR LIVING INC	(14,856)	(214,605)	(282,413)
BROWN FORMAN CORP CLASS B	5,700	345,887	492,195
C.H. ROBINSON WORLDWIDE INC	3,500	256,705	209,090
C.H. ROBINSON WORLDWIDE INC	4,500	231,353	268,830
C.H. ROBINSON WORLDWIDE INC	11,700	642,735	698,958
CA INC	400	9,189	10,568
CA INC	48,800	1,343,869	1,289,296
CA INC	24,100	492,085	636,722
CABOT OIL + GAS CORP	24,900	870,051	874,986
CABOT OIL + GAS CORP	49,080	1,476,526	1,724,671
CACI INTERNATIONAL INC CL A	9,600	475,469	586,848
CALPINE CORP	27,300	315,800	511,875
CAMERON INTERNATIONAL CORP	5,900	313,537	302,375
CAMERON INTERNATIONAL CORP	6,500	322,910	333,125
CAMERON INTERNATIONAL CORP	29,900	1,244,728	1,532,375
CAMERON INTERNATIONAL CORP	5,535	279,182	283,669
CAMPBELL SOUP CO	42,200	1,287,424	1,427,626
CAMPBELL SOUP CO	45,991	1,582,551	1,555,876
CAPITAL ONE FINANCIAL CORP	6,000	275,838	332,880
CAPITAL ONE FINANCIAL CORP	122,400	4,271,497	6,790,752
CAPITAL ONE FINANCIAL CORP	16,500	1,084,678	915,420
CAPITAL ONE FINANCIAL CORP	69,648	3,635,603	3,864,071
CAPITAL ONE FINANCIAL CORP	51,549	2,486,328	2,859,939
CAPITAL ONE FINANCIAL CORP	16,957	717,106	940,774
CAPITOL FEDERAL FINANCIAL IN	92,850	1,080,924	1,096,559
CARDINAL HEALTH INC	5,200	211,970	219,804
CARDINAL HEALTH INC	38,800	1,079,731	1,640,076
CARDINAL HEALTH INC	69,729	2,387,650	2,947,445
CARDINAL HEALTH INC	82,836	2,850,058	3,501,478
CAREFUSION CORP	47,099	1,221,202	1,220,335
CARMAX INC	43,800	1,378,893	1,352,106

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CARNIVAL CORP	32,500	1,260,959	1,055,925
CARNIVAL CORP	86,000	3,531,539	2,794,140
CARNIVAL CORP	15,000	297,946	487,350
CARNIVAL CORP	39,662	1,389,553	1,288,618
CATERPILLAR INC	9,800	920,159	1,007,146
CATERPILLAR INC	15,500	1,391,789	1,592,935
CATERPILLAR INC	42,900	2,871,198	4,408,833
CATERPILLAR INC	(4,456)	(463,124)	(457,943)
CBRE GROUP INC A	6,700	122,277	126,027
CBS CORP CLASS B NON VOTING	35,700	851,612	1,190,595
CBS CORP CLASS B NON VOTING	67,129	1,663,818	2,238,752
CELANESE CORP SERIES A	5,500	258,265	266,530
CELGENE CORP	3,700	273,520	269,804
CELGENE CORP	15,000	802,667	1,093,800
CELGENE CORP	20,040	1,582,668	1,461,317
CELGENE CORP	17,746	970,880	1,294,038
CENTERPOINT ENERGY INC	31,100	518,977	628,531
CENTERPOINT ENERGY INC	22,000	272,576	444,620
CENTERPOINT ENERGY INC	102,900	1,722,240	2,079,609
CENTURYLINK INC	16,828	617,694	648,888
CENTURYLINK INC	20,400	926,112	786,624
CERNER CORP	10,200	641,783	827,118
CERNER CORP	20,630	1,343,422	1,672,887
CF INDUSTRIES HOLDINGS INC	3,400	483,665	656,404
CHARTER COMMUNICATION A	1,500	91,510	90,705
CHECK POINT SOFTWARE TECH	4,800	281,217	279,024
CHECK POINT SOFTWARE TECH	26,010	742,842	1,511,961
CHESAPEAKE ENERGY CORP	6,700	180,756	123,548
CHESAPEAKE ENERGY CORP	30,200	686,988	556,888
CHESAPEAKE ENERGY CORP	(21,352)	(495,027)	(393,731)
CHEVRON CORP	38,300	3,126,992	4,081,248
CHEVRON CORP	58,500	4,595,079	6,233,760
CHEVRON CORP	19,600	1,786,931	2,088,576
CHEVRON CORP	39,600	3,322,044	4,219,776
CHEVRON CORP	19,502	1,721,184	2,078,133
CHIPOTLE MEXICAN GRILL INC	1,100	357,329	455,565
CHIPOTLE MEXICAN GRILL INC	1,772	503,601	733,874
CHIPOTLE MEXICAN GRILL INC	2,000	749,819	828,300
CHOICE HOTELS INTL INC	17,050	482,842	641,421
CHOICE HOTELS INTL INC	(4,172)	(157,428)	(156,951)
CHUBB CORP	3,000	174,593	219,210
CHUBB CORP	17,800	899,900	1,300,646
CHUBB CORP	26,700	1,523,558	1,950,969
CHUBB CORP	13,000	665,210	949,910
CHUBB CORP	(2,130)	(154,289)	(155,639)
CHURCH + DWIGHT CO INC	19,000	540,280	965,200
CHURCH + DWIGHT CO INC	(16,735)	(676,015)	(850,138)
CIENA CORP	(66,421)	(818,245)	(984,359)
CIGNA CORP	8,900	369,273	411,447
CIGNA CORP	51,800	1,875,080	2,394,714
CIGNA CORP	47,200	1,663,455	2,182,056
CIGNA CORP	14,700	481,493	679,581
CIGNA CORP	6,450	311,915	298,184
CIMAREX ENERGY CO	4,500	396,205	310,995
CIMAREX ENERGY CO	40,600	2,482,896	2,805,866
CINCINNATI FINANCIAL CORP	3,100	107,221	110,422
CINTAS CORP	8,600	320,504	336,862

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CINTAS CORP	7,600	215,521	297,692
CISCO SYSTEMS INC	67,100	1,344,098	1,352,065
CISCO SYSTEMS INC	154,700	3,214,411	3,117,205
CISCO SYSTEMS INC	61,200	1,033,297	1,233,180
CISCO SYSTEMS INC	82,510	1,645,297	1,662,577
CISCO SYSTEMS INC	373,922	7,358,162	7,534,528
CIT GROUP INC	6,737	267,276	254,995
CITIGROUP INC	19,270	644,872	636,681
CITIGROUP INC	59,090	2,304,093	1,952,334
CITIGROUP INC	66,250	2,847,061	2,188,900
CITIGROUP INC	49,210	3,441,326	1,625,898
CITIGROUP INC	107,314	3,746,571	3,545,655
CITIGROUP INC	78,964	3,043,175	2,608,971
CITRIX SYSTEMS INC	5,300	277,563	453,733
CITRIX SYSTEMS INC	16,290	906,612	1,394,587
CITRIX SYSTEMS INC	24,800	1,898,427	2,123,128
CITRIX SYSTEMS INC	4,904	323,205	419,831
CLIFFS NATURAL RESOURCES INC	3,700	228,099	230,362
CLIFFS NATURAL RESOURCES INC	(21,528)	(1,328,002)	(1,340,333)
CLOROX COMPANY	400	26,527	28,040
CLOROX COMPANY	358	23,520	25,096
CLOROX COMPANY	(3,146)	(213,226)	(220,535)
CME GROUP INC	3,700	1,053,166	983,534
CME GROUP INC	14,927	4,076,009	3,967,895
CMS ENERGY CORP	17,000	304,890	390,830
CMS ENERGY CORP	55,097	1,109,550	1,266,680
CNH GLOBAL N.V.	15,312	649,165	700,830
CNO FINANCIAL GROUP INC	110,675	630,263	804,607
COACH INC	4,000	292,226	292,640
COACH INC	15,300	876,632	1,119,348
COACH INC	24,600	1,187,894	1,799,736
COACH INC	25,830	1,459,901	1,889,723
COCA COLA CO/THE	23,200	1,275,297	1,770,624
COCA COLA CO/THE	46,900	2,350,318	3,579,408
COCA COLA CO/THE	36,450	2,333,374	2,781,864
COCA COLA CO/THE	53,200	3,258,050	4,060,224
COCA COLA CO/THE	67,317	4,289,544	5,137,633
COCA COLA ENTERPRISES	16,000	391,433	481,920
COCA COLA ENTERPRISES	34,800	894,875	1,048,176
COCA COLA ENTERPRISES	11,167	273,779	336,350
COGNIZANT TECH SOLUTIONS A	8,800	371,188	645,216
COGNIZANT TECH SOLUTIONS A	20,065	1,073,884	1,471,166
COGNIZANT TECH SOLUTIONS A	35,066	1,748,926	2,571,039
COGNIZANT TECH SOLUTIONS A	28,623	1,558,155	2,098,638
COLGATE PALMOLIVE CO	8,700	791,800	860,778
COLGATE PALMOLIVE CO	10,300	771,534	1,019,082
COLGATE PALMOLIVE CO	14,074	1,148,883	1,392,482
COMCAST CORP CLASS A	28,450	579,336	862,889
COMCAST CORP CLASS A	58,700	1,120,972	1,780,371
COMCAST CORP CLASS A	140,864	2,731,581	4,272,405
COMERICA INC	6,500	179,004	208,130
COMERICA INC	4,200	222,306	134,484
COMMERCIAL METALS CO	53,968	756,953	797,647
COMPUTER SCIENCES CORP	14,000	740,053	392,840
COMPUTER SCIENCES CORP	(4,961)	(122,862)	(139,206)
CONAGRA FOODS INC	36,200	926,632	934,684
CONAGRA FOODS INC	25,400	659,892	655,828

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CONCHO RESOURCES INC	2,200	188,494	235,796
CONCHO RESOURCES INC	15,200	1,328,770	1,629,136
CONOCOPHILLIPS	15,600	1,052,324	1,117,428
CONOCOPHILLIPS	12,500	788,277	895,375
CONOCOPHILLIPS	45,000	2,422,724	3,223,350
CONOCOPHILLIPS	26,000	2,079,026	1,862,380
CONOCOPHILLIPS	59,573	3,593,639	4,267,214
CONOCOPHILLIPS	11,604	899,895	831,195
CONSOL ENERGY INC	1,200	59,174	39,888
CONSOL ENERGY INC	10,700	408,373	355,668
CONSOL ENERGY INC	(46,997)	(1,569,183)	(1,562,180)
CONSOLIDATED EDISON INC	13,800	666,534	820,410
CONSOLIDATED EDISON INC	(26,104)	(1,226,952)	(1,551,883)
CONSOLIDATED GRAPHICS INC	7,625	335,347	304,924
CONSTELLATION BRANDS INC A	26,600	588,924	574,560
COOPER INDUSTRIES PLC	15,400	771,864	963,578
COOPER INDUSTRIES PLC	36,000	2,084,485	2,252,520
CORE LABORATORIES N.V.	6,500	577,733	890,370
CORNING INC	103,200	2,041,879	1,480,920
CORNING INC	57,300	737,688	822,255
CORRECTIONS CORP OF AMERICA	61,000	1,296,807	1,762,290
COSTCO WHOLESALE CORP	3,600	281,042	317,412
COSTCO WHOLESALE CORP	36,240	2,503,906	3,195,281
COSTCO WHOLESALE CORP	(5,352)	(436,977)	(471,886)
COVANCE INC	16,400	716,492	766,864
COVENTRY HEALTH CARE INC	1,800	58,343	53,982
COVENTRY HEALTH CARE INC	89,900	3,303,724	2,696,101
COVENTRY HEALTH CARE INC	18,100	425,410	542,819
COVENTRY HEALTH CARE INC	(8,684)	(262,578)	(260,433)
COVIDIEN PLC	5,800	296,297	320,334
COVIDIEN PLC	20,262	930,287	1,119,070
COVIDIEN PLC	11,600	550,727	640,668
COVIDIEN PLC	11,549	545,412	637,851
COVIDIEN PLC	98,174	4,579,998	5,422,150
CR BARD INC	1,400	132,751	138,544
CR BARD INC	3,200	245,586	316,672
CREE INC	(5,148)	(116,341)	(159,073)
CROWN CASTLE INTL CORP	6,100	325,645	345,321
CROWN CASTLE INTL CORP	14,600	553,046	826,506
CSX CORP	36,100	877,372	805,391
CSX CORP	35,700	737,956	796,467
CSX CORP	128,866	2,704,490	2,875,000
CUMMINS INC	4,400	509,868	509,652
CUMMINS INC	11,100	1,054,873	1,285,713
CUMMINS INC	25,900	2,835,243	2,999,997
CUMMINS INC	1,352	133,890	156,602
CUMMINS INC	(2,209)	(213,101)	(255,868)
CVS CAREMARK CORP	16,082	635,658	717,579
CVS CAREMARK CORP	24,937	816,443	1,112,689
CVS CAREMARK CORP	72,700	2,229,695	3,243,874
CVS CAREMARK CORP	35,400	1,034,413	1,579,548
CYMER INC	10,600	510,017	549,504
CYPRESS SEMICONDUCTOR CORP	(7,050)	(143,037)	(109,275)
DANAHER CORP	700	31,939	37,954
DANAHER CORP	48,900	2,030,161	2,651,358
DANAHER CORP	(35,369)	(1,782,276)	(1,917,707)
DARDEN RESTAURANTS INC	3,300	151,014	165,264

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
DARDEN RESTAURANTS INC	7,500	197,090	375,600
DAVITA INC	2,300	132,853	203,734
DAVITA INC	62,600	3,684,764	5,545,108
DAVITA INC	(6,695)	(467,979)	(593,043)
DEAN FOODS CO	7,600	70,342	93,328
DEAN FOODS CO	34,100	503,675	418,748
DEERE + CO	2,900	206,635	238,844
DEERE + CO	39,205	2,393,085	3,228,924
DEERE + CO	11,740	958,054	966,906
DELL INC	43,200	720,971	707,184
DELL INC	137,000	2,312,439	2,242,690
DELL INC	30,700	297,210	502,559
DELL INC	173,673	2,924,586	2,843,027
DELL INC	(53,595)	(778,568)	(877,350)
DELTA AIR LINES INC	169,582	1,382,939	1,858,619
DENBURY RESOURCES INC	17,400	322,045	331,296
DENBURY RESOURCES INC	62,300	917,797	1,186,192
DENDREON CORP	19,100	315,939	222,515
DENDREON CORP	(38,762)	(620,505)	(451,577)
DENTSPLY INTERNATIONAL INC	6,200	222,406	254,572
DENTSPLY INTERNATIONAL INC	25,400	871,590	1,042,924
DEVON ENERGY CORPORATION	17,900	1,356,520	1,250,315
DEVON ENERGY CORPORATION	13,900	1,102,409	970,915
DEVON ENERGY CORPORATION	2,452	159,800	171,272
DEVRY INC	1,400	56,491	45,010
DEVRY INC	11,500	403,175	369,725
DEVRY INC	(41,892)	(1,455,909)	(1,346,828)
DIAMOND OFFSHORE DRILLING	7,000	447,360	479,850
DICK S SPORTING GOODS INC	22,460	873,667	1,136,476
DIGITAL REALTY TRUST INC	(20,581)	(1,378,983)	(1,545,427)
DILLARDS INC CL A	24,206	1,313,581	1,562,739
DIMENSIONAL FUND ADVISORS INC	52,279	35,190,238	72,580,575
DIRECTV CLASS A	22,300	878,722	1,098,721
DIRECTV CLASS A	14,200	613,013	699,634
DIRECTV CLASS A	31,540	1,416,913	1,553,976
DIRECTV CLASS A	28,622	1,319,014	1,410,206
DIRECTV CLASS A	17,462	743,441	860,353
DISCOVER FINANCIAL SERVICES	31,200	706,449	1,057,680
DISCOVER FINANCIAL SERVICES	15,400	269,408	522,060
DISCOVER FINANCIAL SERVICES	95,300	1,912,971	3,230,670
DISCOVER FINANCIAL SERVICES	107,253	2,664,683	3,635,877
DISCOVER FINANCIAL SERVICES	65,163	1,745,784	2,209,026
DISCOVERY COMMUNICATIONS A	7,200	338,205	391,824
DISCOVERY COMMUNICATIONS C	13,600	309,690	675,784
DISCOVERY COMMUNICATIONS C	58,200	1,025,778	2,891,958
DOLLAR GENERAL CORP	21,300	684,871	1,010,898
DOLLAR TREE INC	7,300	654,427	742,118
DOMINION RESOURCES INC/VA	29,700	1,417,209	1,550,043
DOMINION RESOURCES INC/VA	11,400	387,985	594,966
DOVER CORP	(29,006)	(1,602,831)	(1,817,516)
DOW CHEMICAL CO/THE	4,800	170,935	162,624
DOW CHEMICAL CO/THE	15,900	457,748	538,692
DOW CHEMICAL CO/THE	10,300	453,710	348,964
DOW CHEMICAL CO/THE	9,414	320,712	318,946
DR HORTON INC	28,600	398,087	467,610
DR HORTON INC	41,194	467,315	673,522
DR PEPPER SNAPPLE GROUP INC	3,700	143,117	150,146

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
DR PEPPER SNAPPLE GROUP INC	15,900	604,629	645,222
DR PEPPER SNAPPLE GROUP INC	(10,311)	(381,084)	(418,420)
DREAMWORKS ANIMATION SKG A	(13,709)	(239,644)	(246,899)
DSW INC CLASS A	15,625	726,161	879,063
DTE ENERGY COMPANY	6,700	322,833	377,746
DTE ENERGY COMPANY	11,700	563,004	659,646
DTE ENERGY COMPANY	17,520	949,004	987,778
DU PONT (E.I.) DE NEMOURS	21,700	1,031,193	1,160,082
DU PONT (E.I.) DE NEMOURS	4,400	177,319	235,224
DU PONT (E.I.) DE NEMOURS	65,365	2,712,256	3,494,413
DUKE ENERGY CORP	15,300	311,166	327,879
DUKE ENERGY CORP	42,500	746,814	910,775
DUN + BRADSTREET CORP	27,000	2,109,292	2,100,060
DUN + BRADSTREET CORP	17,900	1,326,422	1,392,262
E TRADE FINANCIAL CORP	7,400	67,247	78,662
E TRADE FINANCIAL CORP	26,033	264,469	276,731
EASTMAN CHEMICAL CO	3,800	179,266	205,086
EASTMAN CHEMICAL CO	1,297	70,619	69,999
EATON CORP	44,800	1,887,734	2,158,464
EATON CORP	31,440	1,570,687	1,514,779
EBAY INC	3,700	115,617	151,885
EBAY INC	12,100	350,632	496,705
EBAY INC	57,110	2,081,245	2,344,366
EBAY INC	58,500	1,979,325	2,401,425
EBAY INC	7,631	272,246	313,253
EHOSTAR CORP A	(13,800)	(372,817)	(400,890)
ECOLAB INC	19,300	1,169,031	1,229,217
ECOLAB INC	28,100	1,192,712	1,789,689
ECOLAB INC	35,920	1,954,628	2,287,745
EDISON INTERNATIONAL	4,700	198,824	206,847
EDISON INTERNATIONAL	23,300	881,147	1,025,433
EDISON INTERNATIONAL	16,500	514,098	726,165
EDWARDS LIFESCIENCES CORP	7,800	653,772	647,166
EL PASO CORP	24,900	446,875	738,783
EL PASO CORP	13,900	174,001	412,413
EL PASO CORP	5,246	130,234	155,649
ELECTRONIC ARTS INC	45,600	931,334	701,328
ELECTRONIC ARTS INC	7,900	299,140	121,502
ELI LILLY + CO	22,300	873,567	922,997
ELI LILLY + CO	23,800	943,525	985,082
ELI LILLY + CO	25,700	979,411	1,063,723
ELI LILLY + CO	51,492	2,073,345	2,131,254
ELI LILLY + CO	(62,484)	(2,191,975)	(2,586,213)
EMC CORP/MASS	4,100	77,035	115,661
EMC CORP/MASS	49,700	894,802	1,402,037
EMC CORP/MASS	103,815	1,620,042	2,928,621
EMC CORP/MASS	54,955	1,470,966	1,550,281
EMC CORP/MASS	41,138	997,139	1,160,503
EMERSON ELECTRIC CO	31,900	1,557,218	1,676,026
EMERSON ELECTRIC CO	30,700	1,462,548	1,612,978
EMERSON ELECTRIC CO	98,705	4,903,177	5,185,961
ENCANA CORP	(63,593)	(1,147,943)	(1,331,637)
ENDURANCE SPECIALTY HOLDINGS	(13,037)	(517,136)	(523,827)
ENERGIZER HOLDINGS INC	7,800	535,862	556,374
ENERGIZER HOLDINGS INC	11,618	874,490	828,712
ENSCO PLC SPON ADR	44,658	2,327,369	2,440,560
ENSCO PLC SPON ADR	27,080	1,422,997	1,479,922

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ENSCO PLC SPON ADR	5,830	309,990	318,610
ENTERGY CORP	6,300	422,220	413,028
ENTERGY CORP	13,000	1,082,960	852,280
ENTERGY CORP	7,300	484,273	478,588
EOG RESOURCES INC	600	66,836	65,886
EOG RESOURCES INC	3,500	286,617	384,335
EOG RESOURCES INC	35,487	3,678,664	3,896,827
EQT CORP	17,700	978,996	881,814
EQT CORP	6,200	267,680	308,884
EQT CORP	40,198	1,997,966	2,002,664
EQUIFAX INC	2,100	68,736	96,222
EQUIFAX INC	30,900	787,499	1,415,838
EQUITY RESIDENTIAL	4,500	200,781	276,480
ESSEX PROPERTY TRUST INC	20,200	2,641,186	3,190,994
ESTEE LAUDER COMPANIES CL A	10,900	384,314	712,315
ESTEE LAUDER COMPANIES CL A	43,700	2,292,906	2,855,795
ESTEE LAUDER COMPANIES CL A	27,326	470,936	1,785,754
EVEREST RE GROUP LTD	9,216	793,836	913,306
EXELIS INC	29,800	460,774	343,594
EXELIS INC	(4,989)	(57,041)	(57,523)
EXELON CORP	23,001	929,056	897,269
EXELON CORP	25,200	1,173,337	983,052
EXELON CORP	24,500	1,054,562	955,745
EXPEDIA INC	4,500	142,612	191,835
EXPEDIA INC	67,889	1,973,490	2,894,108
EXPEDIA INC	31,782	1,064,557	1,354,867
EXPEDITORS INTL WASH INC	2,600	102,922	104,000
EXPRESS SCRIPTS HOLDING CO	26,329	1,150,296	1,468,895
EXPRESS SCRIPTS HOLDING CO	2,332	131,070	130,102
EXXON MOBIL CORP	89,900	6,882,374	7,761,966
EXXON MOBIL CORP	125,597	9,063,833	10,844,045
EXXON MOBIL CORP	27,700	2,297,716	2,391,618
EXXON MOBIL CORP	58,101	4,827,109	5,016,440
EXXON MOBIL CORP	89,348	7,156,649	7,714,306
F5 NETWORKS INC	2,700	343,626	361,611
F5 NETWORKS INC	11,050	994,597	1,479,927
FAIRCHILD SEMICONDUCTOR INTE	40,275	576,626	570,697
FAMILY DOLLAR STORES	400	16,953	27,020
FASTENAL CO	16,300	672,452	763,166
FASTENAL CO	9,300	218,376	435,426
FASTENAL CO	(19,900)	(934,736)	(931,718)
FEDERAL MOGUL CORP	(12,201)	(197,977)	(157,759)
FEDERAL REALTY INVS TRUST	(6,811)	(584,999)	(685,595)
FEDERATED INVESTORS INC CL B	15,500	404,543	342,240
FEDEX CORP	11,500	913,557	1,014,760
FEDEX CORP	25,830	2,373,490	2,279,239
FEDEX CORP	32,000	2,884,215	2,823,680
FEDEX CORP	19,110	1,726,246	1,686,266
FIDELITY NATIONAL FINL A	103,000	1,525,304	1,984,810
FIDELITY NATIONAL FINL A	3,860	63,162	74,382
FIDELITY NATIONAL INFORMATIO	2,500	64,258	84,175
FIDELITY NATIONAL INFORMATIO	6,800	127,248	228,956
FIFTH THIRD BANCORP	27,100	355,505	385,633
FIFTH THIRD BANCORP	31,200	309,778	443,976
FIFTH THIRD BANCORP	192,100	2,254,358	2,733,583
FIRST CASH FINL SVCS INC	24,225	678,340	992,256
FIRST HORIZON NATIONAL CORP	13,000	109,094	119,340

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FIRSTENERGY CORP	20,471	824,366	958,452
FIRSTENERGY CORP	25,706	992,415	1,203,555
FIRSTENERGY CORP	17,600	848,927	824,032
FIRSTENERGY CORP	30,215	1,361,963	1,414,666
FIRSTMERIT CORP	74,280	1,281,808	1,247,904
FISERV INC	3,200	192,614	224,928
FLIR SYSTEMS INC	84,800	2,048,515	1,904,608
FLOWERVE CORP	400	44,994	45,972
FLOWERVE CORP	15,400	1,579,671	1,769,922
FLUOR CORP	1,000	63,104	57,750
FLUOR CORP	6,500	331,683	375,375
FLUOR CORP	7,300	331,941	421,575
FLUOR CORP	27,100	1,618,356	1,565,025
FLUOR CORP	58,770	3,583,620	3,393,968
FMC CORP	800	83,593	88,360
FMC TECHNOLOGIES INC	9,800	470,374	460,600
FMC TECHNOLOGIES INC	11,200	227,427	526,400
FMC TECHNOLOGIES INC	28,700	1,454,262	1,348,900
FMC TECHNOLOGIES INC	(5,617)	(298,970)	(263,999)
FORD MOTOR CO	16,000	189,761	180,480
FORD MOTOR CO	14,900	173,407	168,072
FORD MOTOR CO	61,900	766,479	698,232
FORD MOTOR CO	242,760	2,061,596	2,738,333
FORD MOTOR CO	110,892	1,423,373	1,250,862
FORD MOTOR CO	(77,635)	(985,782)	(875,723)
FOREST LABORATORIES INC	17,900	598,995	623,457
FOSSIL INC	700	93,506	91,469
FRANKLIN RESOURCES INC	400	48,581	50,204
FRANKLIN RESOURCES INC	5,300	595,406	665,203
FRANKLIN RESOURCES INC	(2,311)	(263,503)	(290,054)
FREEMPORT MCMORAN COPPER	4,500	212,462	172,350
FREEMPORT MCMORAN COPPER	27,400	852,648	1,049,420
FREEMPORT MCMORAN COPPER	10,200	397,460	390,660
FREEMPORT MCMORAN COPPER	46,966	2,095,588	1,798,798
FREEMPORT MCMORAN COPPER	38,156	1,524,261	1,461,375
FREESCALE SEMICONDUCTOR LTD	34,507	588,026	428,232
GAMESTOP CORP CLASS A	13,100	311,075	298,156
GAMESTOP CORP CLASS A	19,500	380,454	443,820
GAMESTOP CORP CLASS A	32,482	802,267	739,290
GANNETT CO	12,000	174,958	165,840
GANNETT CO	35,500	1,098,252	490,610
GANNETT CO	42,740	633,971	590,667
GANNETT CO	(39,730)	(448,703)	(549,069)
GAP INC/THE	2,100	39,503	59,850
GAP INC/THE	28,600	523,824	815,100
GARDNER DENVER INC	19,300	1,293,024	1,257,202
GARTNER INC	45,900	1,683,589	2,010,420
GEN PROBE INC	(7,099)	(463,711)	(578,923)
GENERAL DYNAMICS CORP	400	26,681	27,000
GENERAL DYNAMICS CORP	12,500	542,559	843,750
GENERAL ELECTRIC CO	124,800	3,212,271	2,443,584
GENERAL ELECTRIC CO	238,400	5,139,594	4,667,872
GENERAL ELECTRIC CO	134,800	2,268,946	2,639,384
GENERAL ELECTRIC CO	186,200	5,388,323	3,645,796
GENERAL ELECTRIC CO	147,856	2,376,662	2,895,020
GENERAL GROWTH PROPERTIES	19,100	267,585	339,980
GENERAL MILLS INC	1,700	62,119	66,113

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
GENERAL MILLS INC	33,600	1,204,365	1,306,704
GENERAL MILLS INC	27,740	943,425	1,078,809
GENERAL MOTORS CO	34,200	1,080,198	786,600
GENERAL MOTORS CO	60,269	1,560,619	1,386,187
GENERAL MOTORS CO	283,614	8,000,841	6,523,122
GENON ENERGY INC	(143,977)	(337,048)	(306,671)
GENPACT LTD	10,107	153,026	168,585
GENTEX CORP	(62,567)	(1,527,414)	(1,374,597)
GENUINE PARTS CO	4,400	244,349	285,032
GENWORTH FINANCIAL INC CL A	32,800	250,841	197,128
GEORGIA GULF CORP	26,759	702,644	948,607
GILEAD SCIENCES INC	9,400	378,257	488,894
GILEAD SCIENCES INC	31,200	1,241,422	1,622,712
GILEAD SCIENCES INC	9,800	407,471	509,698
GILEAD SCIENCES INC	30,030	1,640,126	1,561,860
GILEAD SCIENCES INC	44,200	1,950,988	2,298,842
GILEAD SCIENCES INC	(6,849)	(324,462)	(356,216)
GLOBAL PAYMENTS INC	31,900	1,387,893	1,481,117
GLOBAL PAYMENTS INC	3,118	154,298	144,769
GLOBE SPECIALTY METALS INC	26,600	403,004	354,844
GOLDMAN SACHS GROUP INC	800	82,306	92,120
GOLDMAN SACHS GROUP INC	13,900	2,111,994	1,600,585
GOLDMAN SACHS GROUP INC	13,300	2,167,113	1,531,495
GOLDMAN SACHS GROUP INC	39,833	5,238,510	4,586,770
GOODRICH CORP	4,900	499,495	614,754
GOODRICH CORP	790	95,531	99,113
GOODYEAR TIRE + RUBBER CO	37,600	447,486	412,848
GOOGLE INC CL A	1,700	895,781	1,028,891
GOOGLE INC CL A	7,400	3,419,814	4,478,702
GOOGLE INC CL A	7,825	4,169,685	4,735,925
GOOGLE INC CL A	4,800	2,938,053	2,905,104
GOOGLE INC CL A	4,063	2,157,489	2,459,049
GREEN MOUNTAIN COFFEE ROASTE	3,500	154,515	170,625
GREEN MOUNTAIN COFFEE ROASTE	(2,748)	(176,034)	(133,965)
GROUP 1 AUTOMOTIVE INC	12,225	638,088	707,583
GROUPON INC	11,700	261,854	125,307
H+R BLOCK INC	20,900	322,277	307,230
H+R BLOCK INC	12,700	195,686	186,690
H+R BLOCK INC	134,600	2,186,351	1,978,620
H+R BLOCK INC	33,300	569,577	489,510
HALLIBURTON CO	11,300	453,617	386,686
HALLIBURTON CO	11,900	363,382	407,218
HALLIBURTON CO	35,905	1,331,423	1,228,669
HANCOCK HOLDING CO	13,450	468,433	432,821
HANESBRANDS INC	40,000	1,121,487	1,128,800
HANESBRANDS INC	76,500	2,090,869	2,158,830
HARLEY DAVIDSON INC	5,000	228,142	261,650
HARLEY DAVIDSON INC	9,900	333,771	518,067
HARMAN INTERNATIONAL	1,100	50,468	54,538
HARMAN INTERNATIONAL	8,600	352,658	426,388
HARMAN INTERNATIONAL	(6,096)	(304,033)	(302,240)
HARRIS CORP	11,100	384,848	505,494
HARTFORD FINANCIAL SVCS GRP	2,800	50,087	57,540
HARTFORD FINANCIAL SVCS GRP	26,600	828,106	546,630
HARTFORD FINANCIAL SVCS GRP	7,000	155,611	143,850
HASBRO INC	12,700	481,493	466,598
HATTERAS FINANCIAL CORP	54,200	1,506,284	1,578,846

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
HCA HOLDINGS INC	16,200	431,368	436,104
HCA HOLDINGS INC	38,955	1,005,125	1,048,669
HCC INSURANCE HOLDINGS INC	54,150	1,466,703	1,730,634
HCP INC	3,900	155,612	161,655
HEALTH CARE REIT INC	800	43,873	45,328
HEALTH MGMT ASSOCIATES INC A	147,400	1,492,469	1,061,280
HEARTLAND EXPRESS INC	(22,545)	(318,482)	(311,797)
HELMERICH + PAYNE	10,000	548,755	513,900
HERBALIFE LTD	17,000	323,439	1,195,440
HERSHEY CO/THE	12,200	715,766	817,522
HERSHEY CO/THE	23,600	1,301,091	1,581,436
HERSHEY CO/THE	(19,817)	(1,113,685)	(1,327,937)
HESS CORP	18,700	1,097,826	975,018
HESS CORP	12,000	684,984	625,680
HEWLETT PACKARD CO	16,100	726,390	398,636
HEWLETT PACKARD CO	53,100	1,885,849	1,314,756
HEWLETT PACKARD CO	86,353	2,157,691	2,138,100
HIGHWOODS PROPERTIES INC	35,850	1,075,665	1,245,071
HITTITE MICROWAVE CORP	13,800	732,725	738,852
HJ HEINZ CO	8,300	402,513	442,473
HOLOGIC INC	48,900	868,493	934,968
HOME DEPOT INC	4,700	157,802	243,413
HOME DEPOT INC	28,700	971,783	1,486,373
HOME DEPOT INC	71,800	1,896,873	3,718,522
HOME DEPOT INC	53,888	2,052,755	2,790,860
HONEYWELL INTERNATIONAL INC	12,900	577,470	782,514
HONEYWELL INTERNATIONAL INC	29,600	1,358,272	1,795,536
HONEYWELL INTERNATIONAL INC	48,300	2,624,605	2,929,878
HONEYWELL INTERNATIONAL INC	26,700	1,606,756	1,619,622
HONEYWELL INTERNATIONAL INC	78,736	3,389,627	4,776,126
HORMEL FOODS CORP	9,300	218,225	270,258
HOSPIRA INC	3,500	151,448	122,920
HOSPIRA INC	(23,948)	(754,175)	(841,054)
HOSPITALITY PROPERTIES TRUST	25,106	641,474	692,423
HOST HOTELS + RESORTS INC	20,500	335,204	341,120
HUBBELL INC CL B	30,200	1,386,072	2,423,248
HUDSON CITY BANCORP INC	54,300	639,335	383,358
HUDSON CITY BANCORP INC	(30,789)	(215,248)	(217,370)
HUMANA INC	3,200	184,989	258,176
HUMANA INC	3,100	197,920	250,108
HUMANA INC	2,471	214,367	199,360
HUMANA INC	38,344	2,929,393	3,093,594
HUNTINGTON BANCSHARES INC	30,400	178,753	203,376
HUNTINGTON BANCSHARES INC	53,200	292,523	355,908
HUNTINGTON BANCSHARES INC	19,801	122,358	132,469
HYATT HOTELS CORP CL A	(33,111)	(1,209,027)	(1,424,766)
HYATT HOTELS CORP CL A	(463)	(22,408)	(19,923)
IAC/INTERACTIVECORP	30,924	1,370,470	1,488,991
IHS INC CLASS A	16,900	966,103	1,708,083
ILLINOIS TOOL WORKS	59,200	3,319,936	3,396,896
ILLINOIS TOOL WORKS	(20,034)	(987,434)	(1,149,551)
INFORMATICA CORP	23,100	923,628	1,063,062
INGERSOLL RAND PLC	30,200	1,052,797	1,284,104
INGRAM MICRO INC CL A	146,900	2,677,457	2,858,674
INTEL CORP	52,000	1,321,601	1,476,800
INTEL CORP	15,700	386,827	445,880
INTEL CORP	114,200	2,478,788	3,243,280

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
INTEL CORP	116,979	2,693,778	3,322,204
INTEL CORP	(62,127)	(1,288,494)	(1,764,407)
INTERCONTINENTALEXCHANGE INC	300	33,809	39,912
INTERCONTINENTALEXCHANGE INC	2,700	365,654	359,208
INTERCONTINENTALEXCHANGE INC	4,680	510,084	622,627
INTERCONTINENTALEXCHANGE INC	7,576	925,154	1,007,911
INTERNATIONAL PAPER CO	3,200	109,505	106,592
INTERNATIONAL PAPER CO	18,900	576,713	629,559
INTERNATIONAL PAPER CO	32,909	1,147,408	1,096,199
INTERNATIONAL PAPER CO	24,408	684,872	813,030
INTL BUSINESS MACHINES CORP	24,500	3,187,508	5,073,460
INTL BUSINESS MACHINES CORP	22,200	2,470,915	4,597,176
INTL BUSINESS MACHINES CORP	14,500	1,608,781	3,002,660
INTL BUSINESS MACHINES CORP	2,800	310,714	579,824
INTL BUSINESS MACHINES CORP	28,640	4,508,037	5,930,771
INTL BUSINESS MACHINES CORP	(6,916)	(1,289,007)	(1,432,165)
INTL FLAVORS + FRAGRANCES	2,600	129,589	156,546
INTL GAME TECHNOLOGY	27,600	450,301	430,008
INTL GAME TECHNOLOGY	155,100	2,380,796	2,416,458
INTUIT INC	1,000	58,024	57,970
INTUIT INC	22,730	1,110,668	1,317,658
INTUITIVE SURGICAL INC	1,300	559,969	751,660
INTUITIVE SURGICAL INC	2,930	1,326,575	1,694,126
INVESCO LTD	5,700	145,387	141,588
INVESCO LTD	24,300	513,465	603,612
INVESCO LTD	87,090	1,972,008	2,163,316
INVESCO LTD	104,015	2,069,737	2,583,733
IRON MOUNTAIN INC	16,100	518,698	488,957
ISHARES S+P SMALLCAP 600 INDEX	222,300	13,135,707	16,732,521
ITT CORP	14,900	355,942	334,654
ITT CORP	(43,313)	(983,148)	(972,810)
ITT CORP	(2,491)	(44,001)	(55,948)
J.C. PENNEY CO INC	6,500	232,361	234,390
J.C. PENNEY CO INC	(21,415)	(710,229)	(772,225)
JABIL CIRCUIT INC	7,600	185,933	178,220
JABIL CIRCUIT INC	146,125	3,060,578	3,426,631
JACOBS ENGINEERING GROUP INC	59,600	2,302,123	2,612,268
JANUS CAPITAL GROUP INC	55,100	368,781	417,658
JDS UNIPHASE CORP	62,790	825,199	762,899
JM SMUCKER CO/THE	3,700	278,153	294,631
JOHNSON + JOHNSON	38,800	2,341,470	2,525,492
JOHNSON + JOHNSON	66,400	4,104,874	4,321,976
JOHNSON + JOHNSON	47,800	3,042,705	3,111,302
JOHNSON + JOHNSON	48,100	2,941,112	3,130,829
JOHNSON + JOHNSON	13,435	866,894	874,484
JOHNSON + JOHNSON	37,844	2,356,165	2,463,266
JOHNSON CONTROLS INC	1,200	47,586	38,364
JOHNSON CONTROLS INC	19,900	506,271	636,203
JOHNSON CONTROLS INC	165,470	4,947,713	5,290,076
JONES LANG LASALLE INC	13,100	764,540	1,047,214
JOY GLOBAL INC	7,800	601,301	552,006
JOY GLOBAL INC	20,520	1,801,241	1,452,200
JPMORGAN CHASE + CO	28,065	1,033,973	1,206,234
JPMORGAN CHASE + CO	115,400	4,744,910	4,959,892
JPMORGAN CHASE + CO	72,700	3,010,415	3,124,646
JPMORGAN CHASE + CO	83,400	3,724,846	3,584,532
JPMORGAN CHASE + CO	25,348	970,425	1,089,457

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
JUNIPER NETWORKS INC	61,100	1,387,776	1,309,373
KANSAS CITY SOUTHERN	27,200	1,063,448	2,094,944
KAR AUCTION SERVICES INC	70,150	1,137,969	1,290,760
KELLOGG CO	6,000	326,298	303,420
KELLOGG CO	20,400	979,312	1,031,628
KEYCORP	4,100	31,108	32,964
KEYCORP	299,085	2,363,311	2,404,643
KIMBERLY CLARK CORP	6,100	437,512	478,667
KIMBERLY CLARK CORP	7,400	477,568	580,678
KLA TENCOR CORPORATION	10,800	551,642	563,220
KLA TENCOR CORPORATION	5,300	257,295	276,395
KLA TENCOR CORPORATION	(6,033)	(264,780)	(314,621)
KNIGHT TRANSPORTATION INC	(25,992)	(448,688)	(426,789)
KOHL'S CORP	32,400	1,726,856	1,624,212
KOHL'S CORP	8,400	421,303	421,092
KOHL'S CORP	15,631	794,165	783,582
KRAFT FOODS INC CLASS A	31,800	1,110,861	1,267,866
KRAFT FOODS INC CLASS A	32,708	934,109	1,304,068
KRAFT FOODS INC CLASS A	12,500	406,875	498,375
KRAFT FOODS INC CLASS A	99,202	3,479,952	3,955,184
KRATON PERFORMANCE POLYMERS	19,925	414,679	518,050
KROGER CO	8,700	208,386	202,449
KROGER CO	28,500	608,904	663,195
KROGER CO	108,200	2,272,931	2,517,814
KROGER CO	24,200	541,215	563,134
KRONOS WORLDWIDE INC	32,389	647,372	768,915
L 3 COMMUNICATIONS HOLDINGS	2,100	142,130	154,434
L 3 COMMUNICATIONS HOLDINGS	27,800	2,057,686	2,044,412
L 3 COMMUNICATIONS HOLDINGS	44,100	4,381,988	3,243,114
L 3 COMMUNICATIONS HOLDINGS	7,200	529,659	529,488
LABORATORY CRP OF AMER HLDGS	2,100	186,993	184,569
LAM RESEARCH CORP	11,400	470,495	474,810
LAM RESEARCH CORP	33,200	1,372,966	1,382,780
LAM RESEARCH CORP	107,362	4,397,861	4,471,627
LAS VEGAS SANDS CORP	21,600	911,002	1,198,584
LAS VEGAS SANDS CORP	16,220	684,058	900,048
LAS VEGAS SANDS CORP	55,600	1,193,389	3,085,244
LASALLE HOTEL PROPERTIES	16,375	367,659	481,589
LAZARD LTD CL A	18,200	665,874	500,682
LEGG MASON INC	1,500	41,273	39,105
LENNAR CORP A	16,100	368,832	446,614
LENNAR CORP A	11,400	198,875	316,236
LENNAR CORP A	13,756	308,478	381,591
LENNOX INTERNATIONAL INC	18,225	775,683	790,965
LEUCADIA NATIONAL CORP	14,800	486,732	367,928
LEUCADIA NATIONAL CORP	(33,855)	(903,322)	(841,635)
LEVEL 3 COMMUNICATIONS INC	10,679	284,700	246,258
LEXMARK INTERNATIONAL INC A	62,300	2,374,662	1,875,230
LEXMARK INTERNATIONAL INC A	13,000	447,544	391,300
LIBERTY INTERACTIVE CORP	23,600	253,545	444,624
LIFE TECHNOLOGIES CORP	3,200	130,751	148,352
LIFEPOINT HOSPITALS INC	27,575	1,054,456	1,075,977
LIMITED BRANDS INC	24,000	615,243	1,192,800
LIMITED BRANDS INC	29,910	781,222	1,486,527
LIMITED BRANDS INC	35,900	1,369,245	1,784,230
LIMITED BRANDS INC	6,966	319,046	346,210
LINCOLN NATIONAL CORP	2,000	48,655	49,540

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
LINCOLN NATIONAL CORP	25,900	1,056,181	641,543
LINCOLN NATIONAL CORP	(12,125)	(302,704)	(300,336)
LINEAR TECHNOLOGY CORP	1,500	48,715	49,065
LINEAR TECHNOLOGY CORP	37,046	1,051,246	1,211,775
LINKEDIN CORP A	1,741	160,678	188,811
LITHIA MOTORS INC CL A	23,975	593,916	643,249
LITTELFUSE INC	6,900	410,649	432,423
LOCKHEED MARTIN CORP	7,200	552,710	651,888
LOCKHEED MARTIN CORP	6,000	440,426	543,240
LOCKHEED MARTIN CORP	984	87,473	89,091
LOCKHEED MARTIN CORP	(26,542)	(2,048,851)	(2,403,113)
LOEWS CORP	1,000	40,257	41,130
LOEWS CORP	10,800	436,009	444,204
LOEWS CORP	50,000	1,812,643	2,056,500
LOEWS CORP	15,200	627,336	625,176
LORILLARD INC	7,600	847,235	1,028,204
LORILLARD INC	20,600	1,600,451	2,786,974
LORILLARD INC	2,631	258,956	355,948
LORILLARD INC	6,037	784,466	816,746
LOWE S COS INC	1,000	22,156	31,470
LOWE S COS INC	7,400	183,459	232,878
LOWE S COS INC	25,000	599,177	786,750
LOWE S COS INC	67,509	1,461,886	2,124,508
LPL INVESTMENT HOLDINGS INC	33,725	919,475	1,210,390
LSI CORP	8,500	56,301	68,340
LSI CORP	143,300	1,277,630	1,152,132
LSI CORP	45,158	290,947	363,070
LULULEMON ATHLETICA INC	16,200	1,040,548	1,201,068
LULULEMON ATHLETICA INC	4,737	354,399	351,201
LYONDELLBASELL INDU CL A	13,600	406,768	568,208
LYONDELLBASELL INDU CL A	37,800	1,571,752	1,579,284
LYONDELLBASELL INDU CL A	2,243	84,130	93,713
M + T BANK CORP	200	16,134	17,254
M + T BANK CORP	1,700	146,012	146,659
MACERICH CO/THE	2,432	100,658	149,738
MACY S INC	18,600	691,512	762,972
MACY S INC	24,700	510,988	1,013,194
MACY S INC	20,800	660,025	853,216
MACY S INC	67,232	2,258,590	2,757,857
MANHATTAN ASSOCIATES INC	17,075	787,302	856,311
MANPOWER INC	37,400	1,906,506	1,593,240
MANPOWER INC	17,600	1,054,626	749,760
MARATHON OIL CORP	21,800	566,345	639,612
MARATHON OIL CORP	80,900	2,090,263	2,373,606
MARATHON OIL CORP	11,900	374,754	349,146
MARATHON OIL CORP	87,755	2,259,777	2,574,732
MARATHON PETROLEUM CORP	12,850	428,066	534,689
MARATHON PETROLEUM CORP	11,700	472,594	486,837
MARATHON PETROLEUM CORP	6,350	247,564	264,224
MARATHON PETROLEUM CORP	17,875	657,685	743,779
MARRIOTT INTERNATIONAL CL A	5,500	203,946	214,995
MARRIOTT INTERNATIONAL CL A	9,234	319,880	360,957
MARRIOTT INTERNATIONAL CL A	6,649	251,272	259,909
MARRIOTT INTERNATIONAL CL A	4,503	129,582	176,022
MARSH + MCLENNAN COS	27,600	829,392	923,220
MARSH + MCLENNAN COS	31,800	827,774	1,063,710
MARTIN MARIETTA MATERIALS	5,200	459,959	430,976

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
MARVELL TECHNOLOGY GROUP LTD	36,900	543,844	553,869
MASCO CORP	12,100	150,051	159,478
MASCO CORP	165,900	2,280,913	2,186,562
MASCO CORP	23,800	666,162	313,684
MASCO CORP	55,000	691,244	724,900
MASCO CORP	91,165	1,008,959	1,201,555
MASTEC INC	52,650	1,010,270	915,584
MASTERCARD INC CLASS A	2,100	698,355	949,767
MASTERCARD INC CLASS A	3,600	719,927	1,628,172
MASTERCARD INC CLASS A	5,800	1,790,314	2,623,166
MASTERCARD INC CLASS A	11,900	2,461,989	5,382,013
MASTERCARD INC CLASS A	2,695	596,116	1,218,868
MATTEL INC	3,800	108,173	127,680
MATTEL INC	64,900	1,211,593	2,180,640
MATTEL INC	(9,580)	(326,145)	(321,888)
MCCORMICK + CO NON VTG SHRS	3,000	134,547	167,730
MCDERMOTT INTL INC	11,300	156,940	127,690
MCDERMOTT INTL INC	146,800	1,588,585	1,658,840
MCDONALD S CORP	25,000	1,987,972	2,436,250
MCDONALD S CORP	25,400	1,604,630	2,475,230
MCDONALD S CORP	(144)	(11,598)	(14,033)
MCDONALD S CORP	12,200	1,170,591	1,188,890
MCGRATH RENTCORP	27,100	743,395	797,282
MCGRAW HILL COMPANIES INC	16,100	624,924	791,637
MCGRAW HILL COMPANIES INC	7,200	335,690	354,024
MCGRAW HILL COMPANIES INC	11,700	282,649	575,289
MCGRAW HILL COMPANIES INC	9,911	458,479	487,324
MCKESSON CORP	1,100	84,629	100,551
MCKESSON CORP	10,200	607,457	932,382
MCKESSON CORP	25,653	1,983,735	2,344,941
MCKESSON CORP	27,026	1,967,282	2,470,447
MEAD JOHNSON NUTRITION CO	14,300	955,542	1,223,508
MEAD JOHNSON NUTRITION CO	(16,418)	(1,259,654)	(1,404,724)
MEADWESTVACO CORP	800	21,191	25,456
MEDTRONIC INC	900	31,414	34,380
MEDTRONIC INC	86,200	3,132,143	3,292,840
MEDTRONIC INC	15,000	557,597	573,000
MEDTRONIC INC	(40,244)	(1,406,794)	(1,537,321)
MEMC ELECTRONIC MATERIALS	(51,883)	(283,681)	(186,260)
MERCK + CO. INC.	19,678	650,656	772,165
MERCK + CO. INC.	85,966	3,014,374	3,373,306
MERCK + CO. INC.	70,300	2,826,316	2,758,572
MERCK + CO. INC.	232,135	8,021,020	9,108,977
MEREDITH CORP	7,700	248,946	221,991
METLIFE INC	6,600	234,478	237,798
METLIFE INC	43,400	1,796,658	1,563,702
METLIFE INC	26,200	907,616	943,986
METLIFE INC	125,070	4,723,827	4,506,272
METROPCS COMMUNICATIONS INC	8,900	64,290	64,970
METROPCS COMMUNICATIONS INC	24,827	243,607	181,237
METTLER TOLEDO INTERNATIONAL	6,400	714,761	1,147,648
MGM RESORTS INTERNATIONAL	117,400	1,548,490	1,575,508
MICHAEL KORS HOLDINGS LTD	32,538	1,297,755	1,486,010
MICROCHIP TECHNOLOGY INC	15,900	572,725	561,906
MICROCHIP TECHNOLOGY INC	53,500	1,070,646	1,890,690
MICROCHIP TECHNOLOGY INC	(54,461)	(1,626,429)	(1,924,652)
MICRON TECHNOLOGY INC	112,450	777,338	741,046

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
MICROS SYSTEMS INC	20,800	856,838	1,182,064
MICROSEMI CORP	56,850	1,011,053	1,223,412
MICROSOFT CORP	66,300	1,843,555	2,122,926
MICROSOFT CORP	225,200	5,823,484	7,210,904
MICROSOFT CORP	91,700	1,869,248	2,936,234
MICROSOFT CORP	16,700	425,810	534,734
MICROSOFT CORP	187,327	5,416,152	5,998,211
MICROSOFT CORP	253,900	6,322,922	8,129,878
MOHAWK INDUSTRIES INC	28,400	1,829,651	1,903,368
MOLEX INC	7,900	218,479	217,961
MOLEX INC	99,100	2,063,953	2,734,169
MOLSON COORS BREWING CO B	4,600	201,895	191,268
MOLSON COORS BREWING CO B	18,400	806,343	765,072
MOLSON COORS BREWING CO B	11,200	498,138	465,696
MONSANTO CO	4,500	310,161	342,810
MONSANTO CO	19,200	1,396,072	1,462,656
MONSANTO CO	30,300	2,268,400	2,308,254
MONSANTO CO	36,272	2,414,861	2,763,201
MONSTER BEVERAGE CORP	22,640	669,012	1,470,694
MONSTER BEVERAGE CORP	38,464	2,244,251	2,498,621
MOODY S CORP	16,900	557,573	692,055
MOODY S CORP	19,300	544,669	790,335
MORGAN STANLEY	22,400	393,423	387,072
MORGAN STANLEY	56,900	1,564,767	983,232
MORGAN STANLEY	21,600	1,379,808	373,248
MORGAN STANLEY	49,781	886,200	860,216
MORGAN STANLEY	98,895	2,036,578	1,708,906
MOSAIC CO/THE	500	28,958	26,410
MOTOROLA MOBILITY HOLDINGS I	1,457	55,377	56,561
MOTOROLA SOLUTIONS INC	12,571	539,673	641,498
MURPHY OIL CORP	100	7,230	5,497
MURPHY OIL CORP	14,800	821,052	813,556
MURPHY OIL CORP	38,116	2,218,584	2,095,237
MURPHY OIL CORP	9,200	500,639	505,724
MYLAN INC	73,886	1,638,052	1,604,065
MYR GROUP INC/DELAWARE	12,450	210,312	208,164
MYRIAD GENETICS INC	12,286	247,443	319,559
NABORS INDUSTRIES LTD	15,300	305,473	254,745
NABORS INDUSTRIES LTD	69,341	1,223,807	1,154,528
NASDAQ OMX GROUP/THE	63,400	1,686,687	1,557,738
NASDAQ OMX GROUP/THE	20,700	406,980	508,599
NASDAQ OMX GROUP/THE	11,941	309,790	293,390
NATIONAL CINEMEDIA INC	53,900	1,152,454	770,231
NATIONAL FUEL GAS CO	(6,372)	(308,699)	(301,523)
NATIONAL FUEL GAS CO	(10,452)	(564,284)	(494,589)
NATIONAL OILWELL VARCO INC	19,100	1,380,558	1,447,016
NATIONAL OILWELL VARCO INC	2,500	103,311	189,400
NATIONAL OILWELL VARCO INC	26,500	1,577,189	2,007,640
NETAPP INC	24,900	886,627	966,867
NETAPP INC	25,171	1,014,715	977,390
NETFLIX INC	200	27,319	16,028
NETFLIX INC	4,700	346,146	376,658
NEUSTAR INC CLASS A	59,200	1,663,104	2,151,920
NEW YORK COMMUNITY BANCORP	170,300	2,385,404	2,297,347
NEWELL RUBBERMAID INC	2,400	41,201	43,680
NEWELL RUBBERMAID INC	44,000	727,532	800,800
NEWELL RUBBERMAID INC	27,400	653,275	498,680

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
NEWFIELD EXPLORATION CO	17,200	709,489	617,480
NEWFIELD EXPLORATION CO	3,900	127,074	140,010
NEWMONT MINING CORP	3,000	170,954	142,950
NEWMONT MINING CORP	12,400	857,880	590,860
NEWMONT MINING CORP	14,480	868,173	689,972
NEWS CORP CL A	2,800	53,836	54,880
NEXTERA ENERGY INC	18,500	1,085,418	1,190,475
NEXTERA ENERGY INC	26,343	1,412,877	1,695,172
NIELSEN HOLDINGS NV	66,600	1,746,461	1,946,052
NIKE INC CL B	8,000	768,039	894,960
NIKE INC CL B	12,200	783,056	1,364,814
NIKE INC CL B	23,295	1,658,077	2,606,012
NIKE INC CL B	30,800	2,916,042	3,445,596
NIKE INC CL B	14,018	1,270,519	1,568,194
NISOURCE INC	32,900	672,964	810,985
NOBLE CORP	15,300	581,230	582,318
NOBLE ENERGY INC	2,400	231,736	238,368
NOBLE ENERGY INC	19,630	1,731,722	1,949,652
NOBLE ENERGY INC	16,900	1,697,370	1,678,508
NOBLE ENERGY INC	(3,010)	(231,697)	(298,953)
NORDSON CORP	15,800	707,595	851,620
NORDSTROM INC	3,900	194,942	217,854
NORFOLK SOUTHERN CORP	6,600	418,367	481,338
NORFOLK SOUTHERN CORP	56,866	2,951,282	4,147,237
NORTHEAST UTILITIES	3,500	99,055	128,695
NORTHERN TRUST CORP	23,600	1,131,020	1,123,124
NORTHERN TRUST CORP	37,100	1,376,256	1,765,589
NORTHROP GRUMMAN CORP	2,500	137,556	158,200
NORTHROP GRUMMAN CORP	12,500	787,896	791,000
NORTHROP GRUMMAN CORP	8,601	514,856	544,271
NORTHROP GRUMMAN CORP	(12,071)	(759,458)	(763,853)
NOVELLUS SYSTEMS INC	4,400	210,308	205,700
NOVO NORDISK A/S SPONS ADR	10,310	1,453,842	1,515,776
NRG ENERGY INC	17,100	317,993	290,700
NRG ENERGY INC	22,600	377,340	384,200
NUCOR CORP	11,100	455,252	435,231
NUCOR CORP	12,800	532,418	501,888
NUCOR CORP	13,100	450,331	513,651
NUCOR CORP	(29,720)	(1,260,840)	(1,165,321)
NVIDIA CORP	65,000	932,329	845,000
NVIDIA CORP	(9,557)	(136,817)	(124,241)
NVR INC	1,254	830,831	983,061
NYSE EURONEXT	700	19,135	18,025
NYSE EURONEXT	16,500	419,308	424,875
NYSE EURONEXT	19,527	560,559	502,820
O REILLY AUTOMOTIVE INC	9,000	743,701	949,140
O REILLY AUTOMOTIVE INC	14,200	824,139	1,497,532
O REILLY AUTOMOTIVE INC	13,180	1,122,813	1,389,963
O REILLY AUTOMOTIVE INC	(5,400)	(450,546)	(569,484)
OASIS PETROLEUM INC	27,775	623,931	918,519
OCCIDENTAL PETROLEUM CORP	1,700	154,967	155,074
OCCIDENTAL PETROLEUM CORP	12,000	782,421	1,094,640
OCCIDENTAL PETROLEUM CORP	35,400	2,016,738	3,229,188
OCCIDENTAL PETROLEUM CORP	10,000	611,506	912,200
OCCIDENTAL PETROLEUM CORP	80,528	6,991,299	7,345,764
OGE ENERGY CORP	16,500	574,159	890,340
OIL STATES INTERNATIONAL INC	20,000	1,470,579	1,591,600

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
OIL STATES INTERNATIONAL INC	11,925	434,603	948,992
OM GROUP INC	(13,737)	(408,308)	(331,336)
OMNICARE INC	76,600	2,533,535	2,668,744
OMNICOM GROUP	5,600	265,543	287,336
OMNICOM GROUP	11,400	519,968	584,934
OMNICOM GROUP	45,100	1,788,264	2,314,081
OMNICOM GROUP	(27,899)	(1,038,478)	(1,431,498)
ONEOK INC	10,400	584,870	893,256
ONEOK INC	14,500	799,668	1,245,405
ONEOK INC	(3,195)	(282,901)	(274,419)
OPEN TEXT CORP	23,300	1,140,386	1,304,567
ORACLE CORP	32,400	646,107	952,236
ORACLE CORP	130,500	3,685,695	3,835,395
ORACLE CORP	194,747	5,204,280	5,723,614
OWENS + MINOR INC	19,250	561,394	562,870
OWENS ILLINOIS INC	14,400	349,500	334,800
OWENS ILLINOIS INC	24,000	607,121	558,000
P G + E CORP	19,700	809,997	870,346
P G + E CORP	61,509	2,514,550	2,717,468
PACCAR INC	3,600	165,169	154,656
PACCAR INC	108,175	4,537,930	4,647,198
PACKAGING CORP OF AMERICA	26,000	561,128	758,940
PALL CORP	900	53,620	53,649
PALL CORP	5,500	247,591	327,855
PALL CORP	19,400	906,813	1,156,434
PARKER HANNIFIN CORP	(14,758)	(1,186,172)	(1,294,129)
PARTNERRE LTD	(7,632)	(488,474)	(531,340)
PATTERSON UTI ENERGY INC	91,700	1,608,152	1,482,789
PAYCHEX INC	4,800	144,977	148,704
PAYCHEX INC	3,800	106,187	117,724
PAYCHEX INC	19,102	528,749	591,780
PEABODY ENERGY CORP	12,400	540,993	385,764
PEABODY ENERGY CORP	55,980	1,632,397	1,741,538
PENSKE AUTOMOTIVE GROUP INC	21,900	429,020	579,036
PEOPLE S UNITED FINANCIAL	34,300	419,475	423,262
PEOPLE S UNITED FINANCIAL	88,763	1,164,473	1,095,335
PEPCO HOLDINGS INC	3,300	56,943	62,436
PEPSICO INC	14,812	935,180	977,592
PEPSICO INC	58,817	3,620,508	3,881,922
PEPSICO INC	6,000	397,278	396,000
PERRIGO CO	600	59,598	62,940
PERRIGO CO	12,480	974,511	1,309,152
PETSMART INC	30,250	1,625,830	1,762,365
PFIZER INC	92,039	1,792,493	2,110,454
PFIZER INC	202,953	3,885,174	4,653,712
PFIZER INC	167,277	3,806,552	3,835,662
PFIZER INC	170,119	3,924,959	3,900,829
PFIZER INC	179,400	3,605,942	4,113,642
PFIZER INC	310,461	5,403,822	7,118,871
PHILIP MORRIS INTERNATIONAL	27,100	1,358,750	2,425,721
PHILIP MORRIS INTERNATIONAL	38,150	1,946,950	3,414,807
PHILIP MORRIS INTERNATIONAL	47,200	2,207,937	4,224,872
PHILIP MORRIS INTERNATIONAL	41,750	3,389,093	3,737,043
PHILIP MORRIS INTERNATIONAL	50,024	3,367,937	4,477,648
PHILIP MORRIS INTERNATIONAL	43,851	3,343,259	3,925,103
PINNACLE WEST CAPITAL	1,700	66,012	82,195
PINNACLE WEST CAPITAL	39,100	1,501,707	1,890,485

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
PIONEER NATURAL RESOURCES CO	4,000	338,047	463,280
PIONEER NATURAL RESOURCES CO	2,900	306,404	335,878
PIONEER NATURAL RESOURCES CO	12,309	1,353,588	1,425,628
PITNEY BOWES INC	24,100	540,917	412,833
PLAINS EXPLORATION + PRODUCT	50,590	1,932,007	2,066,602
PLUM CREEK TIMBER CO	1,400	54,306	58,856
PNC FINANCIAL SERVICES GROUP	2,200	124,516	145,904
PNC FINANCIAL SERVICES GROUP	20,800	1,130,061	1,379,456
PNC FINANCIAL SERVICES GROUP	58,000	2,627,828	3,846,560
PNC FINANCIAL SERVICES GROUP	16,900	1,078,649	1,120,808
POOL CORP	41,400	1,114,705	1,528,074
POST HOLDINGS INC	27,075	833,055	805,481
POTASH CORP OF SASKATCHEWAN	12,800	579,382	543,744
PPG INDUSTRIES INC	6,300	498,271	663,012
PPG INDUSTRIES INC	8,700	730,302	915,588
PPL CORPORATION	32,100	896,281	877,935
PPL CORPORATION	37,544	1,107,739	1,026,828
PRAXAIR INC	7,500	784,744	867,750
PRAXAIR INC	9,500	736,251	1,099,150
PRAXAIR INC	20,800	2,101,464	2,406,560
PRAXAIR INC	(20,804)	(1,887,251)	(2,407,023)
PRECISION CASTPARTS CORP	2,500	422,306	440,925
PRECISION CASTPARTS CORP	5,200	573,308	917,124
PRECISION CASTPARTS CORP	20,405	2,485,133	3,598,830
PRICELINE.COM INC	900	263,577	684,738
PRICELINE.COM INC	2,500	746,046	1,902,050
PRICELINE.COM INC	2,210	733,112	1,681,412
PRICELINE.COM INC	4,300	372,769	3,271,526
PRICELINE.COM INC	2,224	1,440,086	1,692,064
PRINCIPAL FINANCIAL GROUP	5,800	157,522	160,486
PRINCIPAL FINANCIAL GROUP	20,500	507,769	567,235
PROCTER + GAMBLE CO/THE	32,400	1,926,586	2,061,936
PROCTER + GAMBLE CO/THE	81,130	4,734,790	5,163,113
PROCTER + GAMBLE CO/THE	8,900	563,747	566,396
PROCTER + GAMBLE CO/THE	437	29,428	27,811
PROCTER + GAMBLE CO/THE	101,810	6,348,267	6,479,188
PROGRESS ENERGY INC	13,100	668,605	697,182
PROGRESS ENERGY INC	1,712	76,944	91,113
PROGRESSIVE CORP	5,700	112,974	121,410
PROGRESSIVE CORP	137,600	2,617,014	2,930,880
PROGRESSIVE CORP	33,400	715,004	711,420
PROLOGIS INC	1,639	51,637	58,643
PROLOGIS INC	19,187	579,909	686,511
PROLOGIS INC	3,043	107,260	108,879
PROSPERITY BANCSHARES INC	23,800	788,129	1,110,270
PRUDENTIAL FINANCIAL INC	4,800	263,580	290,592
PRUDENTIAL FINANCIAL INC	32,032	1,663,097	1,939,217
PUBLIC SERVICE ENTERPRISE GP	30,200	942,491	940,730
PUBLIC SERVICE ENTERPRISE GP	22,700	704,596	707,105
PUBLIC SERVICE ENTERPRISE GP	(8,394)	(260,729)	(261,473)
PUBLIC STORAGE	2,800	344,891	401,128
PUBLIC STORAGE	5,300	613,346	759,278
PULTEGROUP INC	41,300	283,174	406,392
PULTEGROUP INC	52,490	470,691	516,502
QLOGIC CORP	63,125	1,070,979	1,088,906
QUALCOMM INC	16,400	896,145	1,046,976
QUALCOMM INC	40,300	1,745,087	2,572,752

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
QUALCOMM INC	70,100	3,697,082	4,475,184
QUALCOMM INC	98,300	4,753,163	6,275,472
QUALCOMM INC	54,894	2,512,261	3,504,433
QUANTA SERVICES INC	1,900	39,162	42,028
QUEST DIAGNOSTICS INC	1,200	65,166	69,228
QUEST DIAGNOSTICS INC	7,200	421,213	415,368
RADIOSHACK CORP	27,900	459,836	144,522
RALPH LAUREN CORP	800	110,890	137,816
RALPH LAUREN CORP	8,610	1,123,409	1,483,245
RALPH LAUREN CORP	(1,401)	(197,760)	(241,350)
RANGE RESOURCES CORP	5,600	347,992	373,296
RANGE RESOURCES CORP	4,300	258,618	286,638
RANGE RESOURCES CORP	15,952	930,804	1,063,360
RAYONIER INC	11,646	508,928	528,146
RAYTHEON COMPANY	600	25,978	32,484
RAYTHEON COMPANY	7,200	296,796	389,808
RAYTHEON COMPANY	47,100	2,119,178	2,549,994
RAYTHEON COMPANY	15,200	700,154	822,928
RAYTHEON COMPANY	(13,228)	(625,385)	(716,164)
RED HAT INC	8,500	466,646	506,685
RED HAT INC	15,000	491,906	894,150
RED HAT INC	18,400	669,256	1,096,824
REGIONS FINANCIAL CORP	11,800	51,683	79,532
REGIONS FINANCIAL CORP	79,800	503,173	537,852
REGIONS FINANCIAL CORP	215,167	842,938	1,450,226
RENAISSANCERE HOLDINGS LTD	39,200	2,044,689	3,059,952
RENAISSANCERE HOLDINGS LTD	7,581	420,705	591,773
RENT A CENTER INC	38,000	1,078,595	1,299,980
REPUBLIC SERVICES INC	90,501	2,662,828	2,477,012
REYNOLDS AMERICAN INC	13,200	366,445	538,956
REYNOLDS AMERICAN INC	60,500	1,934,480	2,470,215
RF MICRO DEVICES INC	152,200	938,457	659,026
RIVERBED TECHNOLOGY INC	45,210	1,126,216	891,993
ROBERT HALF INTL INC	3,000	87,372	89,400
ROBERT HALF INTL INC	11,700	306,796	348,660
ROBERT HALF INTL INC	10,857	323,093	323,539
ROCKWELL AUTOMATION INC	2,400	129,158	185,616
ROCKWELL AUTOMATION INC	(17,705)	(1,278,681)	(1,369,305)
ROCKWELL COLLINS INC	38,700	2,119,096	2,162,943
ROCKWELL COLLINS INC	13,500	643,733	754,515
ROPER INDUSTRIES INC	5,800	448,110	591,020
ROSS STORES INC	24,700	930,647	1,521,273
ROSS STORES INC	19,000	496,251	1,170,210
ROVI CORP	(15,132)	(416,404)	(432,775)
ROWAN COMPANIES INC	1,600	58,450	55,248
ROWAN COMPANIES INC	13,800	414,375	476,514
ROWAN COMPANIES INC	(28,188)	(895,772)	(973,332)
ROWE T PRICE RES INV FD	226,691	226,691	226,691
ROYAL CARIBBEAN CRUISES LTD	83,600	2,408,745	2,288,132
ROYAL GOLD INC	21,676	1,420,056	1,343,045
RR DONNELLEY + SONS CO	27,400	880,500	342,774
RYDER SYSTEM INC	4,600	245,835	224,112
RYDER SYSTEM INC	24,100	1,166,059	1,174,152
RYLAND GROUP INC/THE	16,058	315,498	361,466
S+P 500 E MINI INDEX FUTURES	2,200	0	0
S+P 500 E MINI INDEX FUTURES	6,700	0	0
SAFEWAY INC	25,000	501,184	508,250

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
SAFEWAY INC	37,085	745,378	753,938
SAIC INC	1,500	19,011	18,240
SAIC INC	134,500	2,332,934	1,635,520
SAIC INC	34,200	524,850	415,872
SALESFORCE.COM INC	800	96,030	124,584
SALESFORCE.COM INC	6,830	874,814	1,063,636
SALESFORCE.COM INC	21,300	2,843,780	3,317,049
SALESFORCE.COM INC	(11,701)	(1,353,199)	(1,822,197)
SALIX PHARMACEUTICALS LTD	13,700	702,001	676,780
SALLY BEAUTY HOLDINGS INC	28,400	668,236	755,440
SANDISK CORP	11,500	491,235	425,615
SANDISK CORP	24,400	1,128,421	903,044
SANDISK CORP	5,746	230,829	212,659
SANOFI ADR	30,300	1,182,564	1,156,854
SARA LEE CORP	43,600	669,614	960,944
SBA COMMUNICATIONS CORP CL A	66,100	2,039,553	3,552,214
SCANA CORP	5,400	239,712	249,048
SCANA CORP	13,700	482,946	631,844
SCANSOURCE INC	14,625	485,960	482,040
SCHLUMBERGER LTD	7,868	578,700	583,334
SCHLUMBERGER LTD	42,568	2,767,020	3,155,992
SCHLUMBERGER LTD	54,880	3,815,464	4,068,803
SCHLUMBERGER LTD	86,907	6,467,488	6,443,285
SCOTTS MIRACLE GRO CO CL A	25,275	1,036,873	1,324,410
SEARS HOLDINGS CORP	400	18,993	21,512
SEMPRA ENERGY	4,400	262,300	284,856
SEMPRA ENERGY	13,800	728,407	893,412
SEMPRA ENERGY	12,300	693,105	796,302
SEMPRA ENERGY	16,968	1,055,023	1,098,508
SEMTECH CORP	17,400	474,371	474,324
SENSIENT TECHNOLOGIES CORP	15,725	437,074	584,184
SERVICE CORP INTERNATIONAL	73,500	905,073	851,130
SHERWIN WILLIAMS CO/THE	100	7,840	12,028
SHERWIN WILLIAMS CO/THE	5,800	419,423	697,624
SHERWIN WILLIAMS CO/THE	7,500	710,443	902,100
SHIRE PLC ADR	14,500	946,023	1,414,620
SHIRE PLC ADR	19,230	1,277,260	1,876,079
SIGMA ALDRICH	12,600	879,737	893,340
SILGAN HOLDINGS INC	44,275	1,345,574	1,942,344
SIMON PROPERTY GROUP INC	1,127	135,801	175,361
SIMON PROPERTY GROUP INC	11,017	966,053	1,714,245
SIMON PROPERTY GROUP INC	2,205	302,085	343,098
SIRONA DENTAL SYSTEMS INC	10,825	521,667	546,771
SL GREEN REALTY CORP	20,287	1,507,600	1,672,460
SL GREEN REALTY CORP	4,022	279,288	331,574
SLM CORP	5,000	71,895	74,150
SLM CORP	14,700	173,165	218,001
SLM CORP	326,000	8,710,179	4,834,580
SMITH (A.O.) CORP	26,800	920,015	1,275,680
SMITHFIELD FOODS INC	84,557	1,840,621	1,772,315
SOLERA HOLDINGS INC	23,900	1,235,521	1,074,066
SOLERA HOLDINGS INC	(11,604)	(539,339)	(521,484)
SONOCO PRODUCTS CO	60,900	1,891,675	2,017,617
SOUTHERN CO/THE	14,900	593,390	684,506
SOUTHWESTERN ENERGY CO	500	16,455	15,790
SOUTHWESTERN ENERGY CO	17,900	672,348	565,282
SOUTHWESTERN ENERGY CO	69,700	2,588,988	2,201,126

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
SOUTHWESTERN ENERGY CO	31,200	1,189,273	985,296
SOUTHWESTERN ENERGY CO	(12,159)	(406,536)	(383,981)
SOUTHWESTERN ENERGY CO	40,715	1,356,664	1,285,780
SPECTRA ENERGY CORP	16,100	446,041	494,914
SPECTRA ENERGY CORP	38,900	881,765	1,195,786
SPECTRA ENERGY CORP	86,500	2,011,987	2,659,010
SPECTRA ENERGY CORP	(19,104)	(519,679)	(587,257)
SPECTRA ENERGY CORP	(22,862)	(714,551)	(702,778)
SPIRIT AEROSYSTEMS HOLD CL A	81,000	1,592,523	2,025,000
SPRINT NEXTEL CORP	180,300	864,712	447,144
SPRINT NEXTEL CORP	77,334	318,646	191,788
SPX CORP	15,700	924,232	1,205,446
SPX CORP	24,700	1,353,598	1,896,466
SPX CORP	19,417	1,324,570	1,490,837
ST JUDE MEDICAL INC	4,600	181,462	178,112
ST JUDE MEDICAL INC	10,600	413,825	410,432
ST JUDE MEDICAL INC	23,500	876,804	909,920
ST JUDE MEDICAL INC	(5,500)	(221,367)	(212,960)
STANLEY BLACK + DECKER INC	4,500	241,722	329,220
STANLEY BLACK + DECKER INC	85,900	4,797,420	6,284,444
STARBUCKS CORP	6,200	274,143	355,756
STARBUCKS CORP	30,500	601,060	1,750,090
STARBUCKS CORP	36,910	1,998,020	2,117,896
STARBUCKS CORP	79,800	1,458,834	4,578,924
STARWOOD HOTELS + RESORTS	5,000	278,654	296,000
STARWOOD HOTELS + RESORTS	8,200	354,970	485,440
STATE STREET CORP	3,100	141,190	143,282
STATE STREET CORP	40,000	1,769,290	1,848,800
STATE STREET CORP	19,600	815,711	905,912
STATE STREET CORP	39,251	1,728,246	1,814,181
STATE STREET SPIF ALT INV	47,113	9,170,745	9,635,159
STERICYCLE INC	2,200	178,752	190,520
STERICYCLE INC	12,400	989,134	1,073,840
STRYKER CORP	23,900	1,262,532	1,304,223
STRYKER CORP	(12,792)	(765,246)	(698,059)
SUN LIFE FINANCIAL INC	10,800	207,310	264,600
SUNOCO INC	400	12,229	19,716
SUNPOWER CORP	(16,622)	(136,778)	(93,249)
SUNTRUST BANKS INC	7,600	166,957	184,528
SUNTRUST BANKS INC	27,400	624,048	665,272
SUNTRUST BANKS INC	11,600	924,868	281,648
SUNTRUST BANKS INC	37,906	728,967	920,358
SUPER MICRO COMPUTER INC	32,400	528,303	571,860
SUPERIOR ENERGY SERVICES INC	4,714	139,025	126,901
SUPERVALU INC	22,000	164,314	130,680
SUPERVALU INC	49,000	1,016,982	291,060
SXC HEALTH SOLUTIONS CORP	12,000	650,129	1,086,960
SYMANTEC CORP	1,700	29,806	28,084
SYNOPSIS INC	61,700	1,378,097	1,851,617
SYSO CORP	3,600	104,643	104,040
SYSO CORP	52,800	1,276,425	1,525,920
T ROWE PRICE GROUP INC	600	37,375	37,869
T ROWE PRICE GROUP INC	(4,456)	(298,203)	(281,240)
TAIWAN SEMICONDUCTOR SP ADR	(89,735)	(1,167,212)	(1,398,071)
TARGET CORP	7,500	419,315	434,550
TARGET CORP	14,700	753,851	851,718
TARGET CORP	37,800	1,931,993	2,190,132

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
TARGET CORP	26,914	1,394,793	1,559,397
TAUBMAN CENTERS INC	(10,258)	(622,547)	(791,712)
TD AMERITRADE HOLDING CORP	21,700	361,329	407,743
TD AMERITRADE HOLDING CORP	69,155	1,146,450	1,299,422
TE CONNECTIVITY LTD	10,800	379,842	393,768
TECO ENERGY INC	17,800	253,124	320,756
TEEKAY CORP	(71,267)	(1,895,760)	(2,572,739)
TELEFLEX INC	22,925	1,206,757	1,436,710
TELLABS INC	(316,211)	(1,330,823)	(1,192,115)
TEMPUR PEDIC INTERNATIONAL	19,900	1,149,626	1,170,916
TERADATA CORP	11,600	572,098	809,448
TERADATA CORP	17,900	646,784	1,249,062
TERADATA CORP	19,300	1,246,881	1,346,754
TERADATA CORP	28,000	1,578,792	1,953,840
TERADYNE INC	11,700	184,363	201,357
TERADYNE INC	47,600	797,630	819,196
TESORO CORP	19,000	442,554	441,750
TESORO CORP	47,367	1,195,770	1,101,283
TESORO CORP	(20,788)	(486,506)	(483,321)
TEXAS INSTRUMENTS INC	21,800	699,265	696,292
TEXAS INSTRUMENTS INC	7,900	243,690	252,326
TEXAS INSTRUMENTS INC	85,000	2,087,623	2,714,900
TEXAS INSTRUMENTS INC	19,800	522,427	632,412
TEXAS INSTRUMENTS INC	95,708	3,069,513	3,056,914
TEXTRON INC	1,900	51,201	50,616
TEXTRON INC	29,500	665,013	785,880
TEXTRON INC	11,700	179,535	311,688
THERMO FISHER SCIENTIFIC INC	1,900	91,128	105,735
THERMO FISHER SCIENTIFIC INC	15,500	767,183	862,575
TIFFANY + CO	1,300	85,567	88,998
TIFFANY + CO	11,900	560,553	814,674
TIME WARNER CABLE	4,094	221,791	329,362
TIME WARNER CABLE	11,120	595,541	894,604
TIME WARNER CABLE	8,984	614,314	722,763
TIME WARNER INC	5,400	199,830	202,284
TIME WARNER INC	36,200	1,161,227	1,356,052
TIME WARNER INC	20,900	468,538	782,914
TIME WARNER INC	40,376	1,426,499	1,512,485
TIME WARNER INC	294,368	9,319,655	11,027,025
TITANIUM METALS CORP	6,000	89,423	88,620
TJX COMPANIES INC	33,800	1,152,345	1,409,798
TJX COMPANIES INC	49,404	1,451,378	2,060,641
TORCHMARK CORP	6,500	253,771	316,615
TORCHMARK CORP	12,900	529,502	628,359
TORCHMARK CORP	(7,030)	(231,313)	(342,431)
TOTAL SYSTEM SERVICES INC	11,000	202,081	258,720
TOTAL SYSTEM SERVICES INC	83,400	1,361,344	1,961,568
TOTAL SYSTEM SERVICES INC	8,300	128,865	195,216
TOWER GROUP INC	46,275	1,068,836	998,615
TOWERS WATSON + CO CL A	31,000	1,428,634	2,027,400
TOWERS WATSON + CO CL A	23,325	1,125,755	1,525,455
TPC GROUP INC	11,200	325,195	470,176
TRACTOR SUPPLY COMPANY	12,300	919,131	1,210,443
TRACTOR SUPPLY COMPANY	14,420	1,184,170	1,419,072
TRACTOR SUPPLY COMPANY	8,700	623,331	856,167
TRANSCANADA CORP	(13,383)	(562,856)	(588,584)
TRANSDIGM GROUP INC	7,100	825,254	895,452

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
TRAVELERS COS INC/THE	1,900	103,086	122,208
TRAVELERS COS INC/THE	15,200	880,042	977,664
TRAVELERS COS INC/THE	27,900	1,605,213	1,794,528
TRAVELERS COS INC/THE	16,400	847,880	1,054,848
TRAVELERS COS INC/THE	(9,660)	(616,244)	(621,331)
TREASURY BILL	200,000	199,976	199,976
TRIMBLE NAVIGATION LTD	25,300	1,132,587	1,369,742
TRIMBLE NAVIGATION LTD	27,940	1,058,623	1,512,672
TRIPADVISOR INC	4,800	139,450	180,048
TRW AUTOMOTIVE HOLDINGS CORP	8,600	348,389	393,106
TYCO INTERNATIONAL LTD	700	31,876	39,291
TYCO INTERNATIONAL LTD	6,900	387,097	387,297
TYCO INTERNATIONAL LTD	96,083	4,624,195	5,393,139
TYSON FOODS INC CL A	15,700	313,611	286,525
TYSON FOODS INC CL A	25,800	489,319	470,850
TYSON FOODS INC CL A	130,202	2,401,316	2,376,187
UDR INC	5,008	125,281	131,861
ULTA SALON COSMETICS + FRAGR	10,700	743,997	943,526
UMB FINANCIAL CORP	(2,220)	(108,405)	(106,671)
UNION PACIFIC CORP	6,000	532,674	674,640
UNION PACIFIC CORP	14,500	1,064,622	1,630,380
UNION PACIFIC CORP	18,700	2,062,801	2,102,628
UNION PACIFIC CORP	3,500	378,944	393,540
UNIT CORP	19,600	830,368	828,100
UNITED CONTINENTAL HOLDINGS	14,900	313,088	326,608
UNITED CONTINENTAL HOLDINGS	14,771	273,740	323,780
UNITED PARCEL SERVICE CL B	800	53,643	62,512
UNITED PARCEL SERVICE CL B	23,500	1,354,301	1,836,290
UNITED PARCEL SERVICE CL B	(2,865)	(150,700)	(223,871)
UNITED RENTALS INC	19,025	540,394	888,087
UNITED STATES STEEL CORP	12,300	419,451	348,459
UNITED STATES STEEL CORP	8,900	254,210	252,137
UNITED STATES STEEL CORP	90,864	2,626,831	2,574,177
UNITED TECHNOLOGIES CORP	1,600	109,444	130,624
UNITED TECHNOLOGIES CORP	28,700	1,986,808	2,343,068
UNITED TECHNOLOGIES CORP	6,100	322,356	498,004
UNITED TECHNOLOGIES CORP	90,741	6,103,239	7,408,095
UNITED THERAPEUTICS CORP	(7,140)	(337,084)	(312,375)
UNITEDHEALTH GROUP INC	13,100	549,516	735,565
UNITEDHEALTH GROUP INC	37,400	1,270,620	2,100,010
UNITEDHEALTH GROUP INC	79,000	3,519,352	4,435,850
UNITEDHEALTH GROUP INC	30,000	771,665	1,684,500
UNITEDHEALTH GROUP INC	122,743	5,560,787	6,892,019
UNUM GROUP	700	17,705	16,618
UNUM GROUP	21,200	489,270	503,288
UNUM GROUP	(41,101)	(989,119)	(975,738)
URS CORP	34,000	1,380,905	1,404,540
US BANCORP	12,400	323,540	398,908
US BANCORP	65,700	1,456,400	2,113,569
US BANCORP	45,900	1,395,360	1,476,603
US BANCORP	29,384	697,022	945,283
US TREASURY N/B	490,000	490,312	490,387
VALEANT PHARMACEUTICALS INTE	23,260	1,093,955	1,293,954
VALEANT PHARMACEUTICALS INTE	30,000	1,503,111	1,668,900
VALERO ENERGY CORP	8,400	192,914	207,480
VALERO ENERGY CORP	28,200	1,004,278	696,540
VALERO ENERGY CORP	27,500	807,828	679,250

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
VALERO ENERGY CORP	85,675	1,748,777	2,116,173
VALERO ENERGY CORP	18,969	514,361	468,534
VALIDUS HOLDINGS LTD	25,200	719,383	819,000
VALMONT INDUSTRIES	9,550	772,997	1,183,532
VANTIV INC	26,800	484,997	603,536
VARIAN MEDICAL SYSTEMS INC	(11,570)	(775,663)	(733,769)
VEECO INSTRUMENTS INC	17,800	588,703	537,382
VERIFONE SYSTEMS INC	19,800	779,454	943,272
VERIFONE SYSTEMS INC	35,000	1,787,052	1,667,400
VERIFONE SYSTEMS INC	(19,158)	(1,008,956)	(912,687)
VERINT SYSTEMS INC	28,100	918,712	849,744
VERISIGN INC	1,100	35,785	45,221
VERISIGN INC	31,300	1,019,370	1,286,743
VERISK ANALYTICS INC CLASS A	22,960	1,072,410	1,123,892
VERIZON COMMUNICATIONS INC	27,200	944,325	1,098,336
VERIZON COMMUNICATIONS INC	40,400	1,555,586	1,631,352
VERIZON COMMUNICATIONS INC	31,500	1,269,103	1,271,970
VERIZON COMMUNICATIONS INC	26,900	1,083,773	1,086,222
VERIZON COMMUNICATIONS INC	81,402	3,109,848	3,287,013
VERIZON COMMUNICATIONS INC	109,561	3,402,228	4,424,073
VERTEX PHARMACEUTICALS INC	(44,418)	(1,701,298)	(1,709,205)
VERTEX PHARMACEUTICALS INC	31,518	930,543	1,212,813
VF CORP	9,300	1,275,860	1,414,065
VF CORP	17,781	2,297,631	2,703,601
VIACOM INC CLASS B	23,000	773,834	1,066,970
VIACOM INC CLASS B	10,200	263,186	473,178
VIACOM INC CLASS B	53,094	2,280,025	2,463,031
VIRGIN MEDIA INC	147,500	2,629,426	3,622,600
VISA INC CLASS A SHARES	8,500	900,775	1,045,330
VISA INC CLASS A SHARES	11,700	1,011,369	1,438,866
VISA INC CLASS A SHARES	19,685	1,537,979	2,420,861
VISA INC CLASS A SHARES	36,504	2,472,861	4,489,262
VISA INC CLASS A SHARES	8,085	939,110	994,293
VISHAY INTERTECHNOLOGY INC	40,551	575,234	454,982
VISTEON CORP	(8,193)	(415,885)	(411,043)
VMWARE INC CLASS A	19,000	1,797,743	2,122,680
VODAFONE GROUP PLC SP ADR	37,100	1,041,782	1,032,493
VORNADO REALTY TRUST	11,800	995,416	1,012,912
VULCAN MATERIALS CO	3,900	165,020	166,959
WABCO HOLDINGS INC	24,400	1,374,122	1,537,932
WABCO HOLDINGS INC	(5,058)	(297,304)	(318,806)
WAL MART STORES INC	20,700	1,087,833	1,219,437
WAL MART STORES INC	24,730	1,351,627	1,456,844
WAL MART STORES INC	16,700	887,286	983,797
WAL MART STORES INC	(7,986)	(437,101)	(470,455)
WALGREEN CO	2,600	102,917	91,156
WALGREEN CO	61,100	2,071,278	2,142,166
WALGREEN CO	22,641	781,635	793,793
WALT DISNEY CO/THE	51,000	1,507,130	2,198,610
WALT DISNEY CO/THE	18,100	382,160	780,291
WALTER ENERGY INC	(10,559)	(801,899)	(700,167)
WALTER ENERGY INC	21,726	1,458,065	1,440,651
WARNER CHILCOTT PLC CLASS A	(56,124)	(912,369)	(1,220,697)
WASHINGTON FEDERAL INC	66,550	1,012,272	1,167,287
WASHINGTON FEDERAL INC	11,339	181,627	198,886
WASHINGTON POST CLASS B	100	40,370	37,817
WASHINGTON POST CLASS B	(2,934)	(1,135,901)	(1,109,551)

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
WASHINGTON REIT	(4,328)	(120,621)	(127,892)
WATSON PHARMACEUTICALS INC	8,400	494,760	633,024
WD 40 CO	15,250	670,928	687,470
WEBSTER FINANCIAL CORP	50,550	1,131,048	1,149,002
WEINGARTEN REALTY INVESTORS	(10,817)	(267,087)	(287,300)
WELLPOINT INC	6,600	437,792	447,612
WELLPOINT INC	14,836	897,285	1,006,178
WELLPOINT INC	48,800	3,502,179	3,309,616
WELLPOINT INC	13,000	679,711	881,660
WELLPOINT INC	(8,317)	(580,094)	(564,059)
WELLS FARGO + CO	24,983	565,932	835,182
WELLS FARGO + CO	107,025	2,892,944	3,577,846
WELLS FARGO + CO	86,600	2,559,721	2,895,038
WELLS FARGO + CO	98,539	4,180,426	3,294,159
WELLS FARGO + CO	67,980	2,295,484	2,272,571
WELLS FARGO + CO	247,949	6,726,304	8,288,935
WERNER ENTERPRISES INC	35,000	842,390	826,700
WERNER ENTERPRISES INC	(33,335)	(684,876)	(787,373)
WESCO INTERNATIONAL INC	25,250	831,451	1,676,348
WESCO INTERNATIONAL INC	7,599	484,072	504,498
WEST PHARMACEUTICAL SERVICES	20,800	757,546	933,920
WESTERN ASSET US INDX PLUS LLC	4,325,372	65,655,975	59,287,872
WESTERN DIGITAL CORP	16,400	425,679	636,484
WESTERN UNION CO	21,900	441,299	402,522
WESTERN UNION CO	29,100	586,349	534,858
WESTERN UNION CO	156,900	2,694,293	2,883,822
WESTERN UNION CO	87,700	1,823,453	1,611,926
WESTERN UNION CO	21,400	344,440	393,332
WEYERHAEUSER CO	400	8,083	8,144
WEYERHAEUSER CO	23,134	665,271	471,008
WHIRLPOOL CORP	7,900	619,103	505,758
WHITE MOUNTAINS INSURANCE/WD	(452)	(180,536)	(236,396)
WHITING PETROLEUM CORP	28,000	1,190,254	1,601,600
WHOLE FOODS MARKET INC	3,500	208,064	290,745
WHOLE FOODS MARKET INC	9,600	437,110	797,472
WHOLE FOODS MARKET INC	9,600	334,879	797,472
WHOLE FOODS MARKET INC	27,480	1,900,227	2,282,764
WHOLE FOODS MARKET INC	28,500	659,077	2,367,495
WILEY (JOHN) + SONS CLASS A	24,050	873,713	1,086,820
WILLIAMS COS INC	11,300	262,792	384,539
WILLIAMS COS INC	45,300	972,965	1,541,559
WILLIAMS COS INC	147,040	4,145,946	5,003,771
WILLIS GROUP HOLDINGS PLC	8,800	314,624	320,848
WILLIS GROUP HOLDINGS PLC	63,600	2,381,098	2,318,856
WISCONSIN ENERGY CORP	15,200	423,144	559,968
WMS INDUSTRIES INC	(17,818)	(425,721)	(436,719)
WOLVERINE WORLD WIDE INC	25,100	716,468	1,052,945
WPX ENERGY INC	1,200	18,618	21,084
WPX ENERGY INC	15,766	205,853	277,009
WPX ENERGY INC	(41,428)	(728,102)	(727,890)
WPX ENERGY INC	(49,363)	(857,355)	(867,308)
WR BERKLEY CORP	(18,493)	(568,011)	(696,446)
WW GRAINGER INC	4,700	826,853	976,754
WW GRAINGER INC	4,377	939,831	909,628
WYNDHAM WORLDWIDE CORP	8,500	399,041	427,890
WYNN RESORTS LTD	3,000	330,670	400,200
WYNN RESORTS LTD	1,200	75,766	160,080

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
WYNN RESORTS LTD	5,950	797,562	793,730
XCEL ENERGY INC	21,800	528,719	589,908
XCEL ENERGY INC	32,600	678,955	882,156
XCEL ENERGY INC	72,800	1,514,968	1,969,968
XCEL ENERGY INC	10,800	226,413	292,248
XEROX CORP	40,000	435,314	311,200
XEROX CORP	185,400	2,080,952	1,442,412
XEROX CORP	71,300	534,345	554,714
XILINX INC	10,700	340,997	389,266
XILINX INC	7,100	254,842	258,298
XILINX INC	14,044	417,447	510,921
XL GROUP PLC	51,700	1,067,781	1,112,067
XL GROUP PLC	72,500	1,967,478	1,559,475
XL GROUP PLC	69,574	1,404,284	1,496,537
XYLEM INC	29,800	1,066,594	830,824
YUM BRANDS INC	20,300	1,091,669	1,476,419
YUM BRANDS INC	16,200	835,367	1,178,226
YUM BRANDS INC	45,500	3,104,383	3,309,215
YUM BRANDS INC	16,011	628,337	1,164,480
ZIMMER HOLDINGS INC	500	27,326	31,465
ZIMMER HOLDINGS INC	9,700	567,050	610,421
ZIMMER HOLDINGS INC	(10,529)	(660,635)	(662,590)
ZIONS BANCORPORATION	3,100	52,111	63,209
ZIONS BANCORPORATION	16,100	384,079	328,279
ZIONS BANCORPORATION	5,500	414,205	112,145
<b>DOMESTIC STOCK</b>	<b>57,742,903</b>	<b>2,498,099,394</b>	<b>3,068,701,234</b>
888 HOLDINGS PLC	56,533	58,516	75,965
A P MOLLER MAERSK A/S B	130	1,207,001	1,016,769
AAREAL BANK AG	3,829	120,564	73,864
AASTRA TECHNOLOGIES LTD	1,700	35,921	31,679
ABB LTD REG	77,690	1,337,883	1,415,736
ABERDEEN ASSET MGMT PLC	375,335	1,543,923	1,727,899
ABSA GROUP LTD	15,853	331,201	327,281
ADECCO SA REG	21,037	1,397,162	1,024,443
ADIDAS AG	19,773	1,058,545	1,648,744
ADIDAS AG	29,018	1,617,967	2,419,626
ADITYA BIRLA MINERALS LTD	261,790	240,274	178,511
ADVANCED INFO SERVICE FOR RG	50,000	229,795	297,561
ADVANCED INFO SERVICE NVDR	128,800	545,689	766,517
AEGON NV	105,470	758,545	487,046
AEON FANTASY CO LTD	5,700	87,520	89,164
AFFIN HOLDINGS BERHAD	218,400	198,740	221,576
AFRICA ISRAEL INV LTD	10,450	71,325	39,677
AFRICA ISRAEL RTS	1,425	0	336
AFRICAN BANK INVESTMENTS LTD	78,826	322,383	395,139
AGILE PROPERTY HOLDINGS LTD	1,352,000	1,534,158	1,767,172
AGRIUM INC	3,500	248,197	308,285
AGRIUM INC	7,000	587,287	616,570
AGRIUM INC	9,100	625,997	801,541
AGRIUM INC	13,800	1,171,577	1,215,523
AHRESTY CORP	2,200	22,139	20,941
AIA GROUP LTD	506,000	1,580,736	1,803,474
AIR LIQUIDE SA	11,996	1,656,453	1,542,797
AIR WATER INC	14,000	161,339	177,093
AIRPORT FACILITIES CO LTD	8,300	43,550	37,319
AIXTRON SE	78,531	2,009,479	1,438,005
AKTIV KAPITAL ASA	3,503	24,008	18,407

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ALFA S.A.B. A	22,800	307,462	326,665
ALFA S.A.B. A	2,700	18,489	38,684
ALFRESA HOLDINGS CORP	1,200	46,976	55,533
ALLIANZ SE REG	9,670	1,727,318	1,077,397
ALPEN CO LTD	3,100	58,229	63,246
ALPHA CORP	1,300	17,686	16,591
ALTAREA	20	4,150	3,017
AMADEUS IT HOLDING SA A SHS	21,605	425,459	441,511
AMERICA MOVIL ADR SERIES L	12,800	304,596	341,120
ANGLO AMERICAN PLC	9,585	492,552	368,570
ANGLO AMERICAN PLC	19,990	788,840	768,671
ANGLO AMERICAN PLC	43,874	2,273,212	1,687,078
ANGLO AMERICAN PLC	67,858	2,763,958	2,609,330
ANHEUSER BUSCH INBEV NV	30,848	2,243,418	2,223,131
ANHEUSER BUSCH INBEV NV	33,462	1,337,614	2,411,515
ANHUI CONCH CEMENT CO LTD H	77,500	279,233	259,740
AOYAMA TRADING CO LTD	900	14,774	18,644
AOZORA BANK LTD	114,000	336,273	294,120
ARCELORMITTAL	11,900	428,345	205,777
ARKEMA	5,598	387,478	495,752
ARM HOLDINGS PLC	209,426	390,324	1,782,002
ARYZTA AG	6,090	284,763	302,266
ASAHI BROADCASTING CORP	3,400	18,186	18,992
ASAHI GLASS CO LTD	152,000	1,491,707	1,205,035
ASAHI GROUP HOLDINGS LTD	22,500	444,916	508,078
ASIA STANDARD INTL.GROUP	2,529	636	411
ASML HOLDING NV	8,385	337,045	426,606
ASPEN PHARMACARE HOLDINGS LT	100,412	1,154,416	1,628,586
ASTELLAS PHARMA INC	23,300	889,162	946,941
ASTRAZENECA PLC	23,309	1,039,385	1,021,770
ASTRAZENECA PLC	26,370	1,268,556	1,155,952
ASTRAZENECA PLC	46,820	2,028,043	2,052,395
ASUNARO AOKI CONSTRUCTION	5,000	27,996	29,369
ASUSTEK COMPUTER INC	42,000	380,865	424,192
ATEA ASA	35,409	197,674	377,063
ATLANTIA SPA	22,701	347,751	344,026
ATLAS COPCO AB A SHS	21,365	315,102	508,437
ATLAS COPCO AB A SHS	59,020	1,643,653	1,404,538
AURELIUS AG	1,546	61,063	68,036
AURIZON MINES LTD	37,651	186,515	203,692
AUST AND NZ BANKING GROUP	35,189	800,144	875,907
AUST AND NZ BANKING GROUP	45,270	1,016,377	1,126,838
AUST AND NZ BANKING GROUP	28,300	549,056	704,429
AUSTRALIAN DOLLAR	5,931	6,193	6,174
AUSTRALIAN DOLLAR	176,300	181,614	183,537
AUSTRALIAN DOLLAR	16,738	17,361	17,425
AUSTRALIAN DOLLAR	12,114	12,649	12,611
AUTOSTRADA TORINO MILANO SPA	2,800	28,925	15,157
AVIVA PLC	63,470	340,697	317,546
AVIVA PLC	138,900	812,266	694,929
AXA SA	14,414	241,924	204,131
AXA SA	63,879	1,169,751	904,653
AXIATA GROUP BERHAD	878,800	1,495,881	1,542,111
BADGER DAYLIGHTING LTD	856	21,986	23,437
BANCO BILBAO VIZCAYA ARGENTA	66,409	604,642	448,795
BANCO BRADESCO SA PREF	24,610	406,418	397,933
BANCO DO BRASIL S.A.	29,900	538,519	372,191

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
BANCO DO BRASIL S.A.	42,800	695,896	532,769
BANCO ESTADO RIO GRANDE SUL	40,600	477,387	354,069
BANCO SANTANDER SA	125,840	1,162,765	786,142
BANDO CHEMICAL INDUSTRIES	14,000	40,483	51,725
BANGKOK BANK PCL FOREIGN REG	245,400	926,729	1,548,215
BANGKOK BANK PUBLIC CO LTD	58,100	164,703	360,881
BANK HAPOALIM BM	9,677	30,433	35,921
BANK MANDIRI TBK PT	1,426,500	1,113,431	1,148,588
BANK OF CHINA LTD H	555,000	169,564	232,509
BANK OF CYPRUS PUBLIC CO LTD	170,417	439,226	101,500
BANK OF MONTREAL	4,100	237,826	243,481
BANK OF NOVA SCOTIA	7,500	411,545	416,013
BANQUE CANTONALE VAUDOIS REG	675	341,663	382,251
BARCLAYS PLC	94,200	349,780	333,850
BARCLAYS PLC	24,945	87,285	88,406
BARCLAYS PLC	199,190	1,195,042	705,940
BARRICK GOLD CORP	6,800	267,038	275,042
BASF SE	10,948	717,080	901,147
BASF SE	10,880	546,502	895,550
BASF SE	14,171	1,043,994	1,166,437
BAYER AG REG	11,382	943,129	801,590
BAYER AG REG	19,480	1,136,109	1,371,900
BAYER AG REG	17,411	1,290,457	1,226,188
BAYERISCHE MOTOREN WERKE AG	6,700	523,351	636,795
BEACH ENERGY LTD	208,992	135,325	304,599
BELLUNA CO LTD	8,950	49,168	71,179
BERENDSEN PLC	32,907	221,278	275,196
BEST DENKI CO LTD	7,000	17,217	17,008
BG GROUP PLC	38,391	767,037	904,260
BG GROUP PLC	108,913	2,480,473	2,565,333
BG GROUP PLC	58,566	1,065,324	1,379,461
BHP BILLITON LTD	31,659	939,254	1,171,678
BHP BILLITON LTD	8,937	351,241	330,752
BHP BILLITON LTD	40,565	1,454,391	1,501,283
BHP BILLITON PLC	22,341	763,931	716,318
BHP BILLITON PLC	10,181	324,225	326,433
BILLERUD AKTIEBOLAG	6,000	23,904	58,007
BLACKROCK ACWI EX US SMALL CAP	2,534,559	20,656,720	21,987,435
BLACKROCK ACWI EX US SUPERFUND	31,189,544	518,278,995	594,234,615
BLACKROCK GL EX US ALPHA TILT	4,994,699	100,126,273	104,772,807
BLACKROCK MSCI EM MKT FR FD B	635,598	25,820,900	26,652,607
BNP PARIBAS	12,513	848,168	502,644
BNP PARIBAS	25,393	1,679,611	1,020,030
BNP PARIBAS	23,909	1,651,376	960,418
BOART LONGYEAR LTD	59,660	293,509	260,237
BOMBARDIER INC B	67,700	278,801	286,438
BOUSTEAD SINGAPORE LTD	26,000	14,332	18,282
BOUYGUES SA	31,498	1,353,772	855,462
BP PLC	175,592	1,699,918	1,268,852
BP PLC	136,954	1,155,332	989,648
BP PLC	356,290	2,696,988	2,574,601
BRASKEM SA PREF A	21,800	311,735	154,210
BRAZILIAN REAL	36,285	19,253	19,155
BRAZILIAN REAL	62,608	33,252	33,051
BRICK LTD/THE	7,175	19,620	24,475
BRIDGESTONE CORP	4,600	92,167	109,750
BRITISH AMERICAN TOBACCO PLC	13,595	664,902	697,389

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
BRITISH AMERICAN TOBACCO PLC	49,063	2,453,806	2,516,807
BRITISH SKY BROADCASTING GRO	142,114	1,656,185	1,564,634
BROOKFIELD ASSET MANAGE CL A	10,340	325,470	341,013
BROOKFIELD OFFICE PROPERTIES	11,900	201,877	215,488
BROOKFIELD REAL ESTATE SERVI	1,369	19,024	19,220
BT GROUP PLC	263,067	443,260	900,499
BUKIT SEMBAWANG ESTATES LTD	10,000	37,208	37,986
BUNKA SHUTTER CO LTD	5,000	17,642	18,912
BUSAN CITY GAS CO LTD	1,100	20,190	17,812
CALTEX AUSTRALIA LTD	21,949	316,088	314,644
CALTEX AUSTRALIA LTD	6,513	100,577	93,366
CAMECO CORP	62,118	1,975,342	1,372,808
CANADIAN DOLLAR	3,168	3,207	3,207
CANADIAN DOLLAR	14,268	14,528	14,442
CANADIAN DOLLAR	49,630	49,723	50,236
CANADIAN TIRE CORP CLASS A	5,000	300,440	349,663
CANCOM AG	3,964	42,656	69,884
CANFOR PULP PRODUCTS INC	1,411	15,575	17,481
CANON INC	39,900	1,675,954	1,833,966
CARFINCO FINANCIAL GROUP INC	2,800	17,402	22,957
CASCADES INC	13,700	94,390	58,797
CATCHER TECHNOLOGY CO LTD	47,000	284,973	300,906
CATHAY PACIFIC AIRWAYS	90,000	204,877	152,673
CCL INDUSTRIES INC CL B	3,300	109,916	126,462
CEGID GROUP	659	16,270	13,188
CENTERRA GOLD INC	23,400	373,210	302,936
CENTRAL JAPAN RAILWAY CO	44	300,346	365,909
CEREBOS PACIFIC LTD	5,000	19,930	23,721
CERVUS EQUIPMENT CORP	1,750	31,249	32,770
CEWE COLOR HOLDING AG	1,000	33,265	44,061
CEZ AS	26,965	1,417,431	1,083,819
CHAMPION TECHNOLOGY HOLDINGS	194,000	6,589	2,551
CHAROEN POKPHAND FOOD FORGN	290,700	310,886	385,237
CHECK POINT SOFTWARE TECH	25,500	1,279,114	1,482,315
CHEUNG KONG INFRASTRUCTURE	65,000	376,413	385,002
CHINA CITIC BANK CORP LTD H	521,000	331,084	331,764
CHINA COMMUNICATIONS CONST H	347,000	322,332	348,890
CHINA CONSTRUCTION BANK H	291,000	240,413	226,941
CHINA GAOXIAN FIBRE FABRIC	176,000	23,447	27,027
CHINA LIFE INSURANCE CO LTD	652,924	390,373	583,437
CHINA LONGYUAN POWER GROUP H	2,597,000	2,311,169	2,052,091
CHINA MERCHANTS HLDGS INTL	350,000	1,475,047	1,134,672
CHINA MOBILE LTD	24,500	247,039	271,599
CHINA MOBILE LTD	152,500	1,484,852	1,690,568
CHINA NATIONAL BUILDING MA H	184,000	270,305	248,567
CHINA OVERSEAS LAND + INVEST	162,000	346,539	351,659
CHINA PETROLEUM + CHEMICAL H	276,000	337,164	297,426
CHINA PETROLEUM + CHEMICAL H	1,442,000	1,427,556	1,553,945
CHINA RESOURCES LAND LTD	950,000	1,736,886	1,829,525
CHINA SHENHUA ENERGY CO H	79,500	402,739	353,037
CHINA UNICOM HONG KONG LTD	834,000	1,576,832	1,485,725
CHIPMOS TECHNOLOGIES BERMUDA	4,656	40,793	62,390
CHORUS LTD	30,157	71,794	84,628
CHUGOKU BANK LTD/THE	20,000	270,852	253,491
CIA ENERGETICA MINAS GER PRF	18,000	284,518	358,993
CIA SANEAMENTO BASICO DE ADR	6,642	312,413	525,781
CIE FINANCIERE RICHEMON BR A	28,140	1,768,828	1,739,276

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
CIE FINANCIERE RICHEMON BR A	22,416	1,129,814	1,385,487
CLEANUP CORP	7,200	49,502	54,556
CNOOC LTD	285,000	589,104	607,638
CNOOC LTD	757,000	1,330,882	1,613,971
CNP ASSURANCES	3,538	83,713	49,637
COBHAM PLC	131,731	506,117	484,510
COCA COLA CENTRAL JAPAN CO	10,200	137,029	133,879
COGECO CABLE INC	2,000	95,834	99,195
COGECO INC	1,200	56,628	62,274
COLOPLAST B	2,161	331,937	399,861
COMMERZBANK AG	126,091	347,972	272,861
COMMONWEALTH BANK OF AUSTRAL	17,368	814,372	939,667
COMPAGNIE DE SAINT GOBAIN	14,110	676,533	590,979
CONTINENTAL AG	3,019	236,134	292,572
COOKSON GROUP PLC	28,521	315,066	336,007
COOKSON GROUP PLC	12,100	134,303	142,551
CORONA CORP	1,800	26,478	25,249
COSAN SA INDUSTRIA COMERCIO	68,400	1,094,695	1,195,186
COTT CORPORATION	20,400	131,657	132,772
COUNTRY GARDEN HOLDINGS CO	821,000	354,459	355,588
CRCAM BRIE PIC2 CCI	836	23,668	18,987
CREDIT SAISON CO LTD	5,300	102,568	114,437
CSE GLOBAL LTD	64,000	38,122	38,536
DAEGU DEPARTMENT STORE	3,530	48,730	41,856
DAELIM INDUSTRIAL CO LTD	2,918	280,992	271,112
DAIHATSU DIESEL MFG CO LTD	19,000	96,524	78,051
DAIKOKU DENKI CO LTD	3,400	40,790	48,885
DAIKYO INC	56,000	93,151	147,285
DAIMLER AG REGISTERED SHARES	10,881	771,496	601,480
DAIMLER AG REGISTERED SHARES	23,289	1,806,484	1,287,371
DAITO TRUST CONSTRUCT CO LTD	4,000	363,734	361,200
DAITO TRUST CONSTRUCT CO LTD	11,600	1,036,450	1,047,479
DAIWA HOUSE INDUSTRY CO LTD	19,000	247,579	246,052
DAIWA HOUSE INDUSTRY CO LTD	81,000	1,032,304	1,048,957
DAIWA INDUSTRIES LTD	7,000	45,603	35,506
DANISH KRONE	98,213	17,351	17,474
DANISH KRONE	42,104	7,525	7,491
DANONE	4,400	307,284	309,525
DANONE	33,888	2,320,594	2,383,908
DART GROUP PLC	14,844	16,292	17,385
DBS GROUP HOLDINGS LTD	146,000	1,126,411	1,647,264
DCC PLC	12,334	322,206	311,801
DELHAIZE GROUP	8,658	618,025	421,416
DENA CO LTD	50,400	1,643,829	1,579,951
DENSO CORP	31,000	1,034,090	1,012,950
DEUTSCHE BANK AG REGISTERED	15,400	556,762	669,978
DEUTSCHE LUFTHANSA REG	30,608	603,864	398,266
DEUTSCHE LUFTHANSA REG	37,400	727,765	486,642
DEUTSCHE POST AG REG	1,011	17,836	18,867
DEVOTEAM SA	865	23,147	13,624
DFA INTL SMALL CO PORTFOLIO	4,090,653	61,698,379	63,977,807
DIAGEO PLC	86,260	2,083,421	2,172,538
DISTRIBUIDORA INTERNACIONAL	130,984	552,361	627,577
DNB ASA	25,495	327,808	274,606
DONGFENG MOTOR GRP CO LTD H	254,000	193,595	501,599
DOOSAN HEAVY INDUSTRIES	5,841	351,317	275,479
DOWA HOLDINGS CO LTD	32,000	227,454	205,999

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
DRAEGERWERK AG PFD	886	22,893	99,677
DRAGON OIL PLC	40,476	355,355	385,489
DRB HICOM BHD	77,600	30,670	65,393
DSV A/S	9,846	226,630	224,229
DYDO DRINCO INC	900	34,308	36,633
E.ON AG	35,580	1,346,545	805,978
EADS NV	8,305	243,559	327,839
EADS NV	38,434	632,386	1,517,177
EAFE STOCK PERFORMANCE INDEX	376,914	8,869,188	8,889,899
EDION CORP	5,800	53,544	36,466
EDP ENERGIAS DE PORTUGAL SA	86,361	282,723	246,895
EDP ENERGIAS DE PORTUGAL SA	162,700	612,063	465,138
EIGHTEENTH BANK LTD/THE	7,000	17,434	19,726
ELMOS SEMICONDUCTOR AG	3,370	26,847	37,824
EMERGING MARKETS VALUE	193,507	25,699,982	25,194,281
EMPIRE CO LTD A	300	16,108	17,655
ENDESA SA	3,406	88,944	61,016
ENEL SPA	295,955	1,640,506	971,444
ENERCHINA HOLDINGS LTD	98,800	5,125	1,325
ENGHOUSE SYSTEMS LTD	1,900	28,027	26,924
ENGINEERING INGEGNERIA INFO	74	2,581	2,071
ENI SPA	29,405	538,397	652,671
ENI SPA	43,000	1,302,060	954,425
ENN ENERGY HOLDINGS LTD	458,000	1,536,386	1,608,778
ESUN HOLDINGS LTD	26,000	4,035	3,586
EURASIAN NATURAL RESOURCES	64,605	700,778	586,965
EURO CURRENCY	56,557	74,856	74,857
EURO CURRENCY	17,348	22,713	22,961
EURO CURRENCY	86,957	115,182	115,092
EURO CURRENCY	111,088	147,144	147,031
EURO CURRENCY	26,083	34,523	34,523
EURO CURRENCY	21,151	27,995	27,995
EURO CURRENCY	97	128	128
EXOR SPA	20,851	532,527	484,885
F TECH INC	700	10,021	14,518
FAIRFAX MEDIA LTD	225,700	188,055	162,126
FAITH INC	297	40,285	36,639
FALCO SD HOLDINGS CO LTD	3,900	42,460	43,716
FAMILYMART CO LTD	9,800	351,791	436,947
FANUC CORP	8,000	1,173,599	1,361,638
FANUC CORP	8,400	737,954	1,429,720
FERREXPO PLC	46,556	347,952	220,903
FIAT INDUSTRIAL	32,702	345,931	370,933
FIELDS CORP	37	60,141	65,107
FIRST JUKEN CO LTD	700	4,966	6,426
FIRST PACIFIC CO	514,000	548,335	557,878
FIRSTRAND LTD	104,622	314,211	341,129
FIRSTSERVICE CORP	634	19,183	17,334
FJ NEXT CO LTD	2,700	17,947	17,922
FORTESCUE METALS GROUP LTD	63,148	434,987	370,775
FORTUNE REIT	68,000	29,381	36,727
FRESENIUS MEDICAL CARE AG +	17,550	1,150,914	1,245,734
FRESENIUS SE + CO KGAA	4,309	326,570	430,019
FUBON FINANCIAL HOLDING CO	333,000	381,752	347,154
FUBON FINANCIAL HOLDING CO	495,942	312,721	517,022
FUJI KIKO CO LTD	7,000	30,543	26,126
FUJI SOFT INC	4,000	72,139	70,837

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
FUJIMORI KOGYO CO LTD	1,400	20,760	24,092
FUJITEC CO LTD	11,000	63,639	69,021
FUJITSU LTD	40,000	223,070	195,379
FUJITSU LTD	157,000	983,365	766,861
FUKOKU CO LTD	2,000	19,279	22,869
FUKUDA DENSHI CO LTD	400	10,237	11,988
FURUSATO INDUSTRIES LTD	1,900	18,823	19,584
FUTABA INDUSTRIAL CO LTD	23,600	159,041	127,392
GAJAH TUNGGAL TBK PT	981,500	104,149	274,997
GAS NATURAL SDG SA	27,051	536,369	376,651
GAZPROM OAO SPON ADR	26,827	318,617	309,584
GAZPROM OAO SPON ADR	118,250	1,363,349	1,364,605
GDF SUEZ	15,969	896,922	367,551
GENTING BHD	91,200	311,817	311,635
GENTING MALAYSIA BHD	425,800	441,689	540,341
GIMV NV	700	43,693	34,298
GIORDANO INTERNATIONAL LTD	102,000	62,705	88,881
GJENSIDIGE FORSIKRING ASA	31,941	337,196	359,649
GKN PLC	223,200	678,275	738,298
GLAXOSMITHKLINE PLC	44,051	942,442	1,019,335
GLAXOSMITHKLINE PLC	37,800	813,784	874,687
GLOBAL SOURCES LTD	1,828	19,590	11,260
GLOBE TELECOM INC	2,040	42,756	54,213
GOLDCORP INC	6,250	300,528	239,321
GOLDCORP INC	36,900	1,671,324	1,412,953
GOLDEN AGRI RESOURCES LTD	35,000	19,638	20,791
GRAN TIERRA ENERGY INC	40,300	354,825	259,842
GREAT EASTERN HOLDINGS LTD	2,000	23,879	21,789
GRIFOLS SA	72,833	1,463,182	1,833,974
GROUPE STERIA SCA	8,800	254,558	174,126
GRUMA S.A.B. B	50,300	102,686	137,985
GRUPO FINANCIERO BANORTE O	104,400	459,786	504,239
GRUPO FINANCIERO BANORTE O	237,100	1,051,859	1,145,163
GRUPO MEXICO SAB DE CV SER B	89,677	90,061	276,824
GRUPO SIMEC S.A. SER B	66,800	205,244	207,335
GWANGJUSHINSEGAE CO LTD	200	16,118	38,049
H I S CO LTD	4,700	97,680	152,458
H ONE CO LTD	1,900	17,150	21,726
HAI KWANG ENTERPRISE CORP	3,311	2,475	1,570
HANA FINANCIAL GROUP	8,900	315,766	305,953
HANA FINANCIAL GROUP	26,510	947,965	911,327
HANNOVER RUECKVERSICHERU REG	4,882	159,251	295,068
HEINEKEN NV	6,930	370,398	378,949
HENKEL AG + CO KGAA	23,674	1,275,933	1,448,871
HI LEX CORP	1,200	21,873	20,921
HINOKIYA HOLDINGS CO LTD	1,300	16,409	16,493
HITACHI CAPITAL CORP	9,600	119,346	159,790
HITACHI LTD	161,000	491,770	1,032,400
HITACHI LTD	203,000	1,331,191	1,301,722
HITACHI MEDICAL CORP	1,000	6,691	14,466
HIWIN TECHNOLOGIES CORP	182,000	1,665,865	1,726,004
HOKKAIDO ELECTRIC POWER CO	17,500	281,671	246,352
HOKKAIDO GAS CO LTD	8,000	25,358	26,351
HOKKAN HOLDINGS LTD	6,000	20,646	18,711
HOLCIM LTD REG	21,379	1,656,161	1,330,814
HON HAI PRECISION INDUSTRY	591,500	1,908,105	1,871,188
HONDA MOTOR CO LTD	23,000	878,555	834,216

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
HONG KONG DOLLAR	833,525	107,339	107,444
HONG KONG DOLLAR	148,260	19,117	19,111
HONG LEONG FINANCIAL GROUP	10,400	25,131	41,036
HONGKONG LAND HOLDINGS LTD	21,000	142,961	130,410
HORIZON NORTH LOGISTICS INC	10,100	52,453	60,112
HORNBACH HOLDING AG PRFD	213	7,446	15,787
HOSIDEN CORP	5,200	39,741	34,777
HSBC HOLDINGS PLC	192,591	2,007,040	1,736,015
HSBC HOLDINGS PLC	10,352	101,315	93,313
HSBC HOLDINGS PLC	91,230	688,388	822,347
HSBC HOLDINGS PLC	175,635	1,876,847	1,583,173
HSBC HOLDINGS PLC SPONS ADR	36,252	1,846,255	1,637,503
HTC CORP	10,500	310,279	159,252
HUNGARIAN FORINT	158,363	808	732
HYUNDAI MOBIS	1,187	133,926	322,975
HYUNDAI MOBIS	7,675	2,135,383	2,088,320
HYUNDAI MOTOR CO	1,548	355,530	367,781
HYUNDAI MOTOR CO	6,766	803,317	1,607,496
IAMGOLD CORP	15,400	300,802	190,951
ICICI BANK LTD SPON ADR	10,300	361,237	349,067
IDEMITSU KOSAN CO LTD	5,000	584,972	462,145
IHI CORP	69,000	181,454	167,650
IIDA HOME MAX	7,800	67,243	64,573
ILUKA RESOURCES LTD	22,990	323,031	406,873
IMASEN ELECTRIC INDUSTRIAL	1,500	18,598	20,684
IMMOBEL	50	2,271	1,885
IMPERIAL TOBACCO GROUP PLC	13,188	468,659	527,674
IMPERIAL TOBACCO GROUP PLC	24,500	782,569	980,286
IMPLENIA AG REG	600	16,626	19,997
INABATA + CO LTD	9,800	67,971	64,683
INCITEC PIVOT LTD	96,747	361,423	329,349
IND + COMM BK OF CHINA H	315,000	184,202	209,926
IND + COMM BK OF CHINA H	2,470,000	1,932,494	1,646,083
INDONESIAN RUPIAH	0	0	0
INDONESIAN RUPIAH	9,422,400	1,092	1,025
INDUSTRIAL ALLIANCE INSURANC	11,403	434,669	363,576
INDUSTRIAS CH S.A.B. SER B	19,300	85,309	87,697
INDUSTRIVARDEN AB C SHS	1,984	20,639	30,306
INFINEON TECHNOLOGIES AG	1,932	15,182	19,232
INFO SERVICES INTL DENTSU	4,800	40,417	39,136
INFOCOM CORP	214	348,526	245,238
INFORMA PLC	51,410	321,708	346,117
INFOSYS LTD SP ADR	22,200	1,235,831	1,051,170
ING GROEP NV CVA	39,281	303,476	276,953
ING GROEP NV CVA	136,190	1,632,033	960,214
INNOTECH CORP	3,400	20,070	20,440
INVEST REAL ESTATE INVESTME	10,358	40,866	53,365
INTERMEDIATE CAPITAL GROUP	9,573	37,462	39,920
ISRAELI SHEKEL	19,474	5,241	5,163
ITALMOBILIARE SPA	818	30,360	15,493
ITAU UNIBANCO HLDNG PREF ADR	79,720	1,266,988	1,250,807
ITAU UNIBANCO HOLDING SA	22,300	465,206	353,165
ITAUSA INVESTIMENTOS ITAU	1,180	0	349
ITAUSA INVESTIMENTOS ITAU PR	97,270	257,471	465,220
ITC NETWORKS CORP	6,300	39,613	41,029
ITOCU CORP	48,000	326,389	544,655
ITOCU ENEX CO LTD	16,200	100,662	93,128

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ITV PLC	182,979	259,379	248,698
J TRUST CO LTD	6,900	36,933	152,872
JACCS CO LTD	20,000	50,369	72,390
JAPAN CARLIT CO LTD	3,500	19,480	17,490
JAPAN TOBACCO INC	180	685,927	999,812
JAPAN TRANCITY CORP	5,000	17,252	17,283
JAPANESE YEN	933,800	11,607	11,695
JAPANESE YEN	336,000	4,311	4,208
JAPANESE YEN	1,031,777	12,720	12,922
JAPANESE YEN	4,219,006	52,382	52,840
JAPANESE YEN	1,040,000	12,873	13,025
JARDINE CYCLE + CARRIAGE LTD	34,000	442,159	1,296,193
JARDINE CYCLE + CARRIAGE LTD	12,000	476,775	457,480
JARDINE MATHESON HLDGS LTD	1,200	60,754	59,580
JC DECAUX SA	13,516	430,084	383,453
JFE HOLDINGS INC	14,100	303,293	266,831
JFE HOLDINGS INC	4,700	157,395	88,944
JFE SHOJI TRADE CORP	18,000	75,130	89,949
JIDOSHA BUHIN KOGYO CO LTD	4,000	27,251	27,553
JOHNSON MATTHEY PLC	39,529	1,279,888	1,485,338
JUNGHEINRICH PRFD	5,700	107,602	196,150
JUSTSYSTEMS CORP	4,200	7,306	12,730
JX HOLDINGS INC	71,500	339,795	405,655
JX HOLDINGS INC	93,600	632,550	531,039
JYSKE BANK REG	10,498	377,829	328,731
K1 VENTURES LTD	54,000	5,773	4,190
KAJIMA CORP	103,000	316,637	294,120
KANAMOTO CO LTD	3,000	20,151	33,252
KANG YONG ELECTRIC PCL FORGN	3,900	22,913	29,044
KAO CORP	19,300	506,069	518,969
KASAI KOGYO CO LTD	15,000	72,761	80,030
KASIKORNBANK PCL NVDR	75,100	357,178	399,312
KASUMI CO LTD	9,600	49,366	69,495
KAWASAKI HEAVY INDUSTRIES	115,000	330,070	348,550
KAWASUMI LABORATORIES INC	3,000	19,382	18,298
KAZAKHMYS PLC	50,578	752,014	707,149
KBC GROEP NV	12,794	374,317	247,398
KBC GROEP NV	12,000	456,819	232,045
KDDI CORP	121	633,910	795,604
KERRY GROUP PLC A	26,845	1,189,745	1,227,052
KGHM POLSKA MIEDZ SA	19,608	941,751	862,997
KIA MOTORS CORPORATION	8,660	227,225	639,083
KIA MOTORS CORPORATION	18,046	566,494	1,331,743
KINEPOLIS	23	810	2,144
KINKI SHARYO CO LTD	6,000	21,915	21,492
KINROSS GOLD CORP	41,770	473,413	374,173
KISCO HOLDINGS CO LTD	110	4,757	3,606
KOJIMA CO LTD	3,600	24,242	17,133
KOMATSU LTD	55,700	1,724,837	1,614,948
KONICA MINOLTA HOLDINGS INC	54,000	407,805	442,307
KONICA MINOLTA HOLDINGS INC	33,000	240,876	270,299
KONICA MINOLTA HOLDINGS INC	43,000	416,963	352,207
KONINKLIJKE AHOLD NV	49,909	653,603	632,959
KONINKLIJKE AHOLD NV	59,700	784,133	757,130
KONINKLIJKE DSM NV	24,957	1,276,913	1,430,774
KONISHI CO LTD	1,900	17,056	26,200
KOREA FLANGE CO LTD	940	19,527	11,270

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
KOREA ZINC CO LTD	1,978	534,828	640,591
KRUNG THAI BANK PUB CO FOREI	741,300	136,192	433,932
KT+G CORP	4,983	320,670	342,158
KTCS CORP	16,390	35,544	29,731
KUMAGAI GUMI CO LTD	23,000	20,567	23,621
KURABO INDUSTRIES LTD	36,000	65,680	67,180
KURITA WATER INDUSTRIES LTD	9,200	221,710	225,953
KYODO PRINTING CO LTD	9,000	25,165	24,798
KYOKUTO KAIHATSU KOGYO CO	6,200	24,757	59,636
LA MANCHA RESOURCES INC	16,000	34,403	46,156
LAI SUN DEVELOPMENT	8,894,658	105,004	138,733
LANXESS AG	7,668	316,359	610,461
LARSEN + TOUBRO GDR REG S	46,147	1,527,564	1,078,917
LAWSON INC	19,700	1,167,355	1,305,191
LECTRA	5,872	41,940	33,419
LEND LEASE GROUP	44,673	342,079	346,476
LENOVO GROUP LTD	354,000	227,521	339,957
LI + FUNG LTD	394,000	567,387	843,080
LINEDATA SERVICES	1,180	21,702	22,334
LION INDUSTRIES CORP BHD	37,000	31,202	17,118
LLOYDS BANKING GROUP PLC	1,062,720	1,032,103	535,139
LONDON STOCK EXCHANGE GROUP	28,572	355,752	504,796
LOPEZ HOLDINGS CORP	19,000	2,185	2,588
LUKOIL OAO SPON ADR	25,428	1,569,515	1,560,008
LYONDELLBASELL INDU CL A	22,100	974,487	923,338
MACNICA INC	4,700	110,569	109,958
MACQUARIE GROUP LTD	36,730	890,209	1,116,925
MAEDA ROAD CONSTRUCTION CO	6,000	58,881	72,741
MAEZAWA KASEI INDUSTRIES CO	1,800	20,885	21,259
MAGNA INTERNATIONAL INC	5,700	290,025	249,763
MAGNA INTERNATIONAL INC	23,600	1,237,622	1,034,105
MAGNA INTERNATIONAL INC	13,140	672,067	575,769
MAGNIT OJSC SPON GDR 144A	36,065	1,001,160	906,306
MAISONS FRANCE CONFORT	616	17,234	17,015
MALAYSIAN RINGGIT	3	1	1
MALTON BHD	97,800	23,637	17,130
MAN GROUP PLC	482,103	1,036,005	810,264
MARUBENI CORP	58,000	400,487	405,335
MARUBENI CORP	3,000	17,974	20,966
MATSUYA FOODS CO LTD	900	16,095	17,595
MAXVALU TOKAI CO LTD	1,600	22,087	22,363
MAZDA MOTOR CORP	335,000	778,567	549,627
MCPHERSON S LTD	1,000	3,434	2,020
MERCK KGAA	3,500	378,543	384,491
METCASH LTD	85,499	331,107	352,474
METRO HOLDINGS LTD	32,000	15,028	19,656
METRO INC	5,900	274,367	325,472
METSO OYJ	8,020	361,038	343,922
MEXICAN PESO (NEW)	1,294	99	99
MI DEVELOPMENTS INC	8,696	300,774	306,882
MICHELIN (CGDE)	10,950	790,742	817,688
MIKUNI COCA COLA BOTTLING CO	5,200	42,112	46,174
MILLICOM INTL CELLULAR SDR	15,869	982,341	1,685,241
MIMASU SEMICONDUCTOR INDUST	1,500	14,132	13,827
MIRACA HOLDINGS INC	6,700	257,001	264,744
MIRAIT HOLDINGS CORP	3,700	27,038	26,645
MIRVAC GROUP	314,755	400,710	424,340

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
MITANI CORP	1,600	22,212	22,944
MITSUBISHI CORP	37,600	877,528	820,800
MITSUBISHI ELECTRIC CORP	18,000	196,356	159,384
MITSUBISHI ESTATE CO LTD	103,000	1,882,502	1,836,959
MITSUBISHI GAS CHEMICAL CO	64,000	416,876	421,617
MITSUBISHI GAS CHEMICAL CO	58,000	317,099	382,090
MITSUBISHI SHOKUHN CO LTD	1,300	31,766	33,556
MITSUBISHI UFJ FINANCIAL GRO	57,800	304,647	280,150
MITSUBISHI UFJ FINANCIAL GRO	381,000	1,860,997	1,846,665
MITSUBISHI UFJ FINANCIAL GRO	173,800	847,791	842,390
MITSUMI + CO LTD	25,200	402,740	395,777
MITSUMI + CO LTD	74,900	1,293,254	1,176,337
MITSUMI HIGH TEC INC	9,300	47,059	57,073
MITSUMI HOME CO LTD	17,000	90,075	89,423
MITSUMI MATSUSHIMA CO LTD	27,000	55,610	53,090
MIYAZAKI BANK LTD/THE	8,000	17,329	20,440
MONADELPHOUS GROUP LTD	15,754	390,704	381,152
MONEY MARKET FD FOR EBT	204	204	204
MORGUARD CORP	600	50,866	55,873
MTI LTD	41	58,850	55,047
MUENCHENER RUECKVER AG REG	2,216	269,113	321,602
MUENCHENER RUECKVER AG REG	9,174	1,311,939	1,331,397
MUENCHENER RUECKVER AG REG	6,800	1,009,797	986,865
NAFCO CO LTD	1,600	27,389	28,956
NAMCO BANDAI HOLDINGS INC	12,000	197,675	172,534
NAMURA SHIPBUILDING CO LTD	18,200	89,149	72,485
NATIONAL AUSTRALIA BANK LTD	16,896	409,497	443,785
NATIONAL AUSTRALIA BANK LTD	56,999	1,277,739	1,497,118
NATIONAL BANK OF CANADA	7,600	603,677	593,107
NATIONAL BANK OF CANADA	10,600	378,221	827,228
NATIONAL GRID PLC	36,393	346,142	393,289
NATIONAL GRID PLC	53,300	520,081	575,999
NATIXIS	60,529	254,942	184,420
NEC FIELDING LTD	4,400	64,536	55,382
NEC MOBILING LTD	700	22,319	25,565
NESTLE SA REG	14,948	794,387	915,671
NESTLE SA REG	9,080	521,582	556,214
NESTLE SA REG	50,422	2,212,130	3,088,705
NEVSUN RESOURCES LTD	23,100	121,026	85,110
NEW ORIENTAL EDUCATIO SP ADR	52,839	1,109,326	1,412,386
NEW TAIWAN DOLLAR	28	1	1
NEW TAIWAN DOLLAR	2	0	0
NEW TAIWAN DOLLAR	13,697,908	463,739	468,970
NEW WORLD DEVELOPMENT	277,935	321,130	347,161
NEW ZEALAND DOLLAR	129	103	106
NEWALTA CORP	1,400	13,679	20,023
NEWCREST MINING LTD	55,454	1,987,200	1,518,309
NEXEN INC	10,700	395,143	206,754
NEXEN INC	50,845	1,106,518	982,470
NEXITY	7,775	199,586	221,659
NGK INSULATORS LTD	26,000	363,244	327,259
NIB HOLDINGS LTD	24,667	29,433	42,115
NICE SYSTEMS LTD SPONS ADR	52,140	1,852,623	2,003,219
NICHIHA CORP	4,000	45,879	49,145
NICHIREKI CO LTD	4,000	21,869	19,989
NIFTY CORP	19	15,557	25,819
NIHON YAMAMURA GLASS CO LTD	30,000	93,474	75,146

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
NIKON CORP	14,300	330,022	428,579
NINTENDO CO LTD	1,700	278,187	232,075
NIPPO CORP	37,000	292,370	381,840
NIPPON ANTENNA CO LTD	2,400	19,716	18,215
NIPPON DENSETSU KOGYO CO LTD	4,000	41,450	36,521
NIPPON FLOUR MILLS CO LTD	26,000	119,100	117,878
NIPPON MEAT PACKERS INC	35,000	500,015	449,308
NIPPON PAPER GROUP INC	12,700	273,744	254,493
NIPPON ROAD CO LTD	23,000	71,083	89,874
NIPPON SEISEN CO LTD	3,000	15,021	15,029
NIPPON STEEL TRADING CO LTD	15,000	47,947	43,584
NIPPON TELEGRAPH + TELEPHONE	16,300	736,141	740,028
NIPPON TELEGRAPH + TELEPHONE	26,700	1,133,528	1,212,192
NIPPON TELEGRAPH + TELEPHONE	32,400	1,562,273	1,470,975
NISSAN MOTOR CO LTD	23,600	213,942	247,099
NISSAN MOTOR CO LTD	117,500	1,201,156	1,230,259
NISSHIN FUDOSAN CO LTD	3,500	25,210	22,356
NOJIMA CORP	2,200	20,576	15,568
NOKIAN RENKAAT OYJ	8,545	277,005	405,228
NOMURA HOLDINGS INC	62,900	291,038	259,966
NOMURA REAL ESTATE HOLDINGS	7,200	107,011	126,876
NONG SHIM HOLDINGS CO	894	49,365	40,582
NORANDA INCOME FUND	25,900	140,892	149,693
NORDEA BANK AB	23,404	225,746	207,468
NORWEGIAN KRONE	11	2	2
NORWEGIAN KRONE	184,229	32,449	32,161
NOVARTIS AG REG	17,229	979,657	950,048
NOVARTIS AG REG	21,050	1,064,844	1,160,748
NOVARTIS AG REG	19,730	1,108,204	1,087,960
NOVO NORDISK A/S B	11,143	757,694	1,643,531
NTT DATA CORP	121	384,069	421,746
NTT DOCOMO INC	470	834,650	801,728
NTT DOCOMO INC	804	1,232,093	1,371,467
NUFLARE TECHNOLOGY INC	6	20,937	37,498
OBAYASHI ROAD CORP	8,000	21,919	23,846
OCEANAGOLD CORP CDI	49,397	105,185	115,191
OENON HOLDINGS INC	8,000	17,703	19,738
OHSHO FOOD SERVICE CORP	6,700	149,994	165,727
OI SA ADR	29,749	816,910	533,400
OITA BANK LTD/THE	31,000	101,634	88,522
OMV AG	18,686	785,482	632,517
ONESTEEL LTD	96,100	220,650	130,559
OPUS GROUP LTD	249	0	0
ORBOTECH LTD	13,104	182,839	143,096
ORIX CORP	2,690	239,221	258,741
ORIX CORP	6,340	534,177	609,822
ORIX CORP	5,320	327,815	511,711
OSAKA GAS CO LTD	82,000	314,721	331,718
OSAKA GAS CO LTD	247,000	973,198	999,198
OTP BANK PLC	19,878	342,266	350,303
OTSUKA HOLDINGS CO LTD	1,400	39,406	42,257
OTSUKA HOLDINGS CO LTD	10,700	298,608	322,963
OVERSEA CHINESE BANKING CORP	65,000	443,406	470,702
OVERSEA CHINESE BANKING CORP	16,000	84,305	115,865
OVERSEA CHINESE BANKING CORP	194,000	1,486,734	1,404,865
PACIFIC INDUSTRIAL CO LTD	3,000	16,578	18,749
PACIFIC RUBIALES ENERGY CORP	15,500	332,017	444,628

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
PARAGON GROUP COMPANIES PLC	16,900	48,654	49,398
PATRIZIA IMMOBILIEN AG	3,195	23,823	20,691
PEARSON PLC	73,233	873,112	1,379,466
PETROCHINA CO LTD H	964,000	1,375,236	1,463,816
PETROFAC LTD	66,085	643,412	1,861,867
PETROLEO BRASILEIRO SPON ADR	34,600	1,001,099	766,736
PETROPAVLOVSK PLC	28,488	381,606	220,569
PEUGEOT SA	22,779	650,882	273,453
PHILIPPINE PESO	130,018	3,042	3,080
PICC PROPERTY + CASUALTY H	274,000	381,444	343,659
PING AN INSURANCE GROUP CO H	202,000	2,048,578	1,689,897
PIOLAX INC	1,100	18,632	26,727
POCKET CARD CO LTD	4,800	16,893	21,642
POLISH ZLOTY	10,392	3,281	3,295
POU CHEN	5,202	3,166	4,461
POUND STERLING	5,563	9,033	9,033
POUND STERLING	63	102	103
POUND STERLING	70,290	112,710	114,141
POUND STERLING	19,620	31,613	31,859
POWER ASSETS HOLDINGS LTD	60,500	390,836	453,102
PRADA S.P.A.	250,300	1,166,004	1,700,340
PRECISION DRILLING CORP	22,000	306,382	202,642
PRIMERO MINING CORP	9,800	33,972	26,981
PROGRAMMED MAINTENANCE SERV	587	1,312	1,571
PRUDENTIAL PLC	136,890	1,423,248	1,677,170
PRUDENTIAL PLC	144,975	1,715,963	1,776,227
PTT PCL/FOREIGN	104,300	1,160,558	1,187,154
PUBLIC BANK BERHAD	85,800	341,793	388,453
PUBLIC POWER CORP	16,233	229,803	54,572
PUBLIGROUPE SA REG	316	41,970	47,001
QINETIQ GROUP PLC	113,147	228,813	281,113
QR NATIONAL LTD	327,398	1,156,594	1,240,649
RAKUTEN INC	1,849	1,768,340	2,061,006
RECTICEL	3,268	26,425	25,736
RELO HOLDINGS INC	3,900	45,960	115,469
RENAULT SA	9,834	597,001	446,767
RENAULT SA	12,260	580,631	556,982
REPLY SPA	631	17,808	14,223
RESONA HOLDINGS INC	58,700	260,136	250,694
REXEL SA	16,650	343,748	348,186
RIKEN CORP	4,000	15,073	17,033
RIKEN TECHNOS CORP	7,000	17,063	21,391
RIO TINTO LTD	11,858	392,301	819,075
RIO TINTO LTD	12,561	903,480	867,634
RIO TINTO PLC	18,913	847,207	1,054,186
RIO TINTO PLC	6,791	428,841	378,521
RIO TINTO PLC	23,500	1,352,874	1,309,859
RIO TINTO PLC	27,638	1,549,642	1,540,506
ROCHE HOLDING AG GENUSSSCHEIN	8,424	1,374,542	1,538,808
ROCHE HOLDING AG GENUSSSCHEIN	6,480	993,144	1,183,699
ROKKO BUTTER CO LTD	3,000	16,852	17,622
ROLLS ROYCE HLDGS PLC	16,952,262	27,315	27,528
ROLLS ROYCE HOLDINGS PLC	159,927	1,867,674	2,138,610
ROYAL BANK OF CANADA	4,100	233,128	236,924
ROYAL BANK OF CANADA	31,500	1,830,240	1,820,269
ROYAL DUTCH SHELL PLC A SHS	18,662	536,558	663,691
ROYAL DUTCH SHELL PLC A SHS	114,366	3,652,244	4,067,287

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
ROYAL DUTCH SHELL PLC A SHS	58,372	2,026,598	2,075,929
ROYAL DUTCH SHELL PLC B SHS	16,835	514,759	614,138
ROYAL DUTCH SHELL PLC B SHS	48,342	1,309,664	1,763,507
S+P TSE 60 INDEX FUTURES	400	0	0
SAAB AB B	7,200	144,777	119,940
SAAB AB B	9,270	167,941	154,423
SAFRAN SA	8,720	278,839	323,158
SAFRAN SA	18,810	682,667	697,087
SAFRAN SA	36,897	1,314,287	1,367,380
SAIPEM SPA	26,190	795,211	1,293,652
SAKARI RESOURCES LTD	540,000	818,046	859,775
SAKATA INX CORP	8,000	26,862	41,080
SAMSUNG ELECTR GDR REG S	5,120	1,608,542	3,128,320
SAMSUNG ELECTR GDR REG S	3,385	1,096,288	2,068,235
SAMSUNG ELECTRONICS CO LTD	1,259	966,713	1,548,510
SAMSUNG ELECTRONICS CO LTD	1,104	970,348	1,357,867
SAN AI OIL CO LTD	18,000	88,506	87,695
SAN IN GODO BANK LTD/THE	2,000	14,878	14,428
SANKYO FRONTIER CO LTD	2,000	15,843	13,050
SANOFI	4,707	327,645	359,219
SANOFI	19,489	1,284,466	1,487,320
SANOI INDUSTRIAL CO LTD	2,800	22,258	21,917
SANOYAS HOLDINGS CORP	6,400	23,525	19,558
SANY HEAVY EQUIPMENT INTL	1,320,000	1,357,779	1,012,407
SAP AG	10,648	718,009	705,926
SAPORO HOKUYO HOLDINGS INC	39,900	134,915	139,921
SAPUTO INC	3,400	159,555	158,893
SASEBO HEAVY INDUSTRIES CO	22,000	37,389	33,064
SCHNEIDER ELECTRIC SA	3,948	257,748	242,510
SCHNEIDER ELECTRIC SA	28,392	2,080,153	1,744,005
SCHULER AG	3,300	64,351	70,320
SCROLL CORP	11,400	48,614	46,260
SEADRILL LTD	21,390	731,684	827,094
SEIKA CORP	18,000	40,952	52,301
SEINO HOLDINGS CO LTD	35,000	215,853	243,284
SEKISUI HOUSE LTD	104,000	949,990	970,380
SEKISUI JUSHI CORP	4,000	32,404	39,326
SENSHU ELECTRIC CO LTD	3,500	50,531	48,350
SHARP CORP	178,000	1,863,010	1,150,329
SHIDAX CORP	4,400	18,249	18,626
SHINAGAWA REFRACTORIES CO	5,000	15,909	12,837
SHIZUOKA GAS CO LTD	5,500	35,825	39,884
SHOBUNSHA PUBLICATIONS INC	3,700	26,906	27,340
SIEMENS AG REG	6,644	617,747	615,293
SIGMA PHARMACEUTICALS LTD	337,218	204,982	233,455
SIME DARBY BERHAD	112,900	361,501	363,399
SINANEN CO LTD	18,000	88,517	80,030
SINGAMAS CONTAINER HLDGS	1,406,000	373,839	422,285
SINGAPORE DOLLAR	22,083	17,585	17,848
SINGAPORE DOLLAR	9,768	7,777	7,894
SJM HOLDINGS LTD	666,000	516,910	1,468,029
SK HOLDINGS CO LTD	1,935	337,595	208,032
SK HOLDINGS CO LTD	2,805	457,653	301,566
SK HYNIX INC	10,070	258,170	249,940
SK TELECOM	1,599	223,177	191,010
SK TELECOM CO LTD ADR	80,324	1,481,962	1,085,980
SKANDINAVISKA ENSKILDA BAN A	34,413	272,923	232,172

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
SKF AB B SHARES	14,214	330,051	337,203
SKY PERFECT JSAT HOLDINGS	225	93,947	98,347
SNAM SPA	59,633	296,676	283,664
SOCIETE BIC SA	3,288	329,921	362,116
SOCIETE GENERALE	22,164	1,491,268	523,926
SODEXO	4,459	294,008	355,047
SOFTBANK CORP	8,900	339,190	267,072
SOJITZ CORP	273,900	528,838	463,104
SOJITZ CORP	145,200	299,428	245,501
SOKEN CHEMICAL + ENGINEERING	1,700	24,869	14,776
SONY CORP	36,300	967,363	598,294
SONY CORP	73,700	2,077,197	1,214,719
SOUTH AFRICAN RAND	43,954	5,671	5,671
SOUTH AFRICAN RAND	14	2	2
SOUTH KOREAN WON	5	0	0
SOUTH KOREAN WON	41,596,607	36,504	36,807
SPECTRIS PLC	14,063	316,195	430,691
SRA HOLDINGS INC	2,100	19,299	23,934
STADA ARZNEIMITTEL AG	2,207	54,458	73,202
STANDARD CHARTERED PLC	14,356	355,493	351,079
STANDARD CHARTERED PLC	61,356	1,305,365	1,500,473
STANDARD LIFE PLC	83,546	268,795	303,350
STATOIL ASA	27,122	725,548	723,462
STERLITE INDUSTRIES INDI ADR	26,200	369,040	214,578
STORA ENSO OYJ R SHS	8,311	97,468	56,650
STUDIO ALICE CO LTD	5,000	40,929	83,599
SUEDZUCKER AG	6,792	211,860	206,715
SUEDZUCKER AG	3,200	75,797	97,392
SUMCO CORP	24,800	331,915	266,496
SUMIKIN BUSSAN CORP	7,000	16,272	17,972
SUMITOMO DENSETSU CO LTD	9,100	69,501	69,978
SUMITOMO ELECTRIC INDUSTRIES	56,600	747,544	771,963
SUMITOMO MITSUI FINANCIAL GR	7,500	225,527	242,720
SUMITOMO MITSUI FINANCIAL GR	24,900	1,727,158	805,831
SUMITOMO MITSUI TRUST HOLDIN	124,000	420,947	366,510
SUMITOMO RUBBER INDUSTRIES	30,300	363,294	421,988
SUMITOMO RUBBER INDUSTRIES	19,200	196,936	267,398
SUN HUNG KAI PROPERTIES	8,000	97,013	96,626
SUNCALL CORP	5,000	20,087	23,671
SUNCOR ENERGY INC	9,200	392,558	303,857
SUNCOR ENERGY INC	44,700	1,555,890	1,476,351
SUNCOR ENERGY INC	41,248	1,328,758	1,362,834
SUNCORP GROUP LTD	27,349	226,886	231,759
SUNCORP GROUP LTD	72,130	629,951	611,240
SUZUKEN CO LTD	5,300	159,610	160,636
SUZUKI MOTOR CORP	51,600	1,259,384	1,225,940
SVENSKA HANDELSBANKEN A SHS	14,673	341,508	475,325
SWEDBANK AB A SHARES	37,292	574,815	617,341
SWEDBANK AB A SHARES	39,398	628,772	652,204
SWEDISH KRONA	244,613	37,003	36,383
SWEDISH KRONA	130,108	19,287	19,352
SWISS FRANC	18,947	20,783	20,874
SWISS FRANC	13,534	14,770	14,911
SWISS FRANC	85,241	93,602	93,914
SWISS LIFE HOLDING AG REG	155	17,668	15,856
SYNGENTA AG REG	5,196	1,747,809	1,824,453
T+K TOKA CO LTD	200	3,044	2,755

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
TAIHEI DENGYO KAISHA LTD	3,000	18,699	24,948
TAIHEIYO CEMENT CORP	133,000	271,938	318,154
TAIHO KOGYO CO	1,700	19,123	21,951
TAISEI CORP	121,000	308,004	307,634
TAISHIN FINANCIAL HOLDING	320,013	56,661	123,805
TAIWAN SEMICONDUCTOR SP ADR	132,300	1,987,411	2,061,234
TAKAMATSU CONSTRUCTION GROUP	1,400	21,046	24,004
TAKARA LEBEN CO LTD	4,300	25,614	37,590
TAKIRON CO LTD	7,000	19,655	24,723
TALISMAN ENERGY INC	28,330	360,286	370,488
TATA MOTORS LTD SPON ADR	31,190	836,917	927,903
TATE + LYLE PLC	35,337	372,609	396,223
TAURON POLSKA ENERGIA SA	82,200	192,410	121,724
TAYLOR WIMPEY PLC	230,110	190,359	187,766
TBK CO LTD	4,000	16,378	26,050
TDC A/S	65,204	567,213	467,520
TDM BHD	23,300	19,263	36,267
TECHNIP SA	16,638	1,226,143	1,881,273
TECK RESOURCES LTD CLS B	11,500	322,313	429,060
TELECOM ITALIA RSP	377,100	480,991	354,369
TELECOM ITALIA SPA	875,600	1,399,066	994,916
TELEFONICA BRASIL S.A. PREF	12,900	370,637	370,459
TELEKOM MALAYSIA BHD	755,200	729,842	1,345,184
TELENOR ASA	39,400	698,496	723,573
TELENOR ASA	129,026	2,156,380	2,369,537
TELSTRA CORP LTD	192,059	536,908	707,798
TELSTRA CORP LTD	205,400	586,635	756,964
TEMBEC INC	3,500	18,960	10,699
TENCENT HOLDINGS LTD	79,900	649,827	2,513,048
TERA PROBE INC	1,400	16,651	12,677
TERNA SPA	116,759	495,625	434,247
TERUMO CORP	34,000	1,759,159	1,564,907
TESCO PLC	210,679	1,332,463	1,085,690
THAILAND BAHT	493,819	15,958	16,059
THAILAND BAHT	670,128	21,764	21,793
THE FOSCHINI GROUP LTD	22,958	258,038	381,481
THYSSENKRUPP AG	29,510	935,461	699,137
TIM PARTICIPACOES SA	257,220	1,044,247	1,539,817
TIM PARTICIPACOES SA ADR	17,736	279,081	530,838
TIONG WOON CORP HLDG LTD	103,000	51,646	20,395
TOA CORP	18,000	35,115	32,688
TOCHIGI BANK LTD/THE	14,000	60,197	48,043
TOKAI CORP (GIFU)	6,300	141,806	139,658
TOKAI RUBBER INDUSTRIES	3,700	43,394	43,884
TOKEN CORP	1,750	65,150	63,692
TOKIO MARINE HOLDINGS INC	11,600	327,424	299,135
TOKYO ENERGY + SYSTEMS INC	3,000	19,049	18,373
TOKYU CONSTRUCTION CO LTD	6,420	18,912	15,277
TOLL HOLDINGS LTD	47,673	288,723	290,832
TONENGENERAL SEKIYU KK	57,000	515,491	535,412
TOPPAN FORMS CO LTD	3,700	27,035	33,318
TOPRE CORP	8,600	88,801	81,212
TORONTO DOMINION BANK	4,400	357,248	371,837
TORONTO DOMINION BANK	26,300	2,197,650	2,222,569
TORONTO DOMINION BANK	6,700	487,099	566,206
TORSTAR CORP CL B	1,900	16,474	19,732
TOSEI CORP	49	17,982	19,945

## 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
TOTAL ACCESS COMMUNICA NVDR	301,200	612,090	808,098
TOTAL SA	9,873	613,546	471,341
TOTAL SA	36,997	2,098,688	1,766,253
TOTETSU KOGYO CO LTD	4,000	37,169	42,833
TOTVS SA	57,000	1,150,419	1,117,854
TOWA CORP	3,500	22,715	19,726
TOYOTA MOTOR CORP	12,000	489,344	496,712
TOYOTA MOTOR CORP	67,100	2,642,748	2,777,450
TOYOTA TSUSHO CORP	1,300	19,302	25,937
TRANSCOSMOS INC	2,900	34,180	41,551
TRANSPAC INDUSTRIAL HLDG LTD	15,000	22,737	23,337
TRICAN WELL SERVICE LTD	27,200	453,088	393,429
TUI TRAVEL PLC	135,697	432,767	420,872
TURKISH LIRA	4	2	2
TURKIYE GARANTI BANKASI	97,368	358,293	357,598
TURKIYE HALK BANKASI	30,735	199,804	214,924
UKC HOLDINGS CORP	1,800	25,509	24,888
UNIPAPEL SA	954	15,159	12,147
UNIPRES CORP	3,900	103,834	123,382
UNITED MICROELECTRONICS CORP	1,612,000	532,305	844,398
UNITED OVERSEAS BANK LTD	21,000	304,083	326,719
UNITED OVERSEAS BANK LTD	14,000	202,845	217,813
UNIVERSAL ROBINA CORP	15,823	8,535	24,360
UOB KAY HIAN HOLDINGS LTD	24,000	32,758	33,266
US SILVER CORP	8,100	16,471	13,528
UXC LTD	9,782	7,219	5,652
VALE SA PEF	39,700	539,218	868,693
VALE SA PEF	68,500	2,076,323	1,498,878
VARITRONIX INTERNATIONAL LTD	48,000	15,654	24,069
VEDAN INTERNATIONAL HOLDINGS	4,000	512	258
VEDANTA RESOURCES PLC	124,808	3,383,396	2,466,489
VESTEL ELEKTRONIK SANAYI	58,681	95,934	72,394
VIENNA INSURANCE GROUP AG	8,031	452,338	327,386
VILLAGE ROADSHOW LTD	4,548	14,320	15,388
VINCI SA	7,019	320,225	325,150
VITEC GROUP PLC/THE	1,671	7,020	18,078
VIVENDI	28,427	785,100	525,427
VODACOM GROUP LTD	44,312	486,925	618,069
VODAFONE GROUP PLC	220,562	572,458	610,663
VODAFONE GROUP PLC	549,590	1,299,697	1,521,631
VOESTALPINE AG	10,762	378,827	348,338
VOLKSWAGEN AG PFD	5,390	844,178	1,020,866
VOLVO AB B SHS	1,130	16,104	15,664
WAJAX CORP	2,131	78,651	107,591
WALMART DE MEXICO SPON ADR V	56,095	934,786	1,601,512
WANT WANT CHINA HOLDINGS LTD	1,158,000	1,089,476	1,427,022
WDS LTD	20,004	17,533	12,495
WENDEL	3,836	384,618	286,960
WESTJET AIRLINES LTD VV	28,200	415,310	401,613
WESTPAC BANKING CORP	19,653	440,489	465,050
WESTPAC BANKING CORP	27,810	634,001	658,070
WHEELOCK + CO LTD	106,000	327,281	357,990
WISTRON CORP	191,000	318,417	286,744
WM MORRISON SUPERMARKETS	63,022	320,194	287,161
WOODSIDE PETROLEUM LTD	33,463	1,417,854	1,216,496
WOOLWORTHS HOLDINGS LTD	68,947	319,104	432,445
WOORI FINANCE HOLDINGS CO	24,970	268,578	264,034

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
WOORI FINANCE HOLDINGS CO	29,030	309,609	306,965
WORLEYPARSONS LTD	54,596	1,430,699	1,605,649
XSTRATA PLC	22,597	468,032	432,074
XSTRATA PLC	103,477	1,688,748	1,978,568
YAMADA DENKI CO LTD	8,090	573,519	526,871
YANZHOU COAL MINING CO H	82,000	169,429	171,447
YELLOW HAT LTD	1,800	17,415	31,200
YONEX CO LTD	3,000	22,350	20,289
YUE YUEN INDUSTRIAL HLDG	59,000	128,516	197,738
ZIJIN MINING GROUP CO LTD H	718,000	346,763	235,084
ZOJIRUSHI CORP	16,000	25,420	56,109
ZURICH INSURANCE GROUP AG	2,800	678,557	684,845
<b>INTERNATIONAL STOCK</b>	<b>215,048,697</b>	<b>1,214,798,207</b>	<b>1,314,078,162</b>
PERMANENT COAL TRUST	151,863,284	151,863,284	151,863,284
PERMANENT COAL TRUST	1,013,688	1,013,688	1,013,688
<b>MONTANA LOANS</b>	<b>152,876,972</b>	<b>152,876,972</b>	<b>152,876,972</b>
ADAMS ST PART FUND 2003 US	13,755,840	13,755,840	14,840,942
ADAMS ST PART FUND 2004 NON US	3,521,670	3,521,670	3,586,219
ADAMS ST PART FUND 2004 US	10,379,264	10,379,264	10,965,101
ADAMS ST PARTNERS FUND 2002 US	21,868,217	21,868,217	23,573,129
ADAMS STR GLOBAL OPPORTUNITES	14,585,379	14,585,379	12,918,547
ADAMS STREET FUND V	23,138,743	23,138,743	25,646,566
ADAMS STREET PARTNERSHIP	3,556,375	3,556,375	3,852,952
ADAMS STREET PARTNERSHIP FUND	17,627,397	17,627,397	18,224,402
ADAMS STREET PTNRSH FND	3,137,201	3,137,201	3,531,114
AFFINITY ASIA PACIFIC FUND III	5,697,010	5,697,010	10,239,925
AMERICAN SECURITIES PTRNS VI	5,700,341	5,700,341	5,681,194
ARCLIGHT ENERGY PARTNERS FD V	1,272,182	1,272,182	1,399,785
ARCLIGHT ENERGY PTNRS FUND III	12,583,189	12,583,189	14,354,827
ARCLIGHT ENRGY PARTNERS FD II	3,907,251	3,907,251	4,612,521
AUSTIN VENTURES III	214,255	214,255	9,234
AVENUE SPECIAL SITUATIONS V	1	1	2,842,729
AXIOM ASIA PRIVATE CAP FUND II	7,857,208	7,857,208	8,536,668
BDCM OPPORTUNITY FUND III LP	6,968,099	6,968,099	8,046,127
BRIN NON US TRUST 2001 PRIM	470,268	470,268	313,753
BRIN VEN CAP III SECONDARY	1	1	12,520
BRIN VEN PART III SECONDARY	755,313	755,313	63,741
BRINSON NON U.S. TRUST 2000	656,607	656,607	530,721
BRINSON NON US 1999 PRIMARY FD	219,716	219,716	313,576
BRINSON NON US PARTNERSHIP FND	839,282	839,282	1,167,634
BRINSON NON US PARTNERSHIP TR	652,461	652,461	577,730
BRINSON NON US TRUST 2002 SEC	146,307	146,307	128,964
BRINSON NON US TRUST 2003 PRIM	630,415	630,415	788,310
BRINSON PART FUND TRUST 1996	1,347,645	1,347,645	211,254
BRINSON PARTNERSHIP	9,028,945	9,028,945	5,166,769
BRINSON PARTNERSHIP	6,126,663	6,126,663	7,511,117
BRINSON PARTNERSHIP FUND	374,670	374,670	480,573
BRINSON PARTNERSHIP FUND TR	7,576,740	7,576,740	8,908,004
BRINSON PARTNERSHIP FUND TRUST	1,255,301	1,255,301	259,825
BRINSON PARTNERSHIP FUND TRUST	2,817,784	2,817,784	736,146
BRINSON PARTNERSHIP FUND TRUST	142,679	142,679	11,342
BRINSON PARTNERSHIP FUND TRUST	3,781,322	3,781,322	1,254,295
BRINSON PARTNERSHIP FUND TRUST	9,033,419	9,033,419	8,001,875
BRINSON PARTNERSHIP FUND TRUST	9,575,738	9,575,738	7,788,877
BRINSON PARTNERSHIP FUND TRUST	1,308,020	1,308,020	990,510
BRINSON VEN CAP FUND IV	605,558	605,558	2,098,514
BRINSON VENTURE CAPITAL FD III	1	1	12,520

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
BRINSON VENTURE PARTNR FD III	640,076	640,076	63,333
CARLYLE PARTNERS IV, L.P.	19,944,293	19,944,293	29,759,717
CARLYLE VENTURE PARTNERS III	16,874,225	16,874,225	19,176,527
CCMP II	18,974,916	18,974,916	25,357,755
CENTERBRIDGE CAPITAL PTRNS II	6,153,995	6,153,995	6,083,803
CENTERBRIDGE SPECIAL CREDIT II	2,000,000	2,000,000	2,000,000
CENTERBRIDGE SPECIAL CREDIT PR	11,558,045	11,558,045	15,564,711
CIVC PRTNRS FUND IV A LP	6,589,109	6,589,109	8,287,445
DOVER STREET	13,782,386	13,782,386	18,577,623
EIF US POWER FUND IV LP	5,253,020	5,253,020	4,696,216
FIRST RESERVE FUND XII	16,633,348	16,633,348	17,741,229
FIRST RESERVE XI	23,908,434	23,908,434	23,150,752
GRIDIRON CAPITAL FUND II	5,882,556	5,882,556	5,832,813
GTCR X/A LP	7,069,993	7,069,993	6,867,968
HARBOURVEST 2007 DIRECT	15,688,317	15,688,317	16,219,570
HARBOURVEST INTL PVT EQTY VI	1,656,155	2,276,143	2,481,464
HELLMAN FRIEDMAN CAP PTRNS VI	3,040,752	3,040,752	2,885,722
HFCP VI	15,792,069	15,792,069	19,117,768
HIGHWAY 12 VENTURE II	7,899,232	7,899,232	10,442,161
INDUSTRY VENTURES FUND IV	6,304,488	6,304,488	6,877,541
JCF II LP	22,667,069	22,667,069	5,699,000
JLL PARTNERS FUND V LP	15,605,907	15,605,907	17,576,559
KKR 1987	1	1	0
KKR 1993	1	1	0
KKR 1996	2,765,346	2,765,346	1,153,088
KKR EUROPEAN FUND	3,969,650	3,969,650	3,408,131
LEXINGTON CAPITAL PARTNERS VIB	37,138,031	37,138,031	35,205,219
LEXINGTON CAPITAL PTRNS VII LP	16,426,565	16,426,565	19,190,746
LEXINGTON CAPITAL PTRS V LP	345,852	345,852	13,648,606
LEXINGTON MID MARKET II LP	4,115,109	4,115,109	4,524,863
MADISON DEARBORN CAP PART IV	13,752,678	13,752,678	10,879,097
MADISON DEARBORN CAP PTRNS VI	6,586,810	6,586,810	8,900,354
MATLIN PATTERSON GLB OPP	23,050,784	23,050,784	13,749,055
MDCP V	20,698,836	20,698,836	21,797,055
MHR INSTITUTIONAL III	17,346,887	17,346,887	21,900,480
MONTLAKE CAPITAL II L.P.	10,479,608	10,479,608	11,243,006
NB CO INVESTMENT PARTNERS LP	18,025,379	18,025,379	22,427,231
NORTHGATE V LP	7,200,000	7,200,000	6,844,867
OAK HILL CAPITAL PARTNERS II	20,672,451	20,672,451	25,601,300
OAK HILL III	13,492,070	13,492,070	14,892,924
OAKTREE CPTL MGMT OPPTY FD VII	2,845,836	2,845,836	24,180,679
OCM OPPORTUNITIES FD IVB LP	1	1	7,760
OCM OPPORTUNITIES FUND VIII LP	9,721,448	9,721,448	11,023,801
ODYSSEY INVESTMENT PTRNS IV	7,793,814	7,793,814	10,478,385
ODYSSEY INVT PARTN FD III	10,728,323	10,728,323	15,417,640
OPUS CAPITAL VENTURE VI	787,526	787,526	714,850
PERFORMANCE VENTURE CAPITAL II	9,654,385	9,654,385	11,256,656
PORTFOLIO ADVISORS FUND V(B)	6,237,940	6,237,940	7,187,341
PORTFOLIO ADVISORS IV (B)	20,440,022	20,440,022	25,185,786
PORTFOLIO ADVISORS IV (E)	10,966,513	10,966,513	10,778,657
PORTFOLIO ADVISORS SECONDARY	9,626,185	9,626,185	11,261,693
QUINTANA ENERGY PARTNERS TE LP	9,394,517	9,394,517	12,595,934
SIGULER GUFF SBO FUND II LP	6,000,000	6,000,000	7,048,272
SIGULER GUFF SM BUYOUT	19,154,258	19,154,258	23,124,093
STATE STREET SPIF ALT INV	75,070	15,056,925	15,352,739
TA XI	3,674,544	3,674,544	3,750,273
TERRA FIRMA III LIMITED PART	14,440,298	20,057,102	11,289,075

### 4/30/2012 Total Investments By Asset Type

<u>Security Name</u>	<u>Shares</u>	<u>Book Value</u>	<u>Market Value</u>
THAYER HIDDEN CREEK PTNRS II	7,684,136	7,684,136	13,400,972
TRILANTIC CAPITAL PARTNERS IV	7,168,183	7,168,183	8,823,488
VENTURE PARTNERSHIP ACQUIST	190,080	190,080	9,890
VERITAS CAPITAL PARTNERS IV	8,291,876	8,291,876	8,345,093
WCAS CAPITAL PARTNERS FUND IV	14,425,093	14,425,093	14,784,062
WCAS CAPITAL PARTNERS II	176,236	176,236	0
WCAS IX	6,088,468	6,088,468	7,508,195
WCAS X LP	19,724,573	19,724,573	21,229,715
<b>PRIVATE EQUITY</b>	<b>878,388,245</b>	<b>899,606,892</b>	<b>994,771,296</b>
ABR CHESAPEAKE FUND IV	5,100,000	5,100,000	5,358,662
ABR CHESAPEAKE III	19,198,141	19,198,140	19,184,836
AG CORE PLUS REALTY FD II	14,035,823	14,035,823	12,794,972
AG CORE PLUS REALTY FD III	7,350,000	7,350,000	7,234,171
AG REALTY FUND VII LP	14,842,000	14,842,000	13,444,418
AG REALTY REALTY FUND VIII	3,500,000	3,500,000	3,278,314
ALMANAC REALTY SECURITIES V	20,214,363	20,214,363	21,252,330
AMERICAN CORE REALTY FUND LLC	605	49,000,000	56,592,953
APOLLO REAL ESTATE FINANCE COR	10,000	10,000,000	6,611,414
AREFIN CO INVEST CORPORATION	8,336	8,336,000	7,422,573
BEACON CAPITAL PARTNERS FUND V	20,202,970	20,202,970	9,931,033
BOZEMAN PROPERTY	2,202,357	2,202,357	2,202,357
CALIFORNIA STREET PROP	222,692	222,692	222,692
CARLYLE EUROPE R E P III L P	13,261,340	19,022,654	19,058,516
CIM FUND III	20,212,386	20,212,386	21,219,145
CLARION LION PROPERTIES FUND	36,005	48,702,275	34,034,219
DRA ADVISORS VI	20,860,000	20,860,000	21,214,307
DRA GROWTH AND INCOME FUND VII	2,250,000	2,250,000	2,245,599
FIRST INTERSTATE BANK BILLINGS	20,000	20,000	20,000
GEM REALTY FUND IV LP	5,962,500	5,962,500	6,116,815
HUDSON REAL ESTATE FD IV CO IN	10,000,000	10,000,000	9,840,610
HUDSON REALTY CAPITAL FUND IV	15,000,000	15,000,000	10,486,380
INVESCO CORE REAL ESTATE USA	309	45,000,000	36,186,316
JER REAL EST PARTNERS FUND IV	6,236,748	6,236,748	3,402,913
JP MORGAN CB	60,446	92,733,976	101,204,028
LANDMARK REP VI	6,284,683	6,284,683	9,210,367
LIQUID REALTY FUN IV	13,777,040	13,777,040	11,226,345
MACQUARIE GBL PROP III ASIA	17,628,919	17,628,919	19,096,244
MOLPUS WOODLANDS FUND III LP	18,250,000	18,250,000	17,964,388
MORGAN STANLEY REAL ESTATE	27,536,302	27,536,302	6,149,985
MT COLONIAL DRIVE	8,350,112	8,350,112	8,339,652
NINTH AVENUE	594,514	594,514	594,514
NORTH PARK AVENUE	6,997,868	6,997,868	6,987,304
OCONNOR NTH AMER PROP PTNRS II	13,044,548	13,044,548	7,815,354
REALTY ASSOCIATES FUND IX	18,932,004	18,932,004	20,167,355
RMS FOREST GROWTH III LP	5,519,016	5,519,016	6,895,436
STRATEGIC PARTNERS VALUE	17,566,301	17,566,301	15,670,124
TA ASSOCIATES REALTY FUND	20,000,000	20,000,000	13,723,860
TIAA CREF ASSET MANAGEMENT	116,600	43,000,000	48,954,800
UBS TRUMBULL PROPERTY FUND	7,373	50,000,000	59,268,016
<b>REAL ESTATE</b>	<b>375,392,299</b>	<b>727,686,190</b>	<b>682,623,317</b>
<b>TOTAL BY TYPE</b>	<b>9,310,241,086</b>	<b>12,881,123,393</b>	<b>13,871,067,217</b>