

## Transamerica AllianceBernstein Dynamic Allocation VP^

Security Description	% of Total Market Value
U.S. Treasury Note, 1.000%, due 07/15/2013	4.53%
U.S. Treasury Note, 1.750%, due 07/31/2015	3.20%
U.S. Treasury Bond, 4.375%, due 05/15/2040	2.53%
U.S. Treasury Note, 0.250%, due 11/30/2013	2.15%
U.S. Treasury Note, 0.125%, due 09/30/2013	2.08%
U.S. Treasury Bond, 5.375%, due 02/15/2031	2.00%
U.S. Treasury Note, 3.125%, due 10/31/2016	1.61%
U.S. Treasury Note, 2.125%, due 12/31/2015	1.45%
Fannie Mac, 1.125%, due 07/30/2012	1.31%
U.S. Treasury Note, 0.875%, due 11/30/2016	1.29%
Freddie Mac, 4.500%, due 04/01/2041	0.99%
U.S. Treasury Note, 1.000%, due 09/30/2016	0.93%
Freddie Mac, 5.000%, due 12/01/2038	0.93%
Freddie Mac, 5.500%, due 04/01/2038	0.90%
Freddie Mac, 4.500%, due 09/01/2040	0.84%
Freddie Mac, 0.750%, due 03/28/2013	0.82%
U.S. Treasury Note, 3.500%, due 05/15/2020	0.75%
Fannie Mac, 4.000%, due 01/01/2041	0.71%
Fannie Mac, 4.500%, due 01/01/2040	0.65%
U.S. Treasury Note, 2.000%, due 11/15/2021	0.60%
U.S. Treasury Note, 0.750%, due 08/15/2013	0.59%
Fannie Mac, 4.000%, due 02/01/2041	0.59%
Freddie Mac, 5.000%, due 04/01/2040	0.59%
Freddie Mac, 4.000%, due 02/01/2041	0.58%
Fannie Mac, 6.000%, due 05/01/2038	0.58%
Fannie Mac, 3.500%, due 03/01/2041	0.55%
Fannie Mac, 5.000%, due 05/01/2040	0.55%
U.S. Treasury Bond, 3.625%, due 02/15/2021	0.54%
Fannie Mac, 4.500%, due 05/01/2025	0.47%
U.S. Treasury Note, 2.750%, due 02/15/2019	0.47%
U.S. Treasury Bond, 2.625%, due 11/15/2020	0.45%
Freddie Mac, 4.750%, due 11/17/2015	0.44%
Freddie Mac, 5.000%, due 02/01/2039	0.44%
U.S. Treasury Bond, 3.750%, due 08/15/2041	0.43%
Fannie Mac, 4.500%, due 08/01/2040	0.43%
Fannie Mac, 5.500%, due 04/01/2036	0.41%
Fannie Mac, 5.375%, due 06/12/2017	0.40%
U.S. Treasury Bond, 2.125%, due 08/15/2021	0.39%
Exxon Mobil Corp.	0.36%
Fannie Mac, 4.000%, due 06/01/2025	0.35%
Apple, Inc.	0.33%
GS Mortgage Securities Corp. II, 5.553%, due 04/10/2038, Series 2006-GG6, Class A4	0.33%

Security Description	% of Total Market Value
Fannie Mae, 5.500%, due 12/01/2023	0.33%
Fannie Mae, 5.500%, due 04/01/2034, Series 725425	0.32%
Fannie Mae, 5.000%, due 04/01/2040	0.30%
Fannie Mae, 3.500%, due 11/01/2025	0.29%
Fannie Mae, 5.500%, due 06/01/2038	0.28%
U.S. Treasury Note, 3.125%, due 11/15/2041	0.27%
Fannie Mae, 6.500%, due 11/01/2036	0.27%
Ginnie Mae, 4.500%, due 06/15/2039	0.26%
Freddie Mac, 5.500%, due 10/01/2038	0.24%
Fannie Mae, 6.625%, due 11/15/2030	0.24%
Ginnie Mae, 5.000%, due 10/15/2039	0.22%
LB-UBS Commercial Mortgage Trust, 5.870%, due 06/15/2038, Series 2006-C4, Class A4	0.22%
JPMorgan Chase & Co., 4.400%, due 07/22/2020	0.21%
International Business Machines Corp.	0.19%
Goldman Sachs Group, Inc., 7.500%, due 02/15/2019	0.18%
Citigroup, Inc., 8.500%, due 05/22/2019	0.18%
Chevron Corp.	0.18%
Bank of America Corp., 7.625%, due 06/01/2019	0.18%
Nestle SA	0.17%
Microsoft Corp.	0.17%
Fannie Mae, 4.000%, due 05/01/2039	0.17%
General Electric Co.	0.16%
Fannie Mae, 6.500%, due 11/01/2038	0.16%
Morgan Stanley, 6.625%, due 04/01/2018, Series MTN	0.16%
Procter & Gamble Co.	0.16%
AT&T, Inc., 4.450%, due 05/15/2021	0.15%
AT&T, Inc.	0.15%
Johnson & Johnson	0.15%
Google, Inc., Class A	0.15%
Pfizer, Inc.	0.15%
Fannie Mae, 6.500%, due 12/01/2037	0.15%
LB-UBS Commercial Mortgage Trust, 5.372%, due 09/15/2039, Series 2006-C6, Class A4	0.14%
Freddie Mac, 6.750%, due 03/15/2031	0.14%
Fannie Mae, 3.500%, due 01/01/2026	0.14%
KfW Bankengruppe, 4.500%, due 07/16/2018	0.14%
Republic of Israel, 5.125%, due 03/26/2019	0.13%
Fannie Mae, 4.000%, due 12/01/2040	0.13%
United Mexican States, 5.950%, due 03/19/2019	0.13%
Republic of Brazil, 8.875%, due 10/14/2019	0.13%
Oesterreichische Kontrollbank AG, 5.000%, due 04/25/2017	0.13%
Abbott Laboratories, 4.125%, due 05/27/2020	0.13%
Coca-Cola Co.	0.12%
Comcast Cable Communications Holdings, Inc., 9.455%, due 11/15/2022	0.12%
Vodafone Group PLC	0.12%
Philip Morris International, Inc.	0.12%
Ginnie Mae, 6.000%, due 06/15/2037	0.12%
Wells Fargo & Co.	0.12%
BP PLC	0.11%
Ginnie Mae, 5.500%, due 04/15/2040	0.11%
JPMorgan Chase & Co.	0.11%

Security Description	% of Total Market Value
Royal Dutch Shell PLC, Class A	0.11%
Intel Corp.	0.11%
HSBC Holdings PLC	0.11%
Freddie Mac, 6.000%, due 11/01/2037	0.11%
Novartis AG	0.11%
Fannie Mae, 4.000%, due 03/01/2024	0.10%
GlaxoSmithKline PLC	0.10%
Fannie Mae, 6.000%, due 03/01/2038	0.10%
Wal-Mart Stores, Inc.	0.10%
Merck & Co., Inc.	0.10%
Fannie Mae, 4.500%, due 04/01/2025	0.10%
Verizon Communications, Inc.	0.10%
Vodafone Group PLC, 4.375%, due 03/16/2021	0.10%
BHP Billiton, Ltd.	0.10%
Verizon Communications, Inc., 4.600%, due 04/01/2021	0.10%
Freddie Mac, 4.000%, due 11/01/2025	0.10%
Altria Group, Inc., 9.250%, due 08/06/2019	0.09%
Roche Holding AG	0.09%
Berkshire Hathaway Finance Corp., 5.400%, due 05/15/2018	0.09%
Total SA	0.09%
HSBC Bank USA NA, 4.875%, due 08/24/2020	0.09%
Oracle Corp.	0.09%
General Electric Capital Corp., 5.625%, due 09/15/2017	0.09%
E.I. du Pont de Nemours & Co., 4.250%, due 04/01/2021	0.09%
PepsiCo, Inc.	0.09%
Microsoft Corp., 4.000%, due 02/08/2021	0.09%
Johnson & Johnson, 3.550%, due 05/15/2021	0.09%
Fannie Mae, 5.000%, due 02/01/2024	0.09%
America Movil SAB de CV, 5.000%, due 03/30/2020	0.09%
McDonald's Corp.	0.09%
ConocoPhillips	0.08%
Royal Dutch Shell PLC, Class B	0.08%
Boeing Co., 6.000%, due 03/15/2019	0.08%
Freddie Mac, 4.500%, due 05/01/2023	0.08%
Cisco Systems, Inc.	0.08%
Berkshire Hathaway, Inc., 3.750%, due 08/15/2021	0.08%
Toyota Motor Corp.	0.08%
British American Tobacco PLC	0.08%
Schlumberger, Ltd.	0.08%
Cisco Systems, Inc., 5.900%, due 02/15/2039	0.08%
Credit Suisse First Boston Mortgage Securities Corp., 5.014%, due 02/15/2038, Series 2005-C1, Class A4	0.08%
NiSource Finance Corp., 6.800%, due 01/15/2019	0.08%
General Electric Capital Corp., 4.800%, due 05/01/2013	0.08%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.429%, due 12/12/2043, Series 2006-CB17, Class A4	0.08%
Citigroup Commercial Mortgage Trust, 5.364%, due 04/15/2040, Series 2004-C1, Class A4	0.08%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.552%, due 05/12/2045, Series 2006-CB16, Class A4	0.08%
QUALCOMM, Inc.	0.08%

Security Description	% of Total Market Value
JPMorgan Chase Commercial Mortgage Securities Corp., 5.814%, due 06/12/2043, Series 2006-CB15, Class A4	0.08%
Bear Stearns Cos., LLC, 5.700%, due 11/15/2014	0.07%
Bank of America Corp., 5.625%, due 07/01/2020	0.07%
CRH America, Inc., 8.125%, due 07/15/2018	0.07%
PepsiCo, Inc., 3.000%, due 08/25/2021	0.07%
Abbott Laboratories	0.07%
Progress Energy, Inc., 4.400%, due 01/15/2021	0.07%
Morgan Stanley, 5.500%, due 07/24/2020	0.07%
MetLife, Inc., 7.717%, due 02/15/2019	0.07%
Sanofi	0.07%
Fannie Mae, 5.000%, due 08/01/2040	0.07%
Siemens AG	0.07%
Kraft Foods, Inc., 5.375%, due 02/10/2020	0.07%
Commonwealth Bank of Australia	0.07%
SLM Corp., 5.125%, due 08/27/2012	0.07%
Occidental Petroleum Corp.	0.07%
Health Care REIT, Inc., 4.950%, due 01/15/2021	0.06%
Lincoln National Corp., 8.750%, due 07/01/2019	0.06%
Telefonica SA	0.06%
Citigroup, Inc.	0.06%
Royal Bank of Canada	0.06%
Weatherford International, Ltd., 9.625%, due 03/01/2019	0.06%
Export Development Canada, 3.500%, due 05/16/2013	0.06%
AT&T, Inc., 5.800%, due 02/15/2019	0.06%
Time Warner Cable, Inc., 5.000%, due 02/01/2020	0.06%
General Electric Capital Corp., 5.625%, due 05/01/2018	0.06%
Verizon Communications, Inc., 5.250%, due 04/15/2013	0.06%
AngloGold Ashanti Holdings PLC, 5.375%, due 04/15/2020	0.06%
ArcelorMittal, 6.125%, due 06/01/2018	0.06%
Berkshire Hathaway, Inc., Class B	0.06%
Toronto-Dominion Bank	0.06%
Home Depot, Inc.	0.06%
BG Group PLC	0.06%
Nabors Industries, Inc., 9.250%, due 01/15/2019	0.06%
Fannie Mae, 5.000%, due 11/01/2033, Series 725027	0.06%
Fannie Mae, 5.500%, due 05/01/2038	0.06%
Rio Tinto PLC	0.06%
HSBC Finance Corp., 7.000%, due 05/15/2012	0.06%
Walt Disney Co.	0.06%
State of California, 7.600%, due 11/01/2040	0.05%
Banco Santander SA	0.05%
BASF SE	0.05%
Canadian Natural Resources, Ltd., 5.900%, due 02/01/2018	0.05%
JP Morgan Chase Commercial Mortgage Securities Corp., 5.716%, due 02/15/2051, Series 2007-C1, Class A4	0.05%
TransCanada PipeLines, Ltd., 3.800%, due 10/01/2020	0.05%
Target Corp., 7.000%, due 01/15/2038	0.05%
Midamerican Energy Holdings Co., 5.875%, due 10/01/2012	0.05%
Amazon.com, Inc.	0.05%
General Electric Co., 5.250%, due 12/06/2017	0.05%

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Security Description	% of Total Market Value
BHP Billiton PLC	0.05%
Altria Group, Inc.	0.05%
Kinder Morgan Energy Partners, LP, 5.300%, due 09/15/2020	0.05%
Anadarko Petroleum Corp., 5.950%, due 09/15/2016	0.05%
Ameren Illinois Co., 9.750%, due 11/15/2018	0.05%
Fannie Mae, 5.000%, due 02/01/2034	0.05%
Royal Bank of Scotland PLC, 6.125%, due 01/11/2021	0.05%
United Technologies Corp.	0.05%
Kraft Foods, Inc., Class A	0.05%
Westpac Banking Corp.	0.05%
Kimberly-Clark Corp., 3.875%, due 03/01/2021	0.05%
Wal-Mart Stores, Inc., 4.250%, due 04/15/2021	0.05%
Caterpillar, Inc.	0.05%
Teck Resources, Ltd., 6.000%, due 08/15/2040	0.05%
AstraZeneca PLC	0.05%
Unilever NV	0.05%
Time Warner, Inc., 4.700%, due 01/15/2021	0.05%
General Electric Capital Corp., 2.950%, due 05/09/2016	0.05%
Pfizer, Inc., 6.200%, due 03/15/2019	0.05%
News America, Inc., 8.000%, due 10/17/2016	0.05%
Bristol-Myers Squibb Co.	0.05%
Anheuser-Busch InBev Worldwide, Inc., 4.375%, due 02/15/2021	0.05%
Entergy Texas, Inc., 7.125%, due 02/01/2019	0.05%
Visa, Inc., Class A	0.05%
Oncor Electric Delivery Co., LLC, 6.800%, due 09/01/2018	0.05%
IBM Corp., 5.700%, due 09/14/2017	0.05%
Diageo PLC	0.05%
Australia & New Zealand Banking Group, Ltd.	0.05%
Mitsubishi UFJ Financial Group, Inc.	0.05%
Bank of Nova Scotia	0.05%
Republic Services, Inc., 3.800%, due 05/15/2018	0.05%
Bank of America Corp.	0.05%
PNC Funding Corp., 5.125%, due 02/08/2020	0.05%
Hewlett-Packard Co.	0.05%
CVS Caremark Corp.	0.05%
Delhaize Group SA, 6.500%, due 06/15/2017	0.05%
Bayer AG	0.05%
UnitedHealth Group, Inc.	0.05%
ConAgra Foods, Inc., 5.875%, due 04/15/2014	0.04%
National Australia Bank, Ltd.	0.04%
3M Co.	0.04%
Time Warner Cable, Inc., 5.850%, due 05/01/2017	0.04%
Reynolds American, Inc., 6.750%, due 06/15/2017	0.04%
U.S. Bancorp	0.04%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.817%, due 06/15/2049, Series 2007-LD11, Class A4	0.04%
Amgen, Inc.	0.04%
ArcelorMittal, 9.850%, due 06/01/2019	0.04%
International Paper Co., 7.500%, due 08/15/2021	0.04%
Fannie Mae, 4.000%, due 09/01/2025	0.04%
Canon, Inc.	0.04%

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Security Description	% of Total Market Value
Hartford Financial Services Group, Inc., 6.300%, due 03/15/2018	0.04%
International Paper Co., 9.375%, due 05/15/2019	0.04%
Boeing Co.	0.04%
ENI SpA	0.04%
Honda Motor Co., Ltd.	0.04%
Energy Transfer Partners, LP, 6.125%, due 02/15/2017	0.04%
United Parcel Service, Inc., Class B	0.04%
International Business Machines Corp., 5.600%, due 11/30/2039	0.04%
BHP Billiton Finance USA, Ltd., 7.250%, due 03/01/2016	0.04%
Anglo American PLC	0.04%
AEP Texas Central Co., 6.650%, due 02/15/2033	0.04%
Anheuser-Busch InBev NV	0.04%
Fannie Mae, 6.000%, due 05/01/2038	0.04%
Fannie Mae, 5.500%, due 01/01/2024	0.04%
Tesco PLC	0.04%
SAP AG	0.04%
Vale Overseas, Ltd., 6.250%, due 01/23/2017	0.04%
AT&T, Inc., 5.350%, due 09/01/2040	0.04%
Wal-Mart Stores, Inc., 1.500%, due 10/25/2015	0.04%
Novo Nordisk A/S, Class B	0.04%
Deutsche Telekom International Finance BV, 5.875%, due 08/20/2013	0.04%
Petro-Canada, 6.050%, due 05/15/2018	0.04%
Union Pacific Corp.	0.04%
FirstEnergy Solutions Corp., 6.050%, due 08/15/2021	0.04%
Consolidated Edison Co., of New York, Inc., 5.300%, due 03/01/2035	0.04%
Citigroup, Inc., 5.850%, due 08/02/2016	0.04%
Wyeth, 5.500%, due 02/15/2016	0.04%
Dow Chemical Co., 8.550%, due 05/15/2019	0.04%
Comcast Corp., Class A	0.04%
SeaRiver Maritime, Inc., 2.100%, due 09/01/2012	0.04%
Standard Chartered PLC	0.04%
American Express Co.	0.04%
Credit Suisse USA, Inc., 5.850%, due 08/16/2016	0.04%
Alcoa, Inc., 5.720%, due 02/23/2019	0.04%
Wells Fargo & Co., 3.676%, due 06/15/2016	0.04%
PNC Funding Corp., 5.625%, due 02/01/2017	0.04%
Kraft Foods, Inc., 4.125%, due 02/09/2016	0.04%
DIRECTV Holdings LLC, 4.750%, due 10/01/2014	0.04%
Disney Walt Co., 5.500%, due 03/15/2019	0.04%
ConocoPhillips Holding Co., 6.950%, due 04/15/2029	0.04%
HSBC Bank USA NA, 4.625%, due 04/01/2014	0.04%
Barclays Bank PLC, 5.450%, due 09/12/2012	0.04%
BP Capital Markets PLC, 3.875%, due 03/10/2015	0.04%
Suncor Energy, Inc.	0.04%
McDonald's Corp., 5.000%, due 02/01/2019	0.04%
Transocean, Inc., 6.800%, due 03/15/2038	0.04%
Berkshire Hathaway, Inc., 3.200%, due 02/11/2015	0.04%
Wal-Mart Stores, Inc., 2.875%, due 04/01/2015	0.04%
Simon Property Group, LP, 5.750%, due 12/01/2015	0.04%
Novartis Capital Corp., 2.900%, due 04/24/2015	0.04%

Security Description	% of Total Market Value
Deutsche Bank AG, 6.000%, due 09/01/2017	0.04%
Merck & Co., Inc., 4.750%, due 03/01/2015	0.04%
CVS Caremark Corp., 4.750%, due 05/18/2020	0.04%
Procter & Gamble Co., 4.700%, due 02/15/2019	0.04%
Valero Energy Corp., 6.125%, due 02/01/2020	0.04%
Comcast Corp., 6.500%, due 01/15/2017	0.04%
Energy Transfer Partners, LP, 6.700%, due 07/01/2018	0.04%
Dominion Resources, Inc., 7.500%, due 06/30/2066	0.04%
Williams Partners, LP, 5.250%, due 03/15/2020	0.04%
UBS AG, 5.875%, due 07/15/2016	0.04%
Goldman Sachs Group, Inc.	0.04%
Norfolk Southern Corp., 5.257%, due 09/17/2014	0.04%
American Express Co., 5.500%, due 09/12/2016	0.04%
EMC Corp.	0.04%
European Investment Bank, 5.125%, due 05/30/2017	0.04%
European Investment Bank, 4.875%, due 02/15/2036	0.04%
Duke Energy Ohio, Inc., 5.700%, due 09/15/2012	0.04%
Home Depot, Inc., 5.400%, due 03/01/2016	0.04%
Oracle Corp., 5.250%, due 01/15/2016	0.04%
Time Warner Entertainment Co., LP, 8.375%, due 03/15/2023	0.04%
Noble Energy, Inc., 8.250%, due 03/01/2019	0.04%
Constellation Energy Group, Inc., 5.150%, due 12/01/2020	0.04%
Goldman Sachs Group, Inc., 5.350%, due 01/15/2016	0.04%
HCP, Inc., 6.000%, due 01/30/2017	0.04%
Anheuser-Busch Cos. LLC, 4.950%, due 01/15/2014	0.04%
American Express Co., 8.125%, due 05/20/2019	0.04%
Wells Fargo & Co., 5.625%, due 12/11/2017	0.04%
Wisconsin Electric Power Co., 2.950%, due 09/15/2021	0.04%
American International Group, Inc., 5.050%, due 10/01/2015	0.04%
Shell International Finance BV, 1.875%, due 03/25/2013	0.04%
Pacific Gas & Electric Co., 4.800%, due 03/01/2014	0.04%
WellPoint, Inc., 7.000%, due 02/15/2019	0.04%
Prudential Financial, Inc., 5.375%, due 06/21/2020	0.04%
Pfizer, Inc., 5.350%, due 03/15/2015	0.04%
Allianz SE	0.04%
Diageo Capital PLC, 7.375%, due 01/15/2014	0.04%
Amgen, Inc., 5.700%, due 02/01/2019	0.04%
Eli Lilly & Co.	0.04%
European Investment Bank, 1.750%, due 09/14/2012	0.04%
CSX Corp., 5.500%, due 08/01/2013	0.04%
Bottling Group LLC, 6.950%, due 03/15/2014	0.04%
United Technologies Corp., 4.875%, due 05/01/2015	0.04%
Bank of America Corp., 4.875%, due 01/15/2013	0.04%
Unilever PLC	0.04%
Capital One Financial Corp., 6.750%, due 09/15/2017	0.04%
Bear Stearns Cos., LLC, 5.550%, due 01/22/2017	0.04%
Barrick Gold Corp.	0.04%
Wachovia Corp., 5.500%, due 05/01/2013	0.04%
News America, Inc., 5.650%, due 08/15/2020	0.04%
Credit Suisse USA, Inc., 5.500%, due 08/15/2013	0.04%

Security Description	% of Total Market Value
Citigroup, Inc., 6.500%, due 08/19/2013	0.04%
Turner Broadcasting System, Inc., 8.375%, due 07/01/2013	0.04%
DIRECTV Holdings LLC, 4.600%, due 02/15/2021	0.04%
HP Enterprise Services LLC, 7.450%, due 10/15/2029	0.04%
John Deere Capital Corp., 5.250%, due 10/01/2012	0.04%
Barclays Bank PLC, 5.140%, due 10/14/2020	0.04%
Carolina Power & Light Co., 6.500%, due 07/15/2012	0.04%
Colgate-Palmolive Co.	0.04%
Cellco Partnership/Verizon Wireless Capital LLC, 5.550%, due 02/01/2014	0.04%
Goldman Sachs Group, Inc., 6.125%, due 02/15/2033	0.04%
Citigroup, Inc., 5.500%, due 04/11/2013	0.04%
Bank of America Corp., 5.375%, due 09/11/2012	0.04%
Mellon Capital IV, 6.244%, due 06/20/2012	0.04%
American Tower Corp., 5.050%, due 09/01/2020	0.04%
Canadian Natural Resources, Ltd.	0.03%
Plains All American Pipeline, LP, 8.750%, due 05/01/2019	0.03%
Waste Management, Inc., 7.100%, due 08/01/2026	0.03%
Daimler AG	0.03%
Telecom Italia Capital SA, 5.250%, due 10/01/2015	0.03%
E.I. du Pont de Nemours & Co.	0.03%
Honeywell International, Inc.	0.03%
Deutsche Telekom International Finance BV, 6.000%, due 07/08/2019	0.03%
Rio Tinto Finance USA, Ltd., 4.125%, due 05/20/2021	0.03%
Bank of America Corp., 5.650%, due 05/01/2018, Series MTNL	0.03%
Teva Pharmaceutical Industries, Ltd.	0.03%
XLIT, Ltd., 5.750%, due 10/01/2021	0.03%
Ford Motor Co.	0.03%
UBS AG	0.03%
Sumitomo Mitsui Financial Group, Inc.	0.03%
TECO Finance, Inc., 5.150%, due 03/15/2020	0.03%
Southern Co.	0.03%
Costco Wholesale Corp.	0.03%
Dow Chemical Co., 4.250%, due 11/15/2020	0.03%
Petrobras International Finance Co., 6.125%, due 10/06/2016	0.03%
Fannie Mae, 5.000%, due 03/01/2023	0.03%
AON Corp., 5.000%, due 09/30/2020	0.03%
Capital One Financial Corp., 4.750%, due 07/15/2021	0.03%
Hewlett-Packard Co., 4.300%, due 06/01/2021	0.03%
News America, Inc., 6.550%, due 03/15/2033	0.03%
Xerox Corp., 4.500%, due 05/15/2021	0.03%
Groupe Danone SA	0.03%
Jefferies Group, Inc., 6.875%, due 04/15/2021	0.03%
Medtronic, Inc.	0.03%
Caterpillar, Inc., 7.375%, due 03/01/2097	0.03%
Harris Corp., 6.375%, due 06/15/2019	0.03%
LVMH Moet Hennessy Louis Vuitton SA	0.03%
Spectra Energy Capital LLC, 6.200%, due 04/15/2018	0.03%
eBay, Inc.	0.03%
E.ON AG	0.03%
Telefonica Emisiones SAU, 6.421%, due 06/20/2016	0.03%

Security Description	% of Total Market Value
Air Liquide SA	0.03%
Simon Property Group, Inc., REIT	0.03%
CIGNA Corp., 4.500%, due 03/15/2021	0.03%
Monsanto Co.	0.03%
DIRECTV, Class A	0.03%
Bank of Montreal	0.03%
BNP Paribas SA	0.03%
Anadarko Petroleum Corp.	0.03%
Time Warner, Inc.	0.03%
Goldcorp, Inc.	0.03%
Imperial Tobacco Group PLC	0.03%
Takeda Pharmaceutical Co., Ltd.	0.03%
Mastercard, Inc., Class A	0.03%
Accenture PLC, Class A	0.03%
Potash Corp., of Saskatchewan, Inc.	0.03%
Computer Sciences Corp., 6.500%, due 03/15/2018	0.03%
Fannie Mae, 6.000%, due 07/01/2039	0.03%
Allstate Corp., 7.450%, due 05/16/2019	0.03%
Apache Corp.	0.03%
ABB, Ltd.	0.03%
American International Group, Inc., 5.600%, due 10/18/2016	0.03%
Target Corp.	0.03%
Ahold Finance USA LLC, 6.875%, due 05/01/2029	0.03%
Deutsche Telekom AG	0.03%
Lowe's Cos., Inc.	0.03%
Canadian National Railway Co.	0.03%
American International Group, Inc., 6.400%, due 12/15/2020	0.03%
Telefonica Emisiones SAU, 5.134%, due 04/27/2020	0.03%
Freeport-McMoRan Copper & Gold, Inc.	0.03%
Emerson Electric Co.	0.03%
Woolworths, Ltd.	0.03%
Viacom, Inc., 6.250%, due 04/30/2016	0.03%
News Corp., Class A	0.03%
Dow Chemical Co.	0.03%
Starbucks Corp.	0.03%
National Grid PLC	0.03%
Banco Bilbao Vizcaya Argentaria SA	0.03%
Mizuho Financial Group, Inc.	0.03%
GDF Suez	0.03%
Anadarko Petroleum Corp., 6.375%, due 09/15/2017	0.03%
Deutsche Bank AG	0.03%
ConocoPhillips Canada Funding Co. I, 5.625%, due 10/15/2016	0.03%
Celgene Corp.	0.03%
Fannie Mae, 5.000%, due 01/01/2013	0.03%
Cellco Partnership/Verizon Wireless Capital LLC, 8.500%, due 11/15/2018	0.03%
Nike, Inc., Class B	0.03%
Wesfarmers, Ltd.	0.03%
Texas Instruments, Inc.	0.03%
Hennes & Mauritz AB, Class B	0.03%
Telefonaktiebolaget LM Ericsson, Class B	0.03%

Security Description	% of Total Market Value
Newmont Mining Corp.	0.03%
Cisco Systems, Inc., 2.900%, due 11/17/2014	0.03%
TransCanada Corp.	0.03%
Gilead Sciences, Inc.	0.03%
MetLife, Inc.	0.03%
Caterpillar Financial Services Corp., 6.125%, due 02/17/2014	0.03%
Canadian Imperial Bank of Commerce	0.03%
SABMiller PLC	0.03%
France Telecom SA	0.03%
Shell International Finance BV, 4.375%, due 03/25/2020	0.03%
Praxair, Inc.	0.03%
Dominion Resources, Inc.	0.02%
Apache Corp., 5.250%, due 04/15/2013	0.02%
Walgreen Co.	0.02%
Viacom, Inc., 3.500%, due 04/01/2017	0.02%
NTT DoCoMo, Inc.	0.02%
Statoil ASA	0.02%
Goodrich Corp., 3.600%, due 02/01/2021	0.02%
Repsol YPF SA	0.02%
Wachovia Corp., 5.250%, due 08/01/2014	0.02%
Halliburton Co.	0.02%
Enterprise Products Operating LLC, 3.200%, due 02/01/2016	0.02%
Deere & Co.	0.02%
CBS Corp., 5.750%, due 04/15/2020	0.02%
ONEOK Partners, LP, 3.250%, due 02/01/2016	0.02%
AutoZone, Inc., 5.500%, due 11/15/2015	0.02%
Allergan, Inc.	0.02%
Yum! Brands, Inc., 3.875%, due 11/01/2020	0.02%
Fanuc Corp.	0.02%
National Oilwell Varco, Inc.	0.02%
TransCanada PipeLines, Ltd., 6.500%, due 08/15/2018	0.02%
Husky Energy, Inc., 7.250%, due 12/15/2019	0.02%
Ryder System, Inc., 3.500%, due 06/01/2017	0.02%
Mitsubishi Corp.	0.02%
Ingersoll-Rand Global Holding Co., Ltd., 6.875%, due 08/15/2018	0.02%
Caterpillar, Inc., 3.900%, due 05/27/2021	0.02%
Marsh & McLennan Cos., Inc., 4.800%, due 07/15/2021	0.02%
GlaxoSmithKline Capital, Inc., 5.650%, due 05/15/2018	0.02%
Enbridge, Inc.	0.02%
Prudential Financial, Inc., 3.000%, due 05/12/2016	0.02%
Kohl's Corp., 6.250%, due 12/15/2017	0.02%
Baxter International, Inc.	0.02%
Enersis SA, 7.400%, due 12/01/2016	0.02%
Goldman Sachs Group, Inc., 5.250%, due 10/15/2013	0.02%
Hess Corp., 6.000%, due 01/15/2040	0.02%
Philip Morris International, Inc., 5.650%, due 05/16/2018	0.02%
Mitsui & Co., Ltd.	0.02%
Commonwealth Edison Co., 5.800%, due 03/15/2018	0.02%
Yum! Brands, Inc.	0.02%
Georgia Power Co., 5.400%, due 06/01/2018, Series 2008-B	0.02%

Security Description	% of Total Market Value
Kimberly-Clark Corp.	0.02%
Anheuser-Busch InBev Worldwide, Inc., 5.375%, due 01/15/2020	0.02%
Coca-Cola Co., 4.875%, due 03/15/2019	0.02%
Norfolk Southern Corp.	0.02%
Noble Holding International, Ltd., 4.900%, due 08/01/2020	0.02%
AIA Group, Ltd.	0.02%
PNC Financial Services Group, Inc.	0.02%
Duke Energy Corp.	0.02%
Kinder Morgan Energy Partners, LP, 5.950%, due 02/15/2018	0.02%
Rio Tinto, Ltd.	0.02%
Schneider Electric SA	0.02%
Bunge, Ltd. Finance Corp., 4.100%, due 03/15/2016	0.02%
Lockheed Martin Corp.	0.02%
Cenovus Energy, Inc.	0.02%
Exelon Corp.	0.02%
Nippon Telegraph & Telephone Corp.	0.02%
Telecom Italia Capital SA, 7.175%, due 06/18/2019	0.02%
Reckitt Benckiser Group PLC	0.02%
Softbank Corp.	0.02%
NBCUniversal Media LLC, 5.150%, due 04/30/2020	0.02%
Barclays PLC	0.02%
Marsh & McLennan Cos., Inc., 5.750%, due 09/15/2015	0.02%
Xstrata PLC	0.02%
Humana, Inc., 6.450%, due 06/01/2016	0.02%
Enterprise Products Operating LLC, 5.200%, due 09/01/2020	0.02%
FirstEnergy Corp., 7.375%, due 11/15/2031, Series C	0.02%
Biogen Idec, Inc.	0.02%
JPMorgan Chase & Co., 4.625%, due 05/10/2021	0.02%
Nextera Energy, Inc.	0.02%
Rio Tinto Finance USA, Ltd., 6.500%, due 07/15/2018	0.02%
Automatic Data Processing, Inc.	0.02%
American Tower Corp., Class A	0.02%
Smith & Nephew PLC	0.02%
Prudential PLC	0.02%
U.S. Bancorp, 4.200%, due 05/15/2014	0.02%
Petrobras International Finance Co., 5.750%, due 01/20/2020	0.02%
Travelers Cos., Inc.	0.02%
Westpac Banking Corp., 4.875%, due 11/19/2019	0.02%
WellPoint, Inc.	0.02%
Vivendi SA	0.02%
Fresenius Medical Care AG & Co., KGaA	0.02%
United Parcel Service, Inc., 4.500%, due 01/15/2013	0.02%
Danaher Corp.	0.02%
Enel SpA	0.02%
Hess Corp., 8.125%, due 02/15/2019	0.02%
Goldman Sachs Group, Inc., 6.000%, due 06/15/2020	0.02%
Cie Financiere Richemont SA	0.02%
East Japan Railway Co.	0.02%
Time Warner Cable, Inc.	0.02%
ING Groep NV	0.02%

Security Description	% of Total Market Value
L'Oreal SA	0.02%
CSX Corp.	0.02%
Medco Health Solutions, Inc.	0.02%
CenturyLink, Inc.	0.02%
Prudential Financial, Inc.	0.02%
FedEx Corp.	0.02%
SLM Corp., 5.375%, due 05/15/2014	0.02%
Hitachi, Ltd.	0.02%
Iberdrola SA	0.02%
Keuhne & Nagel International AG	0.02%
Devon Energy Corp.	0.02%
Nissan Motor Co., Ltd.	0.02%
Precision Castparts Corp.	0.02%
EOG Resources, Inc.	0.02%
ACE, Ltd.	0.02%
Komatsu, Ltd.	0.02%
Deutsche Bank Financial LLC, 5.375%, due 03/02/2015	0.02%
Credit Suisse Group AG	0.02%
Reed Elsevier Capital, Inc., 8.625%, due 01/15/2019	0.02%
General Mills, Inc.	0.02%
Morgan Stanley	0.02%
Bank of New York Mellon Corp.	0.02%
Seven & I Holdings Co., Ltd.	0.02%
European Aeronautic Defence and Space Co., NV	0.02%
Zurich Financial Services AG	0.02%
Japan Tobacco, Inc.	0.02%
Newcrest Mining, Ltd.	0.02%
Marathon Oil Corp.	0.02%
Dell, Inc.	0.02%
priceline.com, Inc.	0.02%
Tyco International, Ltd.	0.02%
Syngenta AG	0.02%
General Dynamics Corp.	0.02%
Linde AG	0.02%
Intuitive Surgical, Inc.	0.02%
Teck Resources, Ltd., Class B	0.02%
ASML Holding NV	0.02%
Viacom, Inc., Class B	0.02%
TJX Cos., Inc.	0.02%
Cognizant Technology Solutions Corp., Class A	0.02%
Covidien PLC	0.02%
Volkswagen AG, 1.953%	0.02%
State Street Corp.	0.02%
Shin-Etsu Chemical Co., Ltd.	0.02%
British Sky Broadcasting Group PLC	0.02%
Inditex SA	0.02%
Johnson Controls, Inc.	0.02%
Alexion Pharmaceuticals, Inc.	0.02%
Aflac, Inc.	0.02%
Williams Cos., Inc.	0.02%

Security Description	% of Total Market Value
Singapore Telecommunications, Ltd.	0.02%
El Paso Corp.	0.02%
Gas Natural SDG SA	0.02%
BAE Systems PLC	0.02%
Sonova Holding AG	0.02%
Rolls-Royce Holdings PLC	0.02%
Illinois Tool Works, Inc.	0.02%
Nordea Bank AB	0.02%
Panasonic Corp.	0.02%
Manulife Financial Corp.	0.02%
Chubb Corp.	0.02%
American Electric Power Co., Inc.	0.02%
Genworth Financial, Inc., 6.515%, due 05/22/2018	0.02%
Nokia OYJ	0.02%
Astellas Pharma, Inc.	0.02%
Muenchener Rueckversicherungs AG	0.02%
Ecolab, Inc.	0.02%
Mitsubishi Estate Co., Ltd.	0.02%
Public Storage, REIT	0.02%
Express Scripts, Inc.	0.02%
Compass Group PLC	0.02%
Archer-Daniels-Midland Co.	0.02%
Petrofac, Ltd.	0.02%
Sony Corp.	0.02%
Holcim, Ltd.	0.02%
Vinci SA	0.02%
Bayerische Motoren Werke AG	0.02%
McKesson Corp.	0.02%
Baker Hughes, Inc.	0.02%
KDDI Corp.	0.02%
FirstEnergy Corp.	0.02%
Mitsubishi Electric Corp.	0.02%
Yamana Gold, Inc.	0.02%
Koninklijke KPN NV	0.02%
V.F. Corp.	0.02%
Aetna, Inc.	0.01%
Marsh & McLennan Cos., Inc.	0.01%
WM Morrison Supermarkets PLC	0.01%
Standard Life PLC	0.01%
Corning, Inc.	0.01%
Sun Hung Kai Properties, Ltd.	0.01%
Assicurazioni Generali SpA	0.01%
Tullow Oil PLC	0.01%
Intesa Sanpaolo SpA	0.01%
Range Resources Corp.	0.01%
PG&E Corp.	0.01%
Dollar General Corp.	0.01%
DISH Network Corp., Class A	0.01%
BT Group PLC, Class A	0.01%
Toshiba Corp.	0.01%

Security Description	% of Total Market Value
Bunge, Ltd. Finance Corp., 5.100%, due 07/15/2015	0.01%
Coach, Inc.	0.01%
Koninklijke Philips Electronics NV	0.01%
SSE PLC	0.01%
Woodside Petroleum, Ltd.	0.01%
Thermo Fisher Scientific, Inc.	0.01%
Deutsche Boerse AG	0.01%
Cheung Kong Holdings, Ltd.	0.01%
UnitedHealth Group, Inc., 6.000%, due 02/15/2018	0.01%
BlackRock, Inc., Class A	0.01%
Westfield Group, REIT	0.01%
DBS Group Holdings, Ltd.	0.01%
Pernod-Ricard SA	0.01%
Nordstrom, Inc., 6.250%, due 01/15/2018	0.01%
Comcast Corp., Special Class A, Class A	0.01%
United Overseas Bank, Ltd.	0.01%
BB&T Corp.	0.01%
Cummins, Inc.	0.01%
Sysco Corp.	0.01%
Centrica PLC	0.01%
Northrop Grumman Corp.	0.01%
Tyson Foods, Inc., Class A	0.01%
Quest Diagnostics, Inc.	0.01%
Rogers Communications, Inc., Class B	0.01%
Marathon Petroleum Corp., 5.125%, due 03/01/2021	0.01%
Casino Guichard Perrachon SA	0.01%
Mead Johnson Nutrition Co., Class A	0.01%
Fannie Mae, 6.000%, due 03/01/2038	0.01%
Pall Corp.	0.01%
CRH PLC	0.01%
Lorillard, Inc.	0.01%
Hess Corp.	0.01%
Air Products & Chemicals, Inc.	0.01%
Land Securities Group PLC, REIT	0.01%
Motorola Mobility Holdings, Inc.	0.01%
Yahoo! Inc.	0.01%
Canadian Pacific Railway, Ltd.	0.01%
Xerox Corp., 8.250%, due 05/15/2014	0.01%
Sumitomo Corp.	0.01%
Capital One Financial Corp.	0.01%
Spectra Energy Corp.	0.01%
Cie de St-Gobain	0.01%
Kraft Foods, Inc., 6.250%, due 06/01/2012	0.01%
Hong Kong Exchanges & Clearing, Ltd.	0.01%
General Motors Co.	0.01%
Estee Lauder Cos., Inc., Class A	0.01%
Moody's Corp.	0.01%
Hutchison Whampoa, Ltd.	0.01%
Progress Energy, Inc.	0.01%
Julius Baer Group, Ltd.	0.01%

Security Description	% of Total Market Value
Principal Financial Group, Inc., 7.875%, due 05/15/2014	0.01%
Lindt & Spruengli AG	0.01%
General Growth Properties, Inc., REIT	0.01%
Tokio Marine Holdings, Inc.	0.01%
Eurasian Natural Resources Corp., PLC	0.01%
HCP, Inc., REIT	0.01%
Ventas, Inc., REIT	0.01%
Public Service Enterprise Group, Inc.	0.01%
Associated British Foods PLC	0.01%
Kinder Morgan, Inc.	0.01%
EQT Corp.	0.01%
Enterprise Products Operating LLC, 5.600%, due 10/15/2014	0.01%
Telstra Corp., Ltd.	0.01%
KAO Corp.	0.01%
Cie Generale D'optique Essilor International SA	0.01%
Carnival Corp.	0.01%
AutoZone, Inc.	0.01%
Cooper Industries PLC, Class A	0.01%
HJ Heinz Co.	0.01%
PPL Corp.	0.01%
Apollo Group, Inc., Class A	0.01%
Broadcom Corp., Class A	0.01%
QBE Insurance Group, Ltd.	0.01%
Continental Resources, Inc.	0.01%
Mitsui Fudosan Co., Ltd.	0.01%
American Water Works Co., Inc.	0.01%
Bridgestone Corp.	0.01%
Svenska Handelsbanken AB, Class A	0.01%
Gap, Inc.	0.01%
TeliaSonera AB	0.01%
Synthes, Inc.	0.01%
CSL, Ltd.	0.01%
Intertek Group PLC	0.01%
Royal Bank of Scotland Group PLC	0.01%
INPEX Corp.	0.01%
Reed Elsevier PLC	0.01%
Chesapeake Energy Corp.	0.01%
Consolidated Edison, Inc.	0.01%
International Power PLC	0.01%
Kingfisher PLC	0.01%
Atlas Copco AB, Class A	0.01%
Volvo AB, Class B	0.01%
ITOCHU Corp.	0.01%
Denso Corp.	0.01%
Unibail-Rodamco Se, REIT	0.01%
Mosaic Co.	0.01%
Koninklijke Ahold NV	0.01%
JX Holdings, Inc.	0.01%
Oversea-Chinese Banking Corp.	0.01%
Actelion, Ltd.	0.01%

<b>Security Description</b>	<b>% of Total Market Value</b>
Becton, Dickinson and Co.	0.01%
Boston Properties, Inc., REIT	0.01%
Nordstrom, Inc.	0.01%
ARM Holdings PLC	0.01%
CLP Holdings, Ltd.	0.01%
Daiichi Sankyo Co., Ltd.	0.01%
EnCana Corp.	0.01%
Kohl's Corp.	0.01%
Pargesa Holding SA (Bearer Shares)	0.01%
J. Sainsbury PLC	0.01%
HCA Holdings, Inc.	0.01%
SLM Corp.	0.01%
Waste Management, Inc.	0.01%
CIGNA Corp.	0.01%
Origin Energy, Ltd.	0.01%
Glencore International PLC	0.01%
Raytheon Co.	0.01%
Reynolds American, Inc.	0.01%
Bed Bath & Beyond, Inc.	0.01%
Kinross Gold Corp.	0.01%
Pinnacle West Capital Corp.	0.01%
GEA Group AG	0.01%
Telenor ASA	0.01%
Xilinx, Inc.	0.01%
Franklin Resources, Inc.	0.01%
Royal & Sun Alliance Insurance Group PLC	0.01%
Swiss Re AG	0.01%
Allegheny Technologies, Inc.	0.01%
Analog Devices, Inc.	0.01%
Societe Generale SA	0.01%
Equity Residential, REIT	0.01%
Cardinal Health, Inc.	0.01%
Noble Energy, Inc.	0.01%
Adobe Systems, Inc.	0.01%
Concho Resources, Inc.	0.01%
Heineken Holding NV	0.01%
Valeant Pharmaceuticals International, Inc.	0.01%
Chubu Electric Power Co., Inc.	0.01%
Baytex Energy Corp.	0.01%
HCP, Inc., 6.700%, due 01/30/2018	0.01%
Iron Mountain, Inc.	0.01%
Adidas AG	0.01%
GPT Group, REIT	0.01%
First Quantum Minerals, Ltd.	0.01%
Nintendo Co., Ltd.	0.01%
Brookfield Asset Management, Inc., Class A	0.01%
Wolseley PLC	0.01%
Nippon Steel Corp.	0.01%
Abertis Infraestructuras SA	0.01%
Allstate Corp.	0.01%

Security Description	% of Total Market Value
Valero Energy Corp.	0.01%
ProLogis, Inc., REIT	0.01%
Xerox Corp., 5.625%, due 12/15/2019	0.01%
News Corp., Class B	0.01%
Forest Laboratories, Inc.	0.01%
Federal Realty Investment Trust, REIT	0.01%
CBS Corp., Class B	0.01%
Linear Technology Corp.	0.01%
MeadWestvaco Corp.	0.01%
Reed Elsevier NV	0.01%
TELUS Corp. (Non-Voting Shares), Class A	0.01%
Sherwin-Williams Co.	0.01%
Kirin Holdings Co., Ltd.	0.01%
Zimmer Holdings, Inc.	0.01%
ArcelorMittal	0.01%
Marathon Petroleum Corp.	0.01%
Flextronics International, Ltd.	0.01%
Ameren Corp.	0.01%
Sara Lee Corp.	0.01%
SGS SA	0.01%
Lloyds TSB Group PLC	0.01%
Nielsen Holdings NV	0.01%
Santos, Ltd.	0.01%
Intuit, Inc.	0.01%
Humana, Inc.	0.01%
Calpine Corp.	0.01%
Molson Coors Brewing Co., Class B	0.01%
AvalonBay Communities, Inc., REIT	0.01%
Eaton Corp.	0.01%
Fresnillo PLC	0.01%
Kansai Electric Power Co., Inc.	0.01%
Sandvik AB	0.01%
IGM Financial, Inc.	0.01%
Nabors Industries, Ltd.	0.01%
Progress Energy Resources Corp.	0.01%
LAM Research Corp.	0.01%
RWE AG	0.01%
Weir Group PLC	0.01%
FMC Corp.	0.01%
Orica, Ltd.	0.01%
Laboratory Corp. of America Holdings	0.01%
Macy's, Inc.	0.01%
Gecina SA, REIT	0.01%
Pharmasset, Inc.	0.01%
Las Vegas Sands Corp.	0.01%
Koninklijke DSM NV	0.01%
Mitsubishi Heavy Industries, Ltd.	0.01%
Annaly Capital Management, Inc., REIT	0.01%
Scripps Networks Interactive, Inc., Class A	0.01%
Swatch Group AG - BR	0.01%

Security Description	% of Total Market Value
Central Japan Railway Co.	0.01%
Macerich Co., REIT	0.01%
Kellogg Co.	0.01%
Unum Group	0.01%
McCormick & Co., Inc. (Non-Voting Shares)	0.01%
Kubota Corp.	0.01%
Sodexo	0.01%
Hartford Financial Services Group, Inc., 4.000%, due 03/30/2015	0.01%
PPG Industries, Inc.	0.01%
VMware, Inc., Class A	0.01%
Adecco SA	0.01%
AES Corp.	0.01%
Stryker Corp.	0.01%
Ameriprise Financial, Inc.	0.01%
Constellation Brands, Inc., Class A	0.01%
Resolution, Ltd.	0.01%
Red Hat, Inc.	0.01%
Goodrich Corp.	0.01%
Hershey Co.	0.01%
Applied Materials, Inc.	0.01%
Sunoco, Inc.	0.01%
Cameron International Corp.	0.01%
Discovery Communications, Inc., Series A	0.01%
United Continental Holdings, Inc.	0.01%
Shire PLC	0.01%
CME Group, Inc., Class A	0.01%
Kimco Realty Corp., REIT	0.01%
Tenaris SA	0.01%
Aviva PLC	0.01%
CA, Inc.	0.01%
Kroger Co.	0.01%
Limited Brands, Inc.	0.01%
Kyocera Corp.	0.01%
Keyence Corp.	0.01%
MS&AD Insurance Group Holdings	0.01%
St. Jude Medical, Inc.	0.01%
Goodman Group, REIT	0.01%
Deutsche Post AG	0.01%
Fortescue Metals Group, Ltd.	0.01%
Fidelity National Financial, Inc., Class A	0.01%
NiSource, Inc.	0.01%
Motorola Solutions, Inc.	0.01%
XL Group PLC, Class A	0.01%
Carrefour SA	0.01%
Cie Generale des Etablissements Michelin, Class B	0.01%
Heineken NV	0.01%
Nomura Holdings, Inc.	0.01%
Kabel Deutschland Holding AG	0.01%
Brookfield Office Properties, Inc.	0.01%
NYSE Euronext	0.01%

Security Description	% of Total Market Value
TD Ameritrade Holding Corp.	0.01%
JM Smucker Co.	0.01%
Eastman Chemical Co.	0.01%
Airgas, Inc.	0.01%
Transurban Group	0.01%
AON Corp.	0.01%
Williams Cos., Inc., 7.875%, due 09/01/2021	0.01%
Cheung Kong Infrastructure Holdings, Ltd.	0.01%
Energizer Holdings, Inc.	0.01%
American International Group, Inc.	0.01%
Swedbank AB, Class A	0.01%
Silver Wheaton Corp.	0.01%
Koninklijke Vopak NV	0.01%
People's United Financial, Inc.	0.01%
Vornado Realty Trust, REIT	0.01%
Tokyo Gas Co., Ltd.	0.01%
Keppel Corp., Ltd.	0.01%
Fresenius Se & Co. KGaA	0.01%
SeaDrill, Ltd.	0.01%
M&T Bank Corp.	0.01%
Parker Hannifin Corp.	0.01%
Saipem SpA	0.01%
T. Rowe Price Group, Inc.	0.01%
DaVita, Inc.	0.01%
UniCredit SpA	0.01%
Martin Marietta Materials, Inc.	0.01%
TELUS Corp.	0.01%
Eutelsat Communications SA	0.01%
Severn Trent PLC	0.01%
Charles Schwab Corp.	0.01%
McGraw-Hill Cos., Inc.	0.01%
PACCAR, Inc.	0.01%
SKF AB, Class B	0.01%
Arrow Electronics, Inc.	0.01%
Burberry Group PLC	0.01%
Crown Castle International Corp.	0.01%
Brambles, Ltd.	0.01%
AmerisourceBergen Corp., Class A	0.01%
Experian Group, Ltd.	0.01%
Omnicom Group, Inc.	0.01%
Imperial Oil, Ltd.	0.01%
Waters Corp.	0.01%
Mattel, Inc.	0.01%
Li & Fung, Ltd.	0.01%
Activision Blizzard, Inc.	0.01%
Old Mutual PLC	0.01%
Inmarsat PLC	0.01%
Wynn Resorts, Ltd.	0.01%
Plains Exploration & Production Co.	0.01%
Sempra Energy	0.01%

Security Description	% of Total Market Value
Intercontinental Hotels Group PLC	0.01%
Entergy Corp.	0.01%
Beiersdorf AG	0.01%
Health Care REIT, Inc., REIT	0.01%
ThyssenKrupp AG	0.01%
NetApp, Inc.	0.01%
Husky Energy, Inc.	0.01%
Talisman Energy, Inc.	0.01%
Corio NV, REIT	0.01%
Northeast Utilities	0.01%
Harris Corp.	0.01%
Discover Financial Services	0.01%
TE Connectivity, Ltd.	0.01%
SBA Communications Corp., Class A	0.01%
Group 4 Securicor PLC	0.01%
Toray Industries, Inc.	0.01%
CarMax, Inc.	0.01%
Fujifilm Holdings Corp.	0.01%
DnB ASA	0.01%
National Bank of Canada	0.01%
Edwards Lifesciences Corp.	0.01%
ConAgra Foods, Inc.	0.01%
Fortum OYJ	0.01%
Power Corp. of Canada	0.01%
Antofagasta PLC	0.01%
Sharp Corp.	0.01%
Agilent Technologies, Inc.	0.01%
CH Robinson Worldwide, Inc.	0.01%
CIT Group, Inc.	0.01%
FMC Technologies, Inc.	0.01%
Advance Auto Parts, Inc.	0.01%
Fujitsu, Ltd.	0.01%
Marvell Technology Group, Ltd.	0.01%
Alliance Data Systems Corp.	0.01%
Amcor, Ltd.	0.01%
International Paper Co.	0.01%
Marubeni Corp.	0.01%
Edison International	0.01%
Eisai Co., Ltd.	0.01%
Eldorado Gold Corp.	0.01%
Coca-Cola Enterprises, Inc.	0.01%
Lubrizol Corp., 8.875%, due 02/01/2019	0.01%
Sumitomo Mitsui Trust Holdings, Inc.	0.01%
Murata Manufacturing Co., Ltd.	0.01%
Ryder System, Inc., 3.150%, due 03/02/2015	0.01%
Akzo Nobel NV	0.01%
SCOR SE	0.01%
Juniper Networks, Inc.	0.01%
Kansas City Southern	0.01%
Aggreko PLC	0.01%

Security Description	% of Total Market Value
Tokyo Electron, Ltd.	0.01%
CareFusion Corp.	0.01%
Jefferies Group, Inc., 8.500%, due 07/15/2019	0.01%
Salesforce.com, Inc.	0.01%
Swedish Match AB	0.01%
Next PLC	0.01%
Asahi Glass Co., Ltd.	0.01%
Varian Medical Systems, Inc.	0.01%
Agrium, Inc.	0.01%
Sampo OYJ, Class A	0.01%
CenterPoint Energy, Inc.	0.01%
PPR SA	0.01%
Givaudan SA	0.01%
L-3 Communications Holdings, Inc.	0.01%
Digital Realty Trust, Inc., REIT	0.01%
Pentair, Inc.	0.01%
Vertex Pharmaceuticals, Inc.	0.01%
Transocean, Ltd.	0.01%
A.P. Moller - Maersk A/S, Series B	0.01%
Nucor Corp.	0.01%
Asahi Group Holdings, Ltd.	0.01%
Osaka Gas Co., Ltd.	0.01%
Dr. Pepper Snapple Group, Inc.	0.01%
ARC Resources, Ltd.	0.01%
SanDisk Corp.	0.01%
Vulcan Materials Co.	0.01%
BMC Software, Inc.	0.01%
Torchmark Corp.	0.01%
Progressive Corp.	0.01%
AMEC PLC	0.01%
Perrigo Co.	0.01%
Advanced Micro Devices, Inc.	0.01%
Hoya Corp.	0.01%
Tim Hortons, Inc.	0.01%
Pearson PLC	0.01%
Xcel Energy, Inc.	0.01%
CaixaBank	0.01%
Marathon Petroleum Corp., 3.500%, due 03/01/2016	0.01%
Suncorp Group, Ltd.	0.01%
Inmet Mining Corp.	0.01%
ASSA Abloy AB, Series B	0.01%
Republic Services, Inc., Class A	0.01%
PartnerRe, Ltd.	0.01%
Virgin Media, Inc.	0.01%
KeyCorp	0.01%
Starwood Hotels & Resorts Worldwide, Inc.	0.01%
Southwestern Energy Co.	0.01%
Saputo, Inc.	0.01%
MetroPCS Communications, Inc.	0.01%
Ross Stores, Inc.	0.01%

<b>Security Description</b>	<b>% of Total Market Value</b>
Hang Seng Bank, Ltd.	0.01%
D.R. Horton, Inc.	0.01%
AMP, Ltd.	0.01%
Terumo Corp.	0.01%
Southwest Airlines Co.	0.01%
Loews Corp.	0.01%
Sino Land Co., Ltd.	0.01%
Symantec Corp.	0.01%
Sigma-Aldrich Corp.	0.01%
WW Grainger, Inc.	0.01%
Avnet, Inc.	0.01%
Telecom Italia SpA - RSP	0.01%
Cimarex Energy Co.	0.01%
Sun Life Financial, Inc.	0.01%
Altera Corp.	0.01%
Swatch Group AG - Reg	0.01%
Resona Holdings, Inc.	0.01%
Power Assets Holdings, Ltd.	0.01%
Secom Co., Ltd.	0.01%
Fairfax Financial Holdings, Ltd.	0.01%
SAIC, Inc.	0.01%
Hansen Natural Corp.	0.01%
Danske Bank A/S, Class R	0.01%
Dolby Laboratories, Inc., Class A	0.01%
Church & Dwight Co., Inc.	0.01%
Ingersoll-Rand PLC	0.01%
CBRE Group, Inc., Class A	0.01%
Citrix Systems, Inc.	0.01%
Fast Retailing Co., Ltd.	0.01%
K+S AG	0.01%
Alcoa, Inc.	0.01%
Swire Pacific, Ltd., Series A	0.01%
Asahi Kasei Corp.	0.01%
Invesco, Ltd.	0.01%
Paychex, Inc.	0.01%
Coca-Cola Amatil, Ltd.	0.01%
Pioneer Natural Resources Co.	0.01%
Shaw Communications, Inc., Class B	0.01%
Hong Kong & China Gas Co., Ltd.	0.01%
Kone OYJ, Class B	0.01%
Legal & General Group PLC	0.01%
Nikon Corp.	0.01%
Tele2 AB, Class B	0.01%
SunTrust Banks, Inc.	0.01%
Motorola Solutions, Inc., 7.500%, due 05/15/2025	0.01%
Crescent Point Energy Corp.	0.01%
Weatherford International, Ltd.	0.01%
Carlsberg AS, Class B	0.01%
Helmerich & Payne, Inc.	0.01%
Marriott International, Inc., Class A	0.01%

Security Description	% of Total Market Value
Lincoln National Corp.	0.01%
Fastenal Co.	0.01%
Dover Corp.	0.01%
Cintas Corp.	0.01%
Nidec Corp.	0.01%
Roper Industries, Inc.	0.01%
Oneok, Inc.	0.01%
New York Community Bancorp, Inc.	0.01%
Swiss Life Holding AG	0.01%
Aetna, Inc., 6.000%, due 06/15/2016	0.01%
IHS, Inc., Class A	0.01%
International Game Technology	0.01%
Mylan, Inc.	0.01%
Terna Rete Elettrica Nazionale SpA	0.01%
Bunge, Ltd.	0.01%
Daito Trust Construction Co., Ltd.	0.01%
Ralcorp Holdings, Inc.	0.01%
CR Bard, Inc.	0.01%
Atlas Copco AB, Class B	0.01%
Delta Air Lines, Inc.	0.01%
Otsuka Holdings Co., Ltd.	0.01%
Safeway, Inc.	0.01%
Murphy Oil Corp.	0.01%
Xerox Corp.	0.01%
British Land Co., PLC, REIT	0.01%
BCE, Inc.	0.01%
Schroders PLC	0.01%
Kinder Morgan Management LLC	0.01%
Kleipierre, REIT	0.01%
Dollar Tree, Inc.	0.01%
Rockwell Collins, Inc.	0.01%
Denbury Resources, Inc.	0.01%
Computer Sciences Corp.	0.01%
Link Real Estate Investment Trust, REIT	0.01%
AGL Energy, Ltd.	0.01%
Fifth Third Bancorp	0.01%
ORIX Corp.	0.01%
TransAlta Corp.	0.01%
Credit Agricole SA	0.01%
Mapfre SA	0.01%
Western Union Co.	0.01%
Expeditors International of Washington, Inc.	0.01%
Novozymes A/S	0.01%
DTE Energy Co.	0.01%
JFE Holdings, Inc.	0.01%
Delhaize Group SA, 5.875%, due 02/01/2014	0.01%
Integrus Energy Group, Inc.	0.01%
Host Hotels & Resorts, Inc., REIT	0.01%
Shoppers Drug Mart Corp.	0.01%
Akamai Technologies, Inc.	0.01%

Security Description	% of Total Market Value
SMC Corp.	0.01%
Leggett & Platt, Inc.	0.01%
Brown-Forman Corp., Class B	0.01%
Yara International ASA	0.01%
Verisk Analytics, Inc., Class A	0.01%
Autoliv, Inc.	0.01%
Thomson Reuters Corp.	0.01%
O'Reilly Automotive, Inc.	0.01%
ASX, Ltd.	0.01%
Canadian Oil Sands, Ltd.	0.01%
Fidelity National Information Services, Inc.	0.01%
Porsche AG, 1.209%	0.01%
Carnival PLC	0.01%
WPP Finance 2010, 4.750%, due 11/21/2021	0.01%
U.S. Steel Corp.	0.01%
Northern Trust Corp.	0.01%
WPP PLC	0.01%
Mitsubishi Tanabe Pharma Corp.	0.01%
Marriott International, Inc., 5.625%, due 02/15/2013, Series J	0.01%
Telecom Italia SpA	0.01%
Goodyear Tire & Rubber Co.	0.01%
Stericycle, Inc.	0.01%
Skandinaviska Enskilda Banken AB, Class A	0.01%
Xylem, Inc.	0.01%
OJI Paper Co., Ltd.	0.01%
Metro AG	0.01%
E.I. du Pont de Nemours & Co., 5.875%, due 01/15/2014	0.01%
Volkswagen AG	0.01%
Sumitomo Electric Industries, Ltd.	0.01%
Hartford Financial Services Group, Inc., 5.500%, due 03/30/2020	0.01%
Iliad SA	0.01%
Yamato Holdings Co., Ltd.	0.01%
Banco Popular Espanol SA	0.01%
Loblaw Cos., Ltd.	0.01%
AEON Co., Ltd.	0.01%
Axel Springer AG	0.01%
Sika AG	0.01%
Fluor Corp.	0.01%
Rakuten, Inc.	0.01%
MDU Resources Group, Inc.	0.01%
Ivanhoe Mines, Ltd.	0.01%
Joy Global, Inc.	0.01%
Cie Generale de Geophysique-Veritas	0.01%
Dun & Bradstreet Corp.	0.01%
Weyerhaeuser Co., REIT	0.01%
Stockland, REIT	0.01%
RenaissanceRe Holdings, Ltd.	0.01%
Elan Corp. PLC	0.01%
Marks & Spencer Group PLC	0.01%
Patterson Cos., Inc.	0.01%

<b>Security Description</b>	<b>% of Total Market Value</b>
Principal Financial Group, Inc.	0.01%
Fugro NV	0.01%
Shiseido Co., Ltd.	0.01%
Alfa Laval AB	0.01%
Consol Energy, Inc.	0.01%
Rockwell Automation, Inc.	0.01%
Regions Financial Corp.	0.01%
Teradata Corp.	0.01%
Accor SA	0.01%
Agnico-Eagle Mines, Ltd.	0.01%
CF Industries Holdings, Inc.	0.01%
KLA-Tencor Corp.	0.01%
QR National, Ltd.	0.01%
Mirvac Group, REIT	0.01%
Insurance Australia Group, Ltd.	0.01%
Toll Brothers, Inc.	0.01%
Hannover Rueckversicherung AG	0.01%
Ball Corp.	0.01%
Bureau Veritas SA	0.01%
Bouygues SA	0.01%
Whirlpool Corp.	0.01%
Hang Lung Properties, Ltd.	0.01%
Kuraray Co., Ltd.	0.01%
Niko Resources, Ltd.	0.01%
Capital Group PLC	0.01%
Best Buy Co., Inc.	0.01%
Wisconsin Energy Corp.	0.01%
Genting Singapore PLC	0.01%
Whole Foods Market, Inc.	0.01%
Staples, Inc.	0.01%
Penn West Petroleum, Ltd.	0.01%
Lyondellbasell Industries NV, Class A	0.01%
Ralph Lauren Corp., Class A	0.01%
Sirius XM Radio, Inc.	0.01%
Omnicare, Inc.	0.01%
Mitsubishi Chemical Holdings Corp.	0.01%
Metcash, Ltd.	0.01%
AtoS	0.01%
NKSJ Holdings, Inc.	0.01%
Crown, Ltd.	0.01%
Daikin Industries, Ltd.	0.01%
Total System Services, Inc.	0.01%
Svenska Cellulosa AB, Class B	0.01%
Bank of East Asia, Ltd.	0.01%
CNP Assurances	0.01%
Wharf Holdings, Ltd.	0.01%
Stanley Black & Decker, Inc.	0.01%
Scana Corp.	0.01%
ACS Actividades Co.	0.01%
ITOCHU Techno-Solutions Corp.	0.01%

<b>Security Description</b>	<b>% of Total Market Value</b>
Rayonier, Inc., REIT	0.01%
Vermilion Energy, Inc.	0.01%
Magna International, Inc., Class A	0.01%
Clorox Co.	0.01%
Electric Power Development Co., Ltd.	0.01%
Campbell Soup Co.	0.01%
TDK Corp.	0.01%
Celanese Corp., Series A, Class A	0.01%
Fiat Industrial SpA	0.01%
Tiffany & Co.	0.01%
United Utilities Group PLC	0.01%
Peabody Energy Corp.	0.01%
Oracle Corp. Japan	0.01%
Sydney Airport	0.01%
Energias de Portugal SA	0.01%
United Internet AG	0.01%
Hexagon AB, Class B	0.01%
West Japan Railway Co.	0.01%
BOC Hong Kong Holdings, Ltd.	0.01%
Maxim Integrated Products, Inc.	0.01%
R.R. Donnelley & Sons Co.	0.01%
RioCan Real Estate Investment Trust, REIT	0.01%
Sega Sammy Holdings, Inc.	0.01%
Canadian Tire Corp., Ltd., Class A	0.01%
Millicom International Cellular SA	0.01%
Quanta Services, Inc.	0.01%
Iluka Resources, Ltd.	0.01%
Investor AB, Class B	0.01%
Chiba Bank, Ltd.	0.01%
Henry Schein, Inc.	0.01%
Kyushu Electric Power Co., Inc.	0.01%
Delhaize Group SA	0.01%
Sumitomo Metal Mining Co., Ltd.	0.01%
Boston Scientific Corp.	0.01%
NII Holdings, Inc.	0.01%
Henkel AG & Co., KGaA	0.01%
BorgWarner, Inc.	0.01%
Sumitomo Metal Industries, Ltd.	0.01%
Nexen, Inc.	0.01%
Commerzbank AG	0.01%
Alfresa Holdings Corp.	0.01%
AMETEK, Inc.	0.01%
Vallourec SA	0.01%
Orkla ASA	0.01%
Nuance Communications, Inc.	0.01%
Smiths Group PLC	0.01%
Kerry Group PLC	0.01%
Cliffs Natural Resources, Inc.	0.01%
CI Financial Corp.	0.01%
Suzuki Motor Corp.	0.01%

Security Description	% of Total Market Value
Wheelock & Co., Ltd.	0.01%
Lafarge SA	0.01%
Centerra Gold, Inc.	0.01%
Liberty Property Trust, REIT	0.01%
Technip SA	0.01%
Liberty Global, Inc., Series A	0.01%
Subsea 7 SA	0.01%
Wing Hang Bank, Ltd.	0.01%
Suez Environnement Co.	0.01%
Westfield Retail Trust, REIT	0.01%
Alpha Natural Resources, Inc.	0.01%
Yamada Denki Co., Ltd.	0.01%
Cerner Corp.	0.01%
MEG Energy Corp.	0.01%
Genuine Parts Co.	0.01%
Avon Products, Inc.	0.01%
Lundin Petroleum AB	0.01%
Pepco Holdings, Inc.	0.01%
NEC Corp.	0.01%
Chipotle Mexican Grill, Inc., Class A	0.01%
Coventry Health Care, Inc.	0.01%
Golden Agri-Resources, Ltd.	0.01%
RWE AG, 13.711%	0.01%
Noble Corp.	0.01%
Umicore SA	0.01%
Canadian Utilities, Ltd.	0.01%
Watson Pharmaceuticals, Inc.	0.01%
GameStop Corp., Class A	0.01%
IntercontinentalExchange, Inc.	0.01%
SPX Corp., 0.250%	0.01%
OMV AG	0.01%
Ajinomoto Co., Inc.	0.01%
Mohawk Industries, Inc.	0.01%
Garmin, Ltd.	0.00%**
Sprint Nextel Corp.	0.00%**
Daiwa House Industry Co., Ltd.	0.00%**
Constellation Energy Group, Inc.	0.00%**
Delta Lloyd NV	0.00%**
Liberty Global, Inc., Series C	0.00%**
Ultra Petroleum Corp.	0.00%**
Genworth Financial, Inc., Class A	0.00%**
NWS Holdings, Ltd.	0.00%**
Fiserv, Inc.	0.00%**
Kintetsu Corp.	0.00%**
Hormel Foods Corp.	0.00%**
Kinnevik Investment AB, Class B	0.00%**
Harley-Davidson, Inc.	0.00%**
Willis Group Holdings PLC	0.00%**
Research In Motion, Ltd.	0.00%**
Equifax, Inc.	0.00%**

<b>Security Description</b>	<b>% of Total Market Value</b>
Arch Coal, Inc.	0.00%**
Kazakhmys PLC	0.00%**
Wilmar International, Ltd.	0.00%**
Avago Technologies, Ltd.	0.00%**
Family Dollar Stores, Inc.	0.00%**
Continental AG	0.00%**
JS Group Corp.	0.00%**
Intact Financial Corp.	0.00%**
Macquarie Group, Ltd.	0.00%**
Seagate Technology PLC	0.00%**
Shikoku Electric Power Co., Inc.	0.00%**
H&R Block, Inc.	0.00%**
Franco-Nevada Corp.	0.00%**
Aisin Seiki Co., Ltd.	0.00%**
Dassault Systemes SA	0.00%**
Singapore Press Holdings, Ltd.	0.00%**
Hartford Financial Services Group, Inc.	0.00%**
SJM Holdings, Ltd.	0.00%**
MTR Corp.	0.00%**
Liberty Interactive Corp., Series A	0.00%**
Discovery Communications, Inc., Series C	0.00%**
CGI Group, Inc., Class A	0.00%**
Sands China, Ltd.	0.00%**
Hochtief AG	0.00%**
Asics Corp.	0.00%**
STMicroelectronics NV	0.00%**
Ono Pharmaceutical Co., Ltd.	0.00%**
Wartsila OYJ Abp	0.00%**
Arch Capital Group, Ltd.	0.00%**
KBR, Inc.	0.00%**
Mitsubishi Logistics Corp.	0.00%**
NVIDIA Corp.	0.00%**
Diamond Offshore Drilling, Inc.	0.00%**
Enel Green Power SpA	0.00%**
Green Mountain Coffee Roasters, Inc.	0.00%**
Pacific Rubiales Energy Corp.	0.00%**
Urban Outfitters, Inc.	0.00%**
Cree, Inc.	0.00%**
Whiting Petroleum Corp.	0.00%**
Ritchie Bros. Auctioneers, Inc.	0.00%**
Microchip Technology, Inc.	0.00%**
Swisscom AG	0.00%**
Sumitomo Chemical Co., Ltd.	0.00%**
TonenGeneral Sekiyu KK	0.00%**
Lululemon Athletica, Inc.	0.00%**
Finning International, Inc.	0.00%**
Hang Lung Group, Ltd.	0.00%**
Skanska AB, Class B	0.00%**
Synopsys, Inc.	0.00%**
NRG Energy, Inc.	0.00%**

Security Description	% of Total Market Value
Duke Realty Corp., REIT	0.00%**
Cameco Corp.	0.00%**
Electrolux AB, Series B	0.00%**
MAN SE	0.00%**
Nitto Denko Corp.	0.00%**
Belgacom SA	0.00%**
VeriSign, Inc.	0.00%**
LSI Corp.	0.00%**
HollyFrontier Corp.	0.00%**
HeidelbergCement AG	0.00%**
Metro, Inc., Class A	0.00%**
Windstream Corp.	0.00%**
Oriental Land Co., Ltd.	0.00%**
SSAB AB, Series A	0.00%**
Vedanta Resources PLC	0.00%**
JC Penney Co., Inc.	0.00%**
Shizuoka Bank, Ltd.	0.00%**
CFS Retail Property Trust, REIT	0.00%**
Dentsply International, Inc.	0.00%**
International Flavors & Fragrances, Inc.	0.00%**
Safran SA	0.00%**
Wynn Macau, Ltd.	0.00%**
Luxtottica Group SpA	0.00%**
Japan Retail Fund Investment Corp., REIT	0.00%**
Gree, Inc.	0.00%**
Comerica, Inc.	0.00%**
WR Berkley Corp.	0.00%**
Nok Corp.	0.00%**
Electronic Arts, Inc.	0.00%**
PetSmart, Inc.	0.00%**
Beam, Inc.	0.00%**
Randgold Resources, Ltd.	0.00%**
Shimamura Co., Ltd.	0.00%**
Natixis	0.00%**
Getinge AB, Class B	0.00%**
Tobu Railway Co., Ltd.	0.00%**
Securitas AB, Class B	0.00%**
Chiyoda Corp.	0.00%**
Expedia, Inc.	0.00%**
Enerplus Corp.	0.00%**
Fraport AG Frankfurt Airport Services Worldwide	0.00%**
First Solar, Inc.	0.00%**
EDF SA	0.00%**
Crown Holdings, Inc.	0.00%**
Sojitz Corp.	0.00%**
U.S. Cellular Corp., 6.700%, due 12/15/2033	0.00%**
SNC-Lavalin Group, Inc.	0.00%**
Great-West Lifeco, Inc.	0.00%**
Energen Corp.	0.00%**
Hudson City Bancorp, Inc.	0.00%**

Security Description	% of Total Market Value
Edenred	0.00%**
Henderson Land Development Co., Ltd.	0.00%**
Flowserve Corp.	0.00%**
Man Group PLC	0.00%**
Mitsubishi UFJ Lease & Finance Co., Ltd.	0.00%**
Iyo Bank, Ltd.	0.00%**
Galaxy Entertainment Group, Ltd.	0.00%**
Uni-Charm Corp.	0.00%**
Groupe Eurotunnel SA	0.00%**
Tokyu Corp.	0.00%**
Amadeus IT Holding SA, Class A	0.00%**
GKN PLC	0.00%**
Fortis, Inc.	0.00%**
WorleyParsons, Ltd.	0.00%**
Athabasca Oil Sands Corp.	0.00%**
NASDAQ OMX Group	0.00%**
Abercrombie & Fitch Co., Class A	0.00%**
Baloise Holding AG	0.00%**
Christian Dior SA	0.00%**
CAE, Inc.	0.00%**
Elisa OYJ	0.00%**
Odakyu Electric Railway Co., Ltd.	0.00%**
Wacker Chemie AG	0.00%**
Randstad Holding NV	0.00%**
DAI Nippon Printing Co., Ltd.	0.00%**
Caltex Australia, Ltd.	0.00%**
Tohoku Electric Power Co., Inc.	0.00%**
Axis Capital Holdings, Ltd.	0.00%**
New Gold, Inc.	0.00%**
NTT Data Corp.	0.00%**
Fraser and Neave, Ltd.	0.00%**
JC Decaux SA	0.00%**
Fossil, Inc.	0.00%**
KBC Groep NV	0.00%**
Admiral Group PLC	0.00%**
Bank of Yokohama, Ltd.	0.00%**
Metso OYJ	0.00%**
Yakult Honsha Co., Ltd.	0.00%**
Fonciere Des Regions, REIT	0.00%**
Dexus Property Group, REIT	0.00%**
Infineon Technologies AG	0.00%**
NSTAR	0.00%**
Boral, Ltd.	0.00%**
SembCorp Industries, Ltd.	0.00%**
Stora Enso OYJ, Class R	0.00%**
Daiwa Securities Group, Inc.	0.00%**
Marui Group Co., Ltd.	0.00%**
City Developments, Ltd.	0.00%**
Alimentation Couche Tard, Inc., Class B	0.00%**
ROHM Co., Ltd.	0.00%**

Security Description	% of Total Market Value
T&D Holdings, Inc.	0.00%**
Western Digital Corp.	0.00%**
Lend Lease Corp., Ltd.	0.00%**
Isuzu Motors, Ltd.	0.00%**
Publicis Groupe SA	0.00%**
DSV A/S	0.00%**
Kajima Corp.	0.00%**
Telekom Austria AG	0.00%**
CapitaMall Trust, REIT	0.00%**
Unione di Banche Italiane SCpA	0.00%**
Dentsu, Inc.	0.00%**
Covance, Inc.	0.00%**
Cincinnati Financial Corp.	0.00%**
Darden Restaurants, Inc.	0.00%**
Rowan Cos., Inc.	0.00%**
Autodesk, Inc.	0.00%**
Leucadia National Corp.	0.00%**
Warner Chilcott PLC, Class A	0.00%**
Amphenol Corp., Class A	0.00%**
JB Hunt Transport Services, Inc.	0.00%**
Keikyu Corp.	0.00%**
Starhub, Ltd.	0.00%**
Trend Micro, Inc.	0.00%**
Nomura Real Estate Holdings, Inc.	0.00%**
SES SA	0.00%**
Cairn Energy PLC	0.00%**
Thales SA	0.00%**
Sekisui House, Ltd.	0.00%**
Israel Chemicals, Ltd.	0.00%**
Tsumura & Co.	0.00%**
Toyota Tsusho Corp.	0.00%**
TripAdvisor, Inc.	0.00%**
Alliant Energy Corp.	0.00%**
Stanley Electric Co., Ltd.	0.00%**
Cochlear, Ltd.	0.00%**
Bendigo and Adelaide Bank, Ltd.	0.00%**
Snam Rete Gas SpA	0.00%**
QEP Resources, Inc.	0.00%**
Colruyt SA	0.00%**
Hirose Electric Co., Ltd.	0.00%**
Computershare, Ltd.	0.00%**
Chugoku Electric Power Co., Inc.	0.00%**
Interpublic Group of Cos., Inc.	0.00%**
Sumitomo Realty & Development Co., Ltd.	0.00%**
Hologic, Inc.	0.00%**
Ricoh Co., Ltd.	0.00%**
Legrand SA	0.00%**
UPM-Kymmene OYJ	0.00%**
Lanxess AG	0.00%**
Essar Energy PLC	0.00%**

Security Description	% of Total Market Value
Kamigumi Co., Ltd.	0.00%**
UCB SA	0.00%**
Qiagen NV	0.00%**
Yamato Kogyo Co., Ltd.	0.00%**
Bank of Kyoto, Ltd.	0.00%**
Nishi-Nippon City Bank, Ltd.	0.00%**
Sealed Air Corp.	0.00%**
Groupe Bruxelles Lambert SA	0.00%**
AGCO Corp.	0.00%**
Sims Metal Management, Ltd.	0.00%**
Lagardere SCA	0.00%**
Johnson Matthey PLC	0.00%**
Robert Half International, Inc.	0.00%**
Aeroports de Paris	0.00%**
Arkema SA	0.00%**
Shimadzu Corp.	0.00%**
Ascendas Real Estate Investment Trust, REIT	0.00%**
Scania AB, Class B	0.00%**
Kinden Corp.	0.00%**
Everest RE Group, Ltd.	0.00%**
Modern Times Group AB, Class B	0.00%**
Isetan Mitsukoshi Holdings, Ltd.	0.00%**
Masco Corp.	0.00%**
All Nippon Airways Co., Ltd.	0.00%**
MGM Resorts International	0.00%**
Ramsay Health Care, Ltd.	0.00%**
Suzuken Co., Ltd.	0.00%**
Henkel AG & Co., KGaA, 1.615%	0.00%**
Singapore Technologies Engineering, Ltd.	0.00%**
Kerry Properties, Ltd.	0.00%**
Fletcher Building, Ltd.	0.00%**
Sekisui Chemical Co., Ltd.	0.00%**
Chugai Pharmaceutical Co., Ltd.	0.00%**
UBE Industries, Ltd.	0.00%**
Assurant, Inc.	0.00%**
Sonic Healthcare, Ltd.	0.00%**
Nippon Building Fund, Inc., REIT	0.00%**
NIT Urban Development Corp.	0.00%**
TMX Group, Inc.	0.00%**
Toyota Industries Corp.	0.00%**
Atlantia SpA	0.00%**
Yokogawa Electric Corp.	0.00%**
Jacobs Engineering Group, Inc.	0.00%**
Newell Rubbermaid, Inc.	0.00%**
Solvay SA, Class A	0.00%**
Galp Energia SGPS SA, Class B	0.00%**
Norsk Hydro ASA	0.00%**
Incitec Pivot, Ltd.	0.00%**
Singapore Airlines, Ltd.	0.00%**
Japan Real Estate Investment Corp., REIT	0.00%**

Security Description	% of Total Market Value
Nippon Express Co., Ltd.	0.00%**
Life Technologies Corp.	0.00%**
Owens-Illinois, Inc.	0.00%**
Walter Energy, Inc.	0.00%**
Mitsui O.S.K. Lines, Ltd.	0.00%**
Yangzijiang Shipbuilding Holdings, Ltd.	0.00%**
Toto, Ltd.	0.00%**
DeVry, Inc.	0.00%**
Nippon Yusen KK	0.00%**
Bonavista Energy Corp.	0.00%**
Hopewell Holdings, Ltd.	0.00%**
Ratos AB, Class B	0.00%**
TNT Express NV	0.00%**
Newfield Exploration Co.	0.00%**
Regency Centers Corp., REIT	0.00%**
Onex Corp.	0.00%**
Gildan Activewear, Inc., Class A	0.00%**
FLIR Systems, Inc.	0.00%**
Kawasaki Heavy Industries, Ltd.	0.00%**
Harvey Norman Holdings, Ltd.	0.00%**
Hokuriku Electric Power Co.	0.00%**
Konica Minolta Holdings, Inc.	0.00%**
Jeronimo Martins SGPS SA	0.00%**
Royal Caribbean Cruises, Ltd.	0.00%**
Kesko OYJ, Class B	0.00%**
Pitney Bowes, Inc.	0.00%**
ICAP PLC	0.00%**
Textron, Inc.	0.00%**
JSR Corp.	0.00%**
Voestalpine AG	0.00%**
Keisei Electric Railway Co., Ltd.	0.00%**
Toppan Printing Co., Ltd.	0.00%**
ICADE, REIT	0.00%**
Plum Creek Timber Co., Inc., REIT	0.00%**
Fiat SpA	0.00%**
Shinsei Bank, Ltd.	0.00%**
Toyo Suisan Kaisha, Ltd.	0.00%**
Mediaset SpA	0.00%**
Takashimaya Co., Ltd.	0.00%**
USS Co., Ltd.	0.00%**
Legg Mason, Inc.	0.00%**
Frontier Communications Corp.	0.00%**
Sumitomo Rubber Industries, Ltd.	0.00%**
JGC Corp.	0.00%**
Coloplast A/S, Class B	0.00%**
Boliden AB	0.00%**
Rinnai Corp.	0.00%**
Manpower, Inc.	0.00%**
Toho Co., Ltd.	0.00%**
Hokkaido Electric Power Co., Inc.	0.00%**

<b>Security Description</b>	<b>% of Total Market Value</b>
Namco Bandai Holdings, Inc.	0.00%**
Renault SA	0.00%**
Jupiter Telecommunications Co., Ltd.	0.00%**
Mitsubishi Motors Corp.	0.00%**
Eaton Vance Corp.	0.00%**
Yahoo! Japan Corp.	0.00%**
KEIO Corp.	0.00%**
URS Corp.	0.00%**
Taiyo Nippon Sanso Corp.	0.00%**
Chugoku Bank, Ltd.	0.00%**
Japan Steel Works, Ltd.	0.00%**
Portugal Telecom SGPS SA	0.00%**
SEI Investments Co.	0.00%**
NetFlix, Inc.	0.00%**
Micron Technology, Inc.	0.00%**
Furukawa Electric Co., Ltd.	0.00%**
Tokyo Electric Power Co., Inc.	0.00%**
Cathay Pacific Airways, Ltd.	0.00%**
Hutchison Port Holdings Trust	0.00%**
Bombardier, Inc., Class B	0.00%**
Global Logistic Properties, Ltd., Class L	0.00%**
Exor SpA	0.00%**
Industrivarden AB, Class C	0.00%**
Hitachi Construction Machinery Co., Ltd.	0.00%**
Hertz Global Holdings, Inc.	0.00%**
Ageas	0.00%**
George Weston, Ltd.	0.00%**
Jardine Cycle & Carriage, Ltd.	0.00%**
Olam International, Ltd.	0.00%**
Yamazaki Baking Co., Ltd.	0.00%**
Pan American Silver Corp.	0.00%**
Nippon Paper Group, Inc.	0.00%**
TRW Automotive Holdings Corp.	0.00%**
Systemex Corp.	0.00%**
DeNA Co., Ltd.	0.00%**
NSK, Ltd.	0.00%**
OZ Minerals, Ltd.	0.00%**
Makita Corp.	0.00%**
New World Development Co., Ltd.	0.00%**
Shionogi & Co., Ltd.	0.00%**
Coca-Cola Hellenic Bottling Co. SA	0.00%**
Veolia Environnement SA	0.00%**
Hasbro, Inc.	0.00%**
AEON Mall Co., Ltd.	0.00%**
Toho Gas Co., Ltd.	0.00%**
Banca Carige SpA	0.00%**
Amada Co., Ltd.	0.00%**
Pengrowth Energy Corp.	0.00%**
Yamaha Motor Co., Ltd.	0.00%**
Viterra, Inc.	0.00%**

Security Description	% of Total Market Value
AEON Credit Service Co., Ltd.	0.00%**
Immofinanz AG	0.00%**
Daido Steel Co., Ltd.	0.00%**
Medipal Holdings Corp.	0.00%**
Telecom Corp., of New Zealand, Ltd.	0.00%**
Mediobanca SpA	0.00%**
Toyota Boshoku Corp.	0.00%**
Lawson, Inc.	0.00%**
A.P. Moller - Maersk A/S, Class A	0.00%**
Kobe Steel, Ltd.	0.00%**
Prysmian SpA	0.00%**
Teijin, Ltd.	0.00%**
William Demant Holding AS	0.00%**
Sony Financial Holdings, Inc.	0.00%**
Illumina, Inc.	0.00%**
Daicel Corp.	0.00%**
Hospira, Inc.	0.00%**
Hino Motors, Ltd.	0.00%**
Nisshin Seifun Group, Inc.	0.00%**
Fuji Heavy Industries, Ltd.	0.00%**
Neste Oil OYJ	0.00%**
Omron Corp.	0.00%**
Credit Saison Co., Ltd.	0.00%**
Pohjola Bank PLC, Class A	0.00%**
Capital Gemini SA	0.00%**
Konami Corp.	0.00%**
Aker Solutions ASA	0.00%**
Mobistar SA	0.00%**
Sumco Corp.	0.00%**
JTEKT Corp.	0.00%**
A2A SpA	0.00%**
SembCorp Marine, Ltd.	0.00%**
Erste Group Bank AG	0.00%**
Tourmaline Oil Corp.	0.00%**
Sumitomo Heavy Industries, Ltd.	0.00%**
NICE Systems, Ltd.	0.00%**
Citizen Holdings Co., Ltd.	0.00%**
TDC A/S	0.00%**
Osisko Mining Corp.	0.00%**
Ushio, Inc.	0.00%**
Kikkoman Corp.	0.00%**
Avery Dennison Corp.	0.00%**
Hachijuni Bank, Ltd.	0.00%**
SP AusNet	0.00%**
Eurazeo NPV	0.00%**
Delek Group, Ltd.	0.00%**
Peugeot SA	0.00%**
Leighton Holdings, Ltd.	0.00%**
Alcatel-Lucent	0.00%**
Denki Kagaku Kogyo KK	0.00%**

Security Description	% of Total Market Value
Salzgitter AG	0.00%**
Mitsubishi Gas Chemical Co., Inc.	0.00%**
Aozora Bank, Ltd.	0.00%**
Gunma Bank, Ltd.	0.00%**
Fuji Electric Co., Ltd.	0.00%**
Bank Hapoalim Bm	0.00%**
Mitsubishi Materials Corp.	0.00%**
Bank Leumi Le-Israel Bm	0.00%**
Kawasaki Kisen Kaisha, Ltd.	0.00%**
McDonald's Holdings Co., Japan, Ltd.	0.00%**
Alumina, Ltd.	0.00%**
Precision Drilling Corp.	0.00%**
Echo Entertainment Group, Ltd.	0.00%**
Bezeq Israeli Telecommunication Corp., Ltd.	0.00%**
GS Yuasa Corp.	0.00%**
ASM Pacific Technology, Ltd.	0.00%**
Daihatsu Motor Co., Ltd.	0.00%**
Tosoh Corp.	0.00%**
Kaneka Corp.	0.00%**
Olympus Corp.	0.00%**
Sulzer AG	0.00%**
Noble Group, Ltd.	0.00%**
Coca-Cola West Co., Ltd.	0.00%**
Kurita Water Industries, Ltd.	0.00%**
Industrial Alliance Insurance & Financial Services, Inc.	0.00%**
Nomura Real Estate Office Fund, Inc., REIT	0.00%**
Sanrio Co., Ltd.	0.00%**
Vienna Insurance Group AG	0.00%**
Open Text Corp.	0.00%**
Imerys SA	0.00%**
Capitaland, Ltd.	0.00%**
Tryg A/S	0.00%**
Gjensidige Forsikring ASA	0.00%**
Air Water, Inc.	0.00%**
Taisei Corp.	0.00%**
Sankyo Co., Ltd.	0.00%**
Banca Monte dei Paschi di Siena SpA	0.00%**
Eiffage SA	0.00%**
Nippon Meat Packers, Inc.	0.00%**
NGK Spark Plug Co., Ltd.	0.00%**
Nippon Electric Glass Co., Ltd.	0.00%**
Qantas Airways, Ltd.	0.00%**
IHI Corp.	0.00%**
Shimano, Inc.	0.00%**
Benesse Holdings, Inc.	0.00%**
J. Front Retailing Co., Ltd.	0.00%**
Nokian Renkaat OYJ	0.00%**
Asciano, Ltd.	0.00%**
Yamaguchi Financial Group, Inc.	0.00%**
Husqvarna AB, Class B	0.00%**

Security Description	% of Total Market Value
NGK Insulators, Ltd.	0.00%**
Singapore Exchange, Ltd.	0.00%**
Japan Prime Realty Investment Corp., REIT	0.00%**
Distribuidora Internacional de Alimentacion SA	0.00%**
Nitori Holdings Co., Ltd.	0.00%**
Hiroshima Bank, Ltd.	0.00%**
Wendel SA	0.00%**
Dainippon Sumitomo Pharma Co., Ltd.	0.00%**
Mizrahi Tefahot Bank, Ltd.	0.00%**
Nomura Research Institute, Ltd.	0.00%**
EDP Renovaveis SA	0.00%**
Cimpor Cimentos de Portugal SGPS SA	0.00%**
Opap SA	0.00%**
Maruichi Steel Tube, Ltd.	0.00%**
National Bank of Greece SA	0.00%**
Obayashi Corp.	0.00%**
Joyo Bank, Ltd.	0.00%**
CapitaMalls Asia, Ltd.	0.00%**
Hitachi Metals, Ltd.	0.00%**
Hitachi High-Technologies Corp.	0.00%**
Societe Television Francaise 1	0.00%**
Cablevision Systems Corp., Class A	0.00%**
Hisamitsu Pharmaceutical Co., Inc.	0.00%**
Bell Aliant, Inc.	0.00%**
Fukuoka Financial Group, Inc.	0.00%**
Shimizu Corp.	0.00%**
Mabuchi Motor Co., Ltd.	0.00%**
Verbund AG	0.00%**
MEIJI Holdings Co., Ltd.	0.00%**
Santen Pharmaceutical Co., Ltd.	0.00%**
Tabcorp Holdings, Ltd.	0.00%**
Showa Denko KK	0.00%**
FamilyMart Co., Ltd.	0.00%**
NTN Corp.	0.00%**
Miraca Holdings, Inc.	0.00%**
Ibiden Co., Ltd.	0.00%**
THK Co., Ltd.	0.00%**
Square Enix Holdings Co., Ltd.	0.00%**
Seven Bank, Ltd.	0.00%**
Nissin Foods Holdings Co., Ltd.	0.00%**
Alstom SA	0.00%**
Japan Petroleum Exploration Co.	0.00%**
Hokuhoku Financial Group, Inc.	0.00%**
ABC-Mart, Inc.	0.00%**
Tokyu Land Corp.	0.00%**
Israel Corp, Ltd.	0.00%**
Nippon Sheet Glass Co., Ltd.	0.00%**
Finmeccanica SpA	0.00%**
Brother Industries, Ltd.	0.00%**
Auckland International Airport, Ltd.	0.00%**

Security Description	% of Total Market Value
Yamaha Corp.	0.00%**
Suruga Bank, Ltd.	0.00%**
Lynas Corp., Ltd.	0.00%**
Mazda Motor Corp.	0.00%**
Hitachi Chemical Co., Ltd.	0.00%**
Hamamatsu Photonics KK	0.00%**
Vestas Wind Systems A/S	0.00%**
Holmen AB, Class B	0.00%**
Shangri-La Asia, Ltd.	0.00%**
Keppel Land, Ltd.	0.00%**
Yaskawa Electric Corp.	0.00%**
Israel Discount Bank, Ltd., Class A	0.00%**
Banco Popolare SC	0.00%**
NV Bekaert SA	0.00%**
Grifols SA	0.00%**
Elpida Memory, Inc.	0.00%**
Toyoda Gosei Co., Ltd.	0.00%**
Yue Yuen Industrial Holdings	0.00%**
Sky City Entertainment Group, Ltd.	0.00%**
Mitsui Chemicals, Inc.	0.00%**
Orion OYJ, Class B	0.00%**
Orient Overseas International, Ltd.	0.00%**
Cosmo Oil Co., Ltd.	0.00%**
PCCW, Ltd.	0.00%**
Contact Energy, Ltd.	0.00%**
Seiko Epson Corp.	0.00%**
Banco Espirito Santo SA	0.00%**
Sanoma OYJ	0.00%**
Hellenic Telecommunications Organization SA	0.00%**
Partner Communications Co., Ltd.	0.00%**
Merck KGaA	0.00%**
Showa Shell Sekiyu KK	0.00%**
Ryanair Holdings PLC, ADR	0.00%**
Advantest Corp.	0.00%**
SBI Holdings, Inc.	0.00%**
Neptune Orient Lines, Ltd.	0.00%**
Cellcom Israel, Ltd.	0.00%**
Hysan Development Co., Ltd.	0.00%**
OneSteel, Ltd.	0.00%**
Raiffeisen Bank International AG	0.00%**
Deutsche Lufthansa AG	0.00%**
Sino-Forest Corp., Class A	0.00%**
HKT Trust / HKT, Ltd.	0.00%**
Taisho Pharmaceutical Holdings Co., Ltd.	0.00%**
Kinross Gold Corp., Expires 09/17/2014, Strike \$21.30	0.00%**
State Street Bank & Trust Co., 0.030%, due 01/03/2012	23.07%

**Current and future portfolio holdings are subject to risk.**

\*There is no assurance that the securities listed are held beyond the indicated date. The holdings will remain online for six months, starting 25 days after the end of each calendar quarter.

\*\* This security represents less than 0.01% of total holdings.

^ Because convertible securities are primarily long-term debt obligations, and for that reason influenced by increases and decreases in interest rates, they may be subject to credit risk.

This list of portfolio holdings is published on a delayed basis, 25 days after the end of each calendar quarter, and does not necessarily represent the actual investments held by the portfolio at the time of publication. All holdings are subject to change daily. This list has not been audited and is provided for informational use only. It is not intended as a recommendation, offer, or solicitation for the purchase or sale of any security. Transamerica Series Trust assumes no obligation to update or supplement this list to reflect any change that may occur, and assumes no liability relating to the use of this information.

**Investors should carefully consider their investment objectives and risks, along with a product's charges and expenses before investing. The prospectus includes complete information and other important facts about the variable annuity or variable universal life insurance policy's charges and expenses. Please read it carefully before investing.**