

Transamerica JPMorgan Tactical Allocation VP

Security Description	% of Total Market Value
JPMorgan International Equity Fund	4.88%
U.S. Treasury Note, 3.250%, due 12/31/2016	2.89%
U.S. Treasury Note, 2.375%, due 10/31/2014	2.28%
U.S. Treasury STRIPS, 1.785%, due 05/15/2020	2.10%
U.S. Treasury Note, 2.000%, due 04/30/2016	1.82%
U.S. Treasury Note, 2.875%, due 01/31/2013, Series U.S. Treasury Note	1.78%
U.S. Treasury Note, 1.375%, due 01/15/2013	1.53%
JPMorgan High Yield Fund	1.50%
U.S. Treasury STRIPS, 1.821%, due 08/15/2020	1.40%
U.S. Treasury Note, 3.125%, due 04/30/2013	1.39%
U.S. Treasury Note, 3.125%, due 10/31/2016	1.34%
Freddie Mac, 4.500%, due 02/15/2020, Series 2922, Class JN	1.30%
U.S. Treasury Note, 3.375%, due 11/30/2012	1.29%
JPMorgan Intrepid America Fund	1.14%
Fannie Mae, 6.000%, due 12/01/2032	1.12%
Freddie Mac, 5.500%, due 11/15/2023, Series 2710, Class HB	0.97%
U.S. Treasury Note, 0.875%, due 01/31/2012	0.97%
JPMorgan Emerging Markets Debt Fund	0.90%
Freddie Mac, 4.500%, due 05/01/2041	0.88%
iShares MSCI Emerging Markets Index Fund	0.77%
U.S. Treasury Inflation Indexed Note, 2.000%, due 04/15/2012	0.73%
U.S. Treasury Bond, 8.750%, due 08/15/2020	0.68%
Fannie Mae, 3.590%, due 12/01/2020	0.68%
Apple, Inc.	0.62%
U.S. Treasury STRIPS, 1.104%, due 08/15/2017	0.61%
Freddie Mac, 0.694%, due 03/25/2043, Series T-55, Class 1A3A	0.60%
Freddie Mac, 5.500%, due 06/15/2035, Series 3316, Class GD	0.56%
U.S. Treasury STRIPS, 1.982%, due 05/15/2021	0.52%
Fannie Mae, 4.780%, due 12/01/2019	0.51%
Fannie Mae, 4.360%, due 05/01/2021	0.49%
Freddie Mac, 5.500%, due 03/15/2026, Series 3131, Class BK	0.49%
U.S. Treasury STRIPS, 1.225%, due 02/15/2018	0.48%
Fannie Mae, 5.500%, due 03/25/2022, Series 2007-46, Class VK	0.47%
Fannie Mae, 4.530%, due 12/01/2019	0.47%
Fannie Mae, 6.000%, due 01/01/2024	0.47%
Fannie Mae, 5.500%, due 01/01/2028	0.46%
Fannie Mae, 3.290%, due 10/01/2020	0.45%
Freddie Mac, 6.500%, due 01/01/2035	0.45%
Fannie Mae, 2.970%, due 11/01/2018	0.44%
Fannie Mae, 2.490%, due 10/01/2017	0.43%
Morgan Stanley Re-REMIC Trust, 3.250%, due 12/17/2043, Series 2010-C30A, Class A3A	0.43%
Exxon Mobil Corp.	0.43%

Security Description	% of Total Market Value
Fannie Mae, 6.000%, due 02/01/2023	0.42%
Freddie Mac, 4.500%, due 03/01/2037	0.40%
Freddie Mac, 5.850%, due 09/15/2035, Series 3035, Class Z	0.38%
Residual Funding Corp. STRIPS, PO, 2.210%, due 07/15/2020	0.36%
Fannie Mae, 4.250%, due 04/01/2021	0.36%
Fndus 3.11 1/26 Cmt 01/42 3.11, 3.110%, due 01/26/2042	0.35%
U.S. Treasury Note, 2.625%, due 04/30/2018	0.35%
Chevron Corp.	0.35%
International Business Machines Corp.	0.34%
Fannie Mae, 4.540%, due 01/01/2020	0.34%
Fannie Mae, 3.230%, due 11/01/2020	0.34%
U.S. Treasury Bond, 8.750%, due 05/15/2020	0.34%
Fannie Mae, 2.690%, due 10/01/2017	0.33%
Fannie Mae, 5.500%, due 09/01/2031	0.32%
Freddie Mac, 6.500%, due 07/01/2017	0.32%
Procter & Gamble Co.	0.32%
Microsoft Corp.	0.31%
U.S. Treasury Bond, 4.500%, due 02/15/2036	0.31%
Fannie Mae, 6.000%, due 09/01/2037	0.30%
Fannie Mae, 5.500%, due 03/01/2035	0.30%
Merck & Co., Inc.	0.29%
Wells Fargo & Co.	0.28%
Fannie Mae, 5.500%, due 03/25/2023, Series 2003-17, Class EQ	0.28%
U.S. Treasury STRIPS, 2.893%, due 02/15/2030	0.27%
Pfizer, Inc.	0.26%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class LB	0.25%
Fannie Mae, 5.500%, due 07/01/2025	0.25%
Fannie Mae, 5.500%, due 04/25/2023, Series 2003-23, Class EQ	0.25%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class MT	0.24%
General Electric Co.	0.24%
Freddie Mac, 5.000%, due 07/15/2020, Series 3006, Class EA	0.24%
Freddie Mac, 4.500%, due 06/15/2025, Series 3684, Class CY	0.24%
Freddie Mac, 5.000%, due 12/15/2022, Series 3402, Class NC	0.24%
Fannie Mae, 4.380%, due 04/01/2021	0.24%
Fannie Mae, 7.000%, due 11/25/2041, Series 2011-118, Class NT	0.24%
Fannie Mae, 4.480%, due 02/01/2021	0.24%
Fannie Mae, 4.380%, due 01/01/2021	0.24%
Fannie Mae, 4.130%, due 08/01/2021	0.24%
Freddie Mac, 5.000%, due 06/15/2025, Series 2989, Class TG	0.23%
Fannie Mae, 3.870%, due 08/01/2021	0.23%
Verizon Communications, Inc.	0.23%
Freddie Mac, 3.500%, due 05/15/2021, Series 3856, Class DB	0.23%
Fannie Mae, 3.764%, due 07/25/2021, Series 2011-M2, Class A3	0.23%
Fannie Mae, 3.380%, due 01/01/2018	0.23%
Freddie Mac, 5.500%, due 01/01/2024	0.23%
Fannie Mae, 3.590%, due 10/01/2021	0.23%
Freddie Mac, 4.000%, due 12/15/2041, Series 3966, Class NA	0.23%
Freddie Mac, 6.000%, due 04/15/2036, Series R006, Class ZA	0.22%
Fannie Mae, 5.250%, due 05/25/2039, Series 2009-32, Class BH	0.22%
Fannie Mae, 4.300%, due 04/01/2021	0.21%

Security Description	% of Total Market Value
Google, Inc., Class A	0.20%
Freddie Mac, due 02/15/2033, Series 3184, Class OA	0.20%
Fannie Mae, 0.584%, due 07/25/2036, Series 2006-56, Class FC	0.20%
Coca-Cola Co.	0.20%
Fannie Mae, 3.645%, due 07/25/2021, Series 2011-M2, Class A2	0.20%
Fannie Mae, 5.500%, due 07/25/2040, Series 2010-71, Class HJ	0.20%
Time Warner, Inc.	0.20%
Union Pacific Corp.	0.20%
Fannie Mae, 4.330%, due 04/01/2021	0.20%
Freddie Mac, 5.000%, due 12/15/2023, Series 2721, Class PG	0.20%
MASTR Alternative Loans Trust, due 11/25/2018, Series 2003-8, Class 15PO	0.19%
Fannie Mae, 5.500%, due 01/25/2026, Series 2005-121, Class DX	0.19%
Fannie Mae, 4.355%, due 03/01/2020	0.19%
Fannie Mae, 5.000%, due 10/25/2025, Series 2005-87, Class NH	0.19%
Fannie Mae, 5.500%, due 07/25/2038, Series 2011-47, Class ZA	0.19%
GSR Mortgage Loan Trust, 5.500%, due 05/25/2034, Series 2004-6F, Class 2A4	0.18%
Fannie Mae, 3.738%, due 06/01/2018	0.18%
Freddie Mac, 6.000%, due 01/01/2034	0.18%
E.I. du Pont de Nemours & Co.	0.18%
United Technologies Corp.	0.18%
U.S. Treasury STRIPS, 2.067%, due 11/15/2021	0.18%
Kraft Foods, Inc., Class A	0.17%
Goldman Sachs Group, Inc., 7.500%, due 02/15/2019	0.17%
Fannie Mae, 5.500%, due 04/25/2036, Series 2006-24, Class Z	0.17%
Fannie Mae, 5.000%, due 06/01/2033	0.16%
Cisco Systems, Inc.	0.16%
Freddie Mac, 4.916%, due 02/01/2036	0.16%
Citicorp Mortgage Securities, Inc., 5.250%, due 05/25/2034, Series 2004-3, Class A5	0.16%
ConocoPhillips	0.16%
Covidien PLC	0.15%
Israel Government AID Bond, 2.230%, due 08/15/2018	0.15%
Freddie Mac, 6.000%, due 01/01/2024	0.15%
U.S. Treasury STRIPS, 2.976%, due 11/15/2032	0.15%
AT&T, Inc.	0.15%
Freddie Mac, 5.500%, due 05/15/2041, Series 3852, Class TP	0.15%
Freddie Mac, 6.000%, due 02/01/2033	0.15%
Ginnie Mae, 22.278%, due 04/20/2037, Series 2007-16, Class NS	0.15%
Schlumberger, Ltd.	0.15%
PepsiCo, Inc.	0.15%
Fannie Mae, 4.390%, due 05/01/2021	0.14%
Fannie Mae, 6.000%, due 07/01/2027	0.14%
Fannie Mae, 4.250%, due 04/01/2021	0.14%
Fannie Mae, due 10/25/2024, Series 2006-56, Class OA	0.14%
Comcast Corp., Class A	0.14%
Oracle Corp.	0.14%
AH Mortgage Advance Trust, 2.630%, due 05/10/2042, Series SART-1, Class A1	0.14%
Fannie Mae, 3.880%, due 09/01/2021	0.14%
Abbott Laboratories	0.14%
Wachovia Bank NA, 5.600%, due 03/15/2016	0.14%
Berkshire Hathaway, Inc., Class B	0.14%

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Freddie Mac, 13.843%, due 09/15/2034, Series 2861, Class AJ	0.14%
Wachovia Corp., 5.750%, due 02/01/2018	0.14%
Fannie Mae, 2.922%, due 08/25/2021, Series 2011-M8, Class A2	0.14%
CSX Corp.	0.14%
Occidental Petroleum Corp.	0.13%
Freddie Mac, 5.750%, due 06/15/2035, Series 2990, Class ZU	0.13%
Ginnie Mae, 5.500%, due 01/16/2033, Series 2011-43, Class ZQ	0.13%
Celgene Corp.	0.13%
CBS Corp., Class B	0.13%
Citigroup, Inc.	0.13%
Wal-Mart Stores, Inc.	0.13%
UnitedHealth Group, Inc.	0.13%
Fannie Mae, 6.000%, due 10/01/2024	0.13%
Associates Corp., 6.950%, due 11/01/2018	0.13%
Fannie Mae, 5.000%, due 08/01/2040	0.13%
Fannie Mae, 6.000%, due 08/01/2027	0.13%
Capital One Financial Corp.	0.13%
Fannie Mae, 6.500%, due 01/25/2032, Series 2001-81, Class HE	0.13%
QUALCOMM, Inc.	0.13%
Philip Morris International, Inc.	0.13%
Emerson Electric Co.	0.13%
Manufacturers & Traders Trust Co., 6.625%, due 12/04/2017	0.12%
Freddie Mac, 5.695%, due 10/15/2038, Series 3895, Class WA	0.12%
Capital One Bank USA NA, 8.800%, due 07/15/2019	0.12%
International Bank for Reconstruction & Development, due 02/15/2016	0.12%
PNC Bank NA, 6.875%, due 04/01/2018	0.12%
Fannie Mae, 0.514%, due 03/25/2045, Series 2005-W3, Class 2AF	0.12%
Morgan Stanley, 5.625%, due 09/23/2019	0.12%
Bank of America Corp.	0.12%
Fannie Mae, 3.726%, due 06/25/2021, Series 2011-M4, Class A2	0.12%
Freddie Mac, 6.500%, due 02/15/2032, Series 2420, Class XK	0.12%
Australia & New Zealand Banking Group, Ltd., 2.400%, due 11/23/2016	0.12%
Credit Suisse Mortgage Capital Certificates, 2.294%, due 03/27/2046, Series 2011-9R, Class A1	0.12%
Amazon.com, Inc.	0.12%
General Electric Capital Corp., 6.000%, due 08/07/2019	0.11%
LB-UBS Commercial Mortgage Trust, 5.124%, due 11/15/2032, Series 2003-C8, Class A4	0.11%
U.S. Treasury STRIPS, 2.909%, due 11/15/2030	0.11%
Freddie Mac, 23.197%, due 06/15/2035, Series 3012, Class UN	0.11%
Morgan Stanley, 7.300%, due 05/13/2019	0.11%
American Express Co.	0.11%
Norfolk Southern Corp.	0.11%
Fannie Mae, 6.000%, due 08/01/2021	0.11%
MASTR Asset Securitization Trust, 5.500%, due 11/25/2033, Series 2003-10, Class 3A1	0.11%
Credit Suisse Mortgage Capital Certificates, 1.544%, due 08/28/2047, Series 2011-7R, Class A1	0.11%
CVS Caremark Corp.	0.10%
Wells Fargo Mortgage Backed Securities Trust, 2.677%, due 09/25/2034, Series 2004-P, Class 2A1	0.10%
Verizon Communications, Inc., 8.750%, due 11/01/2018	0.10%
Fannie Mae, 5.500%, due 04/25/2022, Series 2003-86, Class VH	0.10%

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Biogen Idec, Inc.	0.10%
Freddie Mac, 5.300%, due 01/15/2033, Series 2557, Class HL	0.10%
Morgan Stanley Re-REMIC Trust, 2.500%, due 03/23/2051, Series 2011-IO, Class A	0.10%
MASTR Asset Securitization Trust, 5.250%, due 12/25/2033, Series 2003-11, Class 9A6	0.10%
Fannie Mae, 5.500%, due 05/25/2033, Series 2003-33, Class PG	0.10%
Citigroup, Inc., 8.500%, due 05/22/2019	0.10%
Banc of America Mortgage Securities, Inc., 5.500%, due 06/25/2034, Series 2004-5, Class 2A2	0.10%
Berkshire Hathaway Finance Corp., 5.400%, due 05/15/2018	0.10%
Fannie Mae, 0.894%, due 04/25/2040, Series 2010-40, Class FJ	0.10%
Banc of America Funding Corp., 2.675%, due 03/20/2035, Series 2005-E, Class 4A1	0.10%
Goldman Sachs Group, Inc., 6.000%, due 06/15/2020	0.10%
General Electric Capital Corp., 5.625%, due 05/01/2018	0.10%
National Oilwell Varco, Inc.	0.10%
Tyco International, Ltd.	0.10%
Madison Avenue Manufactured Housing Contract, 2.544%, due 03/25/2032, Series 2002-A, Class M2	0.10%
AH Mortgage Advance Trust, 3.370%, due 05/10/2043, Series SART-1, Class A2	0.09%
Ginnie Mae, due 02/17/2033, Series 2005-28, Class YO	0.09%
ACE, Ltd.	0.09%
Freddie Mac, due 01/15/2040, Series 3623, Class LO	0.09%
U.S. Treasury Bond, 5.375%, due 02/15/2031	0.09%
CenterPoint Energy, Inc.	0.09%
Fannie Mae, 6.000%, due 06/01/2027	0.09%
Fannie Mae, 4.000%, due 05/25/2033, Series 2003-33, Class AH	0.09%
U.S. Treasury STRIPS, 2.993%, due 05/15/2033	0.09%
U.S. Treasury STRIPS, 2.875%, due 08/15/2029	0.09%
Wells Fargo Mortgage Backed Securities Trust, 2.691%, due 07/25/2034, Series 2004-I, Class 1A1	0.09%
Altria Group, Inc.	0.09%
TJX Cos., Inc.	0.09%
3M Co.	0.09%
Bank of America Corp., 7.625%, due 06/01/2019	0.09%
Nike, Inc., Class B	0.09%
Air Products & Chemicals, Inc.	0.09%
Morgan Stanley Re-REMIC Trust, 5.000%, due 07/17/2056, Series 2009-IO, Class A2	0.09%
Fannie Mae, 6.000%, due 02/01/2028	0.09%
MLCC Mortgage Investors, Inc., 0.934%, due 01/25/2029, Series 2003-H, Class A1	0.09%
Chase Mortgage Finance Corp., 2.760%, due 02/25/2037, Series 2007-A1, Class 1A3	0.09%
American Electric Power Co., Inc.	0.09%
Fannie Mae, 5.500%, due 03/01/2024	0.09%
CarMax Auto Owner Trust, 1.070%, due 06/15/2016, Series 2011-3, Class A3	0.09%
AutoZone, Inc.	0.09%
Soundview Home Equity Loan Trust, 1.944%, due 11/25/2033, Series 2003-2, Class M2	0.09%
Devon Energy Corp.	0.09%
FUEL Trust, 3.984%, due 06/15/2016	0.09%
National Australia Bank, Ltd., 3.000%, due 07/27/2016	0.09%
U.S. Treasury STRIPS, 2.757%, due 02/15/2027	0.09%
Westpac Banking Corp., 2.450%, due 11/28/2016	0.09%
HSBC Bank PLC, 1.625%, due 07/07/2014	0.09%
Freddie Mac, 5.500%, due 05/15/2041, Series 3852, Class QN	0.08%

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PACCAR, Inc.	0.08%
Nextera Energy, Inc.	0.08%
Honeywell International, Inc.	0.08%
Prudential Insurance Co. of America, 8.300%, due 07/01/2025	0.08%
Countrywide Home Loan Mortgage Pass-Through Trust, 5.500%, due 04/25/2034, Series 2004-3, Class A26	0.08%
WaMu Mortgage Pass-Through Certificates, 2.581%, due 06/25/2033, Series 2003-AR5, Class A7	0.08%
Accenture PLC, Class A	0.08%
Johnson & Johnson	0.08%
Humana, Inc.	0.08%
Target Corp.	0.08%
Fluor Corp.	0.08%
Lowe's Cos., Inc.	0.08%
Countrywide Alternative Loan Trust, 5.250%, due 07/25/2034, Series 2004-13CB, Class A1	0.08%
McKesson Corp.	0.08%
General Motors Co.	0.08%
Xilinx, Inc.	0.08%
Ginnie Mae, 5.000%, due 04/20/2041, Series 2011-50, Class PZ	0.08%
Freddie Mac, 5.000%, due 05/15/2041, Series 3860, Class PZ	0.08%
BCAP LLC Trust, 2.818%, due 07/26/2036, Series 2011-RR5, Class 14A3	0.08%
Mastercard, Inc., Class A	0.07%
Credit Suisse First Boston Mortgage Securities Corp., 5.250%, due 09/25/2033, Series 2003-21, Class 1A4	0.07%
Johnson Controls, Inc.	0.07%
Nordea Bank AB, 4.875%, due 05/13/2021	0.07%
Kimberly-Clark Corp.	0.07%
AT&T, Inc., 4.450%, due 05/15/2021	0.07%
Goldman Sachs Group, Inc.	0.07%
V.F. Corp.	0.07%
Chase Mortgage Finance Corp., 5.500%, due 03/25/2034, Series 2004-S3, Class 2A5	0.07%
Thornburg Mortgage Securities Trust, 0.934%, due 09/25/2043, Series 2003-4, Class A1	0.07%
ASIF Global Financing XIX, 4.900%, due 01/17/2013	0.07%
EMC Corp.	0.07%
NBCUniversal Media LLC, 4.375%, due 04/01/2021	0.07%
Wachovia Bank Commercial Mortgage Trust, 5.012%, due 12/15/2035, Series 2003-C9, Class A4	0.07%
Citigroup Mortgage Loan Trust, Inc., 5.122%, due 11/25/2038, Series 2008-AR4, Class 1A1A	0.07%
Freddie Mac, 6.500%, due 09/01/2037	0.07%
Invesco, Ltd.	0.07%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.326%, due 08/12/2040, Series 2003-PM1A, Class A4	0.07%
Vericrest Opportunity Loan Transferee, 8.000%, due 05/25/2039, Series 2010-NPL1, Class B1	0.07%
Impac Secured Assets CMN Owner Trust, 0.644%, due 05/25/2036, Series 2006-1, Class 2A1	0.07%
Freddie Mac, due 03/15/2037, Series 3288, Class LO	0.07%
General Electric Capital Corp., 4.625%, due 01/07/2021	0.07%
Southwestern Energy Co.	0.07%
U.S. Treasury STRIPS, 3.020%, due 02/15/2034	0.07%

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Freddie Mac, due 08/15/2036, Series 3200	0.07%
Countrywide Home Loan Mortgage Pass-Through Trust, 5.750%, due 04/25/2034, Series 2004-3, Class A4	0.07%
Structured Asset Securities Corp., 5.500%, due 10/25/2033, Series 2003-30, Class 1A5	0.07%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 10/25/2019, Series 2004-CB3, Class 3A	0.07%
MetLife, Inc.	0.07%
Metropolitan Life Global Funding I, 2.000%, due 01/10/2014	0.06%
Fannie Mae, 6.000%, due 03/25/2029, Series 1999-7, Class AB	0.06%
HSBC Bank PLC, 3.100%, due 05/24/2016	0.06%
Chrysler Financial Auto Securitization Trust, 1.650%, due 11/08/2013, Series 2010-A, Class B	0.06%
Chase Funding Mortgage Loan Asset-Backed Certificates, 0.854%, due 02/25/2033, Series 2003-2, Class 2A2	0.06%
Countrywide Home Loan Mortgage Pass-Through Trust, 5.000%, due 10/25/2033, Series 2003-39, Class A6	0.06%
Daimler Finance North America LLC, 2.625%, due 09/15/2016	0.06%
Jefferies Group, Inc., 8.500%, due 07/15/2019	0.06%
Fannie Mae, due 06/25/2036, Series 2006-50, Class JO	0.06%
MASTR Adjustable Rate Mortgages Trust, 2.664%, due 04/21/2034, Series 2004-13, Class 2A1	0.06%
U.S. Treasury STRIPS, 2.903%, due 08/15/2030	0.06%
JPMorgan Mortgage Trust, 2.648%, due 11/25/2033, Series 2006-A2, Class 5A3	0.06%
American Express Co., 7.000%, due 03/19/2018	0.06%
U.S. Treasury Inflation Indexed Bond, 1.125%, due 01/15/2021	0.06%
Freeport-McMoRan Copper & Gold, Inc.	0.06%
LVII Resecuritization Trust, 3.000%, due 09/27/2037, Series 2009-2, Class A5	0.06%
Countrywide Home Loan Mortgage Pass-Through Trust, 4.584%, due 12/19/2033, Series 2003-49, Class A6	0.06%
Credit Suisse, 6.000%, due 02/15/2018	0.06%
PennyMac Loan Trust, 5.250%, due 09/25/2051, Series 2011-NPL1, Class A	0.06%
Fannie Mae STRIPS, due 08/01/2032, Series 326, Class 1	0.06%
Freddie Mac, 4.500%, due 08/15/2033, Series 2662, Class ZA	0.06%
Freddie Mac, 5.500%, due 08/15/2035, Series 3012, Class WZ	0.06%
Freddie Mac, due 03/15/2036, Series 3122, Class OH	0.06%
Freddie Mac, due 05/15/2037, Series 3607	0.06%
PG&E Corp.	0.06%
Freddie Mac, due 04/15/2020, Series 2967, Class EA	0.06%
Structured Asset Securities Corp., 2.430%, due 04/25/2033, Series 2003-15A, Class 2A1	0.06%
Ginnie Mae, due 02/16/2032, Series 2003-34, Class TO	0.06%
Freddie Mac, due 02/15/2036, Series 3117, Class OG	0.06%
Prudential Financial, Inc.	0.06%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.552%, due 05/12/2045, Series 2006-CB16, Class A4	0.06%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 06/25/2033, Series 2003-S3, Class 1A4	0.06%
BellSouth Corp., 6.875%, due 10/15/2031	0.06%
Fannie Mae, due 03/25/2037, Series 2009-86, Class BO	0.06%
Freddie Mac, 5.750%, due 08/15/2035, Series 3012, Class EZ	0.06%
Fortress Opportunities Residential Transaction, 7.211%, due 10/25/2047, Series 2011-1A, Class A1	0.06%
U.S. Treasury Bond, 4.750%, due 02/15/2037	0.06%

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Altera Corp.	0.06%
Freddie Mac, 6.500%, due 11/01/2037	0.06%
GSR Mortgage Loan Trust, 6.000%, due 09/25/2034, Series 2004-8F, Class 2A3	0.06%
Home Depot, Inc.	0.06%
Time Warner Cable, Inc., 8.750%, due 02/14/2019	0.06%
State Street Corp.	0.06%
PPL Corp.	0.06%
AH Mortgage Advance Trust, 3.270%, due 09/15/2043, Series SART-2, Class A1	0.06%
Morgan Stanley Capital I, 4.970%, due 04/14/2040, Series 2004-HQ4, Class A7	0.06%
WaMu Mortgage Pass-Through Certificates, 2.449%, due 10/25/2033, Series 2003-AR10, Class A7	0.06%
Mylan, Inc.	0.06%
MASTR Alternative Loans Trust, 4.750%, due 06/25/2019, Series 2004-5, Class 5A1	0.06%
Norfolk Southern Corp., 6.000%, due 05/23/2111	0.06%
JPMorgan Chase Commercial Mortgage Securities Corp., 4.404%, due 01/12/2039, Series 2004-CB8, Class A4	0.06%
Northeast Utilities	0.06%
Baker Hughes, Inc.	0.06%
Provident Funding Mortgage Loan Trust, 2.627%, due 05/25/2035, Series 2005-1, Class 2A1	0.06%
Kraft Foods, Inc., 6.500%, due 02/09/2040	0.06%
U.S. Treasury Bond, 4.375%, due 11/15/2039	0.06%
GSR Mortgage Loan Trust, 4.655%, due 10/25/2033, Series 2003-10, Class 1A1	0.06%
LAM Research Corp.	0.06%
Comcast Cable Communications LLC, 8.875%, due 05/01/2017	0.06%
BCAP LLC Trust, 4.000%, due 07/26/2036, Series 2010-RR4, Class 12A1	0.06%
McDonald's Corp.	0.05%
Residential Asset Mortgage Products, Inc., 4.320%, due 03/25/2034, Series 2004-RZ1, Class M1	0.05%
Berkshire Hathaway, Inc., 3.750%, due 08/15/2021	0.05%
Freddie Mac, due 12/15/2036, Series 3671, Class QO	0.05%
Metropolitan Life Global Funding I, 3.650%, due 06/14/2018	0.05%
UBS AG, 5.750%, due 04/25/2018	0.05%
Wachovia Bank Commercial Mortgage Trust, 5.215%, due 01/15/2041, Series 2004-C11, Class A5	0.05%
AGL Resources, Inc.	0.05%
WaMu Mortgage Pass-Through Certificates, 5.500%, due 08/25/2019, Series 2004-CB2, Class 7A	0.05%
Ventas, Inc., REIT	0.05%
ASG Resecuritization Trust, 6.000%, due 06/28/2037, Series 2009-4, Class A60	0.05%
Wells Fargo Mortgage Backed Securities Trust, 2.625%, due 09/25/2034, Series 2004-R, Class 2A1	0.05%
Everest RE Group, Ltd.	0.05%
Ford Credit Auto Lease Trust, 0.740%, due 09/15/2013, Series 2011-A, Class A2	0.05%
Sequoia Mortgage Trust, 0.585%, due 12/20/2034, Series 2004-11, Class A1	0.05%
WaMu Mortgage Pass-Through Certificates, 2.572%, due 06/25/2033, Series 2003-AR6, Class A1	0.05%
BCAP LLC Trust, 0.444%, due 05/28/2036, Series 2011-RR5, Class 11A3	0.05%
Bank of New York Mellon Corp., 2.400%, due 01/17/2017	0.05%
Atmos Energy Corp., 6.350%, due 06/15/2017	0.05%
Macy's, Inc.	0.05%
Dow Chemical Co., 8.550%, due 05/15/2019	0.05%

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Security Description	% of Total Market Value
Freddie Mac, due 01/15/2040, Series 3621	0.05%
AmeriCredit Automobile Receivables Trust, 0.840%, due 11/10/2014, Series 2011-3, Class A2	0.05%
Ginnie Mae, 6.315%, due 05/20/2041, Series 2011-75, Class SM	0.05%
Statoil ASA, 5.250%, due 04/15/2019	0.05%
Exelon Generation Co., LLC, 6.200%, due 10/01/2017	0.05%
IntercontinentalExchange, Inc.	0.05%
Freddie Mac, 5.500%, due 05/15/2033, Series 2613, Class BY	0.05%
Comcast Corp., 7.050%, due 03/15/2033	0.05%
Time Warner Cable, Inc., 6.550%, due 05/01/2037	0.05%
Cognizant Technology Solutions Corp., Class A	0.05%
News America, Inc., 6.650%, due 11/15/2037	0.05%
General Electric Capital Corp., 4.375%, due 09/16/2020	0.05%
CME Group, Inc., Class A	0.05%
Allstate Corp.	0.05%
LB-UBS Commercial Mortgage Trust, 4.367%, due 03/15/2036, Series 2004-C2, Class A4	0.05%
Freddie Mac, due 01/15/2040, Series 3621, Class BO	0.05%
Verizon Global Funding Corp., 7.750%, due 12/01/2030	0.05%
Impac CMB Trust, 0.594%, due 05/25/2035, Series 2005-4, Class 2A1	0.05%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.579%, due 06/12/2041, Series 2004-CB9, Class A4	0.05%
Citigroup Commercial Mortgage Trust, 5.431%, due 10/15/2049, Series 2006-C5, Class A4	0.05%
Barclays Bank PLC, 6.750%, due 05/22/2019	0.05%
Duke Energy Carolinas LLC, 3.900%, due 06/15/2021	0.05%
Southwestern Public Service Co., 8.750%, due 12/01/2018, Series G	0.05%
Vericrest Opportunity Loan Transferee, 5.194%, due 09/25/2051, Series 2011-NL3A, Class A1	0.05%
ConocoPhillips, 5.750%, due 02/01/2019	0.05%
JPMorgan Chase Commercial Mortgage Securities Corp., 5.814%, due 06/12/2043, Series 2006-CB15, Class A4	0.05%
Sempra Energy, 9.800%, due 02/15/2019	0.05%
Bear Stearns Commercial Mortgage Securities, 5.468%, due 06/11/2041, Series 2004-PWR4, Class A3	0.05%
Jackson National Life Global Funding, 4.700%, due 06/01/2018	0.05%
BB&T Corp., 5.200%, due 12/23/2015	0.05%
Bear Stearns Adjustable Rate Mortgage Trust, 4.999%, due 07/25/2033, Series 2003-4, Class 3A1	0.05%
WF-RBS Commercial Mortgage Trust, 4.375%, due 03/15/2044, Series 2011-C3, Class A4	0.05%
Ralcorp Holdings, Inc.	0.05%
Kroger Co.	0.05%
CenterPoint Energy Resources Corp., 4.500%, due 01/15/2021	0.05%
HSBC Holdings PLC, 4.875%, due 01/14/2022	0.05%
Fannie Mae, due 12/25/2034, Series 2006-29, Class OB	0.05%
Fannie Mae, due 06/25/2035, Series 2006-60, Class CO	0.04%
GMAC Commercial Mortgage Securities, Inc., 4.754%, due 05/10/2043, Series 2005-C1, Class AM	0.04%
Sequoia Mortgage Trust, 0.665%, due 04/20/2033, Series 2003-1, Class 1A	0.04%
Credit Suisse, 5.300%, due 08/13/2019	0.04%
International Business Machines Corp., 1.950%, due 07/22/2016	0.04%
Toronto-Dominion Bank, 2.200%, due 07/29/2015	0.04%
Becton, Dickinson and Co.	0.04%

Security Description	% of Total Market Value
Santander Drive Auto Receivables Trust, 2.390%, due 06/15/2017, Series 2010-A, Class A4	0.04%
General Mills, Inc.	0.04%
Ginnie Mac, due 01/20/2038, Series 2008-1	0.04%
Credit Suisse Mortgage Capital Certificates, 2.855%, due 07/28/2036, Series 2011-6R, Class 3A1	0.04%
Bank of America Corp., 5.000%, due 05/13/2021	0.04%
Morgan Stanley	0.04%
U.S. Treasury STRIPS, 2.739%, due 11/15/2026	0.04%
Bank of America Corp., 5.650%, due 05/01/2018, Series MTNL	0.04%
Ford Credit Auto Owner Trust, 0.680%, due 01/15/2014, Series 2011-B, Class A2	0.04%
CPS Auto Trust, 4.210%, due 03/15/2019, Series 2011-C, Class A	0.04%
Freddie Mac, due 04/15/2036, Series 3136, Class CO	0.04%
AmeriCredit Automobile Receivables Trust, 1.550%, due 07/08/2016, Series 2011-5, Class A3	0.04%
Allergan, Inc.	0.04%
Mercedes-Benz Auto Receivables Trust, 0.850%, due 03/16/2015, Series 2011-1, Class A3	0.04%
Fannie Mac, due 05/25/2037, Series 2007-48	0.04%
Citigroup Mortgage Loan Trust, Inc., 0.374%, due 02/25/2047, Series 2011-3, Class 1A1	0.04%
GMAC Mortgage Corp., Loan Trust, 6.500%, due 01/25/2035, Series 2004-J5, Class A7	0.04%
Hewlett-Packard Co.	0.04%
DIRECTV Holdings LLC, 6.375%, due 03/01/2041	0.04%
Bunge, Ltd. Finance Corp., 8.500%, due 06/15/2019	0.04%
JPMorgan Mortgage Trust, 4.756%, due 02/25/2034, Series 2004-A1, Class 1A1	0.04%
Merrill Lynch & Co., Inc., 6.400%, due 08/28/2017, Series C	0.04%
Nationwide Mutual Insurance Co., 9.375%, due 08/15/2039	0.04%
Wells Fargo Mortgage Backed Securities Trust, 2.665%, due 10/25/2033, Series 2005-AR9, Class 2A1	0.04%
Ohio State University, 4.800%, due 06/01/2111	0.04%
GSMPS Mortgage Loan Trust, 0.644%, due 09/25/2035, Series 2005-RP3, Class 1AF	0.04%
Union Pacific Corp., 4.163%, due 07/15/2022	0.04%
AT&T, Inc., 5.800%, due 02/15/2019	0.04%
Structured Adjustable Rate Mortgage Loan Trust, 4.951%, due 06/25/2034, Series 2004-6, Class 5A4	0.04%
Cleveland Electric Illuminating Co., 8.875%, due 11/15/2018	0.04%
NiSource Finance Corp., 6.800%, due 01/15/2019	0.04%
AmeriCredit Automobile Receivables Trust, 1.170%, due 05/09/2016, Series 2011-4, Class A3	0.04%
Ingersoll-Rand PLC	0.04%
BlackRock, Inc., Class A	0.04%
Bank of America Corp., 5.625%, due 07/01/2020	0.04%
Kohl's Corp.	0.04%
Hewlett-Packard Co., 4.650%, due 12/09/2021	0.04%
MASTR Adjustable Rate Mortgages Trust, 2.718%, due 11/21/2034, Series 2004-13, Class 3A7	0.04%
JPMorgan Chase Commercial Mortgage Securities Corp., 0.433%, due 05/15/2047, Series 2006-LDP9, Class A3SF	0.04%
Toyota Motor Credit Corp., 2.000%, due 09/15/2016	0.04%
Springleaf Mortgage Loan Trust, 4.050%, due 01/25/2058, Series 2011-1A, Class A1	0.04%
Adobe Systems, Inc.	0.04%
U.S. Bancorp, 7.500%, due 06/01/2026	0.04%

Security Description	% of Total Market Value
Wells Fargo Mortgage Backed Securities Trust, 2.704%, due 06/25/2035, Series 2005-AR8, Class 2A1	0.04%
Citigroup/Deutsche Bank Commercial Mortgage Trust, 0.169%, due 12/11/2049, Series 2007-CD4, Class XC	0.04%
Halliburton Co.	0.04%
Kraft Foods, Inc., 6.500%, due 08/11/2017	0.04%
Citigroup Mortgage Loan Trust, Inc., 0.447%, due 02/25/2046, Series 2011-10, Class 4A1	0.04%
Newmont Mining Corp.	0.04%
Chase Mortgage Finance Corp., 2.770%, due 07/25/2037, Series 2007-A2, Class 2A1	0.04%
Alcoa, Inc.	0.04%
CVS Caremark Corp., 4.125%, due 05/15/2021	0.04%
Rio Tinto Finance USA, Ltd., 4.125%, due 05/20/2021	0.04%
Alexandria Real Estate Equities, Inc., REIT	0.04%
Dr. Pepper Snapple Group, Inc.	0.04%
Amgen, Inc., 5.150%, due 11/15/2041	0.04%
Exelon Corp.	0.04%
Walt Disney Co., 4.125%, due 12/01/2041	0.04%
BHP Billiton Finance USA, Ltd., 3.250%, due 11/21/2021	0.04%
Macquarie Group, Ltd., 7.625%, due 08/13/2019	0.04%
Teva Pharmaceutical Finance Co., BV, 3.650%, due 11/10/2021	0.04%
Structured Adjustable Rate Mortgage Loan Trust, 5.448%, due 04/25/2034, Series 2004-4, Class 5A	0.03%
Johnson Controls, Inc., 5.250%, due 12/01/2041	0.03%
Marathon Oil Corp.	0.03%
Sysco Corp.	0.03%
Yum! Brands, Inc.	0.03%
Impac Secured Assets CMN Owner Trust, 0.644%, due 08/25/2036, Series 2006-2, Class 2A1	0.03%
U.S. Treasury STRIPS, 3.010%, due 11/15/2033	0.03%
Hewlett-Packard Co., 6.000%, due 09/15/2041	0.03%
Structured Asset Mortgage Investments, Inc., 0.945%, due 10/19/2034, Series 2004-AR5, Class 1A1	0.03%
Xerox Corp., 5.625%, due 12/15/2019	0.03%
Residential Accredit Loans, Inc., 3.746%, due 09/25/2034, Series 2004-QA4, Class NB3	0.03%
Wells Fargo Mortgage Backed Securities Trust, 5.000%, due 08/25/2019, Series 2004-8, Class A1	0.03%
Wells Fargo Mortgage Backed Securities Trust, 4.750%, due 10/25/2018, Series 2003-11, Class 2A1	0.03%
Freddie Mac, 5.000%, due 10/15/2039, Series 3795, Class EI	0.03%
U.S. Treasury STRIPS, 2.885%, due 11/15/2029	0.03%
Fannie Mae, due 01/25/2036, Series 2006-15, Class OT	0.03%
HSBC Holdings PLC, 5.100%, due 04/05/2021	0.03%
National Semiconductor Corp., 6.600%, due 06/15/2017	0.03%
BB&T Corp., 6.850%, due 04/30/2019	0.03%
Qwest Corp., 6.750%, due 12/01/2021	0.03%
Fannie Mae, due 03/25/2036, Series 2006-15, Class OP	0.03%
Macquarie Group, Ltd., 7.300%, due 08/01/2014	0.03%
Fannie Mae, due 09/01/2024, Series 300, Class 1	0.03%
Freddie Mac, 5.249%, due 12/01/2031	0.03%
Mosaic Co.	0.03%
Vericrest Opportunity Loan Transferee, 5.682%, due 06/25/2051, Series 2011-NI.2A, Class A1	0.03%

Security Description	% of Total Market Value
DTE Energy Co.	0.03%
Freddie Mac, due 09/15/2032, Series 3393, Class JO	0.03%
U.S. Treasury Inflation Indexed Bond, 2.500%, due 01/15/2029	0.03%
U.S. Treasury Note, 0.625%, due 06/30/2012	0.03%
Crown Castle International Corp.	0.03%
NiSource Finance Corp., 5.800%, due 02/01/2042	0.03%
Medco Health Solutions, Inc., 7.125%, due 03/15/2018	0.03%
Burlington Northern Santa Fe LLC, 5.400%, due 06/01/2041	0.03%
Carolina Power & Light Co., 3.000%, due 09/15/2021	0.03%
Hewlett-Packard Co., 4.300%, due 06/01/2021	0.03%
CSX Corp., 7.900%, due 05/01/2017	0.03%
Marriott International, Inc., Class A	0.03%
General Dynamics Corp.	0.03%
Intuit, Inc., 5.750%, due 03/15/2017	0.03%
TE Connectivity, Ltd.	0.03%
WEA Finance LLC, 6.750%, due 09/02/2019	0.03%
Arrow Electronics, Inc., 7.500%, due 01/15/2027	0.03%
Canadian Natural Resources, Ltd., 7.200%, due 01/15/2032	0.03%
Corp. Andina de Fomento, 3.750%, due 01/15/2016	0.03%
National City Corp., 4.900%, due 01/15/2015	0.03%
Kansas City Power & Light Co., 5.300%, due 10/01/2041	0.03%
Senior Housing Properties Trust, REIT	0.03%
Wells Fargo & Co., 2.625%, due 12/15/2016	0.03%
Gap, Inc., 5.950%, due 04/12/2021	0.03%
ERP Operating, LP, 5.250%, due 09/15/2014	0.03%
Kellogg Co.	0.03%
Vericrest Opportunity Loan Transferee, 5.926%, due 12/26/2050, Series 2011-NL1A, Class A1	0.03%
Apache Corp., 6.900%, due 09/15/2018	0.03%
Simon Property Group, LP, 4.375%, due 03/01/2021	0.03%
Dominion Resources, Inc., 6.300%, due 03/15/2033	0.03%
Nevada Power Co., 7.125%, due 03/15/2019, Series V	0.03%
Aetna, Inc.	0.03%
United Technologies Corp., 6.125%, due 02/01/2019	0.03%
Oncor Electric Delivery Co., LLC, 6.800%, due 09/01/2018	0.03%
GTP Acquisition Partners I LLC, 4.347%, due 06/15/2016	0.03%
Crown Castle Towers LLC, 3.214%, due 08/15/2015	0.03%
PPG Industries, Inc., 6.650%, due 03/15/2018	0.03%
DeVry, Inc.	0.03%
Vericrest Opportunity Loan Transferee, 9.317%, due 06/25/2051, Series 2011-NI.2A, Class A2	0.03%
CenturyLink, Inc., 6.450%, due 06/15/2021	0.03%
Pacific Gas & Electric Co., 8.250%, due 10/15/2018	0.03%
PacifiCorp, 5.500%, due 01/15/2019	0.03%
Yahoo! Inc.	0.03%
Anadarko Petroleum Corp.	0.03%
Southwestern Electric Power Co., 6.450%, due 01/15/2019	0.03%
Dominion Resources, Inc.	0.03%
Bank of New York Mellon Corp., 4.150%, due 02/01/2021	0.03%
Ginnie Mae, due 03/20/2031, Series 2005-93, Class JO	0.03%
Toronto-Dominion Bank, 2.500%, due 07/14/2016	0.02%

Security Description	% of Total Market Value
Shell International Finance BV, 4.300%, due 09/22/2019	0.02%
Hyundai Auto Receivables Trust, 1.650%, due 02/15/2017, Series 2011-B, Class A4	0.02%
CVS Pass-Through Trust, 5.926%, due 01/10/2034	0.02%
WellPoint, Inc., 5.875%, due 06/15/2017	0.02%
Citigroup, Inc., 4.587%, due 12/15/2015	0.02%
Wells Fargo & Co., 5.625%, due 12/11/2017	0.02%
DIRECTV, Class A	0.02%
Williams Cos., Inc.	0.02%
Royal Bank of Canada, 2.300%, due 07/20/2016	0.02%
PSEG Power LLC, 5.320%, due 09/15/2016	0.02%
Tyco International, Ltd., 7.000%, due 12/15/2019	0.02%
D.R. Horton, Inc.	0.02%
Southwest Airlines Co.	0.02%
SABMiller PLC, 5.700%, due 01/15/2014	0.02%
CNH Equipment Trust, 2.040%, due 10/17/2016, Series 2011-A, Class A4	0.02%
Sealed Air Corp.	0.02%
Dominion Resources, Inc., 8.875%, due 01/15/2019, Series D	0.02%
LSI Corp.	0.02%
Petro-Canada, 5.350%, due 07/15/2033	0.02%
PPG Industries, Inc., 3.600%, due 11/15/2020	0.02%
AGL Capital Corp., 3.500%, due 09/15/2021	0.02%
Tyson Foods, Inc., Class A	0.02%
Ball Corp.	0.02%
Nordstrom, Inc.	0.02%
Alexion Pharmaceuticals, Inc.	0.02%
SunTrust Banks, Inc.	0.02%
Hyundai Auto Receivables Trust, 1.040%, due 09/15/2015, Series 2011-B, Class A3	0.02%
CNH Equipment Trust, 1.200%, due 05/16/2016, Series 2011-A, Class A3	0.02%
Bank of America Corp., 4.900%, due 05/01/2013	0.02%
Axis Capital Holdings, Ltd.	0.02%
Southern California Edison Co., 3.900%, due 12/01/2041	0.02%
AH Mortgage Advance Trust, 6.900%, due 09/15/2043, Series SART-2, Class B1	0.02%
Talisman Energy, Inc., 7.750%, due 06/01/2019	0.02%
Merrill Lynch & Co., Inc., 6.875%, due 04/25/2018	0.02%
Hess Corp.	0.02%
Pacific Gas & Electric Co., 4.500%, due 12/15/2041	0.02%
Devon Energy Corp., 6.300%, due 01/15/2019	0.02%
PNC Funding Corp., 2.700%, due 09/19/2016	0.02%
Texas Instruments, Inc.	0.02%
Teva Pharmaceutical Industries, Ltd., ADR	0.02%
Intel Corp.	0.02%
Verizon Communications, Inc., 8.950%, due 03/01/2039	0.02%
Thomson Reuters Corp., 3.950%, due 09/30/2021	0.02%
Nevada Power Co., 5.450%, due 05/15/2041	0.02%
Union Carbide Corp., 7.500%, due 06/01/2025	0.02%
Westlake Automobile Receivables Trust, 1.490%, due 06/16/2014, Series 2011-1A, Class A3	0.02%
Mack-Cali Realty Corp., REIT	0.02%
EnCana Corp., 6.500%, due 08/15/2034	0.02%
American Water Capital Corp., 6.085%, due 10/15/2017	0.02%
Sprint Nextel Corp.	0.02%

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Security Description	% of Total Market Value
Morgan Stanley Capital I, 0.107%, due 12/15/2043, Series 2006-IQ12, Class X1	0.02%
MetLife, Inc., 6.750%, due 06/01/2016	0.02%
Wachovia Bank Commercial Mortgage Trust, 0.044%, due 03/15/2045, Series 2006-C24, Class XC	0.02%
Pennsylvania Electric Co., 6.050%, due 09/01/2017	0.02%
Freddie Mac, 4.500%, due 12/15/2024, Series 3609, Class LI	0.02%
Goldman Sachs Group, Inc., 5.250%, due 07/27/2021	0.02%
Public Service Co., of Oklahoma, 5.150%, due 12/01/2019	0.02%
Morgan Stanley Capital I, 0.238%, due 02/12/2044, Series 2007-HQ11, Class X	0.02%
Chesapeake Energy Corp.	0.02%
Ryder System, Inc., 3.500%, due 06/01/2017	0.02%
National Semiconductor Corp., 3.950%, due 04/15/2015	0.02%
Johnson Controls, Inc., 4.250%, due 03/01/2021	0.02%
Broadcom Corp., Class A	0.02%
Carnival Corp.	0.02%
Deutsche Telekom International Finance BV, 8.750%, due 06/15/2030	0.02%
Northrop Grumman Corp.	0.02%
Burlington Northern Santa Fe LLC, 3.450%, due 09/15/2021	0.02%
U.S. Bancorp, 4.125%, due 05/24/2021	0.02%
Viacom, Inc., 3.875%, due 12/15/2021	0.02%
Rowan Cos., Inc.	0.02%
CenturyLink, Inc., 7.600%, due 09/15/2039	0.02%
American Express Credit Corp., 2.800%, due 09/19/2016	0.02%
Time Warner Entertainment Co., LP, 8.375%, due 03/15/2023	0.02%
Discovery Communications LLC, 4.375%, due 06/15/2021	0.02%
Spectra Energy Capital LLC, 7.500%, due 09/15/2038	0.02%
Vertex Pharmaceuticals, Inc.	0.02%
Bear Stearns Commercial Mortgage Securities, 0.242%, due 06/11/2041, Series 2005-PWR8, Class X1	0.02%
UnitedHealth Group, Inc., 3.375%, due 11/15/2021	0.02%
Ryland Group, Inc.	0.02%
Goodrich Corp.	0.02%
Discover Financial Services	0.02%
Mid-America Apartment Communities, Inc., REIT	0.02%
Johnson Controls, Inc., 3.750%, due 12/01/2021	0.02%
E.I. du Pont de Nemours & Co., 5.600%, due 12/15/2036	0.02%
Intel Corp., 4.800%, due 10/01/2041	0.02%
E.I. du Pont de Nemours & Co., 6.000%, due 07/15/2018	0.02%
Post Properties, Inc., REIT	0.02%
Danaher Corp., 3.900%, due 06/23/2021	0.02%
Kroger Co., 6.150%, due 01/15/2020	0.02%
ERAC USA Finance LLC, 4.500%, due 08/16/2021	0.02%
NV Energy, Inc.	0.02%
Florida Power & Light Co., 5.125%, due 06/01/2041	0.02%
American Airlines Pass-Through Trust, 8.625%, due 04/15/2023, Series 2011-2, Class A	0.02%
Colonial Properties Trust, REIT	0.02%
PPL Energy Supply LLC, 4.600%, due 12/15/2021	0.02%
Dow Chemical Co.	0.02%
ON Semiconductor Corp.	0.02%
Deutsche Mortgage Securities, Inc., 0.387%, due 04/26/2037, Series 2009-RS2, Class 4A1	0.01%
Valero Energy Corp.	0.01%

Security Description	% of Total Market Value
CenterPoint Energy Resources Corp., 6.125%, due 11/01/2017	0.01%
Kroger Co., 8.000%, due 09/15/2029	0.01%
Oge Energy Corp.	0.01%
SanDisk Corp.	0.01%
PulteGroup, Inc.	0.01%
Weatherford International, Ltd.	0.01%
San Diego Gas & Electric Co., 3.950%, due 11/15/2041	0.01%
Amgen, Inc., 5.650%, due 06/15/2042	0.01%
Marvell Technology Group, Ltd.	0.01%
Crown Holdings, Inc.	0.01%
Merrill Lynch/Countrywide Commercial Mortgage Trust, 0.210%, due 12/12/2049, Series 2006-4, Class XC	0.01%
AmeriCredit Automobile Receivables Trust, 0.920%, due 03/09/2015, Series 2011-4, Class A2	0.01%
Equity Lifestyle Properties, Inc., REIT	0.01%
Appalachian Power Co., 6.700%, due 08/15/2037	0.01%
Lennar Corp., Class A	0.01%
Regency Centers Corp., REIT	0.01%
eBay, Inc.	0.01%
ERP Operating, LP, 4.625%, due 12/15/2021	0.01%
Intel Corp., 3.300%, due 10/01/2021	0.01%
Anheuser-Busch InBev Worldwide, Inc., 8.200%, due 01/15/2039	0.01%
Juniper Networks, Inc.	0.01%
Structured Asset Securities Corp., 5.018%, due 12/25/2033, Series 2003-37A, Class 2A	0.01%
Genpact, Ltd.	0.01%
Highwoods Properties, Inc., REIT	0.01%
Amgen, Inc., 3.875%, due 11/15/2021	0.01%
Nevada Power Co., 6.500%, due 08/01/2018	0.01%
Masco Corp.	0.01%
Westlake Automobile Receivables Trust, 1.080%, due 07/15/2013, Series 2011-1A, Class A2	0.01%
Fluor Corp., 3.375%, due 09/15/2021	0.01%
AON Corp., 3.125%, due 05/27/2016	0.01%
Weyerhaeuser Co., REIT	0.01%
Murphy Oil Corp.	0.01%
PACCAR Financial Corp., 1.550%, due 09/29/2014	0.01%
Simon Property Group, LP, 4.125%, due 12/01/2021	0.01%
Centel Capital Corp., 9.000%, due 10/15/2019	0.01%
Hasbro, Inc.	0.01%
Dow Chemical Co., 4.125%, due 11/15/2021	0.01%
Southern Power Co., 5.150%, due 09/15/2041	0.01%
Transocean, Inc., 7.500%, due 04/15/2031	0.01%
Duke Realty Corp., REIT	0.01%
Arizona Public Service Co., 5.050%, due 09/01/2041	0.01%
BAE Systems PLC, 5.800%, due 10/11/2041	0.01%
Florida Power & Light Co., 5.950%, due 10/01/2033	0.01%
U.S. Treasury STRIPS, 3.035%, due 05/15/2034	0.01%
Citigroup, Inc., 4.750%, due 05/19/2015	0.01%
CSX Corp., 4.250%, due 06/01/2021	0.01%
Xerox Corp., 4.500%, due 05/15/2021	0.01%
PerkinElmer, Inc.	0.01%

Security Description	% of Total Market Value
PSEG Power LLC, 4.150%, due 09/15/2021	0.01%
Schlumberger Investment SA, 3.300%, due 09/14/2021	0.01%
CRH America, Inc., 6.000%, due 09/30/2016	0.01%
Southern Co., 1.950%, due 09/01/2016	0.01%
Georgia Gulf Corp.	0.01%
Santander Drive Auto Receivables Trust, 2.060%, due 06/15/2017, Series 2011-S2A, Class B	0.01%
Nordstrom, Inc., 4.000%, due 10/15/2021	0.01%
AIG SunAmerica Global Financing X, 6.900%, due 03/15/2032	0.01%
Western Digital Corp.	0.01%
Rio Tinto Finance USA, Ltd., 3.750%, due 09/20/2021	0.01%
Beam, Inc.	0.01%
Statoil ASA, 3.150%, due 01/23/2022	0.01%
John Deere Capital Corp., 3.150%, due 10/15/2021	0.01%
Freescale Semiconductor Holdings I, Ltd.	0.01%
GTE Corp., 6.840%, due 04/15/2018	0.01%
Life Technologies Corp.	0.01%
Southern California Edison Co., 3.875%, due 06/01/2021	0.01%
Staples, Inc.	0.01%
Bank of New York Mellon Corp., 3.550%, due 09/23/2021	0.01%
Lowe's Cos., Inc., 3.800%, due 11/15/2021	0.01%
Micron Technology, Inc.	0.01%
Morgan Stanley, 5.500%, due 07/28/2021	0.01%
Time Warner, Inc., 5.375%, due 10/15/2041	0.01%
Anheuser-Busch InBev Worldwide, Inc., 1.500%, due 07/14/2014	0.01%
Dow Chemical Co., 5.250%, due 11/15/2041	0.01%
Duke Energy Carolinas LLC, 4.250%, due 12/15/2041	0.01%
PepsiCo, Inc., 3.000%, due 08/25/2021	0.01%
Booz Allen Hamilton Holding Corp., Class A	0.01%
Occidental Petroleum Corp., 1.750%, due 02/15/2017	0.01%
France Telecom SA, 2.750%, due 09/14/2016	0.01%
Statoil ASA, 4.250%, due 11/23/2041	0.01%
Pebblebrook Hotel Trust, REIT	0.01%
Kohl's Corp., 4.000%, due 11/01/2021	0.01%
Cummins, Inc.	0.01%
Zynga, Inc., Class A	0.01%
Lockheed Martin Corp., 2.125%, due 09/15/2016	0.01%
PartnerRe, Ltd.	0.01%
Frontier Communications Corp.	0.01%
Plum Creek Timber Co., Inc., REIT	0.01%
Bed Bath & Beyond, Inc.	0.01%
Time Warner Cable, Inc., 5.500%, due 09/01/2041	0.01%
NetApp, Inc.	0.01%
Great Plains Energy, Inc., 4.850%, due 06/01/2021	0.01%
Lowe's Cos., Inc., 5.125%, due 11/15/2041	0.01%
Darden Restaurants, Inc.	0.01%
Nationwide Mutual Insurance Co., 6.600%, due 04/15/2034	0.01%
Mosaic Co., 4.875%, due 11/15/2041	0.01%
Transocean, Inc., 6.375%, due 12/15/2021	0.01%
Lockheed Martin Corp., 4.850%, due 09/15/2041	0.01%
Dominion Resources, Inc., 4.900%, due 08/01/2041	0.01%

Security Description	% of Total Market Value
Pacific Gas & Electric Co., 3.250%, due 09/15/2021	0.00%**
Norfolk Southern Corp., 3.250%, due 12/01/2021	0.00%**
Mosaic Co., 3.750%, due 11/15/2021	0.00%**
Transocean, Inc., 7.350%, due 12/15/2041	0.00%**
GameStop Corp., Class A	0.00%**
Zions Bancorporation	0.00%**
Legg Mason, Inc.	0.00%**
Expedia, Inc.	0.00%**
Lincoln National Corp., 4.850%, due 06/24/2021	0.00%**
TripAdvisor, Inc.	0.00%**
Xcel Energy, Inc., 4.800%, due 09/15/2041	0.00%**
Wisconsin Electric Power Co., 2.950%, due 09/15/2021	0.00%**
State Street Bank & Trust Co., 0.030%, due 01/03/2012	5.57%

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.

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.